Form **990-PF**

Department of the Treasury
Internal Revenue Service

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

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

OMB No 1545-0052

2011

For calendar year 2011 or tax year beginning , and ending

Name of foundation
ST ROMAIN FAMILY FDN DIMA-IXIS

Number and street (or P O box number if mail is not delivered to street address) | Room/suite
P O. Box 1501, NJ2-130-03-31

City or town, state, and ZIP code
PENNINGTON NJ 08534-1501

A Employer identification number: 20-2404005

B Telephone number (see instructions): 609-274-6834

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 ▶ ☐

G Check all that apply: ☐ Initial return ☐ Initial return of a former public charity ☐ Final return ☐ Amended return ☐ Address change ☐ 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 of year *(from Part II, col. (c), line 16)* ▶ $ 1,569,492

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

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

		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue 1	Contributions, gifts, grants, etc, received (attach schedule)				
2	Check ▶ ☒ if the foundation is not required to attach Sch B				
3	Interest on savings and temporary cash investments	0	0		
4	Dividends and interest from securities	36,584	33,738		
5 a	Gross rents		0		
b	Net rental income or (loss) 0				
6 a	Net gain or (loss) from sale of assets not on line 10	78,225			
b	Gross sales price for all assets on line 6a 862,670				
7	Capital gain net income (from Part IV, line 2)		78,225		
8	Net short-term capital gain			0	
9	Income modifications				
10 a	Gross sales less returns and allowances 0				
b	Less Cost of goods sold 0				
c	Gross profit or (loss) (attach schedule)	0			
11	Other income (attach schedule)	-10,740	0	0	
12	**Total.** Add lines 1 through 11	104,069	111,963	0	
Operating and Administrative Expenses 13	Compensation of officers, directors, trustees, etc	0			
14	Other employee salaries and wages				
15	Pension plans, employee benefits				
16 a	Legal fees (attach schedule)	0	0	0	0
b	Accounting fees (attach schedule)	2,500	0	0	2,500
c	Other professional fees (attach schedule)	11,802	7,081	0	4,721
17	Interest				
18	Taxes (attach schedule) (see instructions)	3,000	906	0	0
19	Depreciation (attach schedule) and depletion	0	0	0	
20	Occupancy				
21	Travel, conferences, and meetings				
22	Printing and publications				
23	Other expenses (attach schedule)	280	280	0	0
24	**Total operating and administrative expenses.** Add lines 13 through 23	17,582	8,267	0	7,221
25	Contributions, gifts, grants paid	85,000			85,000
26	**Total expenses and disbursements.** Add lines 24 and 25	102,582	8,267	0	92,221
27	Subtract line 26 from line 12				
a	**Excess of revenue over expenses and disbursements**	1,487			
b	**Net investment income** (if negative, enter -0-)		103,696		
c	**Adjusted net income** (if negative, enter -0-)			0	

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

			Beginning of year	End of year	
			(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1	Cash—non-interest-bearing	431	394	394
	2	Savings and temporary cash investments	91,928	198,780	198,780
	3	Accounts receivable ▶ 0			
		Less allowance for doubtful accounts ▶ 0	0	0	0
	4	Pledges receivable ▶ 0			
		Less allowance for doubtful accounts ▶ 0	0	0	0
	5	Grants receivable			
	6	Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see instructions)	0	0	0
	7	Other notes and loans receivable (attach schedule) ▶ 0			
		Less allowance for doubtful accounts ▶ 0	0	0	0
	8	Inventories for sale or use	0	0	
	9	Prepaid expenses and deferred charges		0	
	10 a	Investments—U S and state government obligations (attach schedule)	42,856	35,240	41,115
	b	Investments—corporate stock (attach schedule)	996,423	1,080,940	1,121,599
	c	Investments—corporate bonds (attach schedule)	72,133	80,763	90,218
	11	Investments—land, buildings, and equipment basis ▶ 0			
		Less accumulated depreciation (attach schedule) ▶ 0	0	0	0
	12	Investments—mortgage loans			
	13	Investments—other (attach schedule)	299,556	103,577	117,386
	14	Land, buildings, and equipment basis ▶ 0			
		Less accumulated depreciation (attach schedule) ▶ 0	0	0	0
	15	Other assets (describe ▶)	0	0	0
	16	**Total assets** (to be completed by all filers—see the instructions Also, see page 1, item I)	1,503,327	1,499,694	1,569,492
Liabilities	17	Accounts payable and accrued expenses	0	0	
	18	Grants payable			
	19	Deferred revenue	0	0	
	20	Loans from officers, directors, trustees, and other disqualified persons	0	0	
	21	Mortgages and other notes payable (attach schedule)	0	0	
	22	Other liabilities (describe ▶)	0	0	
	23	**Total liabilities** (add lines 17 through 22)	0	0	
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	1,503,327	1,499,694	
	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)	1,503,327	1,499,694	
	31	**Total liabilities and net assets/fund balances** (see instructions)	1,503,327	1,499,694	

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	1,503,327
2	Enter amount from Part I, line 27a	2	1,487
3	Other increases not included in line 2 (itemize) ▶ PY LATE POSTING MUTUAL FUNDS	3	401
4	Add lines 1, 2, and 3	4	1,505,215
5	Decreases not included in line 2 (itemize) ▶ See Attached Statement	5	5,521
6	Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	1,499,694

Part IV Capital Gains and Losses for Tax on Investment Income

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

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

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

2	Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7 / If (loss), enter -0- in Part I, line 7 }	2	78,225
3	Net short-term capital gain or (loss) as defined in sections 1222(5) and (6). If gain, also enter in Part I, line 8, column (c) (see instructions) If (loss), enter -0- in Part I, line 8	3	0

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

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

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

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

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

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	105,060	1,578,554	0 066555
2009	105,443	1,439,343	0 073258
2008	100,755	1,861,918	0 054114
2007	98,878	2,151,354	0 045961
2006	151,284	2,080,582	0.072712

2	**Total** of line 1, column (d)	2	0 312600
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	0.062520
4	Enter the net value of noncharitable-use assets for 2011 from Part X, line 5	4	1,705,286
5	Multiply line 4 by line 3	5	106,614
6	Enter 1% of net investment income (1% of Part I, line 27b)	6	1,037
7	Add lines 5 and 6	7	107,651
8	Enter qualifying distributions from Part XII, line 4	8	92,221

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)

1 a	Exempt operating foundations described in section 4940(d)(2), check here ▶ ☐ and enter "N/A" on line 1. Date of ruling or determination letter ________ (attach copy of letter if necessary—see instructions)		
b	Domestic foundations that meet the section 4940(e) requirements in Part V, check here ▶ ☐ and enter 1% of Part I, line 27b	1	2,074
c	All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col (b)		
2	Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)	2	0
3	Add lines 1 and 2	3	2,074
4	Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)	4	
5	**Tax based on investment income.** Subtract line 4 from line 3 If zero or less, enter -0-	5	2,074
6	Credits/Payments		
a	2011 estimated tax payments and 2010 overpayment credited to 2011 — 6a: 1,145		
b	Exempt foreign organizations—tax withheld at source — 6b:		
c	Tax paid with application for extension of time to file (Form 8868) — 6c: 0		
d	Backup withholding erroneously withheld — 6d:		
7	Total credits and payments Add lines 6a through 6d	7	1,145
8	Enter any **penalty** for underpayment of estimated tax Check here ☐ if Form 2220 is attached	8	0
9	**Tax due.** If the total of lines 5 and 8 is more than line 7, enter **amount owed** ▶	9	929
10	**Overpayment.** If line 7 is more than the total of lines 5 and 8, enter the **amount overpaid** ▶	10	0
11	Enter the amount of line 10 to be **Credited to 2012 estimated tax** ▶ **Refunded** ▶	11	0

Part VII-A Statements Regarding Activities

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

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

			Yes	No
11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions)	11		X
12	Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement (see instructions)	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application?	13	X	
	Website address ▶ N/A			
14	The books are in care of ▶ MLTC, A DIVISION OF BANK OF AMERICA, N.A. Telephone no ▶ 609-274-6834 Located at ▶ 1300 MERRILL LYNCH DRIVE PENNINGTON NJ ZIP+4 ▶ 08534-1501			
15	Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of **Form 1041**—Check here ▶ ☐ and enter the amount of tax-exempt interest received or accrued during the year ▶ 15 N/A			
16	At any time during calendar year 2011, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country?	16		X
	See the instructions for exceptions and filing requirements for Form TD F 90-22 1 If "Yes," enter the name of the foreign country ▶			

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

	File Form 4720 if any item is checked in the "Yes" column, unless an exception applies.		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	N/A	
	Organizations relying on a current notice regarding disaster assistance check here ▶ ☐			
c	Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2011?	1c		X
2	Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5))			
a	At the end of tax year 2011, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2011? ☐ Yes ☒ No			
	If "Yes," list the years ▶ 20_____ , 20_____ , 20_____ , 20_____			
b	Are there any years listed in 2a for which the foundation is **not** applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to **all** years listed, answer "No" and attach statement—see instructions)	2b	N/A	
c	If the provisions of section 4942(a)(2) are being applied to **any** of the years listed in 2a, list the years here ▶ 20_____ , 20_____ , 20_____ , 20_____			
3a	Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year? ☐ Yes ☒ No			
b	If "Yes," did it have excess business holdings in 2011 as a result of **(1)** any purchase by the foundation or disqualified persons after May 26, 1969, **(2)** the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest, or **(3)** the lapse of the 10-, 15-, or 20-year first phase holding period? *(Use Schedule C, Form 4720, to determine if the foundation had excess business holdings in 2011)*	3b	N/A	
4a	Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a		X
b	Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2011?	4b		X

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

5a During the year did the foundation pay or incur any amount to

(1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))? ☐ Yes ☒ No

(2) Influence the outcome of any specific public election (see section 4955), or to carry on, directly or indirectly, any voter registration drive? ☐ Yes ☒ No

(3) Provide a grant to an individual for travel, study, or other similar purposes? ☐ Yes ☒ No

(4) Provide a grant to an organization other than a charitable, etc , organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)? (see instructions) ☐ Yes ☒ No

(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals? ☐ Yes ☒ No

b If any answer is "Yes" to 5a(1)–(5), did **any** of the transactions fail to qualify under the exceptions described in Regulations section 53 4945 or in a current notice regarding disaster assistance (see instructions)? **5b** N/A

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

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

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

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

b Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract? **6b** No: X

If "Yes" to 6b, file Form 8870

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

b If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction? **7b** N/A

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
FRANK J. ST ROMAIN 729 N. BEAU CHENE DRIVE MANDEVILLE LA	TRUSTEE 1 00	0	0	0
LUCILLE W ST ROMAIN 729 N. BEAU CHENE DRIVE MANDEVILLE LA	TRUSTEE 1 00	0	0	0
	00	0	0	0
	.00	0	0	0

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

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

Total number of other employees paid over $50,000 ▶ 0

Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors *(continued)*

3 Five highest-paid independent contractors for professional services (see instructions). If none, enter "NONE."

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

Part IX-A Summary of Direct Charitable Activities

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

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

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2	Amount
1 NONE	
2	
All other program-related investments See instructions 3 NONE	0
Total. Add lines 1 through 3 ▶	0

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

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc, purposes				
a	Average monthly fair market value of securities			1a	1,644,362
b	Average of monthly cash balances			1b	86,893
c	Fair market value of all other assets (see instructions)			1c	
d	**Total** (add lines 1a, b, and c)			1d	1,731,255
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e			
2	Acquisition indebtedness applicable to line 1 assets			2	
3	Subtract line 2 from line 1d			3	1,731,255
4	Cash deemed held for charitable activities Enter 1 ½ % of line 3 (for greater amount, see instructions)			4	25,969
5	**Net value of noncharitable-use assets.** Subtract line 4 from line 3 Enter here and on Part V, line 4			5	1,705,286
6	**Minimum investment return.** Enter 5% of line 5			6	85,264

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	85,264
2a	Tax on investment income for 2011 from Part VI, line 5	2a	2,074		
b	Income tax for 2011 (This does not include the tax from Part VI)	2b	0		
c	Add lines 2a and 2b			2c	2,074
3	Distributable amount before adjustments Subtract line 2c from line 1			3	83,190
4	Recoveries of amounts treated as qualifying distributions			4	
5	Add lines 3 and 4			5	83,190
6	Deduction from distributable amount (see instructions)			6	
7	**Distributable amount** as adjusted Subtract line 6 from line 5 Enter here and on Part XIII, line 1			7	83,190

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	92,221
b	Program-related investments—total from Part IX-B	1b	0
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc, purposes	2	
3	Amounts set aside for specific charitable projects that satisfy the		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	0
4	**Qualifying distributions.** Add lines 1a through 3b Enter here and on Part V, line 8, and Part XIII, line 4	4	92,221
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	0
6	**Adjusted qualifying distributions.** Subtract line 5 from line 4	6	92,221

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					83,190
2 Undistributed income, if any, as of the end of 2011					
a Enter amount for 2010 only				0	
b Total for prior years: 20____, 20____, 20____			0		
3 Excess distributions carryover, if any, to 2011					
a From 2006	22,567				
b From 2007	NONE				
c From 2008	8,413				
d From 2009	33,868				
e From 2010	28,422				
f **Total** of lines 3a through e		93,270			
4 Qualifying distributions for 2011 from Part XII, line 4 ▶ $ 92,221					
a Applied to 2010, but not more than line 2a				0	
b Applied to undistributed income of prior years (Election required—see instructions)			0		
c Treated as distributions out of corpus (Election required—see instructions)		0			
d Applied to 2011 distributable amount					83,190
e Remaining amount distributed out of corpus		9,031			
5 Excess distributions carryover applied to 2011 *(If an amount appears in column (d), the same amount must be shown in column (a))*		0			0
6 **Enter the net total of each column as indicated below:**					
a Corpus Add lines 3f, 4c, and 4e Subtract line 5		102,301			
b Prior years' undistributed income Subtract line 4b from line 2b			0		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed					
d Subtract line 6c from line 6b. Taxable amount—see instructions			0		
e Undistributed income for 2010 Subtract line 4a from line 2a Taxable amount—see instructions				0	
f Undistributed income for 2011 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2012					0
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see instructions)					
8 Excess distributions carryover from 2006 not applied on line 5 or line 7 (see instructions)		22,567			
9 **Excess distributions carryover to 2012.** Subtract lines 7 and 8 from line 6a		79,734			
10 Analysis of line 9					
a Excess from 2007	0				
b Excess from 2008	8,413				
c Excess from 2009	33,868				
d Excess from 2010	28,422				
e Excess from 2011	9,031				

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

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

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

	Tax year	Prior 3 years			
	(a) 2011	(b) 2010	(c) 2009	(d) 2008	(e) Total
2 a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed	0				0
b 85% of line 2a	0	0	0	0	0
c Qualifying distributions from Part XII, line 4 for each year listed	0				0
d Amounts included in line 2c not used directly for active conduct of exempt activities					0
e Qualifying distributions made directly for active conduct of exempt activities Subtract line 2d from line 2c	0	0	0	0	0
3 Complete 3a, b, or c for the alternative test relied upon					
a "Assets" alternative test—enter					
(1) Value of all assets					0
(2) Value of assets qualifying under section 4942(j)(3)(B)(i)					0
b "Endowment" alternative test—enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed	0				0
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)					0
(2) Support from general public and 5 or more exempt organizations as provided in section 4942(j)(3)(B)(iii)					0
(3) Largest amount of support from an exempt organization					0
(4) Gross investment income					0

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

1 Information Regarding Foundation Managers:

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

FRANK AND LUCILLE ST ROMAIN

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

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

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

c Any submission deadlines.

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

Part XV Supplementary Information (continued)

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a *Paid during the year*				
See Attached Statement				
Total			▶ **3a**	85,000
b *Approved for future payment*				
NONE				
Total			▶ **3b**	0

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated.	Unrelated business income		Excluded by section 512, 513, or 514		(e)
	(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount	Related or exempt function income (See instructions)
1 Program service revenue					
a		0		0	0
b		0		0	0
c		0		0	0
d		0		0	0
e		0		0	0
f		0		0	0
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	36,584	
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					
8 Gain or (loss) from sales of assets other than inventory			18	78,225	
9 Net income or (loss) from special events					
10 Gross profit or (loss) from sales of inventory					
11 Other revenue a PARTNERSHIP LOSS		0		-10,740	0
b		0		0	0
c		0		0	0
d		0		0	0
e		0		0	0
12 Subtotal Add columns (b), (d), and (e)		0		104,069	0

13 **Total.** Add line 12, columns (b), (d), and (e) 13 104,069

(See worksheet in line 13 instructions to verify calculations)

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

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

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

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

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

(a) Line no	(b) Amount involved	(c) Name of noncharitable exempt organization	(d) Description of transfers, transactions, and sharing arrangements
	0	Not Applicable	
	0		
	0		
	0		
	0		
	0		
	0		
	0		
	0		
	0		
	0		
	0		
	0		
	0		
	0		
	0		

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: [signature] Date: 5/4/2012 Title: Trustee

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	Check ☒ if self-employed	PTIN
DONALD J ROMAN	[signature]	5/4/2012		P00364310
Firm's name ▶ PricewaterhouseCoopers, LLP			Firm's EIN ▶ 13-4008324	
Firm's address ▶ 600 GRANT STREET, PITTSBURGH, PA 15219			Phone no 412-355-6000	

MERRILL LYNCH TRUST COMPANY,
A DIVISION OF BANK OF AMERICA, N.A.
AGENT FOR THE
ST ROMAIN FAMILY FOUNDATION
UAD 02/24/2005
FRANK & LUCILLE ST ROMAIN TTEE

Net Portfolio Value: $1,404,185.95

Your Financial Advisor:
CARLSON, MERKEL & ASSOC.
2100 ROSS AVENUE SUITE 1000
DALLAS TX 75201
1-214-969-0008

Trust Officer:
DIANNE S WALTER
713-422-8320

TRUST MANAGEMENT ACCOUNT

Your Consults® Investment Manager is NATIXIS CDP MULTI REIT V

December 01, 2011 - December 30, 2011

ASSETS	*December 30*	*November 30*
Cash/Money Accounts	**32,596.83**	29,498.35
Fixed Income	**131,333.03**	117,221.08
Equities	**1,121,598.84**	1,170,988.99
Mutual Funds	**103,723.06**	106,782.19
Options	-	-
Other	-	-
Alternative Investments	**13,663.41**	16,814.29
Subtotal (Long Portfolio)	***1,402,915.17***	*1,441,304.90*
Estimated Accrued Interest	**1,270.78**	1,065.53
TOTAL ASSETS	**$1,404,185.95**	$1,442,370.43

LIABILITIES		
Debit Balance	-	-
Short Market Value	-	-
NET PORTFOLIO VALUE	**$1,404,185.95**	$1,442,370.43

CASH FLOW	*This Statement*	*Year to Date*
Opening Cash/Money Accounts	**$29,498.35**	
CREDITS		
Funds Received	-	-
Electronic Transfers	-	-
Other Credits	-	121.12
Subtotal	-	*121.12*
DEBITS		
Electronic Transfers	-	-
Other Debits	**(23,051.31)**	(90,689.07)
ML Trust Fees	**(1,100.14)**	(14,392.60)
Non ML Trust Fees	-	-
Bill Payment	-	-
Subtotal	***($24,151.45)***	*($105,081.67)*
Net Cash Flow	**($24,151.45)**	($104,960.55)
Dividends/Interest Income	**6,996.22**	37,181.20
Security Purchases/Debits	**(77,728.31)**	(690,256.04)
Security Sales/Credits	**97,982.02**	698,424.09
Closing Cash/Money Accounts	**$32,596.83**	
Securities You Transferred In/Out	-	-

MERRILL LYNCH CONSULTS SERVICE

December 01, 2011 - December 30, 2011

YOUR INVESTMENT MANAGER - NATIXIS CDP MULTI REIT V

We encourage you to contact your Financial Advisor whenever there are changes in your particular situation or objectives. These changes can then be discussed directly with your Investment Manager. We also encourage you to discuss your portfolio at least annually with your Investment Manager. Your Financial Advisor would be pleased to arrange such discussions.

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

CASH/MONEY ACCOUNTS Description	Quantity	Total Cost Basis	Estimated Market Price	Estimated Market Value	Estimated Annual Income	Est. Annual Yield%
CASH	0.21	0.21		**.21**		
BIF MONEY FUND	28,067.00	28,067 00	1.0000	**28,067.00**	3	.01
TOTAL		28,067.21		**28,067.21**	3	.01

GOVERNMENT AND AGENCY SECURITIES [1] Description	Acquired	Quantity	Adjusted/Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Accrued Interest	Estimated Annual Income	Current Yield%
U.S. TREASURY NOTE *1.125% DEC 15 2012 01.125% DEC 15 2012* *MOODY'S: AAA S&P: *** CUSIP: 912828MB3*	12/02/11	12,000	12,119.57	100.9220	**12,110.64**	(8.93)	5.53	**135**	1.11
Δ FEDERAL HOME LN MTG CORP *NOTES 04.750% NOV 17 2015* *MOODY'S: AAA S&P: AA+ CUSIP: 3134A4VG6* *ORIGINAL UNIT/TOTAL COST: 100.1215/2,002.43*	01/20/06	2,000	2,001.10	114.5190	**2,290.38**	289.28	11.35	**95**	4.14
Δ U.S. TREASURY NOTE *1.000% OCT 31 2016 01.000% OCT 31 2016* *MOODY'S: AAA S&P: *** CUSIP: 912828RM4* *ORIGINAL UNIT/TOTAL COST: 100.4490/2,008.98*	11/21/11	2,000	2,008.80	100.9690	**2,019.38**	10.58	3.30	**20**	.99
θ U.S. TREASURY STRIP PRIN *ZERO% NOV 15 2018* *MOODY'S: *** S&P: *** CUSIP: 912803AP8* *ORIGINAL UNIT/TOTAL COST: 61.2717/6,127.17*	12/13/07	10,000	7,344.96	91.3150	**9,131.50**	1,786.54			

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ST ROMAIN FAMILY FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

GOVERNMENT AND AGENCY SECURITIES [1] (continued) *Description*	*Acquired*	*Quantity*	*Adjusted/Total Cost Basis*	*Estimated Market Price*	*Estimated Market Value*	*Unrealized Gain/(Loss)*	*Estimated Accrued Interest*	*Estimated Annual Income*	*Current Yield%*
Δ U.S. TREASURY BOND *5.25% FEB 15 2029 05.250% FEB 15 2029* *MOODY'S: AAA S&P: *** CUSIP: 912810FG8* *ORIGINAL UNIT/TOTAL COST: 111.2230/1,112.23*	03/03/08	1,000	1,098.62	138.1560	**1,381.56**	282.94	19.54	**53**	3.80
U.S. TREASURY BOND *4.375% FEB 15 2038 04.375% FEB 15 2038* *MOODY'S: AAA S&P: *** CUSIP: 912810PW2*	04/08/10	4,000	3,782.05	129.2810	**5,171.24**	1,389.19	65.15	**175**	3.38
U S. TREASURY BOND *4.250% NOV 15 2040 04.250% NOV 15 2040* *MOODY'S: AAA S&P: *** CUSIP: 912810QL5*	01/06/11	4,000	3,813.13	127.5310	**5,101.24**	1,288.11	21.02	**170**	3.33
Δ U.S. TREASURY BOND *4.375% MAY 15 2041 04.375% MAY 15 2041* *MOODY'S: AAA S&P: *** CUSIP: 912810QQ4* *ORIGINAL UNIT/TOTAL COST: 102.4220/3,072.66*	07/13/11	3,000	3,072.10	130.2970	**3,908.91**	836.81	16.23	**132**	3.35
TOTAL		38,000	35,240.33		**41,114.85**	5,874.52	142.12	**780**	2.44

CORPORATE BONDS *Description*	*Acquired*	*Quantity*	*Adjusted/Total Cost Basis*	*Estimated Market Price*	*Estimated Market Value*	*Unrealized Gain/(Loss)*	*Estimated Accrued Interest*	*Estimated Annual Income*	*Current Yield%*
Δ SBC COMMUNICATIONS INC *GLB 05.875% AUG 15 2012* *MOODY'S: A2 S&P· A- CUSIP: 78387GAK9* *ORIGINAL UNIT/TOTAL COST: 100.4730/2,009.46*	12/16/08	2,000	2,001.75	103.2330	**2,064.66**	62.91	44.06	**118**	5.69
Δ DUKE ENERGY CORP *05.625% NOV 30 2012* *MOODY'S: A3 S&P: A- CUSIP: 264399EF9* *ORIGINAL UNIT/TOTAL COST: 103.6790/2,073.58*	08/10/05	2,000	2,010.74	104.2030	**2,084.06**	73.32	9.38	**113**	5.39

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

CORPORATE BONDS (continued) *Description*	*Acquired*	*Quantity*	*Adjusted/Total Cost Basis*	*Estimated Market Price*	*Estimated Market Value*	*Unrealized Gain/(Loss)*	*Estimated Accrued Interest*	*Estimated Annual Income*	*Current Yield%*
Δ CATERPILLAR FIN SERV CRP *SER MTN 04.850% DEC 07 2012* *MOODY'S. A2 S&P: A CUSIP. 14912L3N9* *ORIGINAL UNIT/TOTAL COST: 100.4535/2,009.07*	12/05/07	2,000	2,001.86	103.9080	**2,078.16**	76.30	6.20	**97**	4.66
JOHN DEERE CAPITAL CORP *SER MTN 04.500% APR 03 2013* *MOODY'S: A2 S&P: A CUSIP: 24422EQQ5*	04/02/08	3,000	2,995.47	104.7730	**3,143.19**	147.72	32.63	**135**	4.29
AMERICAN EXPRESS *SER MTN 05.875% MAY 02 2013* *MOODY'S: A2 S&P: BBB+ CUSIP: 0258M0CW7*	12/19/08	2,000	1,925.42	105.1150	**2,102.30**	176.88	18.93	**118**	5.58
GOLDMAN SACHS GROUP INC *GLB 05.150% JAN 15 2014* *MOODY'S: A1 S&P: A- CUSIP: 38143UAB7*	06/05/08	3,000	2,972.16	101.9030	**3,057.09**	84.93	70.81	**155**	5.05
Δ PACIFIC GAS & ELECTRIC *04.800% MAR 01 2014* *MOODY'S: A3 S&P: BBB CUSIP: 694308GD3* *ORIGINAL UNIT/TOTAL COST: 100.1820/2,003.64*	03/30/09	2,000	2,001.72	107.3970	**2,147.94**	146.22	31.73	**96**	4.46
MORGAN STANLEY *SUBORDINATED GLB 04.750% APR 01 2014* *MOODY'S: A3 S&P: BBB+ CUSIP: 61748AAE6*	04/17/06	2,000	1,848.87	98.5090	1,970.18	121.31	23.49	95	4.82
Δ MORGAN STANLEY *ORIGINAL UNIT/TOTAL COST: 101.9960/1,019.96*	02/03/10	1,000	1,011.25	98.5090	985.09	(26.16)	11.74	48	4.82
Subtotal		*3,000*	*2,860.12*		***2,955.27***	*95.15*	*35.23*	***143***	*4.82*
ENERGY TRANSFER PARTNERS *GLB 05.950% FEB 01 2015* *MOODY'S: BAA3 S&P: BBB- CUSIP: 29273RAB5*	06/18/08	3,000	2,934.57	108.0870	**3,242.61**	308.04	73.88	**179**	5.50

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ST ROMAIN FAMILY FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

CORPORATE BONDS (continued) Description	Acquired	Quantity	Adjusted/Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Accrued Interest	Estimated Annual Income	Current Yield%
TOTAL CAPITAL SA *COMPANY GUARNT GLB 03.000% JUN 24 2015* *MOODY'S: AA1 S&P: AA-< CUSIP: 89152UAC6*	06/21/10	3,000	2,999.46	105.6900	**3,170.70**	171.24	1.50	**90**	2.83
DELL INC *02.300% SEP 10 2015* *MOODY'S: A2 S&P: A- CUSIP: 24702RAL5*	02/04/11	2,000	1,948.54	102.1760	**2,043.52**	94.98	14.06	**46**	2.25
Δ PRUDENTIAL FINANCIAL INC *SER MTN 04.750% SEP 17 2015* *MOODY'S: BAA2 S&P: A CUSIP: 74432QBJ3* *ORIGINAL UNIT/TOTAL COST: 107.0450/2,140.90*	02/02/11	2,000	2,114.91	105.5890	**2,111.78**	(3.13)	27.18	**95**	4.49
JP MORGAN CHASE *SUBORDINATED 05.150% OCT 01 2015* *MOODY'S: A1 S&P: A- CUSIP: 46625HDF4*	11/02/06	2,000	1,965.33	106.1380	**2,122.76**	157.43	25.46	**103**	4.85
Δ CISCO SYSTEMS INC *GLB 05.500% FEB 22 2016* *MOODY'S: A1 S&P: A+ CUSIP: 17275RAC6* *ORIGINAL UNIT/TOTAL COST: 106.6610/2,133.22*	06/23/09	2,000	2,087.29	116.3730	**2,327.46**	240.17	39.11	**110**	4.72
ERP OPERATING LP *05.125% MAR 15 2016* *MOODY'S: BAA1 S&P: BBB+ CUSIP: 29476LAC1*	03/08/07	3,000	2,962.56	107.1420	**3,214.26**	251.70	44.84	**154**	4.78
Δ CVS CORP *06.125% AUG 15 2016* *MOODY'S: BAA2 S&P: BBB+ CUSIP: 126650BE9* *ORIGINAL UNIT/TOTAL COST: 113.7860/2,275.72*	02/02/11	2,000	2,234.14	116.4690	**2,329.38**	95.24	45.94	**123**	5.25

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

CORPORATE BONDS (continued) *Description*	*Acquired*	*Quantity*	*Adjusted/Total Cost Basis*	*Estimated Market Price*	*Estimated Market Value*	*Unrealized Gain/(Loss)*	*Estimated Accrued Interest*	*Estimated Annual Income*	*Current Yield%*
Δ CAPITAL ONE FINANCIAL CO *SUBORDINATED 06.150% SEP 01 2016* *MOODY'S: BAA2 S&P: BBB- CUSIP: 14040HAN5* *ORIGINAL UNIT/TOTAL COST: 102.1710/3,065.13*	02/09/10	3,000	3,048.77	104.0530	**3,121.59**	72.82	60.99	**185**	5.91
Δ ONEOK PARTNERS *COMPANY GUARNT 06.150% OCT 01 2016* *MOODY'S: BAA2 S&P: BBB CUSIP: 68268NAB9* *ORIGINAL UNIT/TOTAL COST: 103.1105/2,062.21*	12/08/06	2,000	2,034.42	114.8310	**2,296.62**	262.20	30.41	**123**	5.35
Δ CONOCOPHILLIPS *COMPANY GUARNT 05.625% OCT 15 2016* *MOODY'S: A1 S&P: A CUSIP: 20825TAA5* *ORIGINAL UNIT/TOTAL COST: 103.5470/2,070.94*	03/27/09	2,000	2,048.08	116.7530	**2,335.06**	286.98	23.44	**113**	4.81
Δ COMCAST CORP *COMPANY GUARNT GLB 06.500% JAN 15 2017* *MOODY'S: BAA1 S&P: BBB+ CUSIP: 20030NAP6* *ORIGINAL UNIT/TOTAL COST: 104.0890/3,122.67*	06/05/08	3,000	3,079.16	117.6180	**3,528.54**	449.38	89.37	**195**	5.52
GENERAL ELEC CAP CORP *SER MTN 05.625% SEP 15 2017* *MOODY'S: AA2 S&P: AA+ CUSIP: 36962G3H5*	09/17/08	2,000	1,787.56	110.6780	**2,213.56**	426.00	32.81	**113**	5.08
Δ CITIGROUP INC *GLB 06.125% MAY 15 2018* *MOODY'S: A3 S&P: A- CUSIP: 172967ES6* *ORIGINAL UNIT/TOTAL COST: 109.9450/2,198.90*	02/28/11	2,000	2,179.08	106.4360	**2,128.72**	(50.36)	15.31	**123**	5.75
Δ XEROX CORPORATION *GLB 06.350% MAY 15 2018* *MOODY'S: BAA2 S&P: BBB- CUSIP: 984121BW2* *ORIGINAL UNIT/TOTAL COST: 104.2670/2,085.34*	09/29/09	2,000	2,066.90	112.6460	**2,252.92**	186.02	15.88	**127**	5.63

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ST ROMAIN FAMILY FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

CORPORATE BONDS (continued) Description	Acquired	Quantity	Adjusted/Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Accrued Interest	Estimated Annual Income	Current Yield%
FHLMC MULTIFAMI CMO 2011 *K012 A2 VAR%DEC25 20 AMORTIZED VALUE 3,000* *MOODY'S: *** S&P: *** CUSIP: 3137A8PP7*	07/14/11	3,000	3,147.42	111.6184	**3,348.55**	201.13	10.12	**126**	3.75
FHLMC MULTIFAMI CMO 2011 *KAIV A2 04.024%JUN25 21 AMORTIZED VALUE 3,000* *MOODY'S: *** S&P: *** CUSIP: 3137ABFH9*	07/14/11	3,000	3,066.09	110.5165	**3,315.50**	249.41	9.64	**120**	3.60
Δ TIME WARNER INC *COMPANY GUARNT GLB 07.625% APR 15 2031* *MOODY'S: BAA2 S&P: BBB CUSIP: 00184AAC9* *ORIGINAL UNIT/TOTAL COST: 119.7545/2,395.09*	04/14/05	2,000	2,343.08	129.0880	**2,581.76**	238.68	31.77	**153**	5.90
TELECOM ITALIA CAPITAL *COMPANY GUARNT GLB 06.375% NOV 15 2033* *MOODY'S: BAA2 S&P: BBB< CUSIP: 87927VAF5*	02/02/11	3,000	2,736.00	75.7340	**2,272.02**	(463.98)	23.91	**192**	8.41
UNITEDHEALTH GROUP *05.800% MAR 15 2036* *MOODY'S: A3 S&P: A- CUSIP: 91324PAR3*	06/23/09	3,000	2,410.02	119.6370	**3,589.11**	1,179.09	50.75	**174**	4.84
VIACOM INC *GLB 06.875% APR 30 2036* *MOODY'S: BAA1 S&P: BBB+ CUSIP: 925524AX8*	10/02/08	3,000	2,335.71	125.1560	**3,754.68**	1,418.97	34.37	**207**	5.49
Δ EMBARQ CORP *07.995% JUN 01 2036* *MOODY'S: BAA3 S&P: BB CUSIP: 29078EAA3* *ORIGINAL UNIT/TOTAL COST: 106.8660/3,205.98*	11/02/06	3,000	3,193.67	103.6190	**3,108.57**	(85.10)	19.32	**240**	7.71
VODAFONE GROUP PLC *GLB 06.150% FEB 27 2037* *MOODY'S: A3 S&P: A-< CUSIP: 92857WAQ3*	03/02/07	3,000	2,985.69	124.4400	**3,733.20**	747.51	63.04	**185**	4.94

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

CORPORATE BONDS (continued) *Description*	*Acquired*	*Quantity*	*Adjusted/Total Cost Basis*	*Estimated Market Price*	*Estimated Market Value*	*Unrealized Gain/(Loss)*	*Estimated Accrued Interest*	*Estimated Annual Income*	*Current Yield%*
ANHEUSER-BUSCH COS INC	10/16/08	3,000	2,110.38	133.8940	**4,016.82**	1,906.44	63.96	**194**	4.81
COMPANY GUARNT 06.450% SEP 01 2037									
MOODY'S: BAA1 S&P: A- CUSIP: 035229DC4									
Δ MARATHON OIL CORP	05/07/10	2,000	2,175.33	121.2910	**2,425.82**	250.49	32.63	**132**	5.44
06.600% OCT 01 2037									
MOODY'S: BAA2 S&P: BBB CUSIP: 565849AE6									
ORIGINAL UNIT/TOTAL COST: 108.9950/2,179.90									
TOTAL		82,000	80,763.40		**90,218.18**	9,454.78	1,128.66	**4,577**	5.07

PLEASE REFER TO NOTES BELOW FOR INFORMATION REGARDING CREDIT RATINGS.

EQUITIES *Description*	*Symbol*	*Acquired*	*Quantity*	*Unit Cost Basis*	*Total Cost Basis*	*Estimated Market Price*	*Estimated Market Value*	*Unrealized Gain/(Loss)*	*Estimated Annual Income*	*Current Yield%*
ABB LTD SPON ADR	ABB	09/29/08	50	18.1634	908.17	18.8300	941.50	33.33	58	6.08
		12/09/08	26	13.4700	350.22	18.8300	489.58	139.36	30	6.08
		05/12/09	23	15.4295	354.88	18.8300	433.09	78.21	27	6.08
		07/13/11	42	26.1676	1,099.04	18.8300	790.86	(308.18)	49	6.08
Subtotal			*141*		*2,712.31*		**2,655.03**	*(57.28)*	**164**	6.08
ABBOTT LABS	ABT	04/16/09	3	43.0633	129.19	56 2300	168.69	39.50	6	3.41
		06/23/09	22	46.8627	1,030.98	56.2300	1,237.06	206.08	43	3.41
		07/06/09	2	45.9800	91.96	56.2300	112.46	20.50	4	3.41
		07/07/09	1	45.7300	45.73	56.2300	56.23	10.50	2	3.41
		07/16/09	3	44.9200	134.76	56.2300	168.69	33.93	6	3.41
		07/29/09	7	45.8614	321.03	56.2300	393.61	72.58	14	3.41
		08/17/09	8	44.6087	356.87	56.2300	449.84	92.97	16	3.41
		04/14/10	16	52.0300	832.48	56.2300	899.68	67.20	31	3.41
		04/28/10	21	49.9404	1,048.75	56.2300	1,180.83	132.08	41	3.41
		05/21/10	8	46.8425	374.74	56.2300	449.84	75.10	16	3.41

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ST ROMAIN FAMILY FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
ABBOTT LABS	ABT	11/17/10	18	47.9172	862.51	56.2300	1,012.14	149.63	35	3.41
		12/21/10	22	48.2872	1,062.32	56 2300	1,237.06	174.74	43	3.41
		01/04/11	7	47.8900	335.23	56 2300	393.61	58.38	14	3.41
Subtotal			*138*		*6,626.55*		***7,759.74***	*1,133.19*	***271***	3.41
ADIDAS AG SPONSORED ADR	ADDYY	01/24/07	26	24.5184	637.48	32.6100	847.86	210.38	11	1.22
		03/07/08	1	30.8100	30.81	32.6100	32.61	1.80	1	1.22
		08/19/08	2	29.3200	58.64	32.6100	65.22	6.58	1	1.22
		12/09/08	29	16.3600	474.44	32.6100	945.69	471.25	12	1.22
Subtotal			*58*		*1,201.37*		***1,891.38***	*690.01*	***25***	*1.22*
AES CORP	AES	04/09/09	12	6.8300	81.96	11.8400	142.08	60.12		
		05/01/09	37	7.1645	265.09	11.8400	438.08	172.99		
		10/29/09	45	13.4548	605.47	11.8400	532.80	(72.67)		
		11/09/09	32	14.1128	451.61	11 8400	378.88	(72.73)		
		11/11/09	23	13.6900	314.87	11.8400	272.32	(42.55)		
		11/12/09	3	13.4566	40.37	11.8400	35.52	(4.85)		
		11/19/09	14	12.8892	180.45	11.8400	165.76	(14.69)		
		02/10/10	76	12.1123	920.54	11.8400	899.84	(20.70)		
		03/11/10	90	11.4927	1,034 35	11.8400	1,065.60	31.25		
		05/10/10	57	11.1473	635.40	11.8400	674.88	39.48		
		05/21/10	19	9.1500	173.85	11.8400	224.96	51.11		
		05/26/10	41	9.8885	405.43	11.8400	485.44	80.01		
		06/25/10	71	9.8039	696.08	11.8400	840.64	144.56		
		03/01/11	29	12.9027	374.18	11.8400	343.36	(30.82)		
		06/30/11	35	12.7268	445.44	11.8400	414.40	(31.04)		
		08/09/11	64	9.6853	619.86	11.8400	757.76	137.90		
Subtotal			*648*		*7,244.95*		***7,672.32***	*427.37*		

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
AGCO CORP COM	AGCO	05/26/11	34	50.3591	1,712.21	42.9700	1,460.98	(251.23)		
		08/10/11	6	38.2883	229.73	42.9700	257.82	28.09		
Subtotal			*40*		*1,941.94*		***1,718.80***	*(223.14)*		
AGILENT TECHNOLOGIES INC	A	12/03/10	31	37.2948	1,156.14	34.9300	1,082.83	(73.31)		
		12/21/10	7	40.7957	285.57	34.9300	244.51	(41.06)		
		02/18/11	9	43.9388	395.45	34.9300	314.37	(81.08)		
		03/04/11	7	45.1014	315.71	34.9300	244.51	(71.20)		
Subtotal			*54*		*2,152.87*		***1,886.22***	*(266.65)*		
AIRGAS INC COM	ARG	03/03/11	27	63.0922	1,703.49	78.0800	2,108.16	404.67	35	1.63
		03/16/11	2	62.5100	125.02	78.0800	156.16	31.14	3	1.63
		05/18/11	6	66.6966	400.18	78.0800	468.48	68.30	8	1.63
		06/08/11	2	66.3350	132.67	78.0800	156.16	23.49	3	1.63
		08/10/11	2	61.4950	122.99	78.0800	156.16	33.17	3	1.63
Subtotal			*39*		*2,484.35*		***3,045.12***	*560.77*	**52**	*1.63*
ALEXANDRIA REAL EST EQTS *REIT*	ARE	10/21/09	13	55.1207	716.57	68.9700	896.61	180.04	26	2.84
		12/16/09	7	61.7728	432.41	68.9700	482.79	50.38	14	2.84
		02/16/10	6	60.4650	362.79	68 9700	413.82	51.03	12	2.84
		09/02/10	1	70.6700	70.67	68.9700	68.97	(1.70)	2	2.84
		12/28/10	8	73.8050	590.44	68.9700	551.76	(38.68)	16	2.84
Subtotal			*35*		*2,172.88*		***2,413.95***	*241.07*	**70**	*2.84*
ALLSCRIPTS HEALTHCARE *SOLUTIONS INC*	MDRX	08/25/11	57	16.9566	966.53	18.9400	1,079.58	113.05		
		08/29/11	9	17.7555	159.80	18.9400	170.46	10.66		
		08/31/11	16	18.4462	295.14	18.9400	303.04	7.90		
		09/07/11	10	17.4020	174.02	18.9400	189.40	15.38		
		09/14/11	9	17.8722	160.85	18.9400	170.46	9.61		
		10/05/11	10	17.0110	170.11	18.9400	189.40	19.29		
Subtotal			*111*		*1,926.45*		***2,102.34***	*175.89*		

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
ALTERA CORP COM	ALTR	06/01/10	2	23.7000	47.40	37.1000	74.20	26 80	1	.86
		06/02/10	17	23.1911	394.25	37.1000	630.70	236.45	6	.86
		09/02/10	2	26.3550	52.71	37.1000	74.20	21.49	1	.86
		09/27/10	15	29.1020	436.53	37.1000	556.50	119.97	5	.86
		10/18/10	10	29.4840	294.84	37.1000	371.00	76.16	4	.86
		10/21/10	6	28.8650	173.19	37.1000	222.60	49.41	2	.86
		11/05/10	15	33.1173	496.76	37.1000	556.50	59.74	5	.86
Subtotal			*67*		*1,895.68*		***2,485.70***	*590.02*	***24***	*.86*
AMER EAGLE OUTFITTERS	AEO	09/28/11	216	12.2035	2,635.96	15.2900	**3,302.64**	666.68	**96**	2.87
AMERICAN ASSETS TR INC COM	AAT	01/31/11	14	21.4235	299.93	20.5100	287.14	(12.79)	12	4.09
		02/01/11	27	21.3533	576.54	20.5100	553.77	(22.77)	23	4.09
		02/24/11	8	21.1687	169.35	20.5100	164.08	(5.27)	7	4.09
		02/25/11	19	21.3873	406.36	20.5100	389.69	(16.67)	16	4.09
Subtotal			*68*		*1,452.18*		***1,394.68***	*(57.50)*	***58***	*4.09*
AMERICAN CAMPUS CMNTYS INC	ACC	08/30/10	28	30.1532	844.29	41.9600	1,174.88	330 59	38	3.21
		02/24/11	17	32.1541	546.62	41.9600	713.32	166.70	23	3.21
Subtotal			*45*		*1,390.91*		***1,888.20***	*497.29*	***61***	*3.21*
AOL INC	AOL	11/15/10	25	26.4992	662.48	15 1000	377.50	(284.98)		
		02/18/11	9	22.0344	198.31	15.1000	135.90	(62.41)		
		02/22/11	132	21.8372	2,882.52	15.1000	1,993.20	(889.32)		
Subtotal			*166*		*3,743.31*		***2,506.60***	*(1,236.71)*		

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
APARTMENT INVT & MGMT CO	AIV	11/09/10	76	25.3417	1,925.97	22.9100	1,741.16	(184.81)	37	2.09
CL A		11/17/10	5	23.5660	117.83	22.9100	114.55	(3.28)	3	2.09
		12/21/10	27	25.1555	679.20	22.9100	618.57	(60.63)	13	2.09
		01/06/11	10	25.5650	255.65	22.9100	229.10	(26.55)	5	2.09
		01/13/11	11	24.8800	273.68	22.9100	252.01	(21.67)	6	2.09
		06/08/11	6	25.8350	155.01	22.9100	137.46	(17.55)	3	2.09
		08/10/11	9	23.6222	212.60	22.9100	206.19	(6.41)	5	2.09
Subtotal			*144*		*3,619.94*		***3,299.04***	*(320.90)*	***72***	*2.09*
APOLLO INVESTMENT CORP	AINV	08/07/09	32	9.0668	290.14	6.4400	206.08	(84.06)	36	17.39
		08/10/09	55	9.0734	499.04	6.4400	354.20	(144.84)	62	17.39
		08/14/09	105	9.0164	946.73	6.4400	676.20	(270.53)	118	17.39
		08/27/09	36	9.2330	332.39	6 4400	231.84	(100.55)	41	17.39
		08/28/09	24	9.4195	226.07	6.4400	154.56	(71.51)	27	17.39
		09/02/10	12	10.0800	120.96	6.4400	77.28	(43.68)	14	17.39
		01/06/11	26	11.4515	297.74	6.4400	167.44	(130.30)	30	17.39
		01/21/11	25	11.6516	291.29	6.4400	161.00	(130.29)	28	17.39
Subtotal			*315*		*3,004.36*		***2,028.60***	*(975.76)*	***356***	*17.39*
APPLE INC	AAPL	12/06/11	14	391.8757	5,486.26	405.0000	**5,670.00**	183.74		
APPLIED MATERIAL INC	AMAT	05/21/10	180	12.6378	2,274.81	10.7100	1,927.80	(347.01)	58	2.98
		06/14/10	74	12.9432	957.80	10 7100	792.54	(165.26)	24	2.98
		09/02/10	110	10.8561	1,194.18	10.7100	1,178.10	(16.08)	36	2.98
		09/09/10	18	10.7594	193.67	10.7100	192.78	(0.89)	6	2.98
		09/24/10	24	11.5729	277.75	10.7100	257.04	(20.71)	8	2.98
		03/17/11	41	14.8765	609.94	10.7100	439.11	(170.83)	14	2.98
		03/18/11	48	15.1183	725.68	10.7100	514.08	(211.60)	16	2.98
		04/20/11	19	15.2615	289.97	10.7100	203.49	(86.48)	7	2.98
		06/09/11	68	13.0048	884.33	10.7100	728.28	(156.05)	22	2.98
Subtotal			*582*		*7,408.13*		***6,233.22***	*(1,174.91)*	***191***	*2.98*

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
ARCELORMITTAL SA,	MT	03/11/08	44	70.9129	3,120.17	18.1900	800.36	(2,319.81)	29	3.50
LUXEMBOURG		05/15/08	1	94.1500	94.15	18.1900	18.19	(75.96)	1	3.50
		12/09/08	8	23.0487	184.39	18.1900	145.52	(38.87)	6	3.50
		05/12/09	10	24.6410	246.41	18.1900	181.90	(64.51)	7	3.50
		01/20/10	18	42.2122	759.82	18 1900	327.42	(432 40)	12	3.50
Subtotal			*81*		*4,404.94*		***1,473.39***	*(2,931.55)*	**55**	*3.50*
ARCHER DANIELS MIDLD	ADM	02/04/11	136	35.8206	4,871.61	28.6000	3,889.60	(982.01)	96	2.44
		12/16/11	40	27.8262	1,113.05	28 6000	1,144.00	30.95	28	2.44
Subtotal			*176*		*5,984.66*		***5,033.60***	*(951.06)*	***124***	*2.44*
ARES CAPITAL CORP	ARCC	07/08/10	167	13.5910	2,269.70	15.4500	2,580.15	310.45	241	9.32
		09/02/10	42	15.4685	649.68	15.4500	648.90	(0.78)	61	9.32
Subtotal			*209*		*2,919.38*		***3,229.05***	*309.67*	**302**	*9.32*
ASAHI GLASS JAPAN ADR	ASGLY	02/28/11	120	13.8818	1,665.82	8.2600	991.20	(674.62)	32	3.19
		05/26/11	39	11.6630	454.86	8.2600	322.14	(132.72)	11	3.19
		12/07/11	81	8.6096	697.38	8.2600	669.06	(28.32)	22	3.19
Subtotal			*240*		*2,818.06*		***1,982.40***	*(835.66)*	**65**	*3.19*
ATP OIL AND GAS CORP COM	ATPG	11/25/09	61	16.1919	987.71	7.3600	448.96	(538.75)		
		09/02/10	151	11.6013	1,751.81	7.3600	1,111.36	(640.45)		
		02/09/11	110	18.0676	1,987.44	7 3600	809.60	(1,177.84)		
		05/06/11	40	16.2580	650.32	7 3600	294.40	(355.92)		
		05/09/11	61	16.5006	1,006.54	7.3600	448.96	(557.58)		
Subtotal			*423*		*6,383.82*		***3,113.28***	*(3,270.54)*		
AUTOLIV INC	ALV	04/28/10	6	53.1583	318.95	53.4900	320.94	1.99	11	3.36
		05/05/10	6	51.8150	310.89	53.4900	320.94	10.05	11	3.36
		05/06/10	3	51.5566	154 67	53.4900	160.47	5.80	6	3.36
		05/10/10	5	51.3240	256.62	53.4900	267.45	10.83	9	3.36
		05/26/10	4	46.8900	187.56	53.4900	213.96	26.40	8	3.36
		09/02/10	1	57.0300	57.03	53.4900	53.49	(3.54)	2	3.36
		02/22/11	4	74.7975	299.19	53.4900	213.96	(85.23)	8	3.36

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) *Description*	*Symbol*	*Acquired*	*Quantity*	*Unit Cost Basis*	*Total Cost Basis*	*Estimated Market Price*	*Estimated Market Value*	*Unrealized Gain/(Loss)*	*Estimated Annual Income*	*Current Yield%*
AUTOLIV INC	ALV	02/23/11	3	73.0700	219.21	53.4900	160.47	(58.74)	6	3.36
		02/25/11	2	73.5800	147.16	53 4900	106.98	(40.18)	4	3.36
		04/14/11	4	69.5725	278.29	53 4900	213.96	(64.33)	8	3.36
Subtotal			*38*		*2,229.57*		***2,032.62***	*(196.95)*	***73***	*3.36*
AVAGO TECHNOLOGIES LTD	AVGO	01/19/11	15	28.2733	424.10	28.8600	432.90	8.80	8	1.66
		01/20/11	29	27.7093	803.57	28.8600	836.94	33.37	14	1.66
		02/07/11	8	31.0262	248.21	28.8600	230.88	(17.33)	4	1.66
		02/08/11	4	31.6700	126.68	28.8600	115.44	(11.24)	2	1.66
		03/02/11	7	32.4942	227.46	28.8600	202.02	(25.44)	4	1.66
		03/25/11	8	30.9512	247.61	28.8600	230.88	(16.73)	4	1.66
Subtotal			*71*		*2,077.63*		***2,049.06***	*(28.57)*	***36***	*1.66*
AVALONBAY CMMUN INC *REIT*	AVB	11/21/08	35	44.8171	1,568.60	130.6000	4,571.00	3,002.40	125	2.73
		12/31/08	12	61.0583	732.70	130.6000	1,567.20	834.50	43	2.73
		02/03/09	3	53.0600	159.18	130.6000	391.80	232.62	11	2.73
		05/20/09	4	56.2175	224.87	130.6000	522.40	297.53	15	2.73
		02/16/10	9	76.4100	687.69	130.6000	1,175.40	487.71	33	2.73
		03/22/10	5	88.0780	440.39	130.6000	653.00	212.61	18	2.73
Subtotal			68		*3,813.43*		***8,880.80***	*5,067.37*	***245***	*2.73*
BABCOCK (THE) AND WILCOX *CO SHS*	BWC	09/02/10	1	22.7800	22.78	24.1400	**24.14**	1.36		
BANCO BRADESCO S A ADR	BBD	02/17/06	57	11.4226	651.09	16.6800	950.76	299.67	6	.61
		03/07/08	7	15.5928	109.15	16.6800	116.76	7.61	1	.61
		08/19/08	1	16.2500	16.25	16.6800	16.68	.43	1	.61
		10/17/08	30	10.1696	305.09	16.6800	500.40	195.31	4	.61
		12/09/08	29	8.6989	252.27	16.6800	483.72	231.45	3	.61
Subtotal			*124*		*1,333.85*		***2,068.32***	*734.47*	***15***	*.61*

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ST ROMAIN FAMILY FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
BANCO SANTANDER SA ADR	STD	08/03/05	63	12.6700	798.21	7.5200	473.76	(324.45)	44	9.17
		06/05/07	75	19.5493	1,466.20	7.5200	564.00	(902.20)	52	9.17
		03/07/08	1	17.3500	17.35	7.5200	7.52	(9.83)	1	9.17
		05/07/08	24	21.8345	524.03	7.5200	180.48	(343.55)	17	9.17
		08/19/08	1	17.0200	17.02	7.5200	7.52	(9.50)	1	9.17
		12/09/08	32	8.7290	279.33	7.5200	240.64	(38.69)	23	9.17
		11/10/09	2	21.7700	43.54	7.5200	15.04	(28.50)	2	9.17
		02/10/11	3	10.5266	31.58	7.5200	22.56	(9.02)	3	9.17
Subtotal			*201*		*3,177.26*		***1,511.52***	*(1,665.74)*	***143***	*9.17*
BANK OF NOVA SCOTIA	BNS	11/09/07	11	53.8409	592.25	49.8100	547.91	(44.34)	23	4.11
		05/15/08	1	49.6800	49.68	49.8100	49.81	.13	3	4.11
		08/22/08	14	46.1314	645.84	49.8100	697.34	51.50	29	4.11
		12/09/08	9	25.6700	231.03	49.8100	448.29	217.26	19	4.11
		09/02/10	1	49.5200	49.52	49.8100	49.81	.29	3	4.11
		07/13/11	8	59.6725	477.38	49.8100	398.48	(78 90)	17	4.11
		07/14/11	10	59.7400	597.40	49.8100	498.10	(99.30)	21	4.11
Subtotal			*54*		*2,643.10*		***2,689.74***	*46 64*	***115***	*4.11*
BARCLAYS PLC ADR	BCS	05/13/09	52	14 9607	777.96	10.9900	571.48	(206.48)	19	3.22
		06/03/09	42	16.9264	710.91	10.9900	461.58	(249.33)	15	3.22
		06/10/09	29	18.4934	536.31	10.9900	318.71	(217.60)	11	3.22
		01/29/10	36	17.8275	641.79	10.9900	395.64	(246.15)	13	3.22
		07/26/11	45	15.1266	680.70	10.9900	494.55	(186.15)	16	3.22
Subtotal			*204*		*3,347.67*		***2,241.96***	*(1,105.71)*	***74***	*3.22*
BARNES & NOBLE INC	BKS	01/20/10	41	18.5587	760.91	14.4800	593.68	(167.23)		
		09/02/10	72	16.1218	1,160.77	14.4800	1,042.56	(118.21)		
Subtotal			*113*		*1,921.68*		***1,636.24***	*(285.44)*		

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
BARRICK GOLD CORPORATION	ABX	12/31/08	29	36.8900	1,069.81	45.2500	1,312.25	242.44	18	1.32
		03/16/09	60	29.8375	1,790.25	45.2500	2,715.00	924.75	36	1.32
		12/30/09	52	39.6328	2,060.91	45.2500	2,353.00	292.09	32	1.32
		01/29/10	55	34.7805	1,912.93	45.2500	2,488.75	575.82	33	1.32
		05/18/10	51	44.1760	2,252.98	45.2500	2,307.75	54.77	31	1.32
		12/05/11	56	50.8607	2,848 20	45.2500	2,534.00	(314.20)	34	1.32
		12/19/11	36	44.6852	1,608.67	45.2500	1,629.00	20.33	22	1.32
Subtotal			*339*		*13,543.75*		***15,339.75***	*1,796.00*	***206***	*1.32*
BAYER AG SP ADR	BAYRY	02/07/08	11	79.4863	874.35	63.8000	701.80	(172.55)	18	2.52
		04/18/08	9	82.8900	746.01	63.8000	574.20	(171.81)	15	2.52
		12/09/08	7	52.6600	368.62	63.8000	446.60	77.98	12	2.52
		06/17/11	8	82.4950	659.96	63.8000	510.40	(149.56)	13	2.52
Subtotal			*35*		*2,648.94*		***2,233.00***	*(415.94)*	***58***	*2.52*
BELLE INTERNAT-UNSPON AD	BELLY	01/18/11	22	90.6054	1,993.32	86.5700	**1,904.54**	(88.78)	**21**	1.05
BHP BILLITON LTD ADR	BHP	12/18/06	22	39.5622	870.37	70.6300	1,553.86	683.49	45	2.86
		03/07/08	1	70.7200	70.72	70.6300	70.63	(0.09)	3	2.86
		08/22/08	10	70.9320	709.32	70.6300	706.30	(3.02)	21	2.86
		10/16/08	2	33.5750	67.15	70.6300	141.26	74.11	5	2.86
		12/09/08	12	38.7900	465.48	70.6300	847.56	382.08	25	2.86
		09/02/10	1	70.0800	70.08	70.6300	70.63	.55	3	2.86
		09/30/11	8	66.8687	534.95	70.6300	565.04	30.09	17	2.86
Subtotal			*56*		*2,788.07*		***3,955.28***	*1,167.21*	***119***	*2.86*

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ST ROMAIN FAMILY FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
BIG LOTS INC COM	BIG	06/18/10	29	35.0517	1,016.50	37.7600	1,095.04	78.54		
		06/23/10	8	32.2937	258.35	37.7600	302.08	43.73		
		11/01/10	6	31.0766	186.46	37.7600	226.56	40.10		
		11/05/10	28	30.1735	844.86	37.7600	1,057.28	212.42		
		05/20/11	4	34.1100	136.44	37.7600	151.04	14.60		
		08/08/11	4	30.7300	122.92	37.7600	151.04	28.12		
Subtotal			79		*2,565.53*		***2,983.04***	*417.51*		
BIOMED REALTY TR INC	BMR	05/16/08	10	27.4100	274.10	18.0800	180.80	(93.30)	8	4.42
		11/24/08	47	8.3523	392.56	18.0800	849.76	457.20	38	4.42
		01/29/09	14	13.1621	184.27	18.0800	253.12	68.85	12	4.42
		04/27/09	35	9.7388	340.86	18.0800	632.80	291.94	28	4.42
		05/20/09	19	10.5084	199.66	18.0800	343.52	143.86	16	4.42
		09/24/09	34	13.9408	473.99	18.0800	614.72	140.73	28	4.42
Subtotal			159		*1,865.44*		***2,874.72***	*1,009.28*	**130**	*4.42*
BK YOKOHAMA LTD JAPN ADR	BKJAY	07/28/09	55	21.4421	1,179.32	18.6500	1,025.75	(153.57)	25	2.34
		07/28/09	12	21.6058	259.27	18.6500	223.80	(35.47)	6	2.34
		07/29/09	23	21.5239	495.05	18.6500	428.95	(66.10)	11	2.34
Subtotal			90		*1,933.64*		***1,678.50***	*(255.14)*	**42**	*2.34*
BMC SOFTWARE INC	BMC	10/14/11	26	38.9853	1,013.62	32.7800	852.28	(161.34)		
		10/19/11	12	38.3800	460.56	32.7800	393.36	(67.20)		
		11/11/11	6	37.1766	223.06	32.7800	196.68	(26.38)		
		11/16/11	7	36.9400	258.58	32.7800	229.46	(29 12)		
		11/25/11	4	33.3350	133.34	32.7800	131.12	(2.22)		
		12/14/11	5	33.7180	168.59	32.7800	163.90	(4.69)		
		12/15/11	6	33.8333	203.00	32.7800	196.68	(6.32)		
Subtotal			66		*2,460.75*		***2,163.48***	*(297.27)*		

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
BNP PARIBAS SPONSORD ADR	BNPQY	04/26/06	12	45.6708	548.05	19.6500	235.80	(312.25)	14	5.63
		06/05/07	44	59.7509	2,629.04	19.6500	864.60	(1,764.44)	49	5.63
		05/08/08	10	52.0790	520.79	19.6500	196.50	(324.29)	12	5.63
		08/19/08	1	41.8800	41.88	19.6500	19.65	(22.23)	2	5.63
		12/09/08	12	27.8350	334.02	19.6500	235.80	(98.22)	14	5.63
		09/02/10	2	33.8250	67.65	19.6500	39.30	(28.35)	3	5.63
		08/01/11	23	32.4482	746.31	19.6500	451.95	(294.36)	26	5.63
Subtotal			*104*		*4,887.74*		***2,043.60***	*(2,844.14)*	***120***	5.63
BOEING COMPANY	BA	03/15/10	51	69.2168	3,530.06	73.3500	3,740.85	210.79	90	2.39
		09/02/10	6	63.3350	380.01	73.3500	440.10	60.09	11	2.39
		03/25/11	54	73.4277	3,965.10	73.3500	3,960.90	(4.20)	96	2.39
		05/31/11	17	77.8217	1,322.97	73.3500	1,246.95	(76.02)	30	2.39
Subtotal			*128*		*9,198.14*		***9,388.80***	*190.66*	***227***	*2.39*
BOSTON PPTYS INC	BXP	09/11/06	41	102.6551	4,208.86	99.6000	4,083.60	(125.26)	91	2.20
REIT		04/02/07	3	117.4700	352.41	99.6000	298.80	(53.61)	7	2.20
		07/05/07	3	106.1000	318.30	99.6000	298.80	(19.50)	7	2.20
		09/17/07	3	96.6733	290.02	99.6000	298.80	8.78	7	2.20
		11/01/07	4	106.3575	425.43	99.6000	398.40	(27.03)	9	2.20
		12/24/07	3	102.3700	307.11	99.6000	298.80	(8.31)	7	2.20
		03/07/08	2	87.9300	175.86	99.6000	199.20	23.34	5	2.20
		09/26/08	2	91.2350	182.47	99.6000	199.20	16.73	5	2.20
		11/21/08	10	43.2370	432.37	99.6000	996.00	563.63	22	2.20
		01/27/09	1	43.3400	43.34	99.6000	99.60	56.26	3	2.20
		06/17/09	14	47.3621	663.07	99.6000	1,394.40	731.33	31	2.20
Subtotal			*86*		*7,399.24*		***8,565.60***	*1,166.36*	***194***	*2.20*
BP PLC SPON ADR	BP	10/14/11	43	39.7279	1,708.30	42.7400	**1,837.82**	129.52	**73**	3.93

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ST ROMAIN FAMILY FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
BROADRIDGE FINL	BR	08/29/11	69	20.8391	1,437.90	22.5500	1,555.95	118.05	45	2.83
SOLUTIONS INC		09/12/11	25	19.8068	495.17	22.5500	563.75	68.58	16	2.83
		09/13/11	7	20.0500	140.35	22.5500	157.85	17.50	5	2.83
		09/23/11	5	20.1920	100.96	22.5500	112.75	11.79	4	2.83
		10/04/11	16	19.6887	315.02	22.5500	360.80	45.78	11	2.83
Subtotal			*122*		*2,489.40*		***2,751.10***	*261.70*	***81***	*2.83*
BROOKFIELD OFFICE	BPO	10/20/10	49	17.7097	867.78	15.6400	766.36	(101.42)	28	3.58
PROPERTIES INC		12/02/10	51	16.8662	860.18	15 6400	797.64	(62.54)	29	3.58
Subtotal			*100*		*1,727.96*		***1,564.00***	*(163.96)*	***57***	*3.58*
CAMDEN PPTY TR COM SBI	CPT	07/15/10	7	43.9257	307.48	62.2400	435.68	128.20	14	3.14
REIT		07/21/10	10	43.9710	439.71	62.2400	622.40	182.69	20	3.14
		07/22/10	16	44.9262	718.82	62.2400	995.84	277.02	32	3.14
		08/19/10	8	44.5975	356.78	62.2400	497.92	141.14	16	3.14
		08/26/10	4	45.3725	181.49	62 2400	248.96	67.47	8	3.14
		09/29/10	6	47.4150	284.49	62.2400	373.44	88.95	12	3.14
		11/05/10	6	52.8283	316.97	62.2400	373.44	56.47	12	3.14
Subtotal			*57*		*2,605.74*		***3,547.68***	*941.94*	***114***	*3.14*
CAMPUS CREST CMNTYS INC	CCG	10/20/10	69	12.7765	881.58	10.0600	694.14	(187.44)	45	6.36
		02/24/11	13	13.9876	181.84	10.0600	130.78	(51.06)	9	6.36
		02/25/11	22	14.2340	313.15	10.0600	221.32	(91.83)	15	6.36
Subtotal			*104*		*1,376.57*		***1,046.24***	*(330.33)*	***69***	*6.36*
CANADIAN NATL RAILWAY CO	CNI	03/12/10	16	57.2687	916.30	78.5600	1,256.96	340.66	21	1.62
		03/22/10	15	59.4033	891.05	78.5600	1,178.40	287.35	20	1.62
		04/19/10	13	61.0584	793.76	78.5600	1,021.28	227.52	17	1.62
Subtotal			*44*		*2,601.11*		***3,456.64***	*855.53*	***58***	*1.62*

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
CANADIAN NATURAL RES LTD	CNQ	11/24/08	77	18.1354	1,396.43	37.3700	2,877.49	1,481.06	28	.95
		12/05/08	70	15.1228	1,058.60	37.3700	2,615.90	1,557.30	25	.95
		09/02/10	10	33.6090	336.09	37.3700	373.70	37.61	4	.95
		11/24/10	99	39.2840	3,889.12	37.3700	3,699.63	(189.49)	36	.95
Subtotal			*256*		*6,680.24*		***9,566.72***	*2,886.48*	***93***	*.95*
CANON INC ADR REP5SH	CAJ	08/03/05	39	33.5866	1,309.88	44.0400	1,717.56	407.68	57	3.28
		12/09/08	7	29.2700	204.89	44.0400	308.28	103.39	11	3.28
		09/02/10	1	41.8800	41.88	44.0400	44.04	2.16	2	3.28
		09/30/11	9	45.3288	407.96	44.0400	396.36	(11.60)	14	3.28
		12/07/11	12	44.8908	538.69	44.0400	528.48	(10.21)	18	3.28
Subtotal			*68*		*2,503.30*		***2,994.72***	*491.42*	***102***	*3.28*
CATERPILLAR INC DEL	CAT	11/20/07	7	69.1100	483.77	90.6000	634.20	150.43	13	2.03
		12/12/07	6	74.1200	444.72	90.6000	543.60	98.88	12	2.03
		03/13/08	18	75.8127	1,364.63	90.6000	1,630.80	266.17	34	2.03
		05/16/08	2	83.6100	167.22	90.6000	181.20	13.98	4	2.03
		11/24/08	26	36.2926	943.61	90.6000	2,355.60	1,411.99	48	2.03
		02/25/10	27	56.7703	1,532.80	90.6000	2,446.20	913.40	50	2.03
Subtotal			*86*		*4,936.75*		***7,791.60***	*2,854.85*	***161***	*2.03*
CBS CORP NEW CL B	CBS	09/27/10	11	15.9918	175.91	27.1400	298.54	122.63	5	1.47
		10/11/10	40	17.4825	699.30	27.1400	1,085.60	386.30	16	1.47
		10/18/10	23	17.5508	403.67	27.1400	624.22	220.55	10	1.47
		11/05/10	14	17.3757	243.26	27.1400	379.96	136.70	6	1.47
		11/09/10	12	16.7525	201.03	27.1400	325.68	124.65	5	1.47
		11/22/10	6	16.4883	98.93	27.1400	162.84	63.91	3	1.47
		02/18/11	10	22.4940	224.94	27.1400	271.40	46.46	4	1.47
Subtotal			*116*		*2,047.04*		***3,148.24***	*1,101.20*	***49***	*1.47*

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
CELANESE CORP DEL SER A	CE	10/15/10	9	34.1911	307.72	44.2700	398.43	90.71	3	.54
		10/18/10	16	34.0762	545.22	44.2700	708.32	163.10	4	.54
		10/20/10	3	33.2100	99.63	44.2700	132.81	33.18	1	.54
		11/02/10	10	36.5290	365.29	44.2700	442.70	77.41	3	.54
		11/03/10	1	36.5500	36.55	44.2700	44.27	7.72	1	.54
Subtotal			39		*1,354.41*		***1,726.53***	*372.12*	***12***	*.54*
CELGENE CORP COM	CELG	09/23/11	54	63.3275	3,419.69	67.6000	3,650.40	230.71		
		10/21/11	9	66.9433	602.49	67.6000	608.40	5.91		
Subtotal			63		*4,022.18*		***4,258.80***	*236.62*		
CHESAPEAKE ENERGY OKLA	CHK	08/03/11	150	33.8560	5,078.40	22.2900	**3,343.50**	(1,734.90)	**53**	1.57
CIE FINANCIERE RICHEMONT *SA SHS*	CFRUY	12/07/11	318	5.3944	1,715.45	5.0200	**1,596.36**	(119.09)	**9**	.55
CINTAS CORP OHIO	CTAS	11/18/11	48	30.1814	1,448.71	34.8100	1,670.88	222.17	26	1.55
		11/21/11	22	28.8959	635.71	34.8100	765.82	130.11	12	1.55
		12/07/11	26	30.0526	781.37	34.8100	905.06	123.69	15	1.55
		12/09/11	23	30.1117	692.57	34.8100	800.63	108.06	13	1.55
Subtotal			*119*		*3,558.36*		***4,142.39***	*584.03*	***66***	*1.55*
CIT GROUP INC NEW	CIT	01/10/11	15	47.0693	706.04	34.8700	523.05	(182.99)		
		01/11/11	33	47.3975	1,564.12	34.8700	1,150.71	(413.41)		
Subtotal			48		*2,270.16*		***1,673.76***	*(596.40)*		
CITIGROUP INC COM NEW	C	09/22/09	2	46.8050	93.61	26.3100	52.62	(40.99)	1	.15
		09/23/09	12	47.8000	573.60	26.3100	315.72	(257.88)	1	.15
		09/25/09	18	45.2000	813.60	26.3100	473.58	(340.02)	1	.15
		10/06/09	25	47.8660	1,196.65	26.3100	657.75	(538.90)	1	.15
		10/27/09	16	43.5968	697.55	26.3100	420.96	(276.59)	1	.15
		11/11/09	8	42.6912	341.53	26 3100	210.48	(131.05)	1	.15
		11/12/09	1	41.8900	41.89	26.3100	26.31	(15.58)	1	.15
		12/02/09	8	41.2000	329.60	26.3100	210.48	(119.12)	1	.15
		12/16/09	41	35.2960	1,447.14	26.3100	1,078.71	(368.43)	2	.15

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
CITIGROUP INC COM NEW	C	12/17/09	27	32.3000	872.10	26.3100	710.37	(161.73)	2	.15
		12/21/09	4	35.3300	141.32	26.3100	105.24	(36.08)	1	.15
		07/13/10	20	42.6870	853.74	26.3100	526.20	(327.54)	1	.15
		07/21/10	5	40.9000	204.50	26.3100	131.55	(72.95)	1	.15
		08/16/10	7	39.8185	278.73	26.3100	184.17	(94.56)	1	.15
		08/31/10	85	37.5720	3,193.62	26.3100	2,236.35	(957.27)	4	.15
		09/02/10	13	39.4976	513.47	26.3100	342.03	(171.44)	1	.15
		09/21/10	20	40.6225	812.45	26.3100	526.20	(286.25)	1	.15
		04/19/11	13	45.1230	586.60	26.3100	342.03	(244.57)	1	.15
		05/13/11	19	42.5036	807.57	26.3100	499.89	(307.68)	1	.15
		05/19/11	6	41.6183	249.71	26.3100	157.86	(91.85)	1	.15
		06/09/11	18	37.1800	669.24	26.3100	473.58	(195.66)	1	.15
		08/09/11	32	29.1078	931.45	26.3100	841.92	(89.53)	2	.15
		09/28/11	113	26.7928	3,027.59	26.3100	2,973.03	(54.56)	5	.15
		10/21/11	75	30.1634	2,262.26	26.3100	1,973.25	(289.01)	3	.15
Subtotal			*588*		*20,939.52*		***15,470.28***	*(5,469.24)*	**36**	*.15*
CLEARWIRE CORP CL A	CLWR	12/06/11	473	2.5464	1,204.45	1.9400	917.62	(286.83)		
		12/07/11	921	2.4336	2,241.35	1.9400	1,786.74	(454.61)		
Subtotal			*1,394*		*3,445.80*		***2,704.36***	*(741.44)*		
CMS ENERGY CORP	CMS	08/19/11	126	19.0223	2,396.81	22.0800	**2,782.08**	385.27	**106**	3.80
COCA COLA COM	KO	01/16/09	1	43.9500	43.95	69.9700	69.97	26.02	2	2.68
		02/12/09	23	43.1321	992.04	69.9700	1,609.31	617.27	44	2.68
		05/07/09	6	43.0283	258.17	69.9700	419.82	161.65	12	2.68
		05/11/09	63	43.0809	2,714.10	69 9700	4,408.11	1,694.01	119	2.68
		08/26/09	16	49.1400	786.24	69 9700	1,119.52	333.28	31	2.68
		03/03/10	35	53.3968	1,868.89	69.9700	2,448.95	580.06	66	2.68
		03/05/10	26	54.6438	1,420.74	69.9700	1,819.22	398.48	49	2.68
		04/28/10	10	53.0680	530.68	69.9700	699.70	169.02	19	2.68
Subtotal			*180*		*8,614.81*		***12,594.60***	*3,979.79*	***342***	*2.68*

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ST ROMAIN FAMILY FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
COEUR D'ALENE MINES CORP	CDE	08/07/09	29	16.5572	480.16	24.1400	700.06	219.90		
		08/10/09	102	15.4245	1,573.30	24.1400	2,462.28	888.98		
		09/02/10	37	17.3583	642.26	24 1400	893.18	250.92		
Subtotal			*168*		*2,695.72*		***4,055.52***	*1,359.80*		
COMCAST CORP NEW CL A	CMCSA	01/27/10	42	16.0173	672.73	23.7100	995.82	323.09	19	1.89
		05/14/10	45	17.7715	799.72	23.7100	1,066.95	267.23	21	1.89
		08/26/10	42	17.3611	729.17	23.7100	995.82	266.65	19	1.89
		09/02/10	14	18.0300	252.42	23.7100	331.94	79.52	7	1.89
		06/24/11	170	23.7494	4,037.40	23.7100	4,030.70	(6.70)	77	1.89
Subtotal			*313*		*6,491.44*		***7,421.23***	*929.79*	***143***	*1.89*
COMERICA INC COM	CMA	11/10/11	28	26.0128	728.36	25.8000	722.40	(5.96)	12	1.55
		11/17/11	9	25.6733	231.06	25.8000	232.20	1.14	4	1.55
		11/21/11	11	24.5400	269.94	25.8000	283.80	13 86	5	1.55
		11/23/11	4	23.7700	95.08	25.8000	103.20	8.12	2	1.55
		11/25/11	5	23.0620	115.31	25.8000	129.00	13.69	2	1.55
		12/15/11	6	25.1966	151.18	25.8000	154.80	3.62	3	1.55
		12/21/11	5	25.3120	126.56	25.8000	129.00	2.44	2	1.55
Subtotal			*68*		*1,717.49*		***1,754.40***	*36.91*	***30***	*1.55*
COMPANHIA ENERG DE ADR	CIG	02/17/06	80	13.3560	1,068.48	17.7900	1,423.20	354.72	76	5.28
		03/07/08	1	18.5900	18.59	17.7900	17.79	(0.80)	1	5.28
		05/15/08	1	21.8300	21.83	17.7900	17.79	(4.04)	1	5.28
		12/09/08	24	11.3050	271.32	17.7900	426.96	155.64	23	5.28
		05/10/10	16	15.7100	251.36	17.7900	284.64	33.28	16	5.28
Subtotal			*122*		*1,631.58*		***2,170.38***	*538.80*	***117***	*5.28*
CONTINENTAL RESOURCES *INC*	CLR	12/30/09	26	43.8861	1,141.04	66.7100	1,734.46	593.42		
		04/27/10	63	45.8173	2,886.49	66.7100	4,202.73	1,316.24		
		09/02/10	34	43.1594	1,467.42	66.7100	2,268.14	800.72		
Subtotal			*123*		*5,494.95*		***8,205.33***	*2,710.38*		

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
COOPER INDUSTRIES PLC	CBE	05/26/10	7	47.4071	331.85	54.1500	379.05	47.20	9	2.14
		06/09/10	5	46.3340	231.67	54.1500	270.75	39.08	6	2.14
		11/05/10	5	54.0820	270.41	54.1500	270.75	.34	6	2.14
Subtotal			*17*		*833.93*		***920.55***	*86.62*	***21***	*2.14*
CORESITE REALTY CORP	COR	09/29/10	50	16.4892	824.46	17.8200	891.00	66.54	36	4.04
		10/20/10	6	15.3783	92.27	17.8200	106.92	14.65	5	4.04
Subtotal			*56*		*916.73*		***997.92***	*81.19*	***41***	*4.04*
CORN PRODS INTL INC	CPO	09/02/11	31	46.1380	1,430.28	52.5900	1,630.29	200.01	25	1.52
		09/27/11	5	41.3340	206.67	52.5900	262.95	56.28	4	1.52
Subtotal			*36*		*1,636.95*		***1,893.24***	*256.29*	***29***	*1.52*
CREDIT SUISSE GP SP ADR	CS	02/25/09	46	21.8276	1,004.07	23.4800	1,080.08	76.01	69	6.29
		11/10/09	9	56.3722	507.35	23.4800	211.32	(296.03)	14	6.29
		12/02/09	1	52.3400	52.34	23.4800	23.48	(28.86)	2	6.29
		12/21/09	4	48.8900	195.56	23.4800	93.92	(101.64)	6	6.29
		01/26/10	20	45.2900	905.80	23.4800	469.60	(436.20)	30	6.29
		01/28/10	19	45.1815	858.45	23.4800	446.12	(412.33)	29	6.29
		02/05/10	14	41.5942	582.32	23.4800	328.72	(253.60)	21	6.29
		05/06/10	30	41.3416	1,240.25	23.4800	704.40	(535.85)	45	6.29
		09/02/10	12	45.0975	541.17	23.4800	281.76	(259.41)	18	6.29
		10/07/10	11	44.9690	494.66	23.4800	258.28	(236.38)	17	6.29
		10/11/10	19	44.4400	844.36	23.4800	446.12	(398.24)	29	6.29
		12/01/10	13	37.9776	493.71	23.4800	305.24	(188.47)	20	6.29
		12/07/10	19	39.2052	744.90	23.4800	446.12	(298.78)	29	6.29
		12/21/10	20	39.7705	795.41	23.4800	469.60	(325.81)	30	6.29
		04/06/11	18	43.5650	784.17	23.4800	422.64	(361.53)	27	6.29
		06/30/11	14	38.8478	543.87	23.4800	328.72	(215.15)	21	6.29

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ST ROMAIN FAMILY FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
CREDIT SUISSE GP SP ADR	CS	07/20/11	24	35.3716	848.92	23.4800	563.52	(285.40)	36	6.29
		09/30/11	12	26.4741	317.69	23.4800	281.76	(35.93)	18	6.29
		11/14/11	32	24.6646	789.27	23.4800	751.36	(37.91)	48	6.29
Subtotal			*337*		*12,544.27*		***7,912.76***	*(4,631.51)*	**509**	*6.29*
CROWN HLDGS INC	CCK	09/09/10	30	29.1713	875.14	33 5800	1,007.40	132.26		
		09/10/10	14	29.3342	410.68	33.5800	470.12	59.44		
		09/21/10	6	28.4483	170.69	33.5800	201.48	30.79		
		09/23/10	12	28.5491	342.59	33.5800	402.96	60.37		
		09/27/10	31	28.4967	883.40	33.5800	1,040.98	157.58		
		10/04/10	15	28.9666	434.50	33.5800	503.70	69.20		
		10/11/10	17	28.7723	489.13	33.5800	570.86	81.73		
		10/13/10	4	29.3525	117.41	33.5800	134.32	16.91		
		12/23/10	6	33.9600	203.76	33 5800	201.48	(2.28)		
Subtotal			*135*		*3,927.30*		***4,533.30***	*606.00*		
CUBESMART COM	CUBE	10/31/11	82	9.9247	813.83	10.6400	872.48	58.65	27	3.00
		11/01/11	18	9.7000	174.60	10.6400	191.52	16.92	6	3.00
Subtotal			*100*		*988.43*		***1,064.00***	*75.57*	**33**	*3.00*
CVS CAREMARK CORP	CVS	10/21/10	18	31.0655	559.18	40.7800	734.04	174.86	12	1.59
		10/22/10	46	31.4963	1,448.83	40.7800	1,875.88	427.05	30	1.59
		10/26/10	47	31.1021	1,461.80	40.7800	1,916.66	454.86	31	1.59
		10/29/10	28	30.4328	852.12	40.7800	1,141.84	289.72	19	1.59
		11/01/10	27	30.2488	816.72	40 7800	1,101.06	284.34	18	1.59
		11/04/10	21	31.2247	655.72	40.7800	856.38	200.66	14	1.59
		12/01/10	19	31.5915	600.24	40.7800	774.82	174.58	13	1.59
		08/09/11	13	32.4153	421.40	40.7800	530.14	108.74	9	1 59
		10/26/11	10	36.1480	361.48	40.7800	407.80	46.32	7	1.59
Subtotal			*229*		*7,177.49*		***9,338.62***	*2,161.13*	**153**	*1.59*
DARDEN RESTAURANTS INC	DRI	09/09/11	32	43.7743	1,400.78	45.5800	**1,458.56**	57.78	**56**	3.77

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) *Description*	*Symbol*	*Acquired*	*Quantity*	*Unit Cost Basis*	*Total Cost Basis*	*Estimated Market Price*	*Estimated Market Value*	*Unrealized Gain/(Loss)*	*Estimated Annual Income*	*Current Yield%*
DBS GROUP HLDGS SPN ADR	DBSDY	08/03/05	10	36.7560	367.56	35.4200	354.20	(13.36)	18	4.85
		04/26/06	45	39.8988	1,795.45	35.4200	1,593.90	(201.55)	78	4.85
		03/07/08	1	44.1100	44.11	35.4200	35.42	(8.69)	2	4.85
		12/09/08	10	21.7070	217.07	35.4200	354.20	137.13	18	4.85
		09/02/10	1	42.1600	42.16	35.4200	35.42	(6.74)	2	4.85
Subtotal			*67*		*2,466.35*		***2,373.14***	*(93.21)*	***118***	4.85
DDR CORP COM	DDR	07/21/10	127	10.3440	1,313.69	12.1700	1,545.59	231.90	41	2.62
		09/29/10	38	11.0386	419.47	12.1700	462.46	42 99	13	2.62
		12/02/10	26	13.2065	343.37	12.1700	316.42	(26.95)	9	2.62
Subtotal			*191*		*2,076.53*		***2,324.47***	*247.94*	***63***	2.62
DEERE CO	DE	02/25/10	69	56.9371	3,928.66	77.3500	5,337.15	1,408.49	114	2.12
		03/22/10	31	59.0022	1,829.07	77.3500	2,397.85	568.78	51	2.12
Subtotal			*100*		*5,757.73*		***7,735.00***	*1,977.27*	***165***	*2.12*
DELTA AIR LINES INC	DAL	01/25/11	56	11.8798	665.27	8 0900	453.04	(212.23)		
		01/27/11	69	12.1466	838.12	8.0900	558.21	(279.91)		
		01/28/11	59	11.9777	706.69	8.0900	477.31	(229.38)		
		02/07/11	107	11.6587	1,247.49	8.0900	865.63	(381.86)		
		06/21/11	100	9.7498	974.98	8 0900	809.00	(165.98)		
		06/30/11	47	9.2695	435.67	8.0900	380.23	(55.44)		
		07/13/11	39	8.8187	343.93	8.0900	315.51	(28.42)		
		07/26/11	72	8.0623	580.49	8.0900	582.48	1.99		
Subtotal			*549*		*5,792.64*		***4,441.41***	*(1,351.23)*		
DEVON ENERGY CORP NEW	DVN	04/01/10	1	65.4300	65.43	62 0000	62.00	(3.43)	1	1.09
		04/07/10	11	66.5254	731.78	62.0000	682.00	(49.78)	8	1.09
		05/27/10	9	61.7877	556.09	62.0000	558.00	1.91	7	1.09
		09/02/10	6	62.7583	376.55	62.0000	372.00	(4.55)	5	1.09
		09/28/10	13	63.5623	826.31	62.0000	806.00	(20.31)	9	1.09
		09/19/11	11	63.8418	702.26	62.0000	682.00	(20.26)	8	1.09
		09/20/11	11	64.9954	714.95	62.0000	682.00	(32.95)	8	1.09

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ST ROMAIN FAMILY FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
DEVON ENERGY CORP NEW	DVN	09/26/11	27	56.1314	1,515.55	62.0000	1,674.00	158.45	19	1.09
		09/27/11	11	59.7209	656.93	62.0000	682.00	25.07	8	1.09
		09/30/11	12	56.4525	677.43	62.0000	744.00	66.57	9	1.09
		10/04/11	26	52.6850	1,369.81	62.0000	1,612.00	242.19	18	1.09
		10/05/11	22	55.4681	1,220.30	62.0000	1,364.00	143.70	15	1.09
		10/12/11	12	60.7358	728.83	62.0000	744.00	15.17	9	1.09
Subtotal			*172*		*10,142.22*		***10,664.00***	*521.78*	***124***	*1.09*
DIGITAL RIVER INC DEL	DRIV	01/27/11	44	35.5579	1,564.55	15.0200	660.88	(903.67)		
		01/28/11	18	30.6483	551.67	15.0200	270.36	(281.31)		
		01/28/11	38	32.5005	1,235.02	15.0200	570.76	(664.26)		
		02/04/11	17	32.9070	559.42	15.0200	255.34	(304.08)		
		09/09/11	10	19.6300	196.30	15.0200	150.20	(46.10)		
Subtotal			*127*		*4,106.96*		***1,907.54***	*(2,199.42)*		
DIRECTV GROUP HLDNGS CLA	DTV	03/01/11	78	45.3987	3,541.10	42.7600	**3,335.28**	(205.82)		
DISCOVERY COMMUNICATN *INC SERIES A*	DISCA	03/30/11	39	39.4874	1,540.01	40.9700	1,597.83	57.82		
		04/07/11	13	40.2469	523.21	40.9700	532.61	9.40		
		08/02/11	3	39.0466	117.14	40.9700	122.91	5.77		
		08/08/11	9	36.1766	325.59	40.9700	368.73	43.14		
		08/10/11	3	36.7266	110.18	40.9700	122.91	12.73		
Subtotal			*67*		*2,616.13*		***2,744.99***	*128.86*		
DOLE FOOD COMPANY INC	DOLE	01/07/11	25	13.6176	340.44	8.6500	216.25	(124.19)		
		01/12/11	129	14.0579	1,813.47	8.6500	1,115.85	(697.62)		
		01/13/11	65	14.1915	922.45	8.6500	562.25	(360.20)		
		01/14/11	56	14.4769	810.71	8.6500	484.40	(326.31)		
		01/18/11	66	14.5783	962.17	8.6500	570.90	(391 27)		
		01/19/11	77	14.6068	1,124.73	8.6500	666.05	(458.68)		
		07/25/11	47	14.2146	668.09	8.6500	406.55	(261.54)		
		07/26/11	10	13.9140	139.14	8.6500	86.50	(52.64)		
Subtotal			*475*		*6,781.20*		***4,108.75***	*(2,672.45)*		

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
DUPONT FABROS TECHNOLOGY	DFT	02/25/09	73	5.1150	373.40	24.2200	1,768.06	1,394.66	36	1.98
		08/19/09	29	12.1665	352.83	24.2200	702.38	349.55	14	1.98
		10/21/09	23	16.8526	387.61	24.2200	557.06	169.45	12	1.98
		10/20/10	19	24.0478	456.91	24.2200	460.18	3.27	10	1.98
		02/24/11	20	23.5845	471.69	24.2200	484.40	12.71	10	1.98
Subtotal			*164*		*2,042.44*		***3,972.08***	*1,929.64*	***82***	*1.98*
EBAY INC COM	EBAY	01/28/11	115	31.0660	3,572.59	30.3300	3,487.95	(84.64)		
		02/18/11	29	34.5410	1,001.69	30.3300	879.57	(122.12)		
		02/22/11	24	34.3216	823.72	30.3300	727.92	(95.80)		
		06/09/11	26	30.6384	796.60	30.3300	788.58	(8.02)		
		06/21/11	14	29.1264	407.77	30.3300	424.62	16.85		
Subtotal			*208*		*6,602.37*		***6,308.64***	*(293.73)*		
EDISON INTL CALIF	EIX	08/19/11	66	36.2031	2,389.41	41.4000	2,732.40	342.99	86	3.14
		09/13/11	4	36.0000	144.00	41.4000	165.60	21.60	6	3.14
		09/30/11	6	38.2916	229.75	41.4000	248.40	18.65	8	3.14
Subtotal			*76*		*2,763.16*		***3,146.40***	*383.24*	***100***	*3.14*
EL PASO CORPORATION	EP	11/05/10	2	13.4850	26.97	26.5700	53.14	26.17	1	.15
		01/06/11	19	13.6821	259.96	26.5700	504.83	244.87	1	.15
		03/17/11	31	17.3241	537.05	26.5700	823.67	286.62	2	.15
		03/18/11	41	17.7100	726.11	26.5700	1,089.37	363.26	2	.15
Subtotal			*93*		*1,550.09*		***2,471.01***	*920.92*	***6***	*.15*
ELECTRONIC ARTS INC DEL	EA	12/06/11	120	23.2698	2,792.38	20.6000	2,472.00	(320.38)		
		12/16/11	55	20.3432	1,118.88	20.6000	1,133.00	14.12		
Subtotal			*175*		*3,911.26*		***3,605.00***	*(306.26)*		

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ST ROMAIN FAMILY FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
EMERSON ELEC CO	EMR	10/31/06	38	42.3113	1,607.83	46.5900	1,770.42	162.59	61	3.43
		06/06/07	7	47.9200	335.44	46.5900	326.13	(9.31)	12	3.43
		01/16/08	7	49.6700	347.69	46.5900	326.13	(21.56)	12	3.43
		05/16/08	2	57.4400	114.88	46.5900	93.18	(21.70)	4	3.43
		07/06/09	21	31.2700	656.67	46 5900	978.39	321.72	34	3.43
Subtotal			75		*3,062.51*		***3,494.25***	*431.74*	***123***	*3.43*
ENI S P A SPONSORED ADR	E	08/03/05	25	59.9296	1,498.24	41.2700	1,031.75	(466.49)	52	4.96
		03/07/08	1	68.8600	68.86	41.2700	41.27	(27.59)	3	4.96
		09/29/08	9	52.9955	476.96	41.2700	371.43	(105.53)	19	4.96
		12/09/08	10	45.7600	457.60	41.2700	412.70	(44 90)	21	4.96
		09/02/10	1	41.4500	41.45	41.2700	41.27	(0.18)	3	4.96
Subtotal			46		*2,543.11*		***1,898.42***	*(644.69)*	***98***	*4.96*
ENTERTAINMENT PPTYS TR *REIT*	EPR	04/27/09	15	22.7613	341.42	43.7100	655.65	314.23	42	6.40
		05/20/09	15	19.9473	299.21	43.7100	655.65	356.44	42	6.40
		09/22/09	12	34.9558	419.47	43.7100	524.52	105.05	34	6.40
		03/22/10	16	42.7400	683.84	43.7100	699.36	15.52	45	6.40
		12/02/10	9	47.1844	424.66	43 7100	393.39	(31.27)	26	6.40
Subtotal			67		*2,168.60*		***2,928.57***	*759.97*	***189***	*6.40*
EQTY LIFESTYLS PPTYS INC	ELS	07/24/09	13	41.1653	535.15	66.6900	866.97	331.82	20	2.24
		09/24/09	22	43.5122	957.27	66 6900	1,467.18	509.91	33	2.24
		07/21/10	2	50.0800	100.16	66.6900	133.38	33.22	3	2.24
Subtotal			37		*1,592.58*		***2,467.53***	*874.95*	***56***	*2.24*
EQUITY RESIDENTIAL *REIT*	EQR	11/01/07	4	41.0150	164.06	57.0300	228.12	64.06	10	3.98
		12/24/07	8	38.3600	306.88	57.0300	456.24	149.36	19	3.98
		05/16/08	5	44.1900	220.95	57.0300	285.15	64.20	12	3.98
		11/24/08	37	27.6456	1,022.89	57.0300	2,110.11	1,087.22	84	3.98
		12/31/08	42	29.5800	1,242.36	57.0300	2,395.26	1,152.90	96	3.98
		03/30/09	30	17.4540	523.62	57.0300	1,710.90	1,187.28	69	3.98
		05/20/09	12	23.4541	281.45	57.0300	684.36	402.91	28	3.98

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
EQUITY RESIDENTIAL	EQR	07/24/09	13	21.4392	278.71	57.0300	741.39	462.68	30	3.98
		06/25/10	5	44.8700	224.35	57.0300	285.15	60.80	12	3.98
		07/12/10	12	44.2191	530.63	57.0300	684.36	153.73	28	3.98
		07/20/10	7	42.9571	300.70	57.0300	399.21	98.51	16	3.98
		07/21/10	10	43.9170	439.17	57.0300	570.30	131.13	23	3.98
		07/22/10	16	44.3550	709.68	57.0300	912.48	202.80	37	3.98
		09/02/10	3	48.3566	145.07	57.0300	171.09	26.02	7	3.98
Subtotal			*204*		*6,390.52*		***11,634.12***	*5,243.60*	***471***	*3.98*
ESSEX PPTY TR INC COM	ESS	07/24/09	5	63.1620	315.81	140.5100	702.55	386.74	21	2.96
REIT		01/05/10	6	82.2300	493.38	140.5100	843.06	349.68	25	2.96
Subtotal			*11*		*809.19*		***1,545.61***	*736.42*	***46***	*2.96*
EXELON CORPORATION	EXC	04/30/09	9	46.6566	419.91	43.3700	390.33	(29.58)	19	4.84
		07/06/09	2	48.1400	96.28	43.3700	86.74	(9.54)	5	4.84
		09/15/09	39	49.3028	1,922.81	43.3700	1,691.43	(231.38)	82	4.84
		09/17/09	26	52.1896	1,356.93	43.3700	1,127.62	(229.31)	55	4.84
		10/06/09	6	48.9666	293.80	43.3700	260.22	(33.58)	13	4.84
		11/11/09	9	47.1100	423.99	43.3700	390.33	(33.66)	19	4.84
		11/12/09	1	46.9300	46.93	43.3700	43.37	(3.56)	3	4.84
		12/02/09	8	50.0012	400.01	43.3700	346.96	(53.05)	17	4.84
		02/16/10	17	43.9958	747.93	43.3700	737.29	(10.64)	36	4.84
		04/07/10	27	44.8755	1,211.64	43.3700	1,170.99	(40.65)	57	4.84
		11/09/10	26	41.6511	1,082.93	43.3700	1,127.62	44.69	55	4.84
		01/14/11	10	42.7140	427.14	43.3700	433.70	6.56	21	4.84
		02/18/11	19	41.5552	789.55	43.3700	824.03	34.48	40	4.84
Subtotal			*199*		*9,219.85*		***8,630.63***	*(589.22)*	***422***	*4.84*

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ST ROMAIN FAMILY FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
EXTRA SPACE STORAGE INC	EXR	11/24/08	2	7.8950	15.79	24.2300	48.46	32.67	2	2.31
		01/29/09	46	8.7963	404.63	24.2300	1,114.58	709.95	26	2.31
		01/30/09	27	8.4751	228.83	24.2300	654.21	425.38	16	2.31
		05/20/09	36	7.2350	260.46	24.2300	872.28	611.82	21	2.31
		09/29/10	17	16.2711	276.61	24.2300	411.91	135.30	10	2.31
		12/28/10	15	17.6720	265.08	24.2300	363.45	98.37	9	2.31
Subtotal			*143*		*1,451.40*		***3,464.89***	*2,013.49*	***84***	*2.31*
EXXON MOBIL CORP COM	XOM	07/13/10	133	59.5938	7,925.98	84.7600	**11,273.08**	3,347.10	**251**	2.21
EZCORP INC NON VTG CL A	EZPW	06/01/11	35	32.6180	1,141.63	26.3700	922.95	(218.68)		
		06/02/11	12	31.3966	376.76	26.3700	316.44	(60.32)		
		06/03/11	10	31.5200	315.20	26.3700	263.70	(51.50)		
		06/07/11	16	31.5175	504.28	26.3700	421.92	(82.36)		
		06/09/11	4	32.3675	129.47	26.3700	105.48	(23.99)		
		06/21/11	14	31.7685	444.76	26.3700	369.18	(75.58)		
		06/27/11	8	33.2425	265.94	26.3700	210.96	(54.98)		
		07/25/11	11	34.6254	380.88	26.3700	290.07	(90.81)		
		08/04/11	8	31.8337	254.67	26.3700	210.96	(43.71)		
		08/09/11	5	28.4720	142.36	26.3700	131.85	(10.51)		
Subtotal			*123*		*3,955.95*		***3,243.51***	*(712.44)*		
FANUC LTD-UNSP	FANUY	09/24/10	36	20.9433	753.96	25.3000	910.80	156.84	14	1.46
		09/27/10	33	21.1733	698.72	25.3000	834.90	136.18	13	1.46
		10/06/10	39	22.1784	864.96	25.3000	986.70	121.74	15	1.46
		02/18/11	53	25.6473	1,359.31	25.3000	1,340.90	(18.41)	20	1.46
Subtotal			*161*		*3,676.95*		***4,073.30***	*396.35*	***62***	*1.46*

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
FDL R INV TR SBI NEW MD	FRT	09/26/08	1	82.6600	82.66	90.7500	90.75	8.09	3	3.04
REIT		11/21/08	28	46.7460	1,308.89	90.7500	2,541.00	1,232.11	78	3.04
		02/25/09	2	41.9550	83.91	90.7500	181.50	97.59	6	3.04
		08/19/09	14	57.0257	798.36	90.7500	1,270.50	472.14	39	3.04
		09/29/10	7	81.7185	572.03	90.7500	635.25	63.22	20	3.04
Subtotal			*52*		*2,845.85*		***4,719.00***	*1,873.15*	***146***	*3.04*
FIRST NIAGARA FINL GROUP	FNFG	11/10/11	107	8.9920	962.15	8.6300	923.41	(38.74)	69	7.41
INC NEW		11/14/11	20	8.8915	177.83	8.6300	172.60	(5.23)	13	7.41
		11/25/11	30	8.4173	252.52	8.6300	258.90	6.38	20	7.41
		12/05/11	27	9.0929	245.51	8.6300	233.01	(12.50)	18	7.41
		12/07/11	99	8.9914	890.15	8.6300	854.37	(35.78)	64	7.41
		12/08/11	21	8.8800	186.48	8 6300	181.23	(5.25)	14	7.41
		12/23/11	14	8.5700	119.98	8.6300	120.82	.84	9	7.41
Subtotal			*318*		*2,834.62*		***2,744.34***	*(90.28)*	***207***	*7.41*
FIRST POTOMAC RLTY TR	FPO	11/24/08	39	7.6651	298.94	13.0500	508.95	210.01	32	6.13
REIT		02/25/09	18	6.2733	112.92	13.0500	234.90	121.98	15	6.13
		05/20/09	3	10.3300	30.99	13.0500	39.15	8.16	3	6.13
		03/22/10	41	14.7960	606.64	13.0500	535.05	(71.59)	33	6.13
		12/02/10	20	16.4990	329.98	13.0500	261.00	(68.98)	16	6.13
		12/03/10	32	16.2065	518.61	13.0500	417.60	(101 01)	26	6.13
		12/28/10	24	17.1195	410.87	13.0500	313.20	(97.67)	20	6.13
Subtotal			*177*		*2,308.95*		***2,309.85***	*.90*	***145***	*6.13*
FISERV INC WISC PV 1CT	FISV	08/17/11	36	55.0816	1,982.94	58 7400	2,114.64	131.70		
		08/19/11	3	52.1566	156.47	58 7400	176.22	19.75		
		10/14/11	12	57.1708	686.05	58.7400	704.88	18.83		
Subtotal			*51*		*2,825.46*		***2,995.74***	*170.28*		

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ST ROMAIN FAMILY FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
FLEXTRONICS INTL LTD	FLEX	09/17/09	40	7.4810	299.24	5.6600	226.40	(72.84)		
		10/30/09	75	6.7062	502.97	5.6600	424.50	(78.47)		
		11/03/09	64	6.6640	426.50	5.6600	362.24	(64.26)		
		11/12/09	10	7.2460	72.46	5.6600	56.60	(15.86)		
		12/21/09	23	7.3700	169.51	5.6600	130.18	(39.33)		
		01/14/10	239	7.3287	1,751.56	5.6600	1,352.74	(398.82)		
		07/01/10	186	5.6116	1,043.76	5 6600	1,052.76	9.00		
		07/06/10	83	5.8866	488.59	5.6600	469.78	(18.81)		
		08/17/10	68	5.3779	365.70	5.6600	384.88	19.18		
		09/02/10	184	5.4896	1,010.10	5.6600	1,041.44	31.34		
		04/20/11	140	7.2447	1,014.27	5 6600	792.40	(221.87)		
		07/22/11	105	6.6170	694.79	5 6600	594.30	(100.49)		
Subtotal			*1,217*		*7,839.45*		**6,888.22**	*(951.23)*		
FLOWSERVE CORP	FLS	05/10/10	3	110.1900	330.57	99.3200	297.96	(32.61)	4	1.28
		05/28/10	7	97.1985	680.39	99 3200	695.24	14.85	9	1.28
		06/04/10	3	91.3233	273.97	99.3200	297.96	23.99	4	1.28
		08/26/10	1	92.3000	92.30	99 3200	99.32	7.02	2	1.28
		09/02/10	2	96.6750	193.35	99.3200	198.64	5.29	3	1.28
		11/04/10	5	98.7260	493.63	99.3200	496.60	2.97	7	1.28
Subtotal			*21*		*2,064.21*		**2,085.72**	*21.51*	**29**	*1.28*
FMC CORP COM NEW	FMC	07/22/10	10	59.6650	596.65	86.0400	860.40	263.75	6	.69
		09/02/10	2	64.6900	129.38	86 0400	172.08	42.70	2	.69
		12/21/10	2	80.0200	160.04	86.0400	172.08	12.04	2	.69
		01/11/11	6	76.9316	461.59	86 0400	516.24	54.65	4	.69
		01/13/11	3	77.9233	233.77	86.0400	258.12	24.35	2	.69
		01/21/11	3	76 0933	228.28	86 0400	258.12	29.84	2	.69
		03/02/11	3	77.1800	231.54	86.0400	258.12	26.58	2	.69
		03/17/11	4	76.7725	307.09	86.0400	344.16	37.07	3	.69
Subtotal			*33*		*2,348.34*		**2,839.32**	*490.98*	**23**	*.69*

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
FOREST CITY ENTRPRS CL A	FCEA	09/21/11	76	11.8923	903.82	11.8200	**898.32**	(5.50)		
FREEPRT-MCMRAN CPR & GLD	FCX	03/25/11	118	55.0445	6,495.26	36.7900	4,341.22	(2,154.04)	118	2.71
		04/26/11	63	55.9560	3,525.23	36.7900	2,317.77	(1,207.46)	63	2.71
		05/18/11	60	48.5625	2,913.75	36.7900	2,207.40	(706.35)	60	2.71
Subtotal			*241*		*12,934.24*		***8,866.39***	*(4,067.85)*	***241***	*2.71*
GAFISA S A SPON ADR	GFA	02/11/10	120	14.7510	1,770.12	4.6000	552.00	(1,218.12)	33	5.93
1 ADR: 2 COMMON SHARES		04/05/10	72	14.6727	1,056.44	4.6000	331.20	(725.24)	20	5.93
		07/26/11	60	9.5943	575.66	4.6000	276.00	(299.66)	17	5.93
Subtotal			*252*		*3,402.22*		***1,159.20***	*(2,243.02)*	***70***	*5.93*
GAP INC DELAWARE	GPS	03/31/11	132	22.7407	3,001.78	18.5500	2,448.60	(553.18)	60	2.42
		04/01/11	16	22 8437	365.50	18.5500	296.80	(68.70)	8	2.42
Subtotal			*148*		*3,367.28*		***2,745.40***	*(621.88)*	***68***	*2.42*
GDF SUEZ ADR	GDFZY	08/03/05	19	22.7273	431.82	27.1700	516.23	84.41	29	5.52
		05/15/08	1	62.1800	62.18	27.1700	27.17	(35.01)	2	5.52
		11/28/08	14	41.0257	574.36	27.1700	380.38	(193.98)	22	5.52
		12/09/08	9	38.5600	347.04	27.1700	244.53	(102.51)	14	5.52
		03/25/11	8	39.5562	316.45	27.1700	217.36	(99.09)	13	5.52
Subtotal			*51*		*1,731.85*		***1,385.67***	*(346.18)*	***80***	*5.52*
GENERAL MOTORS CO	GM	11/18/10	124	35.0245	4,343.05	20.2700	2,513.48	(1,829.57)		
COMMON SHARES		11/19/10	5	33.7780	168.89	20.2700	101.35	(67.54)		
		12/07/10	24	34.8133	835.52	20.2700	486.48	(349.04)		
		12/15/10	27	33.8729	914.57	20.2700	547.29	(367.28)		
		01/21/11	14	37.5371	525.52	20.2700	283.78	(241.74)		
		02/04/11	9	36.3100	326.79	20.2700	182.43	(144.36)		
		02/25/11	22	33.7659	742.85	20.2700	445.94	(296.91)		
		03/16/11	25	32.4588	811.47	20.2700	506.75	(304.72)		
		04/12/11	20	30.5310	610.62	20.2700	405.40	(205.22)		

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
GENERAL MOTORS CO	GM	04/20/11	34	29.8038	1,013.33	20.2700	689.18	(324.15)		
		06/02/11	23	30.4056	699.33	20 2700	466.21	(233.12)		
		11/14/11	55	23.1381	1,272.60	20.2700	1,114.85	(157.75)		
Subtotal			*382*		*12,264.54*		***7,743.14***	*(4,521.40)*		
GLAXOSMITHKLINE PLC ADR	GSK	04/21/11	17	41.4058	703.90	45.6300	775.71	71.81	38	4.83
		04/25/11	44	41.3259	1,818.34	45.6300	2,007.72	189.38	98	4.83
		05/06/11	11	43.0909	474.00	45.6300	501.93	27.93	25	4.83
Subtotal			*72*		*2,996.24*		***3,285.36***	*289.12*	***161***	*4.83*
GOLAR LNG LIMITED	GLNG	08/29/11	60	31.6638	1,899.83	44.4500	**2,667.00**	767.17	**72**	2.69
GREAT PLAINS ENERGY INC	GXP	08/18/11	77	18.4696	1,422.16	21.7800	1,677.06	254.90	66	3.90
		08/19/11	79	18.3543	1,449.99	21.7800	1,720.62	270.63	68	3.90
		08/22/11	16	18.5325	296.52	21.7800	348.48	51.96	14	3.90
Subtotal			*172*		*3,168.67*		***3,746.16***	*577.49*	***148***	*3.90*
HASBRO INC COM	HAS	08/11/11	27	36.6037	988.30	31.8900	861.03	(127.27)	33	3.76
		08/17/11	12	38.0466	456.56	31.8900	382.68	(73.88)	15	3.76
		08/19/11	10	36.7620	367.62	31.8900	318.90	(48.72)	12	3.76
		08/24/11	28	37.9278	1,061.98	31.8900	892.92	(169.06)	34	3.76
		08/29/11	5	37.2880	186.44	31.8900	159.45	(26.99)	6	3.76
Subtotal			*82*		*3,060.90*		***2,614.98***	*(445.92)*	***100***	*3.76*
HCA HOLDINGS INC SHS	HCA	10/12/11	49	20.0104	980.51	22.0300	1,079.47	98.96		
		10/14/11	20	21.8490	436.98	22.0300	440.60	3.62		
		10/19/11	19	22.7168	431.62	22.0300	418.57	(13.05)		
		10/31/11	21	22.8671	480.21	22.0300	462.63	(17.58)		
		12/08/11	6	22.1033	132.62	22.0300	132.18	(0.44)		
Subtotal			*115*		*2,461.94*		***2,533.45***	*71 51*		

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) *Description*	*Symbol*	*Acquired*	*Quantity*	*Unit Cost Basis*	*Total Cost Basis*	*Estimated Market Price*	*Estimated Market Value*	*Unrealized Gain/(Loss)*	*Estimated Annual Income*	*Current Yield%*
HCP INC	HCP	09/26/08	27	38.4800	1,038.96	41.4300	1,118.61	79.65	52	4.63
		11/21/08	15	15.3146	229.72	41.4300	621.45	391.73	29	4.63
		01/29/09	12	25.8175	309.81	41.4300	497.16	187.35	24	4.63
		02/25/09	19	19.5536	371.52	41.4300	787.17	415.65	37	4.63
		03/30/09	18	16.9405	304.93	41.4300	745.74	440.81	35	4.63
		04/27/09	23	20.9186	481.13	41.4300	952.89	471.76	45	4.63
		08/19/09	37	26.9583	997.46	41.4300	1,532.91	535.45	72	4.63
		06/25/10	23	32 9626	758.14	41.4300	952.89	194.75	45	4.63
		10/20/10	10	37.5880	375.88	41.4300	414.30	38.42	20	4.63
		12/02/10	6	33.4700	200.82	41.4300	248.58	47.76	12	4.63
		12/28/10	10	37.0470	370.47	41.4300	414.30	43.83	20	4.63
Subtotal			*200*		*5,438.84*		***8,286.00***	*2,847.16*	***391***	*4.63*
HEALTH CARE REIT INC COM	HCN	09/24/09	7	42.1371	294.96	54.5300	381.71	86.75	21	5.24
REIT		10/21/09	8	44.9587	359.67	54.5300	436.24	76.57	23	5.24
		12/17/09	10	45.0660	450.66	54.5300	545.30	94.64	29	5.24
		10/20/10	9	51.0866	459.78	54.5300	490.77	30.99	26	5.24
Subtotal			*34*		*1,565.07*		***1,854.02***	*288.95*	***99***	*5.24*
HENKEL AG & CO KGAA SP	HENOY	06/25/07	20	53.9105	1,078.21	57.9100	1,158.20	79 99	15	1.28
ADR		05/15/08	1	45.8600	45.86	57.9100	57.91	12.05	1	1.28
		12/09/08	12	29.2100	350.52	57.9100	694.92	344.40	9	1.28
		10/14/11	14	59.7671	836.74	57.9100	810.74	(26.00)	11	1.28
Subtotal			*47*		*2,311.33*		***2,721.77***	*410.44*	***36***	*1.28*
HESS CORP	HES	06/05/09	4	58.8325	235.33	56.8000	227.20	(8.13)	2	.70
		06/18/09	11	54.6318	600.95	56.8000	624.80	23.85	5	.70
		07/06/09	29	47.2644	1,370.67	56.8000	1,647.20	276.53	12	.70
		07/09/09	3	48.8833	146.65	56.8000	170.40	23.75	2	.70
		08/12/09	6	53.7600	322.56	56.8000	340.80	18.24	3	.70
		08/14/09	19	51.4568	977.68	56.8000	1,079.20	101.52	8	.70

ST ROMAIN FAMILY FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
HESS CORP	HES	08/21/09	4	52.6800	210.72	56.8000	227.20	16.48	2	.70
		11/11/09	5	57.6100	288.05	56.8000	284.00	(4.05)	2	.70
		09/02/10	2	54.7600	109.52	56.8000	113.60	4.08	1	.70
Subtotal			*83*		*4,262.13*		**4,714.40**	*452.27*	**37**	*.70*
HOST HOTELS & RESORTS	HST	05/16/08	15	18.5873	278.81	14.7700	221.55	(57.26)	3	1.35
REIT		11/24/08	11	6.6327	72.96	14.7700	162.47	89.51	3	1.35
		12/31/08	99	7.5394	746.41	14.7700	1,462.23	715 82	20	1.35
		01/27/09	21	6.2447	131.14	14.7700	310.17	179.03	5	1.35
		05/20/09	37	8.6489	320.01	14.7700	546.49	226.48	8	1.35
		06/17/09	38	8.2978	315.32	14.7700	561.26	245.94	8	1.35
		09/29/09	66	11.9686	789.93	14.7700	974.82	184.89	14	1.35
		09/29/09	2	12.0650	24.13	14.7700	29.54	5.41	1	1.35
		10/09/09	59	11.5172	679.52	14.7700	871.43	191.91	12	1.35
		10/21/09	73	11.0636	807.65	14.7700	1,078.21	270.56	15	1.35
		11/11/09	19	10.6600	202.54	14.7700	280.63	78.09	4	1.35
		12/21/09	14	10.4585	146.42	14.7700	206.78	60.36	3	1.35
		02/03/10	43	11.3004	485.92	14.7700	635.11	149.19	9	1.35
		05/21/10	7	13.8628	97.04	14.7700	103.39	6.35	2	1.35
		10/18/10	22	16.2968	358.53	14.7700	324.94	(33.59)	5	1.35
		11/03/10	10	15.8090	158.09	14.7700	147.70	(10.39)	2	1.35
		11/05/10	41	17.0960	700.94	14.7700	605.57	(95.37)	9	1.35
		11/15/10	9	16.0344	144.31	14.7700	132.93	(11.38)	2	1.35
		11/22/10	12	16.0741	192.89	14.7700	177.24	(15.65)	3	1.35
		12/21/10	8	17.6800	141.44	14.7700	118.16	(23.28)	2	1.35
		10/20/11	20	12.7130	254.26	14.7700	295.40	41.14	4	1.35
Subtotal			*626*		*7,048.26*		**9,246.02**	*2,197.76*	**134**	*1.35*

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) *Description*	*Symbol*	*Acquired*	*Quantity*	*Unit Cost Basis*	*Total Cost Basis*	*Estimated Market Price*	*Estimated Market Value*	*Unrealized Gain/(Loss)*	*Estimated Annual Income*	*Current Yield%*
HSBC HLDG PLC SP ADR	HBC	08/03/05	4	82.7400	330.96	38.1000	152.40	(178.56)	8	5.11
		02/17/06	5	83.6500	418.25	38.1000	190.50	(227.75)	10	5.11
		08/16/06	7	91.1542	638.08	38.1000	266.70	(371.38)	14	5.11
		10/10/07	5	96.7460	483.73	38.1000	190.50	(293.23)	10	5.11
		12/09/08	6	55.8200	334.92	38.1000	228.60	(106.32)	12	5.11
		04/08/09	20	18.4875	369.75	38.1000	762.00	392.25	39	5.11
		05/11/09	18	43.5172	783.31	38.1000	685.80	(97.51)	36	5.11
Subtotal			*65*		*3,359.00*		***2,476.50***	*(882.50)*	***129***	*5.11*
HUMAN GENOME SCIENCS INC	HGSI	01/14/11	111	26.7553	2,969.84	7.3900	820.29	(2,149.55)		
		01/18/11	38	26.8573	1,020.58	7.3900	280.82	(739.76)		
		10/21/11	129	13.3047	1,716.31	7.3900	953.31	(763.00)		
Subtotal			*278*		*5,706.73*		***2,054.42***	*(3,652.31)*		
HUNTNGTN BANCSHS INC MD	HBAN	10/20/11	394	5.0041	1,971.62	5.4900	2,163.06	191.44	64	2.91
		10/21/11	184	4.9126	903.92	5.4900	1,010.16	106.24	30	2.91
Subtotal			*578*		*2,875.54*		***3,173.22***	*297.68*	***94***	*2.91*
ICAP PLC SPONSORED ADR	IAPLY	12/09/08	8	9.2500	74.00	10.6200	84.96	10.96	6	5.96
		03/16/10	83	11.9993	995.95	10.6200	881.46	(114.49)	53	5.96
		04/12/10	31	12.2496	379.74	10 6200	329.22	(50.52)	20	5.96
Subtotal			*122*		*1,449.69*		***1,295.64***	*(154.05)*	***79***	*5.96*
ICICI BANK LTD SPD ADR	IBN	03/24/11	21	48.1476	1,011.10	26.4300	555 03	(456.07)	14	2.34
		08/30/11	25	38.2736	956.84	26 4300	660.75	(296.09)	16	2.34
		12/07/11	10	29.9270	299.27	26.4300	264.30	(34.97)	7	2.34
Subtotal			*56*		*2,267.21*		***1,480.08***	*(787.13)*	***37***	*2.34*
INDUSTRL AND COMMRCL BNK	IDCBY	11/12/10	105	17.0003	1,785.04	11.9200	1,251.60	(533.44)	49	3.85
OF CHN		09/14/11	28	11.9928	335.80	11.9200	333.76	(2.04)	13	3.85
		12/07/11	59	12.5925	742.96	11.9200	703.28	(39.68)	28	3.85
Subtotal			*192*		*2,863.80*		***2,288.64***	*(575.16)*	***90***	*3.85*

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
INFOSYS TECH LTD ADR	INFY	08/29/11	17	51.6194	877.53	51.3800	873.46	(4.07)	12	1.37
		09/13/11	26	48.0800	1,250.08	51.3800	1,335.88	85.80	19	1.37
Subtotal			*43*		*2,127.61*		***2,209.34***	*81.73*	**31**	*1.37*
INTEL CORP	INTC	07/22/10	31	20.8893	647.57✦	24.2500	751.75	104.18	27	3.46
		09/02/10	32	18.2793	584.94	24.2500	776.00	191.06	27	3.46
		01/07/11	6	20.5200	123.12	24.2500	145.50	22.38	6	3.46
		01/07/11	96	20.5206	1,969.98	24.2500	2,328.00	358.02	81	3.46
Subtotal			*165*		*3,325.61*		***4,001.25***	*675.64*	**141**	*3.46*
INTL BUSINESS MACHINES *CORP IBM*	IBM	09/25/09	10	121.3620	1,213.62	183.8800	1,838.80	625.18	30	1.63
		09/02/10	4	124.9475	499.79	183.8800	735.52	235.73	12	1.63
		01/28/11	32	161.6196	5,171 83	183.8800	5,884.16	712.33	96	1.63
		02/18/11	9	164.5888	1,481.30	183.8800	1,654.92	173.62	27	1.63
		04/15/11	3	165.1600	495.48	183.8800	551.64	56.16	9	1.63
		11/28/11	13	181.4646	2,359.04	183.8800	2,390.44	31.40	39	1.63
Subtotal			*71*		*11,221.06*		***13,055.48***	*1,834.42*	**213**	*1.63*
INTL FLAVORS&FRAGRNC	IFF	09/27/10	14	49.0771	687.08	52.4200	733.88	46.80	18	2.36
		10/04/10	13	48.8230	634.70	52.4200	681.46	46.76	17	2.36
		10/13/10	4	49.9975	199.99	52.4200	209.68	9.69	5	2.36
		11/05/10	5	53.5200	267.60	52.4200	262.10	(5.50)	7	2.36
		01/06/11	4	56.0950	224.38	52.4200	209.68	(14.70)	5	2.36
Subtotal			*40*		*2,013.75*		***2,096.80***	*83.05*	**52**	*2.36*
INTUIT INC COM	INTU	06/17/10	19	37.6831	715.98	52.5900	999.21	283.23	12	1.14
		07/08/10	5	36.0700	180.35	52.5900	262.95	82.60	3	1.14
		11/05/10	3	48.3766	145.13	52.5900	157.77	12.64	2	1.14
		08/09/11	3	41.4233	124.27	52.5900	157.77	33.50	2	1.14
		08/10/11	7	41.3914	289.74	52.5900	368.13	78.39	5	1.14
		08/17/11	6	43.3133	259.88	52.5900	315.54	55.66	4	1.14
Subtotal			*43*		*1,715.35*		***2,261.37***	*546.02*	**28**	*1.14*

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
INVESCO LTD	IVZ	10/30/09	16	21.9087	350.54	20.0900	321.44	(29.10)	8	2.43
		11/04/09	19	22.5289	428.05	20 0900	381.71	(46.34)	10	2.43
		11/19/09	10	22.3670	223.67	20.0900	200.90	(22.77)	5	2.43
		11/26/09	11	21.8181	240.00✦	20.0900	220.99	(19.01)	6	2.43
		12/02/09	1	22.2800	22.28	20.0900	20.09	(2.19)	1	2.43
		01/27/10	33	20.9400	691.02	20.0900	662.97	(28.05)	17	2.43
		03/18/10	37	21.3508	789.98	20.0900	743.33	(46.65)	19	2.43
		11/24/10	88	21.7589	1,914.79	20.0900	1,767.92	(146.87)	44	2.43
		12/03/10	43	22.8497	982.54	20.0900	863.87	(118.67)	22	2.43
		12/21/10	12	23.3383	280.06	20.0900	241.08	(38.98)	6	2.43
		04/29/11	57	25.0126	1,425.72	20.0900	1,145.13	(280.59)	28	2.43
		05/06/11	32	24.6268	788.06	20.0900	642.88	(145.18)	16	2.43
		07/12/11	23	22.4739	516.90	20.0900	462.07	(54.83)	12	2.43
		08/09/11	37	17.3600	642.32	20.0900	743.33	101.01	19	2.43
		10/06/11	3	16.7366	50.21	20.0900	60.27	10.06	2	2.43
Subtotal			*422*		*9,346.14*		***8,477.98***	*(868.16)*	***215***	*2.43*
IRIDIUM COMMUNICATIONS *INC*	IRDM	07/13/10	124	10.8432	1,344.56	7.7100	956.04	(388.52)		
		07/14/10	90	10.8585	977.27	7.7100	693.90	(283.37)		
		09/02/10	70	9.3065	651.46	7.7100	539.70	(111.76)		
Subtotal			*284*		*2,973.29*		***2,189.64***	*(783.65)*		
J M SMUCKER CO	SJM	06/15/10	27	57.3625	1,548.79	78.1700	2,110.59	561.80	52	2.45
		06/17/10	5	61.2300	306.15	78.1700	390.85	84.70	10	2.45
		07/06/10	4	60.2075	240.83	78.1700	312.68	71.85	8	2.45
		08/13/10	5	58.3260	291.63	78.1700	390.85	99.22	10	2.45
		09/02/10	2	59.7000	119.40	78.1700	156.34	36.94	4	2.45
Subtotal			*43*		*2,506.80*		***3,361.31***	*854.51*	***84***	*2.45*

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ST ROMAIN FAMILY FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
JARDEN CORP	JAH	08/24/09	15	24.7973	371.96	29.8800	448.20	76.24	6	1.15
		09/01/09	21	24.6857	518.40	29.8800	627.48	109.08	8	1.15
		06/01/10	14	28.6264	400.77	29.8800	418.32	17.55	5	1.15
		09/02/10	2	29.1700	58.34	29.8800	59.76	1.42	1	1.15
		02/08/11	13	34.9361	454.17	29.8800	388.44	(65.73)	5	1.15
		02/18/11	13	36.3038	471.95	29.8800	388.44	(83.51)	5	1.15
		02/23/11	6	34.1500	204.90	29.8800	179.28	(25.62)	3	1.15
		03/01/11	4	32.8775	131.51	29.8800	119.52	(11.99)	2	1.15
		03/02/11	9	32.9944	296.95	29.8800	268.92	(28.03)	4	1.15
Subtotal			*97*		*2,908.95*		***2,898.36***	*(10.59)*	**39**	*1.15*
JOHNSON AND JOHNSON COM	JNJ	01/23/09	5	55.5980	277.99	65.5800	327.90	49.91	12	3.47
		02/12/09	27	56.3696	1,521.98	65.5800	1,770.66	248.68	62	3.47
		07/06/09	12	55.8500	670.20	65.5800	786.96	116.76	28	3.47
		09/02/10	3	58.4800	175.44	65.5800	196.74	21.30	7	3.47
Subtotal			*47*		*2,645.61*		***3,082.26***	*436.65*	**109**	*3.47*
JSC MMC NORILSK NCKL ADR	NILSY	11/10/11	145	18.1731	2,635.11	15.3300	**2,222.85**	(412.26)	**13**	.54
KB FINL GROUP INC SPN AD	KB	06/05/07	32	96.0896	3,074.87	31.3400	1,002.88	(2,071.99)	3	.24
		05/15/08	1	64.3600	64.36	31.3400	31.34	(33.02)	1	.24
		12/09/08	7	24.0500	168.35	31 3400	219.38	51.03	1	.24
		09/08/09	4	29.9400	119.76	31.3400	125.36	5.60	1	.24
		09/02/10	1	41.2600	41.26	31.3400	31.34	(9.92)	1	.24
Subtotal			*45*		*3,468.60*		***1,410.30***	*(2,058.30)*	**7**	*.24*
KILROY REALTY CORP	KRC	11/01/07	6	63.5416	381.25	38.0700	228.42	(152.83)	9	3.67
REIT		12/24/07	2	56.1100	112.22	38.0700	76.14	(36.08)	3	3.67
		03/07/08	12	45.4800	545.76	38.0700	456.84	(88.92)	17	3.67
		05/16/08	2	53.7200	107.44	38.0700	76.14	(31.30)	3	3.67
		11/21/08	30	22.0716	662.15	38.0700	1,142.10	479.95	42	3.67
		01/27/09	2	25.1250	50.25	38.0700	76.14	25.89	3	3.67
		02/25/09	12	19.9133	238.96	38.0700	456.84	217.88	17	3.67

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
KILROY REALTY CORP	KRC	05/20/09	13	21.7084	282.21	38.0700	494.91	212.70	19	3.67
		06/17/09	20	20.0210	400.42	38.0700	761.40	360.98	28	3.67
		08/19/09	13	24.3176	316.13	38.0700	494.91	178.78	19	3.67
		02/16/10	13	27.4038	356.25	38.0700	494.91	138.66	19	3.67
Subtotal			*125*		*3,453.04*		***4,758.75***	*1,305.71*	***179***	*3.67*
KIMCO REALTY CORP MD COM *REIT*	KIM	08/11/11	56	16.7160	936.10	16.2400	909.44	(26.66)	43	4.67
		08/17/11	26	17.5557	456.45	16.2400	422.24	(34.21)	20	4.67
		08/19/11	28	16.3928	459.00	16.2400	454.72	(4.28)	22	4.67
		09/06/11	14	16.5800	232.12	16.2400	227.36	(4.76)	11	4.67
		09/12/11	10	16.1380	161.38	16.2400	162.40	1.02	8	4.67
		09/27/11	10	16.2960	162.96	16.2400	162.40	(0.56)	8	4.67
		10/05/11	11	14.5018	159.52	16.2400	178.64	19.12	9	4.67
		10/11/11	7	14.9871	104.91	16.2400	113.68	8.77	6	4.67
		12/16/11	6	15.9300	95.58	16.2400	97.44	1.86	5	4.67
Subtotal			*168*		*2,768.02*		***2,728.32***	*(39.70)*	***132***	*4.67*
KINGFISHER PLC SP ADR	KGFHY	02/12/10	25	6.7968	169.92	7.6900	192.25	22.33	6	2.79
		02/12/10	130	6.8395	889.14	7.6900	999.70	110.56	28	2.79
		03/23/10	128	7.1499	915.19	7.6900	984.32	69.13	28	2.79
		03/29/10	94	6.8785	646.58	7.6900	722.86	76.28	21	2.79
Subtotal			*377*		*2,620.83*		***2,899.13***	*278.30*	***83***	*2.79*
KINROSS GOLD CORP	KGC	04/13/11	206	15.7336	3,241.14	11.4000	2,348.40	(892.74)	25	1.05
		12/06/11	130	13.9130	1,808.70	11.4000	1,482.00	(326.70)	16	1.05
		12/07/11	68	13.8867	944.30	11.4000	775.20	(169.10)	9	1.05
Subtotal			*404*		*5,994.14*		***4,605.60***	*(1,388.54)*	***50***	*1.05*
KITE RLTY GROUP TR	KRG	05/20/09	198	3.4408	681.28	4.5100	892.98	211.70	48	5.32
		02/16/10	76	3.8235	290.59	4 5100	342.76	52.17	19	5.32
Subtotal			*274*		*971.87*		***1,235.74***	*263.87*	***67***	*5.32*

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ST ROMAIN FAMILY FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
LABORATORY CP AMER HLDGS	LH	11/14/11	15	84.1300	1,261.95	85.9700	1,289.55	27.60		
		11/22/11	2	79.5800	159.16	85.9700	171.94	12.78		
Subtotal			*17*		*1,421.11*		**1,461.49**	*40.38*		
LAS VEGAS SANDS CORP	LVS	05/20/10	68	20.3947	1,386.84	42.7300	2,905.64	1,518.80		
		09/08/10	75	31.4277	2,357.08	42.7300	3,204.75	847.67		
Subtotal			*143*		*3,743.92*		**6,110.39**	*2,366.47*		
LENNAR CORP CL A	LEN	04/25/11	241	19.2507	4,639.44	19.6500	**4,735.65**	96.21	**39**	.81
LIBERTY PPTY TR SBI	LRY	11/01/07	12	36.5433	438.52	30.8800	370.56	(67.96)	23	6.15
REIT		12/24/07	5	30.6800	153.40	30.8800	154.40	1.00	10	6.15
		11/25/08	60	16.1506	969.04	30.8800	1,852.80	883.76	114	6.15
		01/27/09	7	20.1614	141.13	30.8800	216.16	75.03	14	6.15
		02/25/09	10	18.9030	189.03	30.8800	308.80	119.77	19	6.15
Subtotal			*94*		*1,891.12*		**2,902.72**	*1,011.60*	***180***	*6.15*
LIFE TECHNOLOGIES CORP	LIFE	02/25/11	41	53.3046	2,185.49	38.9100	1,595.31	(590.18)		
		03/02/11	7	52.8485	369.94	38.9100	272.37	(97.57)		
		03/21/11	4	51.1625	204.65	38.9100	155.64	(49.01)		
		04/12/11	7	52.7957	369.57	38.9100	272.37	(97.20)		
		04/15/11	5	53.4820	267.41	38.9100	194.55	(72.86)		
		05/05/11	3	55.3500	166.05	38.9100	116.73	(49.32)		
		05/24/11	4	53.0400	212.16	38.9100	155.64	(56.52)		
		06/01/11	7	52.0342	364.24	38.9100	272.37	(91.87)		
		06/07/11	7	50.9571	356.70	38.9100	272.37	(84.33)		
		08/17/11	8	39.5225	316.18	38.9100	311.28	(4.90)		
		11/23/11	54	36.9412	1,994.83	38.9100	2,101.14	106.31		
		12/05/11	38	39.5797	1,504.03	38.9100	1,478.58	(25.45)		
		12/07/11	17	39.8511	677.47	38.9100	661.47	(16.00)		
		12/09/11	17	39.8147	676.85	38.9100	661.47	(15.38)		

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
LIFE TECHNOLOGIES CORP	LIFE	12/12/11	19	38.8336	737.84	38.9100	739.29	1.45		
		12/14/11	34	38.2955	1,302.05	38.9100	1,322.94	20.89		
		12/16/11	17	38.9200	661.64	38.9100	661.47	(0.17)		
Subtotal			*289*		*12,367.10*		***11,244.99***	*(1,122.11)*		
LORILLARD INC	LO	03/02/11	13	78.1815	1,016.36	114.0000	1,482.00	465.64	68	4.56
		04/05/11	2	96.2550	192.51	114.0000	228.00	35.49	11	4.56
		04/12/11	13	96.9600	1,260.48	114.0000	1,482.00	221.52	68	4.56
Subtotal			*28*		*2,469.35*		***3,192.00***	*722.65*	***147***	*4.56*
LOWE'S COMPANIES INC	LOW	09/13/11	13	19.2538	250.30	25.3800	329.94	79.64	8	2.20
		09/14/11	37	19.4970	721.39	25.3800	939.06	217.67	21	2.20
		09/20/11	34	20.2038	686.93	25.3800	862.92	175.99	20	2.20
		09/23/11	70	19.0865	1,336.06	25.3800	1,776.60	440.54	40	2.20
		09/27/11	31	20.3216	629.97	25.3800	786.78	156.81	18	2.20
		10/04/11	28	19.2357	538.60	25.3800	710.64	172.04	16	2.20
		10/05/11	67	19.5262	1,308.26	25.3800	1,700.46	392.20	38	2.20
Subtotal			*280*		*5,471.51*		***7,106.40***	*1,634.89*	***161***	*2.20*
LUKOIL SPONSORED ADR	LUKOY	09/05/07	4	74.7800	299.12	53.2000	212.80	(86.32)	7	3.21
		10/10/07	14	87.4100	1,223.74	53.2000	744.80	(478.94)	24	3.21
		09/17/08	3	53.2100	159.63	53.2000	159.60	(0.03)	6	3.21
		12/09/08	4	32.2600	129.04	53.2000	212.80	83.76	7	3.21
		01/21/10	10	58.4510	584.51	53.2000	532.00	(52.51)	18	3.21
		09/02/10	2	54.6600	109.32	53.2000	106.40	(2.92)	4	3.21
		10/14/10	4	59.5600	238.24	53.2000	212.80	(25.44)	7	3.21
Subtotal			*41*		*2,743.60*		***2,181.20***	*(562.40)*	***73***	*3.21*

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ST ROMAIN FAMILY FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
LYONDELLBASELL INDUSTRIE	LYB	08/25/11	25	30.6372	765.93	32.4900	812.25	46.32	25	3.07
		08/29/11	16	33.5725	537.16	32.4900	519.84	(17.32)	16	3.07
		09/26/11	14	28.9785	405.70	32.4900	454.86	49.16	14	3.07
		09/28/11	33	28.4512	938.89	32.4900	1,072.17	133.28	33	3.07
Subtotal			*88*		*2,647.68*		***2,859.12***	*211.44*	***88***	*3.07*
MACERICH CO	MAC	01/27/09	11	15.9936	175.93	50.6000	556.60	380.67	25	4.34
REIT		02/25/09	40	11.3235	452.94	50.6000	2,024.00	1,571.06	88	4.34
		06/25/09	5	19.9920	99.96	50.6000	253.00	153.04	11	4.34
		07/24/09	23	19.0039	437.09	50.6000	1,163.80	726.71	51	4.34
		09/22/09	3	28.5100	85.53	50.6000	151.80	66.27	7	4.34
		12/17/09	19	32.2415	612.59	50.6000	961.40	348.81	42	4.34
		12/23/09	2	30.1600	60.32	50.6000	101.20	40.88	5	4.34
		03/23/10	2	38.5350	77.07	50.6000	101.20	24.13	5	4.34
		04/26/10	8	45.5712	364.57	50.6000	404.80	40.23	18	4.34
		10/20/10	11	45.3081	498.39	50.6000	556.60	58.21	25	4.34
Subtotal			*124*		*2,864.39*		***6,274.40***	*3,410.01*	***277***	*4.34*
MARSH & MCLENNAN COS INC	MMC	08/11/11	50	28.6734	1,433.67	31.6200	1,581.00	147.33	44	2.78
		08/12/11	51	28.3617	1,446.45	31.6200	1,612.62	166.17	45	2.78
		08/17/11	26	28.5792	743.06	31.6200	822.12	79.06	23	2.78
		08/18/11	25	28.1460	703.65	31.6200	790.50	86.85	22	2.78
		08/19/11	46	27.6945	1,273.95	31.6200	1,454.52	180.57	41	2.78
		08/24/11	26	28.1126	730.93	31.6200	822.12	91.19	23	2.78
		09/26/11	32	26.7125	854.80	31.6200	1,011.84	157.04	29	2.78
		10/12/11	33	27.7700	916.41	31.6200	1,043.46	127.05	30	2.78
Subtotal			*289*		*8,102.92*		***9,138.18***	*1,035.26*	***257***	*2.78*

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
MARVELL TECHNOLOGY GROUP	MRVL	04/28/11	149	15.7634	2,348.76	13.8500	2,063.65	(285.11)		
		04/28/11	49	14.9861	734.32✦	13.8500	678.65	(55.67)		
		05/31/11	106	16.1940	1,716.57	13.8500	1,468.10	(248.47)		
Subtotal			*304*		*4,799.65*		***4,210.40***	*(589.25)*		
MCDONALDS CORP COM	MCD	05/11/09	26	54.2553	1,410.64	100.3300	2,608.58	1,197.94	73	2.79
		02/24/10	68	65.4357	4,449.63	100 3300	6,822.44	2,372.81	191	2.79
		05/19/11	11	81.7163	898.88	100.3300	1,103.63	204.75	31	2.79
Subtotal			*105*		*6,759.15*		***10,534.65***	*3,775.50*	***295***	*2.79*
MCMORAN EXPLORATION CO	MMR	03/02/10	284	18.1255	5,147.67	14.5500	**4,132.20**	(1,015.47)		
MEDTRONIC INC COM	MDT	01/07/11	78	36.5514	2,851.01	38.2500	**2,983.50**	132.49	**76**	2.53
MERCK AND CO INC SHS	MRK	11/24/10	82	35.0553	2,874.54	37.7000	3,091.40	216.86	138	4.45
		08/16/11	45	32.0831	1,443.74	37.7000	1,696.50	252.76	76	4.45
Subtotal			*127*		*4,318.28*		***4,787.90***	*469.62*	***214***	*4.45*
METLIFE INC COM	MET	03/03/11	152	44.4988	6,763.82	31.1800	4,739.36	(2,024.46)	113	2.37
		03/09/11	10	46.4050	464.05	31.1800	311.80	(152.25)	8	2.37
		03/15/11	27	42.5366	1,148.49	31.1800	841.86	(306.63)	20	2.37
		06/16/11	12	39.4625	473.55	31.1800	374.16	(99.39)	9	2.37
		06/28/11	10	41.8510	418.51	31.1800	311.80	(106.71)	8	2.37
		10/26/11	37	31.7294	1,173.99	31.1800	1,153.66	(20.33)	28	2.37
Subtotal			*248*		*10,442.41*		***7,732.64***	*(2,709.77)*	***186***	*2.37*
MGM RESORTS INTERNATIONL *SHS*	MGM	11/11/09	43	10.9374	470.31	10.4300	448.49	(21.82)		
		09/02/10	213	9.5504	2,034.24	10.4300	2,221.59	187.35		
Subtotal			*256*		*2,504.55*		***2,670.08***	*165.53*		
MICROSOFT CORP	MSFT	01/29/10	6	29.1983	175.19	25.9600	155.76	(19.43)	5	3.08
		02/24/10	33	28.7921	950.14	25.9600	856.68	(93.46)	27	3.08
		05/17/10	122	28.9641	3,533.63	25.9600	3,167.12	(366.51)	98	3.08
		05/27/10	27	25.8000	696.60	25.9600	700.92	4.32	22	3.08
		06/30/10	16	23.4500	375.20	25.9600	415.36	40.16	13	3.08
		09/02/10	25	23.9776	599.44	25.9600	649.00	49.56	20	3.08

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ST ROMAIN FAMILY FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
MICROSOFT CORP	MSFT	09/09/10	33	24.2021	798.67	25.9600	856.68	58.01	27	3.08
		03/03/11	46	26.3669	1,212.88	25.9600	1,194.16	(18.72)	37	3.08
		05/13/11	20	25.3600	507.20	25.9600	519.20	12.00	16	3.08
Subtotal			*328*		*8,848.95*		***8,514.88***	*(334.07)*	***265***	*3.08*
MITSUI CO ADR	MITSY	03/30/10	1	339.1200	339.12	309.5000	309.50	(29.62)	13	4.07
		04/01/10	5	343.7640	1,718.82	309.5000	1,547.50	(171.32)	64	4.07
		04/06/10	3	347.5033	1,042.51	309.5000	928.50	(114.01)	38	4.07
		09/02/10	1	262.3000	262.30	309.5000	309.50	47.20	13	4.07
Subtotal			*10*		*3,362.75*		***3,095.00***	*(267.75)*	***128***	*4.07*
MOLYCORP INC DEL	MCP	09/30/11	133	33.0090	4,390.20	23.9800	3,189.34	(1,200.86)		
		10/27/11	76	40.4243	3,072.25	23.9800	1,822.48	(1,249.77)		
		11/28/11	36	30.6113	1,102.01	23.9800	863.28	(238.73)		
		11/29/11	90	31.0664	2,795.98	23.9800	2,158.20	(637.78)		
Subtotal			*335*		*11,360.44*		***8,033.30***	*(3,327.14)*		
MONSANTO CO NEW DEL COM	MON	11/29/11	50	70.6222	3,531.11	70.0700	**3,503.50**	(27.61)	**60**	1.71
MTN GROUP LTD-SPONS ADR	MTNOY	10/14/10	1	19.2600	19.26	17.7000	17.70	(1.56)	1	4.68
		10/15/10	44	18.8609	829.88	17.7000	778.80	(51.08)	37	4.68
		11/12/10	54	18.9051	1,020.88	17.7000	955.80	(65.08)	45	4.68
		03/04/11	29	18.2265	528.57	17.7000	513.30	(15.27)	25	4.68
		04/20/11	56	20.4569	1,145.59	17.7000	991.20	(154.39)	47	4.68
Subtotal			*184*		*3,544.18*		***3,256.80***	*(287.38)*	***155***	*4.68*
NATIONAL RETAIL PPTYS INC	NNN	07/24/09	1	19.1200	19.12	26.3800	26.38	7.26	2	5.83
		12/16/09	18	20.9588	377.26	26.3800	474.84	97.58	28	5.83
		03/22/10	21	22.9961	482.92	26.3800	553.98	71.06	33	5.83
		10/20/10	12	27.7383	332.86	26.3800	316.56	(16.30)	19	5.83
Subtotal			52		*1,212.16*		***1,371.76***	*159.60*	***82***	*5.83*

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
NAVISTAR INTL CORP NEW	NAV	04/19/11	18	67.9933	1,223.88	37.8800	681.84	(542.04)		
		04/21/11	16	69.2387	1,107.82	37.8800	606.08	(501.74)		
		04/26/11	25	70.6952	1,767.38	37 8800	947.00	(820.38)		
		05/05/11	6	68.1566	408.94	37.8800	227.28	(181.66)		
		05/18/11	3	67.3566	202.07	37.8800	113.64	(88.43)		
		06/08/11	2	58.7950	117.59	37.8800	75.76	(41.83)		
Subtotal			*70*		*4,827.68*		***2,651.60***	*(2,176.08)*		
NCR CORP NEW	NCR	04/28/11	123	19.4717	2,395.03	16.4600	2,024.58	(370.45)		
		05/02/11	31	19.9912	619.73	16.4600	510.26	(109.47)		
		05/05/11	26	19.4638	506.06	16.4600	427.96	(78.10)		
		05/17/11	9	19.2555	173.30	16.4600	148.14	(25.16)		
		05/18/11	9	19.2355	173.12	16.4600	148.14	(24.98)		
		05/26/11	14	19.1135	267.59	16.4600	230.44	(37.15)		
		07/01/11	11	19.2400	211.64	16.4600	181.06	(30.58)		
		08/09/11	8	16.4275	131.42	16.4600	131.68	.26		
Subtotal			*231*		*4,477.89*		***3,802.26***	*(675.63)*		
NESTLE S A REP RG SH ADR	NSRGY	08/25/08	15	44.4793	667.19	57.7100	865.65	198.46	27	3.06
		09/30/08	6	43.0783	258.47	57.7100	346.26	87.79	11	3.06
		10/06/08	6	39.4150	236.49	57.7100	346.26	109.77	11	3.06
		12/09/08	12	35.5600	426.72	57.7100	692.52	265.80	22	3.06
		12/17/09	28	47.8250	1,339.10	57.7100	1,615.88	276.78	50	3.06
		09/02/10	1	53.1600	53.16	57.7100	57.71	4.55	2	3.06
Subtotal			*68*		*2,981.13*		***3,924.28***	*943.15*	***123***	*3.06*
NEWMONT MINING CORP	NEM	08/12/10	43	57.4034	2,468.35	60.0100	2,580.43	112.08	61	2.33
		11/30/10	9	58.6511	527.86	60.0100	540.09	12.23	13	2.33
		12/01/10	11	59.2900	652.19	60.0100	660.11	7.92	16	2.33
		12/02/10	13	60.1269	781.65	60.0100	780.13	(1.52)	19	2.33
		12/20/10	16	60.0756	961.21	60.0100	960.16	(1.05)	23	2.33
		01/11/11	7	58.0828	406.58	60.0100	420.07	13.49	10	2.33

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ST ROMAIN FAMILY FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
NEWMONT MINING CORP	NEM	01/18/11	8	56.5062	452.05	60.0100	480.08	28 03	12	2.33
		03/14/11	12	52.5600	630.72	60.0100	720.12	89.40	17	2.33
		05/31/11	6	56.8000	340.80	60.0100	360.06	19.26	9	2.33
Subtotal			*125*		*7,221.41*		***7,501.25***	*279.84*	***180***	*2.33*
NIDEC CORPORATION ADR	NJ	07/30/09	68	18.1726	1,235.74	21.5800	1,467.44	231.70	18	1.18
		10/06/10	19	22.6131	429.65	21.5800	410.02	(19.63)	5	1.18
		07/14/11	39	24.5123	955.98	21.5800	841.62	(114.36)	10	1.18
Subtotal			*126*		*2,621.37*		***2,719.08***	*97.71*	***33***	*1.18*
NINTENDO LTD ADR	NTDOY	12/07/05	36	14.5830	524.99	16.9400	609.84	84.85	15	2.35
		01/30/07	11	36.1600	397.76	16.9400	186.34	(211.42)	5	2.35
		11/28/08	15	38.2413	573.62	16.9400	254.10	(319.52)	6	2.35
		12/09/08	12	46.3100	555.72	16.9400	203.28	(352.44)	5	2.35
		07/29/09	21	34.1728	717.63	16.9400	355.74	(361.89)	9	2.35
Subtotal			*95*		*2,769.72*		***1,609.30***	*(1,160.42)*	***40***	*2.35*
NOBLE ENERGY INC	NBL	08/31/10	33	69.2842	2,286.38	94.3900	3,114.87	828.49	30	.93
		09/02/10	4	72.4775	289.91	94.3900	377.56	87.65	4	.93
		10/07/10	3	76.7133	230.14	94.3900	283.17	53.03	3	.93
		10/18/10	2	78.9000	157.80	94.3900	188.78	30.98	2	.93
		11/15/10	35	82.9362	2,902.77	94.3900	3,303.65	400.88	31	.93
		05/27/11	12	91.9125	1,102.95	94.3900	1,132.68	29.73	11	.93
		11/28/11	16	91.1825	1,458.92	94.3900	1,510.24	51.32	15	.93
Subtotal			*105*		*8,428.87*		***9,910.95***	*1,482.08*	***96***	*.93*
NOVAGOLD RESOURCES INC	NG	01/28/09	413	2.7572	1,138.73	8.4800	3,502.24	2,363.51		
		11/01/10	203	11.5278	2,340.16	8.4800	1,721.44	(618.72)		
		01/07/11	97	13.2731	1,287.50	8.4800	822.56	(464.94)		
		03/16/11	190	12.2234	2,322.45	8.4800	1,611.20	(711.25)		
		03/17/11	65	12.3166	800.58	8.4800	551.20	(249.38)		
Subtotal			*968*		*7,889.42*		***8,208.64***	*319.22*		

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
NOVARTIS ADR	NVS	01/30/09	4	41.0475	164.19	57.1700	228.68	64.49	9	3.50
		02/02/09	12	40.9466	491.36	57.1700	686.04	194.68	25	3.50
		02/03/09	16	42.6093	681.75	57.1700	914.72	232.97	33	3.50
		05/01/09	27	37.9940	1,025.84	57.1700	1,543.59	517.75	55	3.50
		12/21/09	6	53.8200	322.92	57.1700	343.02	20.10	13	3.50
		01/27/10	11	54.5990	600.59	57.1700	628.87	28.28	23	3.50
		04/09/10	14	53.2035	744.85	57.1700	800.38	55.53	29	3.50
		05/04/10	7	50.2585	351.81	57.1700	400.19	48.38	15	3.50
		12/01/10	12	53.8950	646.74	57.1700	686.04	39.30	25	3.50
		01/25/11	16	57.7593	924.15	57.1700	914.72	(9.43)	33	3.50
		03/15/11	14	53.9521	755.33	57.1700	800.38	45.05	29	3.50
		03/15/11	11	52.8000	580.80	57.1700	628.87	48.07	23	3.50
		10/05/11	5	54.5960	272.98	57.1700	285.85	12.87	11	3.50
		11/16/11	9	54.9511	494.56	57.1700	514.53	19.97	19	3.50
		12/07/11	14	54.9264	768.97	57.1700	800.38	31.41	29	3.50
Subtotal			*178*		*8,826.84*		***10,176.26***	*1,349.42*	***371***	*3.50*
NOVELLUS SYS INC	NVLS	07/01/11	83	36.3892	3,020.31	41.2900	**3,427.07**	406.76		
NUANCE COMMUNICATIONS IN	NUAN	09/02/10	7	15.4285	108.00	25.1600	176.12	68.12		
		09/10/10	6	15.6800	94.08	25.1600	150.96	56.88		
		10/11/10	27	15.2585	411.98	25 1600	679.32	267.34		
		10/13/10	17	15.0952	256.62	25.1600	427.72	171.10		
		11/05/10	7	16.5842	116.09	25 1600	176.12	60.03		
		03/09/11	20	17.5930	351.86	25.1600	503.20	151.34		
		03/17/11	9	17.3233	155.91	25.1600	226.44	70.53		
Subtotal			93		*1,494.54*		***2,339.88***	*845.34*		

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ST ROMAIN FAMILY FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
NV ENERGY INC	NVE	09/20/11	100	14.9816	1,498.16	16.3500	1,635.00	136.84	52	3.18
		09/26/11	28	14.4703	405.17	16.3500	457.80	52.63	15	3.18
		09/27/11	12	14.9875	179.85	16.3500	196.20	16.35	7	3.18
Subtotal			*140*		*2,083.18*		**2,289.00**	*205.82*	**74**	*3.18*
NVIDIA	NVDA	10/12/11	246	14.8191	3,645.50	13.8600	**3,409.56**	(235.94)		
OAO GAZPROM SPON ADR	OGZPY	10/10/07	2	23.4550	46.91	10.6810	21.36	(25.55)	1	1.91
		09/17/08	14	12.7264	178.17	10.6810	149.53	(28.64)	3	1.91
		10/20/08	94	8.3255	782.60	10.6810	1,004.01	221.41	20	1.91
		12/09/08	30	7.8850	236.55	10.6810	320.43	83.88	7	1.91
		04/06/10	38	12.0905	459.44	10.6810	405.88	(53.56)	8	1.91
		10/14/11	10	10.6470	106.47	10.6810	106.81	.34	3	1.91
		10/17/11	8	10.6962	85.57	10 6810	85.45	(0.12)	2	1.91
Subtotal			*196*		*1,895.71*		**2,093.47**	*197.76*	**44**	*1.91*
OMEGA HEALTHCARE INVS *REIT*	OHI	11/25/08	73	11.8821	867.40	19.3500	1,412.55	545.15	117	8.26
		12/31/08	40	16.1170	644.68	19.3500	774.00	129.32	64	8.26
		02/25/09	2	13.6500	27.30	19.3500	38.70	11.40	4	8.26
		05/20/09	10	14.9850	149.85	19.3500	193.50	43.65	16	8.26
		07/06/09	17	14.9600	254.32	19.3500	328.95	74.63	28	8.26
		10/21/09	22	16.0413	352.91	19.3500	425.70	72.79	36	8.26
Subtotal			*164*		*2,296.46*		**3,173.40**	*876.94*	**265**	*8.26*
OPKO HEALTH INC	OPK	07/25/11	249	4.4983	1,120.10	4.9000	1,220.10	100.00		
		07/26/11	172	4.4123	758.92	4.9000	842.80	83.88		
		07/27/11	181	4.2037	760.87	4.9000	886.90	126.03		
		07/28/11	147	4.2570	625.78	4.9000	720.30	94.52		
		09/15/11	224	4.4780	1,003.09	4.9000	1,097.60	94.51		
		09/16/11	238	4.6436	1,105.20	4.9000	1,166.20	61.00		
		10/21/11	81	5.4418	440.79	4.9000	396.90	(43.89)		
Subtotal			*1,292*		*5,814.75*		**6,330.80**	*516.05*		

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
OWENS ILL INC COM NEW	OI	05/16/11	19	32.8742	624.61	19.3800	368.22	(256.39)		
		05/18/11	31	31.7500	984.25	19.3800	600.78	(383.47)		
		05/19/11	23	32.5421	748.47	19.3800	445.74	(302.73)		
		05/23/11	29	31.4648	912.48	19.3800	562.02	(350.46)		
		06/15/11	35	27.0945	948.31	19.3800	678.30	(270.01)		
		06/17/11	69	25.3060	1,746.12	19.3800	1,337.22	(408.90)		
		06/30/11	10	25.6930	256.93	19.3800	193.80	(63.13)		
		07/19/11	37	24.9348	922.59	19.3800	717.06	(205.53)		
		07/28/11	10	24.0080	240.08	19.3800	193.80	(46.28)		
		11/14/11	58	20.6812	1,199.51	19.3800	1,124.04	(75.47)		
		11/15/11	34	20.3032	690.31	19.3800	658.92	(31.39)		
Subtotal			*355*		*9,273.66*		***6,879.90***	*(2,393.76)*		
PACKAGING CORP AMERICA	PKG	05/28/10	97	22.2291	2,156.23	25.2400	2,448.28	292.05	78	3.16
		06/02/10	31	21.6790	672.05	25.2400	782.44	110.39	25	3.16
		11/05/10	23	26.1069	600.46	25.2400	580.52	(19.94)	19	3.16
Subtotal			*151*		*3,428.74*		***3,811.24***	*382.50*	***122***	*3.16*
PARAMETRIC TECH CORP NEW	PMTC	04/08/11	79	23.7460	1,875.94	18.2600	1,442.54	(433.40)		
		04/14/11	20	23.4705	469.41	18.2600	365.20	(104.21)		
		05/05/11	7	22.8285	159.80	18.2600	127.82	(31.98)		
		05/06/11	6	23.0100	138.06	18 2600	109.56	(28.50)		
		07/18/11	12	22.0325	264.39	18.2600	219.12	(45.27)		
		07/28/11	12	21.2400	254.88	18.2600	219.12	(35.76)		
		08/09/11	8	17.4687	139.75	18.2600	146.08	6.33		
		09/29/11	7	16.0600	112.42	18.2600	127.82	15.40		
Subtotal			*151*		*3,414.65*		***2,757.26***	*(657.39)*		

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ST ROMAIN FAMILY FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
PEBBLEBROOK HOTEL TRUST	PEB	12/18/09	30	20.9290	627.87	19.1800	575.40	(52.47)	15	2.50
		02/16/10	9	20.2744	182.47	19.1800	172.62	(9.85)	5	2.50
		07/21/10	48	17.2893	829.89	19.1800	920.64	90.75	24	2.50
Subtotal			*87*		*1,640.23*		**1,668.66**	*28.43*	**44**	2.50
PETRLEO BRAS VTG SPD ADR	PBR	11/25/08	53	18.9673	1,005.27	24.8500	1,317.05	311.78	8	.60
		12/09/08	11	19.8490	218.34	24.8500	273.35	55.01	2	.60
		09/02/10	5	35.9080	179.54	24.8500	124.25	(55.29)	1	.60
		10/14/11	14	24.6728	345.42	24.8500	347.90	2.48	3	.60
Subtotal			*83*		*1,748.57*		**2,062.55**	*313.98*	**14**	.60
PETROCHINA CO LTD SP ADR	PTR	05/11/09	13	105.6307	1,373.20	124.3100	**1,616.03**	242.83	**63**	3.84
PFIZER INC	PFE	06/24/09	37	14.8943	551.09	21.6400	800.68	249.59	33	4.06
		07/06/09	12	14.3800	172.56	21.6400	259.68	87.12	11	4.06
		11/02/09	22	17.0972	376.14	21.6400	476.08	99.94	20	4.06
		11/11/09	4	17.7000	70.80	21.6400	86.56	15.76	4	4.06
		11/12/09	1	17.9000	17.90	21.6400	21.64	3.74	1	4.06
		12/21/09	6	18.7400	112.44	21.6400	129.84	17.40	6	4.06
		03/24/10	57	17.6285	1,004.83	21.6400	1,233.48	228.65	51	4.06
		05/04/10	13	17.3807	225.95	21.6400	281.32	55.37	12	4.06
		07/14/10	24	14.8500	356.40	21.6400	519.36	162.96	22	4.06
		09/09/11	56	18.5491	1,038.75	21.6400	1,211.84	173.09	50	4.06
		09/20/11	94	18.3302	1,723.04	21.6400	2,034.16	311.12	83	4.06
Subtotal			*326*		*5,649.90*		**7,054.64**	*1,404.74*	**293**	4.06
PIEDMONT OFFICE REALTY	PDM	02/16/10	33	16.4203	541.87	17.0400	562.32	20.45	42	7.39
TR INC SHS CL A		02/17/10	34	16.2400	552.16	17.0400	579.36	27.20	43	7.39
Subtotal			67		*1,094.03*		**1,141.68**	47.65	**85**	7.39

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
PING AN INS GROUP CO	PNGAY	01/18/11	90	21.3360	1,920.24	13.1100	1,179.90	(740.34)	13	1.02
CHINA LTD SPON ADR		09/14/11	18	14.6983	264.57	13.1100	235.98	(28.59)	3	1.02
		10/03/11	33	10.1439	334.75	13.1100	432.63	97.88	5	1.02
		12/07/11	28	15.3410	429.55	13.1100	367.08	(62.47)	4	1.02
Subtotal			*169*		*2,949.11*		***2,215.59***	*(733.52)*	***25***	*1.02*
PIONEER NATURAL RES CO	PXD	08/26/10	1	58.5800	58.58	89.4800	89.48	30.90	1	.08
		09/02/10	2	61.1550	122.31	89.4800	178.96	56.65	1	.08
		09/23/10	4	66.3500	265.40	89.4800	357.92	92.52	1	.08
		10/11/10	5	72.2280	361.14	89.4800	447.40	86.26	1	.08
		11/05/10	2	75.4350	150.87	89.4800	178.96	28.09	1	.08
Subtotal			*14*		*958.30*		***1,252.72***	*294.42*	***5***	*.08*
POTASH CORP SASKATCHEWAN	POT	11/04/11	14	48.3600	677.04	41.2800	**577.92**	(99.12)	**4**	.67
PPL CORPORATION	PPL	08/18/11	52	27.0057	1,404.30	29 4200	1,529.84	125.54	73	4.75
		08/19/11	63	27.4879	1,731.74	29.4200	1,853.46	121.72	89	4.75
Subtotal			*115*		*3,136.04*		***3,383.30***	*247.26*	***162***	*4.75*
PROCTER & GAMBLE CO	PG	11/16/11	46	63.3521	2,914.20	66.7100	3,068.66	154.46	97	3.14
		11/17/11	21	63.4304	1,332.04	66.7100	1,400.91	68.87	45	3.14
		11/18/11	22	63.2100	1,390.62	66.7100	1,467.62	77.00	47	3.14
		11/29/11	10	62.5700	625.70	66.7100	667.10	41.40	21	3.14
		11/30/11	10	63.3900	633.90	66.7100	667.10	33.20	21	3.14
Subtotal			*109*		*6,896.46*		***7,271.39***	*374.93*	***231***	*3.14*
PROLOGIS INC	PLD	07/05/07	16	55.9150	894.64	28.5900	457.44	(437.20)	18	3.91
		11/01/07	3	63.6933	191.08	28.5900	85.77	(105.31)	4	3.91
		12/24/07	3	58.0000	174.00	28.5900	85.77	(88.23)	4	3.91
		03/07/08	4	47.4200	189.68	28.5900	114.36	(75.32)	5	3.91
		09/26/08	20	41.4595	829.19	28.5900	571.80	(257.39)	23	3.91
		11/21/08	12	9.3175	111.81	28.5900	343.08	231 27	14	3.91
		02/25/09	14	12.8435	179.81	28.5900	400.26	220.45	16	3.91
		03/30/09	26	13.2030	343.28	28.5900	743.34	400.06	30	3.91

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ST ROMAIN FAMILY FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) *Description*	*Symbol*	*Acquired*	*Quantity*	*Unit Cost Basis*	*Total Cost Basis*	*Estimated Market Price*	*Estimated Market Value*	*Unrealized Gain/(Loss)*	*Estimated Annual Income*	*Current Yield%*
PROLOGIS INC	PLD	05/20/09	1	18.3600	18.36	28.5900	28.59	10.23	2	3.91
		12/28/10	9	31.4600	283.14	28.5900	257.31	(25.83)	11	3.91
		01/31/11	10	33.0710	330.71	28.5900	285.90	(44.81)	12	3.91
		02/24/11	35	34.6674	1,213.36	28.5900	1,000.65	(212.71)	40	3.91
		08/17/11	106	29.8399	3,163.03	28.5900	3,030.54	(132.49)	119	3.91
		09/21/11	21	27.6757	581.19	28.5900	600.39	19.20	24	3.91
Subtotal			*280*		*8,503.28*		***8,005.20***	*(498.08)*	***322***	*3.91*
PRUDENTIAL PLC ADR	PUK	12/01/11	13	19.8269	257.75	19.7400	256.62	(1.13)	11	4.08
		12/02/11	49	20.3810	998.67	19.7400	967.26	(31.41)	40	4.08
Subtotal			*62*		*1,256.42*		***1,223.88***	*(32.54)*	***51***	*4.08*
PSS WORLD MEDICAL INC	PSSI	08/10/11	37	22.9618	849.59	24 1900	895.03	45.44		
		08/19/11	32	22.2090	710.69	24.1900	774.08	63 39		
		08/22/11	4	22.2550	89.02	24.1900	96.76	7.74		
		09/20/11	17	21.6005	367.21	24.1900	411.23	44 02		
		09/27/11	15	20.9846	314.77	24 1900	362.85	48.08		
		10/03/11	7	19.9057	139.34	24.1900	169.33	29.99		
		10/05/11	11	20.0736	220.81	24.1900	266.09	45.28		
Subtotal			*123*		*2,691.43*		***2,975.37***	*283.94*		
PUB SVC ENTERPRISE GRP	PEG	08/11/11	34	31.0864	1,056.94	33.0100	1,122.34	65.40	47	4.15
		08/12/11	44	31.2552	1,375.23	33.0100	1,452.44	77.21	61	4.15
		08/18/11	18	32.0244	576.44	33.0100	594.18	17.74	25	4.15
		08/19/11	17	31.9670	543.44	33.0100	561.17	17.73	24	4.15
Subtotal			*113*		*3,552.05*		***3,730.13***	*178.08*	***157***	*4.15*
PUBLIC STORAGE $0.10	PSA	07/05/07	20	81.0175	1,620.35	134.4600	2,689.20	1,068.85	76	2.82
REIT		09/17/07	4	76.1050	304.42	134.4600	537.84	233.42	16	2.82
		12/24/07	4	78.8100	315.24	134 4600	537.84	222.60	16	2.82
		05/16/08	8	89.8137	718.51	134.4600	1,075.68	357.17	31	2.82
		11/21/08	6	57.0966	342.58	134.4600	806.76	464.18	23	2.82

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) *Description*	*Symbol*	*Acquired*	*Quantity*	*Unit Cost Basis*	*Total Cost Basis*	*Estimated Market Price*	*Estimated Market Value*	*Unrealized Gain/(Loss)*	*Estimated Annual Income*	*Current Yield%*
PUBLIC STORAGE $0.10	PSA	09/22/09	8	78.8425	630.74	134.4600	1,075.68	444.94	31	2.82
		06/25/10	4	93.5875	374.35	134.4600	537.84	163.49	16	2.82
		02/24/11	12	108.8266	1,305.92	134.4600	1,613.52	307.60	46	2.82
Subtotal			66		*5,612.11*		***8,874.36***	*3,262.25*	**255**	*2.82*
PVH CORP	PVH	06/09/10	2	51.3850	102.77	70.4900	140.98	38.21	1	.21
		07/22/10	3	50.0166	150.05	70.4900	211.47	61.42	1	.21
		08/26/10	2	46.5950	93.19	70.4900	140.98	47.79	1	.21
		09/02/10	2	50.5550	101.11	70 4900	140.98	39.87	1	.21
		11/05/10	2	64.0300	128.06	70.4900	140.98	12.92	1	.21
		01/06/11	9	61.2144	550.93	70.4900	634.41	83.48	2	.21
		01/24/11	3	57.6800	173.04	70.4900	211.47	38.43	1	.21
		03/21/11	6	57.4983	344.99	70.4900	422.94	77.95	1	.21
Subtotal			29		*1,644.14*		***2,044.21***	*400.07*	**9**	*.21*
RALCORP HLDGS INC NEW	RAH	06/28/07	3	53.1000	159.30	85.5000	256.50	97.20		
		06/27/08	4	49.2525	197.01	85.5000	342.00	144.99		
		12/15/08	4	55.3200	221.28	85.5000	342.00	120.72		
		12/31/08	1	58.5200	58.52	85.5000	85.50	26.98		
		09/02/10	3	60.5466	181.64	85.5000	256.50	74.86		
		10/18/10	10	60.1970	601.97	85.5000	855.00	253.03		
		11/15/10	4	61.5450	246.18	85.5000	342.00	95.82		
		04/12/11	2	69.0700	138.14	85.5000	171.00	32.86		
		04/14/11	2	69.2950	138.59	85.5000	171.00	32.41		
Subtotal			33		*1,942.63*		***2,821.50***	*878.87*		
RAMCO-GERSHENSON PPTYSBI	RPT	05/21/10	73	10.9819	801.68	9.8300	717.59	(84.09)	48	6.64
REIT		10/20/10	23	11.9000	273.70	9.8300	226.09	(47.61)	16	6.64
		10/21/10	12	11.9300	143.16	9.8300	117.96	(25.20)	8	6.64
Subtotal			*108*		*1,218.54*		***1,061.64***	*(156.90)*	**72**	*6.64*

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ST ROMAIN FAMILY FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) *Description*	*Symbol*	*Acquired*	*Quantity*	*Unit Cost Basis*	*Total Cost Basis*	*Estimated Market Price*	*Estimated Market Value*	*Unrealized Gain/(Loss)*	*Estimated Annual Income*	*Current Yield%*
REGENCY CENTERS CORP	REG	09/11/06	6	67.4100	404.46	37.6200	225.72	(178.74)	12	4.91
REIT		01/30/07	4	86.5500	346.20	37.6200	150.48	(195.72)	8	4.91
		07/05/07	11	73.9363	813.30	37.6200	413.82	(399.48)	21	4.91
		11/01/07	5	70.2320	351.16	37 6200	188.10	(163.06)	10	4.91
		12/24/07	2	67.4400	134.88	37.6200	75.24	(59.64)	4	4.91
		03/07/08	16	56.7800	908.48	37.6200	601.92	(306.56)	30	4.91
		09/26/08	12	64.3766	772.52	37.6200	451.44	(321.08)	23	4.91
		11/21/08	25	24.5164	612.91	37.6200	940.50	327.59	47	4.91
		02/25/09	1	28.0700	28.07	37 6200	37.62	9.55	2	4.91
		05/20/09	2	33.7250	67.45	37.6200	75.24	7.79	4	4.91
		07/06/09	9	32.9500	296.55	37.6200	338.58	42.03	17	4.91
		10/21/09	13	36.2453	471.19	37.6200	489.06	17.87	25	4.91
		10/20/10	5	42.9520	214.76	37.6200	188.10	(26.66)	10	4.91
Subtotal			*111*		*5,421.93*		***4,175.82***	*(1,246.11)*	***213***	*4.91*
REINSURNCE GROUP AMERICA	RGA	11/24/08	12	32.2158	386.59	52.2500	627.00	240.41	9	1.37
		12/09/08	1	39.0700	39.07	52.2500	52.25	13.18	1	1.37
		02/06/09	9	34.5122	310.61	52.2500	470.25	159.64	7	1.37
		02/10/09	3	35.5200	106.56	52.2500	156.75	50.19	3	1.37
		02/19/09	7	31.8242	222.77	52.2500	365.75	142.98	6	1.37
		02/24/09	2	28.5550	57.11	52.2500	104.50	47.39	2	1.37
		03/02/09	6	26.5833	159.50	52.2500	313.50	154.00	5	1.37
		05/28/10	16	47.6543	762.47	52.2500	836.00	73.53	12	1.37
		06/02/10	8	45.9287	367.43	52.2500	418.00	50.57	6	1.37
		10/18/10	6	48.9233	293.54	52.2500	313.50	19.96	5	1.37
		10/27/10	15	50.4653	756.98	52.2500	783.75	26.77	11	1.37
		01/12/11	3	58.2566	174.77	52.2500	156.75	(18.02)	3	1.37
Subtotal			*88*		*3,637.40*		***4,598.00***	*960.60*	***70***	*1.37*

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
RETAIL OPPORTUNITY	ROIC	09/24/09	66	10.4104	687.09	11.8400	781.44	94.35	32	4.05
INVESTMENTS		03/23/10	3	10.2566	30.77	11.8400	35.52	4.75	2	4.05
		03/24/10	54	10.2675	554.45	11.8400	639.36	84.91	26	4.05
Subtotal			*123*		*1,272.31*		***1,456.32***	*184.01*	**60**	*4.05*
RLJ LODGING TRUST	RLJ	05/24/11	27	18.0837	488.26	16.8300	454.41	(33.85)	17	3.56
COMMON SHARES		05/25/11	39	18.0725	704.83	16.8300	656.37	(48.46)	24	3.56
		05/26/11	20	18.2500	365.00	16.8300	336.60	(28.40)	12	3.56
Subtotal			*86*		*1,558.09*		***1,447.38***	*(110.71)*	**53**	*3.56*
ROCHE HLDG LTD SPN ADR	RHHBY	02/07/08	15	44.4266	666.40	42.5500	638.25	(28.15)	17	2.65
		03/07/08	22	47.2131	1,038.69	42.5500	936.10	(102.59)	25	2.65
		03/07/08	4	47.3300	189.32	42.5500	170.20	(19.12)	5	2.65
		10/06/08	14	37.4564	524.39	42.5500	595.70	71.31	16	2.65
		12/09/08	12	35.0300	420.36	42.5500	510.60	90.24	14	2.65
		09/02/10	7	34.4057	240.84	42.5500	297.85	57.01	8	2.65
Subtotal			*74*		*3,080.00*		***3,148.70***	*68.70*	**85**	*2.65*
ROVI CORP	ROVI	11/16/11	46	30.8323	1,418.29	24.5800	1,130.68	(287.61)		
		11/17/11	5	29.1960	145.98	24.5800	122.90	(23.08)		
		11/21/11	9	27.1800	244.62	24.5800	221.22	(23.40)		
		11/22/11	7	27.3942	191.76	24.5800	172.06	(19.70)		
		11/25/11	5	26.2760	131.38	24.5800	122.90	(8.48)		
		12/06/11	14	27.1078	379.51	24.5800	344.12	(35.39)		
		12/22/11	8	24.7750	198.20	24.5800	196.64	(1.56)		
Subtotal			*94*		*2,709.74*		***2,310.52***	*(399.22)*		
SAIC INC	SAI	04/22/10	211	18.3196	3,865.44	12.2900	2,593.19	(1,272.25)		
		09/02/10	21	15.2280	319.79	12.2900	258.09	(61.70)		
Subtotal			*232*		*4,185.23*		***2,851.28***	*(1,333.95)*		

ST ROMAIN FAMILY FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
SANDVIK AB ADR	SDVKY	03/15/10	46	12.5063	575.29	12.2000	561.20	(14.09)	18	3.17
		03/23/10	71	12.5846	893.51	12.2000	866.20	(27.31)	28	3.17
		03/29/10	39	12.6302	492.58	12.2000	475.80	(16.78)	16	3.17
		10/03/11	46	11.4708	527.66	12 2000	561.20	33.54	18	3.17
Subtotal			*202*		*2,489.04*		***2,464.40***	*(24.64)*	***80***	*3.17*
SANOFI ADR	SNY	07/19/11	42	38.6019	1,621.28	36.5400	1,534.68	(86.60)	56	3.61
		07/20/11	41	39.0375	1,600.54	36.5400	1,498.14	(102.40)	55	3.61
		07/21/11	20	39.4960	789.92	36.5400	730.80	(59.12)	27	3.61
		07/22/11	21	39.6042	831.69	36.5400	767.34	(64.35)	28	3.61
		07/26/11	20	39.9415	798.83	36.5400	730.80	(68.03)	27	3.61
		07/28/11	24	38.7125	929.10	36.5400	876.96	(52.14)	32	3.61
		08/03/11	20	37.4190	748.38	36.5400	730.80	(17.58)	27	3.61
		08/08/11	15	34.6846	520.27	36.5400	548.10	27.83	20	3.61
		08/19/11	50	34.2340	1,711.70	36.5400	1,827.00	115.30	67	3.61
		10/14/11	12	35.3050	423.66	36.5400	438.48	14.82	16	3.61
		11/08/11	14	34.7250	486.15	36.5400	511.56	25.41	19	3.61
Subtotal			*279*		*10,461.52*		***10,194.66***	*(266.86)*	***374***	*3.61*
SAP AG SHS	SAP	02/20/07	11	46.8927	515.82	52.9500	582.45	66.63	12	1.93
		05/03/07	30	47.6323	1,428.97	52.9500	1,588.50	159.53	31	1.93
		05/15/08	1	50.8200	50.82	52.9500	52.95	2.13	2	1.93
		12/09/08	15	35.7100	535.65	52.9500	794.25	258.60	16	1.93
Subtotal			*57*		*2,531.26*		***3,018.15***	*486.89*	***61***	*1.93*
SBERBANK SPONSORED ADR	SBRCY	07/14/11	132	14.9797	1,977.33	9.9400	1,312.08	(665.25)	16	1.17
		09/14/11	22	10.7695	236.93	9.9400	218.68	(18.25)	3	1.17
		10/03/11	29	8.5520	248.01	9.9400	288.26	40.25	4	1.17
Subtotal			*183*		*2,462.27*		***1,819.02***	*(643.25)*	***23***	*1.17*

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
SCHWAB CHARLES CORP NEW	SCHW	06/02/09	16	18.2575	292.12	11.2600	180.16	(111.96)	4	2.13
		07/06/09	15	16.9600	254.40	11.2600	168.90	(85.50)	4	2.13
		07/30/09	23	17.5143	402.83	11 2600	258.98	(143.85)	6	2.13
		10/27/09	51	17.7990	907.75	11.2600	574.26	(333.49)	13	2.13
		11/11/09	2	18.1700	36.34	11.2600	22.52	(13.82)	1	2.13
		03/08/10	84	18.9482	1,591.65	11 2600	945.84	(645.81)	21	2.13
		04/07/10	44	19.4465	855.65	11.2600	495.44	(360.21)	11	2.13
		05/10/10	15	18.0666	271.00	11.2600	168.90	(102.10)	4	2.13
		06/25/10	50	14.7742	738.71	11.2600	563.00	(175.71)	12	2.13
		07/01/10	43	14.2037	610.76	11.2600	484.18	(126.58)	11	2.13
		09/02/10	36	13.8200	497.52	11.2600	405.36	(92.16)	9	2.13
		10/15/10	19	14.3352	272.37	11.2600	213.94	(58.43)	5	2.13
		06/14/11	49	16.5581	811.35	11.2600	551.74	(259.61)	12	2.13
		07/07/11	25	16.0664	401.66	11.2600	281.50	(120.16)	6	2.13
		10/06/11	54	11.8985	642.52	11.2600	608.04	(34.48)	13	2.13
		11/01/11	70	12.0291	842.04	11.2600	788.20	(53.84)	17	2.13
		11/14/11	62	12.1674	754.38	11.2600	698.12	(56.26)	15	2.13
Subtotal			658		*10,183.05*		***7,409.08***	*(2,773.97)*	***164***	*2.13*
SEI INVT CO PA PV $0.01	SEIC	05/13/11	22	23.0100	506.22	17.3500	381.70	(124.52)	7	1.72
		05/16/11	22	23.0090	506.20	17.3500	381.70	(124.50)	7	1.72
		05/17/11	8	22.9075	183.26	17.3500	138.80	(44.46)	3	1.72
		05/18/11	15	23.1913	347.87	17.3500	260.25	(87.62)	5	1.72
		05/24/11	10	22.6790	226.79	17.3500	173.50	(53.29)	3	1.72
		06/07/11	14	22.2492	311.49	17.3500	242.90	(68.59)	5	1.72
		07/22/11	14	20.4507	286.31	17.3500	242.90	(43.41)	5	1.72
		07/27/11	8	20.1025	160.82	17.3500	138.80	(22.02)	3	1.72
		08/01/11	7	19.8514	138.96	17.3500	121.45	(17.51)	3	1.72
		08/16/11	13	17.3269	225.25	17.3500	225.55	.30	4	1.72
		08/31/11	14	17.3600	243.04	17.3500	242.90	(0.14)	5	1.72

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ST ROMAIN FAMILY FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) *Description*	*Symbol*	*Acquired*	*Quantity*	*Unit Cost Basis*	*Total Cost Basis*	*Estimated Market Price*	*Estimated Market Value*	*Unrealized Gain/(Loss)*	*Estimated Annual Income*	*Current Yield%*
SEI INVT CO PA PV $0.01	SEIC	09/13/11	7	16.0500	112.35	17.3500	121.45	9.10	3	1.72
		09/14/11	13	16.1761	210.29	17.3500	225.55	15.26	4	1.72
		10/19/11	27	14.6896	396.62	17.3500	468.45	71.83	9	1.72
Subtotal			*194*		*3,855.47*		***3,365.90***	*(489.57)*	**66**	*1.72*
SIEMENS AG ADR	SI	06/05/07	15	133.8680	2,008.02	95.6100	1,434.15	(573.87)	45	3.08
		12/09/08	4	62.5600	250.24	95.6100	382.44	132.20	12	3.08
		01/20/09	1	54.7700	54.77	95.6100	95.61	40.84	3	3.08
		05/13/09	10	66.8360	668.36	95.6100	956.10	287.74	30	3.08
		07/27/09	5	79.4640	397.32	95.6100	478.05	80.73	15	3.08
Subtotal			*35*		*3,378.71*		***3,346.35***	*(32.36)*	**105**	*3.08*
SIGNET JEWELERS LTD SHS	SIG	12/19/11	31	42.9690	1,332.04	43.9600	1,362.76	30.72	13	.90
		12/20/11	10	43.1430	431.43	43.9600	439.60	8.17	4	.90
		12/22/11	4	44.2475	176.99	43 9600	175.84	(1.15)	2	.90
Subtotal			*45*		*1,940.46*		***1,978.20***	*37.74*	**19**	*.90*
SILVER WHEATON CORP	SLW	07/06/09	27	7.9574	214.85	28.9600	781.92	567.07	10	1.24
		12/21/09	48	14.9075	715.56	28.9600	1,390.08	674 52	18	1.24
		08/10/11	52	37.1042	1,929.42	28.9600	1,505.92	(423.50)	19	1.24
Subtotal			*127*		*2,859.83*		***3,677.92***	*818.09*	**47**	*1.24*
SIMON PROPERTY GROUP DEL	SPG	09/11/06	19	89.4368	1,699.30	128.9400	2,449.86	750.56	69	2.79
REIT		12/19/06	6	98.6650	591.99	128.9400	773.64	181.65	22	2.79
		07/05/07	9	97.1466	874.32	128.9400	1,160.46	286.14	33	2.79
		09/17/07	3	94.4833	283.45	128.9400	386.82	103.37	11	2.79
		12/24/07	6	92.5500	555.30	128.9400	773.64	218.34	22	2.79
		11/24/08	34	44.0491	1,497.67	128.9400	4,383.96	2,886.29	123	2.79
		01/27/09	5	43.6840	218.42	128.9400	644.70	426.28	18	2.79
		02/25/09	3	33.1733	99.52	128.9400	386.82	287.30	11	2.79
		03/20/09	5	33.9380	169.69	128.9400	644.70	475.01	18	2.79
		03/30/09	9	31.0822	279.74	128.9400	1,160.46	880.72	33	2.79
		05/20/09	21	50.7795	1,066.37	128.9400	2,707.74	1,641.37	76	2.79

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
SIMON PROPERTY GROUP DEL	SPG	06/24/09	2	52.8750	105.75	128.9400	257.88	152.13	8	2.79
		08/19/09	7	58.4200	408.94	128.9400	902.58	493.64	26	2.79
		09/21/09	1	66.4700	66.47	128.9400	128.94	62.47	4	2.79
		12/21/09	1	75.4900	75.49	128.9400	128.94	53.45	4	2.79
		03/22/10	5	84.8060	424.03	128.9400	644.70	220.67	18	2.79
		04/26/10	3	91.3800	274.14	128.9400	386.82	112.68	11	2.79
		06/25/10	6	86.8800	521.28	128.9400	773.64	252.36	22	2.79
		09/29/10	7	92.9857	650.90	128.9400	902.58	251.68	26	2.79
		12/28/10	1	99.2200	99.22	128.9400	128.94	29.72	4	2.79
Subtotal			*153*		*9,961.99*		***19,727.82***	*9,765.83*	***559***	*2.79*
SIRONA DENTAL SYSTEMS *INC*	SIRO	11/25/11	22	41.5518	914.14	44.0400	**968.88**	54.74		
SL GREEN REALTY CORP *REIT*	SLG	08/10/11	21	70.6761	1,484.20	66.6400	1,399.44	(84.76)	21	1.50
		08/29/11	4	67.3850	269.54	66.6400	266.56	(2.98)	4	1.50
		09/13/11	3	66.4800	199.44	66.6400	199.92	.48	3	1.50
		09/27/11	5	63.4040	317.02	66.6400	333.20	16.18	5	1.50
		10/11/11	7	60.9600	426.72	66.6400	466.48	39.76	7	1.50
Subtotal			*40*		*2,696.92*		***2,665.60***	*(31.32)*	***40***	*1.50*
SMITHFILDS FOODS PV$0.50	SFD	10/21/11	121	22.8537	2,765.30	24.2800	**2,937.88**	172.58		
SNAP ON INC COM	SNA	11/09/11	17	54.1405	920.39	50.6200	860.54	(59.85)	24	2.68
		12/07/11	7	51.3042	359.13	50.6200	354.34	(4.79)	10	2.68
		12/22/11	11	52.8554	581.41	50.6200	556.82	(24.59)	15	2.68
Subtotal			*35*		*1,860.93*		***1,771.70***	*(89.23)*	***49***	*2.68*

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ST ROMAIN FAMILY FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
SOLERA HOLDINGS INC	SLH	12/05/11	20	47.2925	945.85	44.5400	890.80	(55.05)	8	.89
		12/08/11	3	46.3266	138.98	44.5400	133.62	(5.36)	2	.89
		12/12/11	2	46.0200	92.04	44.5400	89.08	(2.96)	1	.89
		12/14/11	4	44.7225	178.89	44.5400	178.16	(0.73)	2	.89
		12/15/11	2	44.7250	89.45	44.5400	89.08	(0.37)	1	89
		12/21/11	3	45.4533	136.36	44.5400	133.62	(2.74)	2	.89
		12/22/11	5	45.3980	226.99	44.5400	222.70	(4.29)	2	.89
Subtotal			39		*1,808.56*		***1,737.06***	*(71.50)*	***18***	*.89*
SOUTHWEST AIRLNS CO	LUV	10/30/09	23	8.5430	196.49	8.5600	196.88	.39	1	.21
		11/06/09	174	8.3950	1,460.73	8.5600	1,489.44	28.71	4	.21
		11/19/09	13	8.9984	116.98	8.5600	111.28	(5.70)	1	.21
		02/10/10	86	11.7390	1,009.56	8.5600	736.16	(273.40)	2	.21
		05/26/10	98	12.3332	1,208.66	8.5600	838.88	(369.78)	2	.21
		06/03/10	46	12.7556	586.76	8.5600	393.76	(193.00)	1	.21
		07/21/10	37	11.5862	428.69	8.5600	316.72	(111.97)	1	.21
		09/02/10	4	11.5650	46.26	8.5600	34.24	(12.02)	1	.21
		12/17/10	50	12.9916	649.58	8 5600	428.00	(221 58)	1	.21
		12/20/10	57	12.9543	738.40	8.5600	487.92	(250.48)	2	.21
		01/21/11	37	12.8175	474.25	8.5600	316.72	(157.53)	1	.21
		02/03/11	76	11.5740	879.63	8.5600	650.56	(229.07)	2	.21
		12/16/11	107	8.6153	921.84	8.5600	915.92	(5.92)	2	.21
Subtotal			808		*8,717.83*		***6,916.48***	*(1,801.35)*	***21***	*.21*
STARWOOD HOTELS AND *RESORTS WORLDWIDE NE*	HOT	11/21/08	21	11.7366	246.47	47.9700	1,007.37	760.90	11	1.04
		01/27/09	7	16.0800	112.56	47.9700	335.79	223.23	4	1.04
		10/21/09	10	35.3490	353.49	47.9700	479.70	126.21	5	1.04
		08/30/10	8	46.3375	370.70	47.9700	383.76	13.06	4	1.04
		12/28/10	3	61.2200	183.66	47.9700	143.91	(39.75)	2	1.04
Subtotal			*49*		*1,266.88*		***2,350.53***	*1,083.65*	***26***	*1.04*

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) *Description*	*Symbol*	*Acquired*	*Quantity*	*Unit Cost Basis*	*Total Cost Basis*	*Estimated Market Price*	*Estimated Market Value*	*Unrealized Gain/(Loss)*	*Estimated Annual Income*	*Current Yield%*
STATE STREET CORP	STT	11/19/09	4	41.6275	166.51	40 3100	161 24	(5.27)	3	1.78
		11/23/09	36	41.8852	1,507.87	40.3100	1,451.16	(56.71)	26	1.78
		12/04/09	21	42.1328	884.79	40.3100	846.51	(38.28)	16	1.78
		12/22/09	13	43.4015	564.22	40 3100	524.03	(40.19)	10	1.78
		02/24/10	26	45.5838	1,185.18	40.3100	1,048.06	(137.12)	19	1.78
		06/10/10	27	37.2755	1,006.44	40.3100	1,088.37	81.93	20	1.78
		06/25/10	12	35.6133	427.36	40.3100	483.72	56.36	9	1.78
		09/02/10	5	36.2280	181.14	40.3100	201.55	20.41	4	1.78
		08/12/11	16	36.1112	577.78	40 3100	644.96	67.18	12	1.78
		10/06/11	32	32.4559	1,038.59	40.3100	1,289.92	251.33	24	1.78
		11/08/11	25	41.4360	1,035.90	40.3100	1,007.75	(28.15)	18	1.78
Subtotal			*217*		*8,575.78*		***8,747.27***	*171.49*	***161***	*1.78*
SUBSEA 7 SA SPONSRD ADR	SUBCY	09/30/08	44	9.6477	424.50	18.6100	818.84	394.34		
		12/09/08	44	5.7500	253.00	18.6100	818.84	565.84		
Subtotal			*88*		*677.50*		***1,637.68***	*960.18*		
SUMITOMO CORP SP ADR	SSUMY	01/15/08	68	13.5804	923.47	13.5000	918.00	(5.47)	32	3.48
		08/19/08	2	11.4100	22.82	13.5000	27.00	4.18	1	3.48
		09/02/08	76	12.6984	965.08	13.5000	1,026.00	60.92	36	3.48
		12/09/08	56	8.4700	474.32	13.5000	756.00	281.68	27	3.48
		01/20/09	1	8.7600	8.76	13.5000	13.50	4.74	1	3.48
		04/06/10	44	12.1165	533.13	13.5000	594.00	60.87	21	3.48
Subtotal			*247*		*2,927.58*		***3,334.50***	*406.92*	***118***	*3.48*
SUMITOMO MITSUI TR HLDGS *INC SPONSORED ADR*	SUTNY	04/04/11	612	3.5000	2,142.00	2.8400	**1,738.08**	(403.92)	**25**	1.40

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ST ROMAIN FAMILY FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) *Description*	*Symbol*	*Acquired*	*Quantity*	*Unit Cost Basis*	*Total Cost Basis*	*Estimated Market Price*	*Estimated Market Value*	*Unrealized Gain/(Loss)*	*Estimated Annual Income*	*Current Yield%*
SUNCOR ENERGY INC NEW	SU	11/24/08	126	18.5384	2,335.85	28.8300	3,632.58	1,296.73	55	1.49
		07/06/09	44	26.7375	1,176.45	28.8300	1,268.52	92.07	19	1.49
		11/16/09	12	36.3283	435.94	28.8300	345.96	(89.98)	6	1.49
		12/21/09	22	33.7572	742.66	28 8300	634.26	(108.40)	10	1.49
		01/29/10	52	32.7871	1,704.93	28.8300	1,499.16	(205.77)	23	1.49
		09/02/10	8	32 0787	256.63	28.8300	230.64	(25.99)	4	1.49
		10/14/10	12	34.6200	415.44	28.8300	345.96	(69.48)	6	1.49
		09/30/11	14	25.5800	358.12	28.8300	403.62	45.50	7	1.49
		10/14/11	8	30.1737	241.39	28.8300	230.64	(10.75)	4	1.49
		11/07/11	15	32.6420	489.63	28.8300	432.45	(57.18)	7	1.49
		12/06/11	75	30.8704	2,315.28	28.8300	2,162.25	(153.03)	33	1.49
Subtotal			*388*		*10,472.32*		***11,186.04***	*713.72*	***174***	*1.49*
SUNOCO INC PV$1 PA	SUN	04/19/10	41	29.3487	1,203.30	41.0200	1,681.82	478.52	25	1.46
		04/21/10	20	30.4985	609.97	41.0200	820.40	210.43	12	1.46
		05/13/10	6	31.7816	190.69	41.0200	246.12	55.43	4	1.46
		09/02/10	11	34.5181	379.70	41.0200	451.22	71.52	7	1.46
		09/23/10	28	33.6889	943.29	41.0200	1,148.56	205.27	17	1.46
		09/28/10	20	34.3730	687.46	41.0200	820.40	132.94	12	1.46
		05/06/11	26	41.7169	1,084.64	41.0200	1,066.52	(18.12)	16	1.46
		06/02/11	24	39.8700	956.88	41.0200	984.48	27.60	15	1.46
		08/31/11	17	38.6352	656.80	41.0200	697.34	40.54	11	1.46
		09/19/11	28	35.8989	1,005.17	41.0200	1,148.56	143.39	17	1.46
		11/22/11	11	35.6727	392.40	41.0200	451.22	58.82	7	1.46
Subtotal			*232*		*8,110.30*		***9,516.64***	*1,406.34*	***143***	*1.46*
SUNPOWER CORP	SPWR	06/03/10	68	12.9492	880.55	6.2300	423.64	(456.91)		
		07/22/10	87	13.8818	1,207 72	6.2300	542.01	(665.71)		
		09/02/10	94	11.2791	1,060.24	6.2300	585.62	(474.62)		
		04/01/11	73	17.0987	1,248.21	6.2300	454.79	(793.42)		
		05/06/11	29	21.4520	622.11	6.2300	180.67	(441.44)		
		07/14/11	46	21.9428	1,009.37	6.2300	286.58	(722.79)		

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
SUNPOWER CORP	SPWR	10/21/11	46	8.9326	410.90	6.2300	286.58	(124.32)		
		10/24/11	112	9.8344	1,101.46	6 2300	697.76	(403.70)		
		10/25/11	70	9.6271	673.90	6.2300	436.10	(237.80)		
Subtotal			*625*		*8,214.46*		***3,893.75***	*(4,320.71)*		
SUPERIOR ENERGY SVCS INC	SPN	02/03/10	6	22.9083	137.45	28.4400	170.64	33.19		
		04/01/10	19	21.7568	413.38	28.4400	540.36	126.98		
		09/02/10	9	22.5322	202.79	28.4400	255.96	53.17		
		12/06/11	12	30.7575	369.09	28.4400	341.28	(27.81)		
		12/07/11	8	29.4025	235.22	28.4400	227.52	(7.70)		
		12/12/11	8	28.0912	224.73	28.4400	227.52	2.79		
		12/21/11	8	27.7750	222.20	28 4400	227.52	5.32		
Subtotal			*70*		*1,804.86*		***1,990.80***	*185.94*		
SYMANTEC CORP COM	SYMC	05/18/09	19	14.9589	284.22	15.6500	297.35	13.13		
		05/26/09	16	14.6818	234.91	15.6500	250.40	15.49		
		06/24/09	23	15.5826	358.40	15.6500	359.95	1.55		
		07/30/09	35	15.5331	543.66	15.6500	547.75	4.09		
		09/02/09	74	14.9909	1,109.33	15.6500	1,158.10	48.77		
		11/11/09	12	17.6500	211.80	15.6500	187.80	(24.00)		
		12/21/09	8	17.8500	142.80	15.6500	125.20	(17.60)		
		04/28/10	35	17.2345	603.21	15.6500	547.75	(55.46)		
		05/10/10	56	16.2601	910.57	15.6500	876.40	(34.17)		
		05/24/10	14	14.6721	205.41	15.6500	219.10	13.69		
		06/04/10	10	14.4250	144.25	15.6500	156.50	12 25		
		08/02/10	29	13.1917	382.56	15.6500	453.85	71.29		
		02/04/11	41	18.0565	740.32	15.6500	641.65	(98.67)		
		03/09/11	56	18.1564	1,016.76	15.6500	876.40	(140.36)		
Subtotal			*428*		*6,888.20*		***6,698.20***	*(190.00)*		

ST ROMAIN FAMILY FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
SYSCO CORPORATION	SYY	11/01/11	26	27.2984	709.76	29.3300	762.58	52.82	29	3.68
		11/02/11	52	27.5588	1,433.06	29.3300	1,525.16	92.10	57	3.68
		11/03/11	26	27.8173	723.25	29.3300	762.58	39.33	29	3.68
		11/04/11	28	27.8057	778.56	29.3300	821.24	42.68	31	3.68
		11/08/11	52	27.8982	1,450.71	29.3300	1,525.16	74.45	57	3.68
		11/18/11	20	27.6300	552.60	29 3300	586.60	34.00	22	3.68
Subtotal			*204*		*5,647.94*		***5,983.32***	*335.38*	***225***	*3.68*
TAIWAN S MANUFCTRING ADR	TSM	02/17/06	33	9.6963	319.98	12.9100	426.03	106.05	14	3.20
		10/10/07	119	10.6962	1,272.85	12.9100	1,536.29	263.44	50	3.20
		03/07/08	1	10.1100	10.11	12.9100	12.91	2.80	1	3.20
		05/15/08	2	11.5200	23.04	12.9100	25.82	2.78	1	3.20
		08/19/08	3	10.2500	30.75	12.9100	38.73	7.98	2	3.20
		12/09/08	51	7.1666	365.50	12.9100	658.41	292.91	22	3.20
Subtotal			*209*		*2,022.23*		***2,698.19***	*675.96*	***90***	*3.20*
TECK RESOURCES LTD CLS B	TCK	01/20/10	3	39.2233	117.67	35 1900	105.57	(12.10)	3	2.29
		02/11/10	14	35.4585	496.42	35.1900	492.66	(3.76)	12	2.29
		07/20/10	17	32.5894	554.02	35.1900	598.23	44.21	14	2.29
		08/03/10	25	36.3716	909.29	35.1900	879.75	(29.54)	21	2.29
		09/30/11	16	29.2687	468.30	35.1900	563.04	94.74	13	2.29
Subtotal			*75*		*2,545.70*		***2,639.25***	*93.55*	***63***	*2.29*
TEJON RANCH CO PV 0.50	TRC	06/10/11	31	34.1822	1,059.65	24.4800	758.88	(300.77)		
		06/24/11	8	34.4762	275.81	24.4800	195.84	(79.97)		
		06/27/11	19	34.0226	646.43	24.4800	465.12	(181.31)		
		07/27/11	10	31.9680	319.68	24.4800	244.80	(74.88)		
		07/28/11	7	31.8528	222.97	24.4800	171.36	(51.61)		
		07/29/11	8	31.8825	255.06	24.4800	195.84	(59.22)		
		08/01/11	11	31.9909	351.90	24.4800	269.28	(82.62)		
		08/02/11	5	31.8960	159.48	24.4800	122.40	(37.08)		
Subtotal			*99*		*3,290.98*		***2,423.52***	*(867.46)*		

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) *Description*	*Symbol*	*Acquired*	*Quantity*	*Unit Cost Basis*	*Total Cost Basis*	*Estimated Market Price*	*Estimated Market Value*	*Unrealized Gain/(Loss)*	*Estimated Annual Income*	*Current Yield%*
TENNECO INC DEL	TEN	03/09/10	8	22.0300	176.24	29.7800	238.24	62.00		
		05/20/10	16	20.1193	321.91	29.7800	476.48	154.57		
		05/24/10	7	20.9428	146.60	29.7800	208.46	61.86		
Subtotal			*31*		*644.75*		***923.18***	*278.43*		
TESCO PLC SPNRD ADR	TSCDY	10/10/07	39	28.6000	1,115.40	18.8400	734.76	(380.64)	26	3.51
		01/15/08	44	24.4918	1,077.64	18.8400	828.96	(248.68)	30	3.51
		03/10/08	43	25.3111	1,088.38	18.8400	810.12	(278.26)	29	3.51
		05/15/08	2	25.3500	50.70	18.8400	37.68	(13.02)	2	3.51
		10/06/08	15	21.1940	317.91	18.8400	282.60	(35.31)	10	3.51
		12/09/08	30	14.8100	444.30	18.8400	565.20	120.90	20	3.51
		03/25/11	30	19.0260	570.78	18 8400	565.20	(5.58)	20	3.51
Subtotal			*203*		*4,665.11*		***3,824.52***	*(840.59)*	***137***	*3.51*
TEXAS INSTRUMENTS	TXN	09/28/09	1	23.9600	23.96	29.1100	29.11	5.15	1	2.33
		09/30/09	33	23.8615	787.43	29.1100	960.63	173.20	23	2.33
		10/02/09	8	22.5600	180.48	29.1100	232.88	52.40	6	2.33
		10/14/09	31	23.6851	734.24	29.1100	902.41	168.17	22	2.33
		10/22/09	41	23.2604	953.68	29.1100	1,193.51	239.83	28	2.33
		11/19/09	24	24.9695	599.27	29.1100	698.64	99.37	17	2.33
		12/21/09	15	25.8193	387.29	29.1100	436.65	49.36	11	2.33
		01/27/10	34	23.4608	797.67	29.1100	989.74	192.07	24	2.33
		09/02/10	3	23.9666	71.90	29.1100	87.33	15.43	3	2.33
		03/18/11	28	33.5489	939.37	29.1100	815.08	(124.29)	20	2.33
		06/09/11	26	33.0411	859.07	29.1100	756.86	(102.21)	18	2.33
		06/30/11	11	32.6781	359.46	29.1100	320.21	(39.25)	8	2.33
		09/28/11	48	28.0991	1,348.76	29.1100	1,397.28	48.52	33	2.33
Subtotal			*303*		*8,042.58*		***8,820.33***	*777.75*	***214***	*2.33*

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ST ROMAIN FAMILY FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
THE MOSAIC COMPANY	MOS	02/25/10	42	58.6021	2,461.29	50.4300	2,118.06	(343.23)	9	.39
COMMON SHARES		01/07/11	50	75.7240	3,786.20	50.4300	2,521.50	(1,264.70)	10	.39
Subtotal			*92*		*6,247.49*		***4,639.56***	*(1,607.93)*	***19***	*.39*
TIME WARNER INC SHS	TWX	10/11/10	23	31.4978	724.45	36.1400	831.22	106.77	22	2.60
		10/12/10	45	31.0646	1,397.91	36.1400	1,626.30	228.39	43	2.60
		10/13/10	26	31.5026	819.07	36.1400	939.64	120.57	25	2.60
		10/14/10	21	31.4833	661.15	36.1400	758.94	97.79	20	2.60
		10/21/10	21	31.9219	670.36	36.1400	758.94	88.58	20	2.60
		11/05/10	6	31.6783	190.07	36.1400	216.84	26.77	6	2.60
		11/29/10	30	30 0373	901.12	36.1400	1,084.20	183.08	29	2.60
		12/01/10	5	30.0200	150.10	36.1400	180.70	30.60	5	2.60
		01/24/11	22	32.7472	720.44	36.1400	795.08	74.64	21	2.60
		06/21/11	27	35.7425	965.05	36.1400	975.78	10.73	26	2.60
		08/12/11	17	29.9988	509.98	36.1400	614.38	104.40	16	2.60
Subtotal			*243*		*7,709.70*		***8,782.02***	*1,072.32*	***233***	*2.60*
TOTAL S.A. SP ADR	TOT	04/12/05	5	58.1540	290.77	51.1100	255.55	(35.22)	14	5.27
		08/03/05	24	64.1133	1,538.72	51 1100	1,226.64	(312.08)	65	5.27
		05/15/08	1	85.2000	85.20	51.1100	51.11	(34.09)	3	5.27
		09/29/08	2	58.9000	117.80	51.1100	102.22	(15.58)	6	5.27
		12/09/08	8	51.7300	413.84	51.1100	408.88	(4.96)	22	5.27
		09/02/10	1	49.2200	49.22	51.1100	51.11	1.89	3	5.27
Subtotal			*41*		*2,495.55*		***2,095.51***	*(400.04)*	***113***	*5.27*
TOWERS WATSON & CO CL A	TW	01/20/10	6	49.3516	296.11	59 9300	359.58	63.47	3	.66
		01/21/10	5	49.7940	248.97	59.9300	299.65	50.68	2	.66
		01/22/10	13	48.3253	628.23	59.9300	779.09	150.86	6	.66
		02/04/10	9	43.6111	392.50	59.9300	539.37	146.87	4	.66
		07/22/10	6	43.1066	258.64	59.9300	359.58	100.94	3	.66
		09/02/10	1	47.2900	47.29	59.9300	59.93	12.64	1	.66
		02/08/11	14	57.4328	804.06	59.9300	839.02	34.96	6	.66

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
TOWERS WATSON & CO CL A	TW	03/17/11	3	55.8233	167.47	59.9300	179.79	12.32	2	.66
		03/23/11	2	55.2600	110.52	59.9300	119.86	9.34	1	.66
		03/25/11	7	55.3057	387.14	59.9300	419.51	32.37	3	.66
		04/04/11	8	56.7750	454.20	59.9300	479.44	25.24	4	.66
Subtotal			*74*		*3,795.13*		***4,434.82***	*639.69*	**35**	*.66*
UNILEVER NV NY REG SHS	UN	02/18/11	69	29.9444	2,066.17	34.3700	2,371.53	305.36	73	3.06
		03/04/11	66	30.5522	2,016.45	34.3700	2,268.42	251.97	70	3.06
Subtotal			*135*		*4,082.62*		***4,639.95***	*557.33*	**143**	*3.06*
UNITED CONTL HLDGS INC	UAL	06/23/10	91	21.9576	1,998.15	18.8700	1,717.17	(280.98)		
		09/02/10	2	22.4450	44.89	18.8700	37.74	(7.15)		
Subtotal			*93*		*2,043.04*		***1,754.91***	*(288.13)*		
UNITEDHEALTH GROUP INC	UNH	12/21/11	42	49.9642	2,098.50	50.6800	**2,128.56**	30.06	**28**	1.28
VALE SA PFD SHS ADR	VALEP	11/29/07	20	29.5440	590.88	20.6000	412.00	(178.88)	1	.13
		03/07/08	1	28.4900	28.49	20.6000	20.60	(7.89)	1	.13
		05/15/08	1	34.1500	34.15	20.6000	20.60	(13.55)	1	.13
		08/19/08	1	22.0900	22.09	20.6000	20.60	(1.49)	1	.13
		08/22/08	52	23.7338	1,234.16	20.6000	1,071.20	(162.96)	2	.13
		12/09/08	32	9.7300	311.36	20.6000	659.20	347.84	1	.13
		03/04/09	37	11.7008	432.93	20.6000	762.20	329.27	2	.13
Subtotal			*144*		*2,654.06*		***2,966.40***	*312.34*	**9**	*.13*
VALEANT PHARMACEUTICALS *INTERNATIONL INC*	VRX	10/18/10	3	26.3966	79.19	46.6900	140.07	60.88		
		11/05/10	6	27.5150	165.09	46.6900	280.14	115.05		
		11/09/10	22	26.2840	578.25	46.6900	1,027.18	448.93		
		N/A	1	N/A	N/A	46.6900	46.69			
		08/17/11	4	40.9275	163.71	46 6900	186.76	23.05		
		08/19/11	5	39.4600	197.30	46.6900	233.45	36.15		
		09/22/11	7	35.8000	250.60	46.6900	326.83	76.23		
		12/22/11	65	45.8164	2,978.07	46.6900	3,034.85	56.78		
Subtotal			*113*		*4,412.21*		***5,275.97***	*817.07*		

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ST ROMAIN FAMILY FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
VENTAS INC	VTR	07/05/07	3	36.5900	109.77	55.1300	165.39	55.62	7	4.17
REIT		09/14/07	12	37.1950	446.34	55.1300	661.56	215.22	28	4.17
		12/24/07	3	41.6466	124.94	55.1300	165.39	40.45	7	4.17
		05/16/08	10	45.1050	451.05	55.1300	551.30	100.25	23	4.17
		11/25/08	41	28.7912	1,180.44	55.1300	2,260.33	1,079.89	95	4.17
		04/27/09	10	30.6020	306.02	55.1300	551.30	245.28	23	4.17
		09/22/09	9	40.4922	364.43	55.1300	496.17	131.74	21	4.17
		03/22/10	17	45.8764	779.90	55.1300	937.21	157.31	40	4.17
		07/21/10	9	46.2522	416.27	55.1300	496.17	79 90	21	4.17
		12/02/10	15	45.2780	679.17	55.1300	826.95	147.78	35	4.17
Subtotal			*129*		*4,858.33*		***7,111.77***	*2,253.44*	**300**	*4.17*
VERISK ANALYTICS INC	VRSK	08/09/11	18	31.9183	574.53	40.1300	722.34	147.81		
CLASS A		08/11/11	13	31.4723	409.14	40.1300	521.69	112.55		
		08/19/11	15	31.8546	477.82	40.1300	601.95	124.13		
Subtotal			*46*		*1,461.49*		***1,845.98***	*384.49*		
VISA INC CL A SHRS	V	05/20/10	12	73.4183	881.02	101.5300	1,218.36	337.34	11	.86
		06/03/10	19	71.9757	1,367.54	101.5300	1,929.07	561.53	17	.86
		07/01/10	6	71.3216	427.93	101.5300	609.18	181.25	6	.86
		08/25/10	6	70.7516	424.51	101.5300	609.18	184.67	6	.86
		09/02/10	7	71.9957	503.97	101.5300	710.71	206.74	7	.86
		12/21/10	8	68.6962	549.57	101.5300	812.24	262.67	8	.86
		01/12/11	9	72.0955	648.86	101.5300	913.77	264.91	8	.86
		01/20/11	5	68.7500	343.75	101.5300	507.65	163.90	5	.86
		04/05/11	7	74.9914	524.94	101.5300	710.71	185.77	7	.86
Subtotal			*79*		*5,672.09*		***8,020.87***	*2,348.78*	**75**	*.86*

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
VODAFONE GROP PLC SP ADR	VOD	03/06/06	32	24.9831	799.46	28.0300	896.96	97.50	47	5.14
		01/30/07	49	28.9900	1,420.51	28.0300	1,373.47	(47.04)	71	5.14
		05/15/08	1	32.0100	32.01	28.0300	28.03	(3.98)	2	5.14
		12/09/08	15	19.8300	297.45	28.0300	420.45	123.00	22	5.14
		08/12/11	21	27.2014	571.23	28.0300	588.63	17.40	31	5.14
Subtotal			*118*		*3,120.66*		***3,307.54***	*186.88*	**173**	*5.14*
VOLKSWAGEN A G SPONS ADR	VLKAY	12/07/11	56	30.6832	1,718.26	26.6900	**1,494.64**	(223.62)	**27**	1.79
VORNADO REALTY TRUST COM	VNO	09/13/07	9	105.5888	950.30	76.8600	691.74	(258.56)	25	3.59
REIT		11/01/07	9	108.9944	980.95	76.8600	691.74	(289.21)	25	3.59
		12/24/07	3	89.0400	267.12	76.8600	230.58	(36.54)	9	3.59
		05/16/08	5	97.3300	486.65	76.8600	384.30	(102.35)	14	3.59
		11/24/08	41	50.1497	2,056.14	76.8600	3,151.26	1,095.12	114	3.59
		02/25/09	10	36.0110	360.11	76.8600	768.60	408.49	28	3.59
		03/16/09	2	32.0750	64.15	76.8600	153.72	89.57	6	3.59
		05/20/09	7	47.6314	333.42	76.8600	538.02	204.60	20	3.59
		06/16/09	1	48.1000	48.10	76 8600	76.86	28.76	3	3.59
		08/19/09	6	53.6483	321.89	76.8600	461.16	139.27	17	3.59
Subtotal			*93*		*5,868.83*		***7,147.98***	*1,279.15*	**261**	*3.59*
WABCO HOLDINGS INC	WBC	05/04/10	24	33.5550	805.32	43.4000	1,041.60	236.28		
		05/05/10	10	35.9170	359.17	43.4000	434.00	74.83		
		03/23/11	5	57.8760	289.38	43.4000	217.00	(72.38)		
		04/11/11	6	59.9966	359.98	43.4000	260.40	(99.58)		
		04/19/11	2	60.7400	121.48	43.4000	86.80	(34.68)		
		05/13/11	2	71.5200	143.04	43.4000	86.80	(56.24)		
		05/18/11	2	68.1650	136.33	43.4000	86.80	(49.53)		
Subtotal			*51*		*2,214.70*		***2,213.40***	*(1.30)*		

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ST ROMAIN FAMILY FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
WAL-MART STORES INC	WMT	02/11/09	11	48.4027	532.43	59.7600	657.36	124.93	17	2.44
		02/13/09	26	47.2815	1,229.32	59.7600	1,553.76	324.44	38	2.44
		02/23/09	11	50.3590	553.95	59.7600	657.36	103.41	17	2.44
		02/23/09	54	49.7683	2,687.49	59.7600	3,227.04	539.55	79	2.44
		04/20/09	13	49.5407	644.03	59.7600	776.88	132.85	19	2.44
		05/11/09	39	50.9294	1,986.25	59.7600	2,330.64	344.39	57	2.44
		05/18/09	7	49.7457	348.22	59.7600	418.32	70.10	11	2.44
		06/17/09	17	48.5382	825.15	59.7600	1,015.92	190.77	25	2.44
		09/04/09	12	52.0300	624.36	59.7600	717.12	92.76	18	2.44
		09/28/09	16	49.4800	791.68	59.7600	956.16	164.48	24	2.44
		12/21/09	3	53.4000	160.20	59.7600	179.28	19.08	5	2.44
		02/26/10	15	53.9046	808.57	59.7600	896.40	87.83	22	2.44
		12/15/10	11	54.2990	597.29	59.7600	657.36	60.07	17	2.44
		12/20/10	14	54.1864	758.61	59.7600	836.64	78.03	21	2.44
		04/26/11	13	53.9692	701.60	59.7600	776.88	75.28	19	2.44
Subtotal			*262*		*13,249.15*		***15,657.12***	*2,407.97*	***389***	*2.44*
WARNER CHILCOTT PLC	WCRX	06/27/11	47	23.5019	1,104.59	15.1300	711.11	(393.48)		
		07/01/11	15	24.3233	364.85	15.1300	226.95	(137.90)		
		07/07/11	6	24.2600	145.56	15.1300	90.78	(54.78)		
		07/12/11	5	24.1360	120.68	15.1300	75.65	(45.03)		
		07/15/11	9	23.9122	215.21	15.1300	136.17	(79.04)		
		07/18/11	12	23.7141	284.57	15.1300	181.56	(103.01)		
		07/19/11	23	23.1256	531.89	15.1300	347.99	(183.90)		
		07/21/11	6	23.1833	139.10	15.1300	90.78	(48.32)		
		07/25/11	8	22.6587	181.27	15.1300	121.04	(60.23)		
		07/27/11	7	22.0128	154.09	15.1300	105.91	(48.18)		
		07/28/11	17	21.5188	365.82	15.1300	257.21	(108.61)		

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
WARNER CHILCOTT PLC	WCRX	08/02/11	9	20.1188	181.07	15.1300	136.17	(44.90)		
		08/17/11	19	17.6252	334.88	15.1300	287.47	(47.41)		
		08/19/11	14	16.6814	233.54	15.1300	211.82	(21.72)		
Subtotal			*197*		*4,357.12*		**2,980.61**	*(1,376.51)*		
WEATHERFORD INTL LTD.	WFT	09/09/11	127	16.5863	2,106.47	14 6400	1,859.28	(247.19)		
REG.		09/13/11	46	16.1300	741.98	14.6400	673.44	(68.54)		
		09/14/11	45	16.3180	734.31	14.6400	658.80	(75.51)		
		09/16/11	46	16.6376	765.33	14.6400	673.44	(91.89)		
		10/06/11	53	13.2171	700.51	14.6400	775.92	75.41		
		10/07/11	56	13.3848	749.55	14.6400	819.84	70.29		
		10/10/11	48	13.7427	659.65	14.6400	702.72	43.07		
		10/11/11	49	13.5885	665.84	14.6400	717.36	51.52		
		10/26/11	18	15.0294	270.53	14.6400	263.52	(7.01)		
		11/14/11	16	16.0562	256.90	14.6400	234.24	(22.66)		
Subtotal			*504*		*7,651.07*		**7,378.56**	*(272.51)*		
WESCO INTERNATIONAL INC	WCC	02/04/10	4	27.9450	111.78	53.0100	212.04	100.26		
		03/11/10	23	33.4234	768.74	53.0100	1,219.23	450.49		
		10/15/10	10	40.0770	400.77	53.0100	530.10	129.33		
		10/20/10	10	40.2340	402.34	53.0100	530.10	127.76		
Subtotal			*47*		*1,683.63*		**2,491.47**	*807.84*		
WESTPAC BANKING ADR	WBK	11/08/05	10	79.3580	793.58	102.4000	1,024.00	230.42	81	7.84
		04/26/06	16	93.3093	1,492.95	102.4000	1,638.40	145.45	129	7.84
		12/31/08	3	60.4100	181.23	102.4000	307.20	125.97	25	7.84
		06/10/09	10	78.9140	789.14	102.4000	1,024.00	234.86	81	7.84
Subtotal			*39*		*3,256.90*		**3,993.60**	*736.70*	**316**	*7.84*

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ST ROMAIN FAMILY FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
WILLIS GROUP HOLDINGS	WSH	01/23/08	9	36.2033	325.83	38.8000	349.20	23.37	10	2.68
PUBLIC LIMITED COMPANY		06/10/08	26	34.3742	893.73	38.8000	1,008.80	115.07	28	2.68
		08/13/08	21	30.7576	645.91	38.8000	814.80	168.89	22	2.68
		09/16/08	7	31.5757	221.03	38.8000	271.60	50.57	8	2.68
		09/24/08	5	31.1380	155.69	38.8000	194.00	38.31	6	2.68
		10/09/08	5	27.5420	137.71	38.8000	194.00	56.29	6	2.68
		09/02/10	5	30.1580	150.79	38.8000	194.00	43.21	6	2.68
		10/13/10	22	31.3500	689.70	38.8000	853.60	163.90	23	2.68
Subtotal			*100*		*3,220.39*		**3,880.00**	659.61	**109**	2.68
WYNN RESORTS LTD	WYNN	03/20/09	30	20.3716	611.15	110.4900	3,314.70	2,703.55	60	1.80
		11/04/11	4	131.5625	526.25	110.4900	441.96	(84.29)	8	1.80
Subtotal			*34*		*1,137.40*		**3,756.66**	2,619.26	**68**	1.80
XL GROUP PLC SHS	XL	05/11/09	117	10.5376	1,232.90	19.7700	2,313.09	1,080.19	52	2.22
		08/09/11	27	19.0674	514.82	19.7700	533.79	18.97	12	2.22
		08/19/11	15	18.8286	282.43	19.7700	296.55	14.12	7	2.22
		10/21/11	8	21.1737	169.39	19.7700	158.16	(11.23)	4	2.22
Subtotal			*167*		*2,199.54*		**3,301.59**	1,102.05	**75**	2.22
TOTAL					1,080,939.54		**1,121,598.84**	40,612.61	**24,615**	2.19

MUTUAL FUNDS/CLOSED END FUNDS/UIT Description	Quantity	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Total Client Investment	Cumulative Investment Return ($)	Estimated Annual Income	Current Yield%
ISHARES FTSE HK	46	1,911.75	34.8700	**1,604.02**	(307.73)	1,911	**(307)**	**36**	2.19
CHINA 25 INDEX FUND									
SYMBOL: FXI *Initial Purchase:03/12/10*									
Equity 100%									
LOOMIS SAYLES	8,909	89,856.72	10.9600	**97,642.64**	7,785.92	89,856	**7,785**	**4,142**	4.24
SECURITIZED ASSETS FD									

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

MUTUAL FUNDS/CLOSED END FUNDS/UIT (continued) Description	Quantity	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Total Client Investment	Cumulative Investment Return ($)	Estimated Annual Income	Current Yield%
SYMBOL: LSSAX Initial Purchase:09/14/06 *Fixed Income 100%*									
POWERSHARES DB *AGRICULTURE FUND* *SYMBOL: DBA Initial Purchase:03/18/11* *Equity 100%*	155	4,370	28.8800	**4,476.40**	(747.81)	5,224	**(747)**		
Subtotal (Fixed Income)				*97,642.64*					
Subtotal (Equities)				*6,080.42*					
TOTAL		96,992.68		**103,723.06**	6,730.38		**6,731**	**4,178**	4.03

Total Client Investment: Cost of shares directly purchased and still held. Does not include shares purchased through reinvestment.
Cumulative Investment Return: Estimated Market Value minus Total Client Investment. Cumulative Investment Return is the dollar value of the capital appreciation (depreciation) of all shares purchased and still held, including shares acquired through reinvestment of dividends and distributions, which may be greater or less than the actual income distributed.

Unrealized Gain or (Loss): Estimated Market Value minus Total Cost Basis (total cost of shares directly purchased and still held, as well as cost of shares acquired through reinvestment). Provided for Tax Planning purposes only and is not applicable to retirement accounts.
Initial Purchase: Date of your initial investment in this fund.

Market Timing: Merrill Lynch's policies prohibit mutual fund market timing, which involves the purchase and sale of mutual fund shares within short periods of time with the intention of capturing short-term profits resulting from market volatility. Market timing may result in lower returns for long-term fund shareholders because market timers capture short-term gains that would otherwise pass to all shareholders and due to increased transaction costs and fewer assets for investment due to the need to retain cash to satisfy redemptions.

ALTERNATIVE INVESTMENTS Description	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
ISHARES SILVER TR	02/23/09	8	14.1750	113.40	26.9400	215.52	102.12		
ISHARES SILVER TR	03/20/09	143	13.4377	1,921.60	26.9400	3,852.42	1,930.82		
ISHARES SILVER TR	05/11/09	123	13.6255	1,675.94	26.9400	3,313.62	1,637.68		
ISHARES SILVER TR	12/21/09	47	16.6002	780.21	26.9400	1,266.18	485.97		
Subtotal		*321*		*4,491.15*		***8,647.74***	*4,156.59*		
SPDR GOLD TRUST	12/31/08	12	86.0641	1,032.77	151.9900	1,823.88	791.11		

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ST ROMAIN FAMILY FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

ALTERNATIVE INVESTMENTS (continued) Description	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
SPDR GOLD TRUST	03/23/09	8	92.9387	743.51	151.9900	1,215.92	472.41		
SPDR GOLD TRUST	07/06/09	13	90.1030	1,171.34	151.9900	1,975.87	804.53		
Subtotal		33		*2,947.62*		***5,015.67***	*2,068.05*		
TOTAL				7,438.77		**13,663.41**	6,224.64		
TOTAL PRINCIPAL INVESTMENTS				**1,329,441.93**		**1,398,385.55**	68,896.93	**34,153**	2.46

Notes

Δ Debt Instruments purchased at a premium show amortization   θ Debt Instruments purchased at a discount show accretion
[1] Some agency securities are not backed by the full faith and credit of the United States government.
*** Rating currently unavailable or not rated/unrated as provided by Rating Agency or recognized industry wide third party vendor source.
< Derived from Moody's and/or S & P ratings for other debt securities of this issuer and provided by a third party vendor.
* - Excludes the market value of original issue discount holdings in the calculation of total current yield for debt securities.
Total values exclude N/A items
✦Cost Basis equals original purchase plus Wash Sale deferred loss.
For Credit Ratings: S&P and Moody's provide credit ratings on the credit quality of certain bonds and preferred stocks. For a credit enhanced security, Moody's and S&P publish and provide third party vendors the higher of the rating on the credit enhancer (guarantor) or the stand alone rating on the underlying security.

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF INCOME INVESTMENTS

CASH/MONEY ACCOUNTS Description	Quantity	Total Cost Basis	Estimated Market Price	Estimated Market Value	Estimated Annual Income	Est. Annual Yield%
CASH	392.62	392.62		**392.62**		
BIF MONEY FUND	4,137.00	4,137.00	1.0000	**4,137.00**		.01
TOTAL		4,529 62		**4,529.62**		.01
TOTAL INCOME INVESTMENTS		4,529.62		**4,529.62**		.01

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

Recipient(s) paid during the year

Name					
MARY BIRD PERKINS CANCER CENTER FOUNDATION					
Street:					
City: BATON ROUGE		State: LA	Zip Code:	Foreign Country:	
Relationship: NONE	Foundation Status: 501(C)(3)				
Purpose of grant/contribution: GENERAL OPERATING					Amount: 12,000

Name					
THE EXCEPTIONAL FOUNDATION OF BALDWIN COUNTY					
Street:					
City: FAIRHOPE		State: AL	Zip Code:	Foreign Country:	
Relationship: NONE	Foundation Status: 501(C)(3)				
Purpose of grant/contribution: GENERAL OPERATING					Amount: 5,000

Name					
OUTBACK AMERICA J.H. RANCH					
Street:					
City: BIRMINGHAM		State: AL	Zip Code:	Foreign Country:	
Relationship: NONE	Foundation Status: 501(C)(3)				
Purpose of grant/contribution: GENERAL OPERATING					Amount: 5,000

Name					
CATHOLIC CHARITIES					
Street:					
City: NEW ORLEANS		State: LA	Zip Code:	Foreign Country:	
Relationship: NONE	Foundation Status: 501(C)(3)				
Purpose of grant/contribution: GENERAL OPERATING					Amount: 3,000

Name					
ST JOSEPHS ABBEY					
Street:					
City: COVINGTON		State: LA	Zip Code:	Foreign Country:	
Relationship: NONE	Foundation Status: 501(C)(3)				
Purpose of grant/contribution: GENERAL OPERATING					Amount: 10,000

Name					
HABITAT FOR HUMANITY - ST TAMMANY WEST					
Street:					
City: COVINGTON		State: LA	Zip Code:	Foreign Country:	
Relationship: NONE	Foundation Status: 501(C)(3)				
Purpose of grant/contribution: GENERAL OPERATING					Amount: 25,000

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

Recipient(s) paid during the year

Name					
FOOD BANK OF COVINGTON LA					
Street					
City: COVINGTON	State: LA	Zip Code	Foreign Country		
Relationship: NONE	Foundation Status: 501(C)(3)				
Purpose of grant/contribution: GENERAL OPERATING				Amount	10,000

Name					
BATON ROUGE FOOD BANK					
Street					
City: BATON ROUGE	State: LA	Zip Code	Foreign Country		
Relationship: NONE	Foundation Status: 501(C)(3)				
Purpose of grant/contribution: GENERAL OPERATING				Amount	5,000

Name					
YOUNG LIFE					
Street					
City: FAIRHOPE	State: AL	Zip Code	Foreign Country		
Relationship: NONE	Foundation Status: 501(C)(3)				
Purpose of grant/contribution: GENERAL OPERATING				Amount	5,000

Name					
ST LAWRENCE CATHOLIC CHURCH					
Street					
City: FAIRHOPE	State: AL	Zip Code	Foreign Country		
Relationship: NONE	Foundation Status: 501(C)(3)				
Purpose of grant/contribution: GENERAL OPERATING				Amount	5,000

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

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

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

	Amount
Long Term CG Distributions	1,537
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	862,670	784,445	78,225
Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
1	X	ALLSTATE CORP DEL COM	020002101			6/4/2010		8/11/2011	172	207				-35
2	X	ALLSTATE CORP DEL COM	020002101			6/4/2010		8/12/2011	744	858				-114
3	X	ALLSTATE CORP DEL COM	020002101			6/4/2010		8/15/2011	660	769				-109
4	X	ALLSTATE CORP DEL COM	020002101			6/4/2010		8/16/2011	204	237				-33
5	X	ALLSTATE CORP DEL COM	020002101			6/22/2010		8/16/2011	307	367				-60
6	X	ALLSTATE CORP DEL COM	020002101			7/8/2010		8/16/2011	153	174				-21
7	X	ALLSTATE CORP DEL COM	020002101			9/2/2010		8/16/2011	77	86				-9
8	X	ALLSTATE CORP DEL COM	020002101			9/2/2010		8/17/2011	129	143				-14
9	X	ALLSTATE CORP DEL COM	020002101			3/9/2011		8/17/2011	491	609				-118
10	X	ALLSTATE CORP DEL COM	020002101			4/28/2011		8/17/2011	103	134				-31
11	X	ALLSTATE CORP DEL COM	020002101			4/28/2011		8/18/2011	692	940				-248
12	X	ALNYLAM PHARMACEUTICAL	02043Q107			8/4/2009		1/7/2011	272	648				-376
13	X	ALNYLAM PHARMACEUTICAL	02043Q107			8/4/2009		1/10/2011	40	96				-56
14	X	ALNYLAM PHARMACEUTICAL	02043Q107			11/11/2009		1/10/2011	629	1,072				-443
15	X	ALNYLAM PHARMACEUTICAL	02043Q107			11/11/2009		1/11/2011	373	629				-256
16	X	ALNYLAM PHARMACEUTICAL	02043Q107			11/11/2009		1/12/2011	20	34				-14
17	X	ALNYLAM PHARMACEUTICAL	02043Q107			9/2/2010		1/12/2011	264	388				-124
18	X	ALTERA CORP COM	021441100			4/22/2010		4/12/2011	165	103				62
19	X	ALTERA CORP COM	021441100			4/22/2010		4/14/2011	381	232				149
20	X	ALTERA CORP COM	021441100			6/1/2010		4/14/2011	127	71				56
21	X	APOLLO GROUP INC CL A	037604105			2/26/2010		4/19/2011	438	659				-221
22	X	APOLLO GROUP INC CL A	037604105			2/26/2010		5/3/2011	564	838				-274
23	X	APOLLO GROUP INC CL A	037604105			3/2/2010		5/3/2011	121	180				-59
24	X	APOLLO GROUP INC CL A	037604105			3/2/2010		5/6/2011	361	539				-178
25	X	APOLLO GROUP INC CL A	037604105			3/5/2010		5/6/2011	481	746				-265
26	X	APOLLO GROUP INC CL A	037604105			5/10/2010		5/6/2011	40	56				-16
27	X	APOLLO GROUP INC CL A	037604105			5/10/2010		5/13/2011	427	555				-128
28	X	APOLLO GROUP INC CL A	037604105			6/10/2010		5/13/2011	256	307				-51
29	X	APOLLO GROUP INC CL A	037604105			7/7/2010		5/13/2011	385	381				4
30	X	APOLLO GROUP INC CL A	037604105			7/7/2010		5/18/2011	412	424				-12
31	X	APOLLO GROUP INC CL A	037604105			8/17/2010		5/18/2011	371	359				12
32	X	EBAY INC COM	278642103			10/5/2010		11/2/2011	697	541				156
33	X	EBAY INC COM	278642103			10/5/2010		11/3/2011	800	615				185
34	X	EBAY INC COM	278642103			10/7/2010		11/3/2011	704	544				160
35	X	EBAY INC COM	278642103			10/7/2010		11/4/2011	262	198				64
36	X	EBAY INC COM	278642103			11/15/2010		11/4/2011	1,276	1,176				100
37	X	EBAY INC COM	278642103			11/15/2010		11/8/2011	687	633				54
38	X	EBAY INC COM	278642103			11/15/2010		11/16/2011	837	814				23
39	X	EBAY INC COM	278642103			1/28/2011		11/16/2011	558	560				-2
40	X	EBAY INC COM	278642103			1/28/2011		11/17/2011	690	716				-26
41	X	EBAY INC COM	278642103			1/28/2011		11/28/2011	1,093	1,152				-59
42	X	EL PASO CORPORATION	28336L109			9/9/2009		2/11/2011	332	187				145
43	X	EL PASO CORPORATION	28336L109			9/9/2009		4/12/2011	218	122				96
44	X	EL PASO CORPORATION	28336L109			11/11/2009		4/12/2011	773	470				303
45	X	EL PASO CORPORATION	28336L109			11/11/2009		5/3/2011	19	10				9
46	X	EL PASO CORPORATION	28336L109			11/19/2009		5/3/2011	249	127				122
47	X	EL PASO CORPORATION	28336L109			12/14/2009		5/3/2011	134	69				65
48	X	EL PASO CORPORATION	28336L109			12/17/2009		5/5/2011	809	450				359
49	X	OMNICOM GROUP COM	681919106			9/24/2008		3/30/2011	633	517				116
50	X	OMNICOM GROUP COM	681919106			4/6/2009		3/30/2011	243	132				111
51	X	OMNICOM GROUP COM	681919106			4/9/2009		3/30/2011	146	84				62

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

	Amount	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Long Term CG Distributions	1,537	Securities	862,670	784,445	78,225
Short Term CG Distributions	0	Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
52	X	OMNICOM GROUP COM	681919106			4/20/2009		3/30/2011	146	84				62
53	X	OWENS ILL INC COM NEW	690768403			5/6/2011		9/9/2011	451	865				-414
54	X	OWENS ILL INC COM NEW	690768403			5/9/2011		9/9/2011	184	351				-167
55	X	OWENS ILL INC COM NEW	690768403			5/9/2011		9/15/2011	239	415				-176
56	X	OWENS ILL INC COM NEW	690768403			5/11/2011		9/15/2011	128	231				-103
57	X	OWENS ILL INC COM NEW	690768403			5/11/2011		9/20/2011	358	661				-303
58	X	OWENS ILL INC COM NEW	690768403			5/12/2011		9/20/2011	161	299				-138
59	X	OWENS ILL INC COM NEW	690768403			5/12/2011		10/12/2011	250	498				-248
60	X	OWENS ILL INC COM NEW	690768403			5/16/2011		10/12/2011	100	198				-98
61	X	PG&E CORP	69331C108			6/25/2010		1/19/2011	2,276	2,011				265
62	X	AES CORP	00130H105			4/2/2009		12/13/2011	746	398				348
63	X	AES CORP	00130H105			4/2/2009		12/15/2011	361	193				168
64	X	AES CORP	00130H105			4/9/2009		12/15/2011	373	220				153
65	X	AOL INC	00184X105			5/18/2010		4/28/2011	697	801				-104
66	X	AOL INC	00184X105			5/18/2010		7/25/2011	830	1,013				-183
67	X	AOL INC	00184X105			5/18/2010		11/28/2011	1,430	2,451				-1,021
68	X	AOL INC	00184X105			11/15/2010		11/28/2011	179	345				-166
69	X	ATP OIL AND GAS CORP COM	00208J108			9/25/2009		1/7/2011	1,330	1,463				-133
70	X	ATP OIL AND GAS CORP COM	00208J108			11/25/2009		1/7/2011	673	666				7
71	X	ATP OIL AND GAS CORP COM	00208J108			11/25/2009		1/28/2011	1,107	1,089				18
72	X	ATP OIL AND GAS CORP COM	00208J108			11/25/2009		3/31/2011	417	374				43
73	X	ABBOTT LABS	002824100			4/9/2009		8/31/2011	571	478				93
74	X	ABBOTT LABS	002824100			4/13/2009		12/13/2011	109	89				20
75	X	ABBOTT LABS	002824100			4/16/2009		12/13/2011	706	561				145
76	X	ABBOTT LABS	002824100			4/16/2009		12/15/2011	933	733				200
77	X	ADIDAS AG SPONSORED ADR	00687A107			1/24/2007		10/14/2011	756	541				215
78	X	ADIDAS AG SPONSORED ADR	00687A107			1/24/2007		12/7/2011	505	369				136
79	X	ADOBE SYS DEL PV$ 0 001	00724F101			9/24/2010		10/14/2011	1,511	1,494				17
80	X	ADVNCD MICRO D INC	007903107			1/29/2010		1/28/2011	1,305	1,279				26
81	X	ADVNCD MICRO D INC	007903107			1/29/2010		2/4/2011	909	825				84
82	X	ALLSTATE CORP DEL COM	020002101			4/22/2010		1/14/2011	553	628				-75
83	X	ALLSTATE CORP DEL COM	020002101			4/22/2010		1/14/2011	737	838				-101
84	X	ALLSTATE CORP DEL COM	020002101			6/4/2010		1/14/2011	246	237				9
85	X	ALLSTATE CORP DEL COM	020002101			5/17/2010		2/18/2011	821	945				-124
86	X	ALLSTATE CORP DEL COM	020002101			5/17/2010		2/18/2011	1,200	1,381				-181
87	X	ALLSTATE CORP DEL COM	020002101			5/17/2010		2/18/2011	410	473				-63
88	X	ALLSTATE CORP DEL COM	020002101			5/18/2010		2/18/2011	600	697				-97
89	X	ALLSTATE CORP DEL COM	020002101			5/17/2010		7/19/2011	1,061	1,362				-301
90	X	ALLSTATE CORP DEL COM	020002101			5/17/2010		7/26/2011	736	939				-203
91	X	ALLSTATE CORP DEL COM	020002101			5/17/2010		8/10/2011	328	473				-145
92	X	ALLSTATE CORP DEL COM	020002101			5/18/2010		8/10/2011	126	183				-57
93	X	ALLSTATE CORP DEL COM	020002101			5/18/2010		8/10/2011	479	698				-219
94	X	ALLSTATE CORP DEL COM	020002101			5/19/2010		8/11/2011	443	635				-192
95	X	ADVNCD MICRO D INC	007903107			9/2/2010		2/4/2011	1,234	895				339
96	X	AFFILIATED MANAGERS GRP	008252108			8/4/2010		6/7/2011	382	289				93
97	X	AFFILIATED MANAGERS GRP	008252108			8/4/2010		8/17/2011	1,201	1,013				188
98	X	AFFILIATED MANAGERS GRP	008252108			9/2/2010		8/17/2011	257	207				50
99	X	AFFILIATED MANAGERS GRP	008252108			9/13/2010		8/17/2011	257	226				31
100	X	AFFILIATED MANAGERS GRP	008252108			9/14/2010		8/17/2011	257	229				28
101	X	AFFILIATED MANAGERS GRP	008252108			9/27/2010		8/17/2011	429	393				36
102	X	AFFILIATED MANAGERS GRP	008252108			10/4/2010		8/17/2011	515	476				39

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

	Amount
Long Term CG Distributions	1,537
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	862,670	784,445	78,225
Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
103	X	AGILENT TECHNOLOGIES INC	00846U101			12/3/2010		8/19/2011	582	672				-90
104	X	AKAMAI TECHNOLOGIES INC	00971T101			5/24/2011		10/7/2011	631	912				-281
105	X	AKAMAI TECHNOLOGIES INC	00971T101			5/24/2011		12/6/2011	3,168	3,784				-616
106	X	ALLSTATE CORP DEL COM	020002101			4/22/2010		1/7/2011	2,381	2,652				-271
107	X	ALLSTATE CORP DEL COM	020002101			4/22/2010		1/14/2011	2,364	2,687				-323
108	X	ALTERA CORP COM	021441100			6/1/2010		10/3/2011	281	214				67
109	X	AMERICA MOVIL SAB DE CV	02364W105			8/27/2007		8/12/2011	236	305				-69
110	X	AMERICA MOVIL SAB DE CV	02364W105			11/7/2007		8/12/2011	166	215				-49
111	X	AMERICA MOVIL SAB DE CV	02364W105			11/7/2007		9/30/2011	154	215				-61
112	X	AMERICA MOVIL SAB DE CV	02364W105			8/14/2008		9/30/2011	968	1,097				-129
113	X	AMERICA MOVIL SAB DE CV	02364W105			12/9/2008		9/30/2011	528	375				153
114	X	AMERICAN CAMPUS CMNTYS	024835100			8/30/2010		1/31/2011	356	332				24
115	X	APERAM NY REG SHS	03754H104			3/11/2008		2/7/2011	77	160				-83
116	X	APERAM NY REG SHS	03754H104			5/12/2009		2/7/2011	38	41				-3
117	X	APERAM NY REG SHS	03754H104			1/20/2010		2/7/2011	38	45				-7
118	X	APOLLO GROUP INC CL A	037604105			11/11/2009		4/7/2011	42	55				-13
119	X	APOLLO GROUP INC CL A	037604105			12/1/2009		4/7/2011	374	504				-130
120	X	APOLLO GROUP INC CL A	037604105			12/2/2009		4/7/2011	83	113				-30
121	X	APOLLO GROUP INC CL A	037604105			12/18/2009		4/7/2011	83	117				-34
122	X	APOLLO GROUP INC CL A	037604105			12/18/2009		4/19/2011	279	410				-131
123	X	APOLLO GROUP INC CL A	037604105			12/21/2009		4/19/2011	40	58				-18
124	X	EL PASO CORPORATION	28336L109			12/17/2009		5/12/2011	73	40				33
125	X	EL PASO CORPORATION	28336L109			3/3/2010		5/12/2011	436	274				162
126	X	EL PASO CORPORATION	28336L109			3/3/2010		5/26/2011	1,090	605				485
127	X	EL PASO CORPORATION	28336L109			3/3/2010		9/12/2011	233	148				85
128	X	EL PASO CORPORATION	28336L109			3/3/2010		9/16/2011	644	377				267
129	X	EL PASO CORPORATION	28336L109			3/4/2010		9/16/2011	195	114				81
130	X	EL PASO CORPORATION	28336L109			3/4/2010		9/20/2011	1,424	833				591
131	X	EL PASO CORPORATION	28336L109			3/4/2010		9/23/2011	538	354				184
132	X	NUANCE COMMUNICATIONS	67020Y100			7/22/2010		11/7/2011	520	334				186
133	X	NUANCE COMMUNICATIONS	67020Y100			7/22/2010		11/14/2011	311	200				111
134	X	NUANCE COMMUNICATIONS	67020Y100			8/18/2010		11/14/2011	104	61				43
135	X	NUANCE COMMUNICATIONS	67020Y100			8/18/2010		11/21/2011	116	76				40
136	X	NUANCE COMMUNICATIONS	67020Y100			8/19/2010		11/21/2011	256	169				87
137	X	NUANCE COMMUNICATIONS	67020Y100			9/2/2010		11/21/2011	23	15				8
138	X	NUANCE COMMUNICATIONS	67020Y100			9/2/2010		12/28/2011	178	108				70
139	X	NUANCE COMMUNICATIONS	67020Y100			9/10/2010		12/28/2011	153	94				59
140	X	NUANCE COMMUNICATIONS	67020Y100			10/11/2010		12/28/2011	229	138				91
141	X	LUKOIL SPONSORED ADR	677862104			9/5/2007		4/20/2011	348	374				-26
142	X	OMNICOM GROUP COM	681919106			8/12/2008		3/30/2011	1,168	1,070				98
143	X	OMNICOM GROUP COM	681919106			9/8/2008		3/30/2011	243	216				27
144	X	OMNICOM GROUP COM	681919106			9/15/2008		3/30/2011	487	399				88
145	X	PG&E CORP	69331C108			7/8/2010		1/19/2011	237	213				24
146	X	PVH CORP	693656100			10/10/2007		8/18/2011	56	51				5
147	X	PVH CORP	693656100			10/16/2007		8/18/2011	226	194				32
148	X	PVH CORP	693656100			10/16/2007		8/19/2011	161	146				15
149	X	PVH CORP	693656100			10/19/2007		8/19/2011	268	234				34
150	X	PVH CORP	693656100			3/24/2008		8/19/2011	376	264				112
151	X	PVH CORP	693656100			12/15/2008		8/19/2011	590	199				391
152	X	PVH CORP	693656100			12/15/2008		11/1/2011	288	72				216
153	X	PVH CORP	693656100			12/31/2008		11/1/2011	72	20				52

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

	Amount
Long Term CG Distributions	1,537
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	862,670	784,445	78,225
Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
154	X	PFIZER INC	717081103			3/7/2008		6/14/2011	41	43				-2
155	X	PFIZER INC	717081103			5/15/2008		6/14/2011	453	444				9
156	X	PFIZER INC	717081103			5/15/2008		6/30/2011	350	343				7
157	X	PFIZER INC	717081103			7/24/2008		6/30/2011	165	155				10
158	X	PFIZER INC	717081103			8/6/2008		6/30/2011	165	155				10
159	X	PFIZER INC	717081103			8/6/2008		7/1/2011	513	484				29
160	X	PFIZER INC	717081103			12/9/2008		7/1/2011	82	67				15
161	X	APOLLO GROUP INC CL A	037604105			8/17/2010		5/23/2011	526	519				7
162	X	APOLLO GROUP INC CL A	037604105			10/19/2010		5/23/2011	243	224				19
163	X	APOLLO GROUP INC CL A	037604105			10/19/2010		5/31/2011	810	747				63
164	X	APOLLO GROUP INC CL A	037604105			10/26/2010		6/2/2011	985	779				206
165	X	APPLIED MATERIAL INC	038222105			3/4/2010		1/4/2011	308	272				36
166	X	APPLIED MATERIAL INC	038222105			3/4/2010		1/5/2011	69	62				7
167	X	APPLIED MATERIAL INC	038222105			3/18/2010		1/5/2011	678	629				49
168	X	APPLIED MATERIAL INC	038222105			3/18/2010		1/10/2011	194	180				14
169	X	APPLIED MATERIAL INC	038222105			5/21/2010		1/10/2011	539	495				44
170	X	APPLIED MATERIAL INC	038222105			5/21/2010		10/6/2011	491	584				-93
171	X	ARCHER DANIELS MIDLD	039483102			2/4/2011		9/15/2011	358	466				-108
172	X	ARROW ELECTRONICS	042735100			4/8/2011		12/7/2011	848	1,002				-154
173	X	ARROW ELECTRONICS	042735100			4/8/2011		12/12/2011	1,116	1,394				-278
174	X	ARROW ELECTRONICS	042735100			4/12/2011		12/12/2011	105	127				-22
175	X	ARROW ELECTRONICS	042735100			5/5/2011		12/12/2011	209	272				-63
176	X	ARROW ELECTRONICS	042735100			5/26/2011		12/12/2011	174	217				-43
177	X	ARROW ELECTRONICS	042735100			6/9/2011		12/12/2011	70	79				-9
178	X	ARROW ELECTRONICS	042735100			6/9/2011		12/13/2011	35	40				-5
179	X	ARROW ELECTRONICS	042735100			7/1/2011		12/13/2011	105	126				-21
180	X	ARROW ELECTRONICS	042735100			7/7/2011		12/13/2011	211	248				-37
181	X	ARROW ELECTRONICS	042735100			7/11/2011		12/13/2011	140	156				-16
182	X	ARROW ELECTRONICS	042735100			7/19/2011		12/13/2011	175	182				-7
183	X	ARROW ELECTRONICS	042735100			7/27/2011		12/13/2011	140	146				-6
184	X	ARROW ELECTRONICS	042735100			7/28/2011		12/13/2011	140	138				2
185	X	ASSOCIATED BANC CRP 01	045487105			1/12/2010		1/10/2011	275	232				43
186	X	ASSOCIATED BANC CRP 01	045487105			1/12/2010		1/10/2011	43	36				7
187	X	PFIZER INC	717081103			1/27/2009		7/20/2011	277	223				54
188	X	PFIZER INC	717081103			1/29/2009		7/20/2011	515	397				118
189	X	PFIZER INC	717081103			1/29/2009		7/26/2011	79	61				18
190	X	PFIZER INC	717081103			2/3/2009		7/26/2011	633	487				146
191	X	PFIZER INC	717081103			2/3/2009		12/13/2011	125	91				34
192	X	PFIZER INC	717081103			2/11/2009		12/13/2011	560	388				172
193	X	PFIZER INC	717081103			2/11/2009		12/15/2011	127	86				41
194	X	PFIZER INC	717081103			6/19/2009		12/15/2011	655	473				182
195	X	PFIZER INC	717081103			6/24/2009		12/15/2011	42	30				12
196	X	PIEDMONT OFFICE REALTY	720190206			2/16/2010		1/31/2011	376	313				63
197	X	PIONEER NATURAL RES CO	723787107			8/13/2010		4/1/2011	1,037	568				469
198	X	ASSOCIATED BANC CRP 01	045487105			2/4/2010		1/10/2011	448	385				63
199	X	ASSOCIATED BANC CRP 01	045487105			4/22/2010		1/10/2011	622	686				-64
200	X	ASSOCIATED BANC CRP 01	045487105			5/20/2010		1/10/2011	391	369				22
201	X	ASSOCIATED BANC CRP 01	045487105			9/2/2010		1/10/2011	101	88				13
202	X	ASSOCIATED BANC CRP 01	045487105			11/5/2010		1/10/2011	174	166				8
203	X	AVALONBAY CMMUN INC	053484101			9/26/2008		12/13/2011	491	379				112
204	X	AVALONBAY CMMUN INC	053484101			11/21/2008		12/13/2011	123	45				78

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

	Amount
Long Term CG Distributions	1,537
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	862,670	784,445	78,225
Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
205	X	BABCOCK (THE) AND WILCOX	05615F102			7/31/2009		3/18/2011	1,183	763				420
206	X	BABCOCK (THE) AND WILCOX	05615F102			7/31/2009		3/21/2011	221	137				84
207	X	BABCOCK (THE) AND WILCOX	05615F102			12/2/2009		3/21/2011	567	373				194
208	X	BABCOCK (THE) AND WILCOX	05615F102			5/28/2010		3/21/2011	599	444				155
209	X	BABCOCK (THE) AND WILCOX	05615F102			7/22/2010		3/21/2011	95	73				22
210	X	BABCOCK (THE) AND WILCOX	05615F102			8/18/2010		3/21/2011	1,985	1,451				534
211	X	BABCOCK (THE) AND WILCOX	05615F102			8/19/2010		3/21/2011	882	652				230
212	X	BABCOCK (THE) AND WILCOX	05615F102			9/2/2010		3/21/2011	158	114				44
213	X	EL PASO CORPORATION	28336L109			3/4/2010		10/3/2011	35	23				12
214	X	EL PASO CORPORATION	28336L109			4/27/2010		10/3/2011	312	222				90
215	X	EL PASO CORPORATION	28336L109			5/26/2010		10/3/2011	365	233				132
216	X	EL PASO CORPORATION	28336L109			5/26/2010		10/6/2011	722	444				278
217	X	EL PASO CORPORATION	28336L109			5/26/2010		10/7/2011	165	100				65
218	X	EL PASO CORPORATION	28336L109			6/4/2010		10/7/2011	294	185				109
219	X	EL PASO CORPORATION	28336L109			6/9/2010		10/7/2011	221	140				81
220	X	EL PASO CORPORATION	28336L109			6/9/2010		10/11/2011	151	93				58
221	X	EL PASO CORPORATION	28336L109			9/10/2010		10/11/2011	302	196				106
222	X	EL PASO CORPORATION	28336L109			11/5/2010		10/11/2011	264	190				74
223	X	EMERSON ELEC CO	291011104			10/31/2006		2/4/2011	600	424				176
224	X	ENTERTAINMENT PPTYS TR	29380T105			4/27/2009		1/31/2011	231	114				117
225	X	EQUITY RESIDENTIAL	29476L107			9/14/2007		12/13/2011	54	40				14
226	X	EQUITY RESIDENTIAL	29476L107			11/1/2007		12/13/2011	752	575				177
227	X	EQUITY RESIDENTIAL	29476L107			11/1/2007		12/15/2011	721	534				187
228	X	ERICSSON LM TEL CL B ADR	294821608			1/21/2010		5/6/2011	1,353	902				451
229	X	ERICSSON LM TEL CL B ADR	294821608			1/21/2010		5/6/2011	1,323	890				433
230	X	ESPRIT HOLDNG LTD SP ADR	29666V204			1/12/2010		1/18/2011	1,528	2,495				-967
231	X	ESPRIT HOLDNG LTD SP ADR	29666V204			1/12/2010		1/18/2011	37	61				-24
232	X	ESPRIT HOLDNG LTD SP ADR	29666V204			3/29/2010		1/18/2011	345	593				-248
233	X	ESSEX PPTY TR INC COM	297178105			4/27/2009		1/31/2011	116	63				53
234	X	ESSEX PPTY TR INC COM	297178105			7/24/2009		1/31/2011	348	190				158
235	X	PFIZER INC	717081103			1/27/2009		7/1/2011	123	96				27
236	X	PFIZER INC	717081103			1/27/2009		7/7/2011	569	447				122
237	X	PFIZER INC	717081103			1/27/2009		7/13/2011	921	734				187
238	X	PIONEER NATURAL RES CO	723787107			8/13/2010		4/12/2011	589	341				248
239	X	PIONEER NATURAL RES CO	723787107			8/13/2010		5/5/2011	1,159	738				421
240	X	PIONEER NATURAL RES CO	723787107			8/13/2010		8/11/2011	375	284				91
241	X	PIONEER NATURAL RES CO	723787107			8/20/2010		8/11/2011	75	57				18
242	X	PIONEER NATURAL RES CO	723787107			8/20/2010		11/1/2011	160	114				46
243	X	PIONEER NATURAL RES CO	723787107			8/26/2010		11/1/2011	160	117				43
244	X	POLYCOM INC COM	73172K104			3/15/2010		4/5/2011	294	181				113
245	X	POLYCOM INC COM	73172K104			3/15/2010		4/21/2011	253	150				103
246	X	POLYCOM INC COM	73172K104			4/23/2010		4/21/2011	304	199				105
247	X	POLYCOM INC COM	73172K104			4/23/2010		6/1/2011	116	66				50
248	X	POLYCOM INC COM	73172K104			6/2/2010		6/1/2011	1,220	631				589
249	X	POLYCOM INC COM	73172K104			9/2/2010		6/1/2011	116	57				59
250	X	PROCTER & GAMBLE CO	742718109			6/13/2006		7/22/2011	193	165				28
251	X	PROCTER & GAMBLE CO	742718109			6/6/2007		7/22/2011	129	127				2
252	X	PROCTER & GAMBLE CO	742718109			6/6/2007		9/22/2011	734	761				-27
253	X	PROCTER & GAMBLE CO	742718109			7/11/2007		9/22/2011	306	308				-2
254	X	PROCTER & GAMBLE CO	742718109			3/7/2008		9/22/2011	245	263				-18
255	X	PROCTER & GAMBLE CO	742718109			5/15/2008		9/22/2011	489	531				-42

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

	Amount
Long Term CG Distributions	1,537
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	862,670	784,445	78,225
Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
256	X	PROCTER & GAMBLE CO	742718109			5/16/2008		9/22/2011	61	67				-6
257	X	PROCTER & GAMBLE CO	742718109			3/23/2009		9/22/2011	1,101	853				248
258	X	PROCTER & GAMBLE CO	742718109			9/2/2010		9/22/2011	183	180				3
259	X	MARATHON PETROLEUM CO	56585A102			7/8/2011		10/31/2011	466	552				-86
260	X	MARATHON PETROLEUM CO	56585A102			7/13/2011		10/31/2011	251	288				-37
261	X	MARATHON PETROLEUM CO	56585A102			7/13/2011		11/4/2011	114	123				-9
262	X	MARATHON PETROLEUM CO	56585A102			8/9/2011		11/4/2011	684	614				70
263	X	MARATHON PETROLEUM CO	56585A102			8/9/2011		11/7/2011	735	648				87
264	X	MARUI GROUP CO LTD ADR	573814308			10/19/2006		8/23/2011	281	531				-250
265	X	MARUI GROUP CO LTD ADR	573814308			10/19/2006		12/9/2011	715	1,474				-759
266	X	MARUI GROUP CO LTD ADR	573814308			2/21/2007		12/9/2011	873	1,577				-704
267	X	MARUI GROUP CO LTD ADR	573814308			3/7/2008		12/9/2011	14	21				-7
268	X	MARUI GROUP CO LTD ADR	573814308			5/15/2008		12/9/2011	14	18				-4
269	X	MARUI GROUP CO LTD ADR	573814308			12/9/2008		12/9/2011	329	256				73
270	X	MASSEY ENERGY CO COM	576206106			10/4/2010		2/1/2011	254	127				127
271	X	MASSEY ENERGY CO COM	576206106			10/7/2010		2/1/2011	381	206				175
272	X	MASSEY ENERGY CO COM	576206106			10/11/2010		2/1/2011	2,162	1,215				947
273	X	MASSEY ENERGY CO COM	576206106			10/18/2010		2/1/2011	381	213				168
274	X	MCDERMOTT INTL INC	580037109			2/4/2011		8/19/2011	604	1,070				-466
275	X	MCDERMOTT INTL INC	580037109			2/4/2011		11/16/2011	70	134				-64
276	X	MCDERMOTT INTL INC	580037109			2/7/2011		11/16/2011	58	113				-55
277	X	SKYWORKS SOLUTIONS INC	83088M102			11/5/2010		4/7/2011	389	342				47
278	X	SKYWORKS SOLUTIONS INC	83088M102			5/10/2011		8/19/2011	355	543				-188
279	X	SKYWORKS SOLUTIONS INC	83088M102			5/10/2011		11/10/2011	39	60				-21
280	X	SKYWORKS SOLUTIONS INC	83088M102			5/12/2011		11/10/2011	485	729				-244
281	X	SKYWORKS SOLUTIONS INC	83088M102			5/17/2011		11/10/2011	155	218				-63
282	X	SKYWORKS SOLUTIONS INC	83088M102			5/18/2011		11/10/2011	659	944				-285
283	X	SKYWORKS SOLUTIONS INC	83088M102			5/27/2011		11/10/2011	310	405				-95
284	X	SKYWORKS SOLUTIONS INC	83088M102			5/31/2011		11/10/2011	194	259				-65
285	X	SKYWORKS SOLUTIONS INC	83088M102			6/1/2011		11/10/2011	388	508				-120
286	X	SKYWORKS SOLUTIONS INC	83088M102			6/2/2011		11/10/2011	155	196				-41
287	X	SKYWORKS SOLUTIONS INC	83088M102			7/7/2011		11/10/2011	155	203				-48
288	X	J M SMUCKER CO	832696405			6/15/2010		6/8/2011	231	172				59
289	X	SOLUTIA INC NEW	834376501			3/28/2011		8/8/2011	740	1,145				-405
290	X	SOLUTIA INC NEW	834376501			4/5/2011		8/8/2011	354	576				-222
291	X	SOLUTIA INC NEW	834376501			4/7/2011		8/8/2011	145	234				-89
292	X	SOLUTIA INC NEW	834376501			4/14/2011		8/8/2011	113	173				-60
293	X	STATE STREET CORP	857477103			11/19/2009		7/8/2011	276	250				26
294	X	STATE STREET CORP	857477103			11/19/2009		7/11/2011	770	709				61
295	X	STERLITE INDUSTRIES	859737207			12/22/2010		8/29/2011	351	495				-144
296	X	STERLITE INDUSTRIES	859737207			12/23/2010		8/29/2011	91	129				-38
297	X	STERLITE INDUSTRIES	859737207			12/27/2010		8/29/2011	68	95				-27
298	X	STERLITE INDUSTRIES	859737207			12/27/2010		8/30/2011	401	572				-171
299	X	STERLITE INDUSTRIES	859737207			12/28/2010		8/30/2011	457	659				-202
300	X	DCT INDUSTRIAL TRUST INC	233153105			1/27/2009		2/24/2011	361	279				82
301	X	DCT INDUSTRIAL TRUST INC	233153105			2/25/2009		2/24/2011	276	168				108
302	X	DCT INDUSTRIAL TRUST INC	233153105			2/25/2009		11/22/2011	59	42				17
303	X	DCT INDUSTRIAL TRUST INC	233153105			5/20/2009		11/22/2011	144	146				-2
304	X	DCT INDUSTRIAL TRUST INC	233153105			7/24/2009		11/22/2011	374	387				-13
305	X	DCT INDUSTRIAL TRUST INC	233153105			1/5/2010		11/22/2011	324	384				-60
306	X	DCT INDUSTRIAL TRUST INC	233153105			1/31/2011		11/22/2011	311	397				-86

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

	Amount
Long Term CG Distributions	1,537
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	862,670	784,445	78,225
Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
307	X	DANONE-SPONS ADR	23636T100			1/20/2009		3/4/2011	1,867	1,560				307
308	X	DANONE-SPONS ADR	23636T100			1/20/2009		3/4/2011	13	10				3
309	X	DANONE-SPONS ADR	23636T100			3/4/2009		3/4/2011	1,047	726				321
310	X	DANONE-SPONS ADR	23636T100			12/17/2009		3/4/2011	177	173				4
311	X	DANONE-SPONS ADR	23636T100			9/2/2010		3/4/2011	139	124				15
312	X	DELTA AIR LINES INC	247361702			1/21/2011		3/17/2011	490	571				-81
313	X	DELTA AIR LINES INC	247361702			1/21/2011		3/17/2011	90	105				-15
314	X	DELTA AIR LINES INC	247361702			1/21/2011		3/21/2011	906	1,038				-132
315	X	DELTA AIR LINES INC	247361702			1/21/2011		9/15/2011	427	595				-168
316	X	DELTA AIR LINES INC	247361702			1/21/2011		12/15/2011	80	105				-25
317	X	DELTA AIR LINES INC	247361702			1/21/2011		12/15/2011	433	608				-175
318	X	DELTA AIR LINES INC	247361702			1/24/2011		12/15/2011	618	825				-207
319	X	DELTA AIR LINES INC	247361702			1/25/2011		12/15/2011	18	24				-6
320	X	DEVON ENERGY CORP NEW	25179M103			2/10/2009		1/13/2011	162	117				45
321	X	DEVON ENERGY CORP NEW	25179M103			2/12/2009		1/13/2011	325	205				120
322	X	DEVON ENERGY CORP NEW	25179M103			2/12/2009		1/20/2011	733	461				272
323	X	DEVON ENERGY CORP NEW	25179M103			3/3/2009		1/20/2011	81	40				41
324	X	DIAMOND OFFSHORE DRLNG	25271C102			4/1/2011		10/11/2011	116	157				-41
325	X	DIAMOND OFFSHORE DRLNG	25271C102			5/6/2011		10/11/2011	638	785				-147
326	X	DIAMOND OFFSHORE DRLNG	25271C102			6/30/2011		10/12/2011	592	706				-114
327	X	DIAMOND OFFSHORE DRLNG	25271C102			8/9/2011		10/12/2011	118	114				4
328	X	DIAMOND OFFSHORE DRLNG	25271C102			8/9/2011		10/26/2011	780	683				97
329	X	DIGITAL RLTY TR INC	253868103			5/20/2009		6/21/2011	747	429				318
330	X	DIGITAL RLTY TR INC	253868103			8/19/2009		6/21/2011	623	408				215
331	X	DIGITAL RLTY TR INC	253868103			7/21/2010		6/21/2011	311	306				5
332	X	DIGITAL RLTY TR INC	253868103			10/20/2010		6/21/2011	311	300				11
333	X	DISCOVERY COMMUNICATN	25470F104			3/30/2011		9/13/2011	415	435				-20
334	X	DISCOVERY COMMUNICATN	25470F104			3/30/2011		12/22/2011	403	395				8
335	X	DIRECTV GROUP HLDNGS CL	25490A101			3/1/2011		10/12/2011	2,014	1,955				59
336	X	DIRECTV GROUP HLDNGS CL	25490A101			3/1/2011		11/28/2011	592	591				1
337	X	DIRECTV GROUP HLDNGS CL	25490A101			3/1/2011		12/6/2011	473	455				18
338	X	DOLE FOOD COMPANY INC	256603101			1/7/2011		5/24/2011	299	315				-16
339	X	DOLLAR GENERAL CORP	256677105			10/25/2010		10/19/2011	201	143				58
340	X	DOLLAR GENERAL CORP	256677105			10/25/2010		10/24/2011	239	172				67
341	X	DOLLAR GENERAL CORP	256677105			10/25/2010		12/5/2011	326	229				97
342	X	DOLLAR GENERAL CORP	256677105			10/25/2010		12/19/2011	1,261	888				373
343	X	DOLLAR GENERAL CORP	256677105			2/14/2011		12/19/2011	447	300				147
344	X	DOLLAR GENERAL CORP	256677105			5/9/2011		12/19/2011	163	132				31
345	X	DR PEPPER SNAPPLE GROUI	26138E109			5/18/2010		1/7/2011	709	769				-60
346	X	DR PEPPER SNAPPLE GROUI	26138E109			5/18/2010		1/28/2011	2,903	3,190				-287
347	X	DRESSER RAND GROUP INC	261608103			4/17/2008		4/4/2011	269	172				97
348	X	DRESSER RAND GROUP INC	261608103			4/17/2008		4/12/2011	401	276				125
349	X	DRESSER RAND GROUP INC	261608103			4/17/2008		5/5/2011	239	172				67
350	X	DRESSER RAND GROUP INC	261608103			4/28/2008		5/5/2011	669	487				182
351	X	DRESSER RAND GROUP INC	261608103			4/28/2008		8/11/2011	215	209				6
352	X	DRESSER RAND GROUP INC	261608103			9/10/2009		8/11/2011	287	251				36
353	X	DRESSER RAND GROUP INC	261608103			9/10/2009		9/30/2011	335	251				84
354	X	DRESSER RAND GROUP INC	261608103			6/7/2010		9/30/2011	125	100				25
355	X	DRESSER RAND GROUP INC	261608103			6/7/2010		11/9/2011	500	335				165
356	X	ISHARES SILVER TR	46428Q109			3/20/2009		1/31/2011	2	1				1
357	X	ISHARES SILVER TR	46428Q109			5/11/2009		1/31/2011	1	1				0

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

	Amount
Long Term CG Distributions	1,537
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	862,670	784,445	78,225
Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
358	X	ISHARES SILVER TR	46428Q109			12/21/2009		1/31/2011	1	0				1
359	X	ISHARES SILVER TR	46428Q109			12/21/2009		2/28/2011	1	0				1
360	X	ISHARES SILVER TR	46428Q109			3/20/2009		2/28/2011	2	1				1
361	X	ISHARES SILVER TR	46428Q109			2/23/2009		2/28/2011	0	0				0
362	X	ISHARES SILVER TR	46428Q109			2/23/2009		2/28/2011	0	0				0
363	X	ISHARES SILVER TR	46428Q109			5/11/2009		2/28/2011	1	1				0
364	X	ISHARES SILVER TR	46428Q109			3/20/2009		3/31/2011	2	1				1
365	X	ISHARES SILVER TR	46428Q109			2/23/2009		3/31/2011	0	0				0
366	X	ISHARES SILVER TR	46428Q109			2/23/2009		3/31/2011	0	0				0
367	X	ISHARES SILVER TR	46428Q109			12/21/2009		3/31/2011	1	0				1
368	X	ISHARES SILVER TR	46428Q109			5/11/2009		3/31/2011	2	1				1
369	X	ISHARES SILVER TR	46428Q109			12/21/2009		4/30/2011	1	0				1
370	X	ISHARES SILVER TR	46428Q109			2/23/2009		4/30/2011	0	0				0
371	X	ISHARES SILVER TR	46428Q109			2/23/2009		4/30/2011	0	0				0
372	X	ISHARES SILVER TR	46428Q109			5/11/2009		4/30/2011	2	1				1
373	X	ISHARES SILVER TR	46428Q109			3/20/2009		4/30/2011	2	1				1
374	X	ISHARES SILVER TR	46428Q109			3/20/2009		5/31/2011	2	1				1
375	X	ISHARES SILVER TR	46428Q109			5/11/2009		5/31/2011	2	1				1
376	X	ISHARES SILVER TR	46428Q109			12/21/2009		5/31/2011	1	0				1
377	X	ISHARES SILVER TR	46428Q109			2/23/2009		5/31/2011	0	0				0
378	X	ISHARES SILVER TR	46428Q109			2/23/2009		5/31/2011	0	0				0
379	X	ISHARES SILVER TR	46428Q109			2/23/2009		6/30/2011	0	0				0
380	X	ISHARES SILVER TR	46428Q109			5/11/2009		6/30/2011	2	1				1
381	X	ISHARES SILVER TR	46428Q109			3/20/2009		6/30/2011	2	1				1
382	X	ISHARES SILVER TR	46428Q109			2/23/2009		6/30/2011	0	0				0
383	X	ISHARES SILVER TR	46428Q109			12/21/2009		6/30/2011	1	0				1
384	X	ISHARES SILVER TR	46428Q109			2/23/2009		7/31/2011	0	0				0
385	X	ISHARES SILVER TR	46428Q109			2/23/2009		7/31/2011	0	0				0
386	X	ISHARES SILVER TR	46428Q109			3/20/2009		7/31/2011	2	1				1
387	X	ISHARES SILVER TR	46428Q109			12/21/2009		7/31/2011	1	0				1
388	X	ISHARES SILVER TR	46428Q109			5/11/2009		7/31/2011	2	1				1
389	X	ISHARES SILVER TR	46428Q109			2/23/2009		8/31/2011	0	0				0
390	X	PUB SVC ENTERPRISE GRP	744573106			8/11/2011		11/17/2011	1,373	1,308				65
391	X	PUB SVC ENTERPRISE GRP	744573106			8/11/2011		12/7/2011	545	529				16
392	X	PUBLIC STORAGE $0 10	74460D109			9/11/2006		10/31/2011	1,702	1,129				573
393	X	PUBLIC STORAGE $0 10	74460D109			12/19/2006		10/31/2011	655	476				179
394	X	PUBLIC STORAGE $0 10	74460D109			7/5/2007		10/31/2011	131	81				50
395	X	PUBLIC STORAGE $0 10	74460D109			7/5/2007		12/15/2011	765	486				279
396	X	PUBLICIS GROUPE SPON ADI	74463M106			3/23/2010		3/4/2011	308	233				75
397	X	BUNGE LIMITED	G16962105			8/2/2010		5/25/2011	360	261				99
398	X	BUNGE LIMITED	G16962105			8/5/2010		5/25/2011	360	259				101
399	X	BUNGE LIMITED	G16962105			8/5/2010		6/8/2011	754	571				183
400	X	BUNGE LIMITED	G16962105			8/5/2010		6/9/2011	476	363				113
401	X	BUNGE LIMITED	G16962105			11/9/2010		6/9/2011	340	307				33
402	X	BUNGE LIMITED	G16962105			11/9/2010		6/15/2011	599	553				46
403	X	BUNGE LIMITED	G16962105			3/22/2011		6/15/2011	133	138				-5
404	X	BUNGE LIMITED	G16962105			3/22/2011		6/17/2011	794	831				-37
405	X	COOPER INDUSTRIES PLC	G24140108			4/15/2010		4/12/2011	198	150				48
406	X	COOPER INDUSTRIES PLC	G24140108			4/15/2010		6/3/2011	731	601				130
407	X	STMICROELECTRONICS NY S	861012102			7/15/2010		9/30/2011	385	525				-140
408	X	COOPER INDUSTRIES PLC	G24140108			4/15/2010		6/27/2011	349	300				49

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

	Amount	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Long Term CG Distributions	1,537	Securities	862,670	784,445	78,225
Short Term CG Distributions	0	Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
409	X	COOPER INDUSTRIES PLC	G24140108			4/15/2010		8/17/2011	48	50				-2
410	X	COOPER INDUSTRIES PLC	G24140108			4/22/2010		8/17/2011	144	145				-1
411	X	COOPER INDUSTRIES PLC	G24140108			4/23/2010		8/17/2011	337	359				-22
412	X	COOPER INDUSTRIES PLC	G24140108			4/23/2010		11/1/2011	204	205				-1
413	X	COOPER INDUSTRIES PLC	G24140108			4/23/2010		11/14/2011	54	51				3
414	X	COOPER INDUSTRIES PLC	G24140108			5/10/2010		11/14/2011	163	146				17
415	X	COOPER INDUSTRIES PLC	G24140108			5/10/2010		11/22/2011	107	98				9
416	X	COOPER INDUSTRIES PLC	G24140108			5/26/2010		11/22/2011	107	95				12
417	X	CREDICORP LTD COM PV $5	G2519Y108			7/28/2009		1/14/2011	783	466				317
418	X	CREDICORP LTD COM PV $5	G2519Y108			7/28/2009		1/18/2011	894	532				362
419	X	INGERSOLL-RAND PLC	G47791101			8/27/2010		2/25/2011	763	576				187
420	X	INGERSOLL-RAND PLC	G47791101			8/27/2010		5/18/2011	48	34				14
421	X	INGERSOLL-RAND PLC	G47791101			9/27/2010		5/18/2011	337	245				92
422	X	INGERSOLL-RAND PLC	G47791101			10/7/2010		5/18/2011	626	498				128
423	X	INGERSOLL-RAND PLC	G47791101			10/7/2010		6/8/2011	45	38				7
424	X	INGERSOLL-RAND PLC	G47791101			10/13/2010		6/8/2011	409	350				59
425	X	INGERSOLL-RAND PLC	G47791101			10/13/2010		8/8/2011	336	428				-92
426	X	INGERSOLL-RAND PLC	G47791101			10/18/2010		8/8/2011	763	972				-209
427	X	INVESCO LTD	G491BT108			5/20/2009		6/7/2011	137	89				48
428	X	INVESCO LTD	G491BT108			5/20/2009		8/19/2011	449	399				50
429	X	INVESCO LTD	G491BT108			6/1/2009		8/19/2011	83	86				-3
430	X	INVESCO LTD	G491BT108			6/1/2009		8/24/2011	52	54				-2
431	X	INVESCO LTD	G491BT108			6/1/2009		8/24/2011	227	224				3
432	X	STMICROELECTRONICS NY S	861012102			7/16/2010		9/30/2011	229	306				-77
433	X	STMICROELECTRONICS NY S	861012102			7/16/2010		10/3/2011	607	830				-223
434	X	STMICROELECTRONICS NY S	861012102			9/2/2010		10/3/2011	166	187				-21
435	X	STMICROELECTRONICS NY S	861012102			9/3/2010		10/3/2011	153	175				-22
436	X	SUBSEA 7 SA SPONSRD ADR	864323100			9/30/2008		11/8/2011	491	233				258
437	X	SUMITOMO TR & BKG SPDAD	865625206			5/15/2008		4/1/2011	16	26				-10
438	X	SUMITOMO TR & BKG SPDAD	865625206			8/19/2008		4/1/2011	21	24				-3
439	X	SUMITOMO TR & BKG SPDAD	865625206			12/9/2008		4/1/2011	407	374				33
440	X	SUMITOMO TR & BKG SPDAD	865625206			1/20/2009		4/1/2011	5	5				0
441	X	SUNCOR ENERGY INC NEW	867224107			11/24/2008		2/25/2011	723	298				425
442	X	SUNCOR ENERGY INC NEW	867224107			11/24/2008		5/6/2011	418	186				232
443	X	SUNOCO INC PV$1 PA	86764P109			4/1/2010		1/7/2011	360	278				82
444	X	INTL FLAVORS&FRAGRNC	459506101			8/25/2010		11/1/2011	237	177				60
445	X	INTL FLAVORS&FRAGRNC	459506101			9/2/2010		11/1/2011	119	96				23
446	X	SUMITOMO CORP SP ADR	865613103			10/19/2006		2/28/2011	161	141				20
447	X	SUMITOMO CORP SP ADR	865613103			1/15/2008		2/28/2011	365	341				24
448	X	SUMITOMO TR & BKG SPDAD	865625206			4/12/2005		4/1/2011	73	93				-20
449	X	SUMITOMO TR & BKG SPDAD	865625206			8/3/2005		4/1/2011	1,606	1,990				-384
450	X	SUMITOMO TR & BKG SPDAD	865625206			3/7/2008		4/1/2011	16	19				-3
451	X	INTL GAME TECHNOLOGY	459902102			4/21/2010		7/11/2011	466	506				-40
452	X	INTL GAME TECHNOLOGY	459902102			4/21/2010		7/18/2011	784	856				-72
453	X	INTL GAME TECHNOLOGY	459902102			4/23/2010		7/18/2011	125	147				-22
454	X	INTL GAME TECHNOLOGY	459902102			4/23/2010		8/2/2011	329	378				-49
455	X	INTL GAME TECHNOLOGY	459902102			4/23/2010		8/3/2011	634	756				-122
456	X	INTL GAME TECHNOLOGY	459902102			4/23/2010		8/8/2011	220	294				-74
457	X	INTL GAME TECHNOLOGY	459902102			4/29/2010		8/8/2011	330	449				-119
458	X	INTL GAME TECHNOLOGY	459902102			4/29/2010		8/11/2011	548	791				-243
459	X	INTL GAME TECHNOLOGY	459902102			5/13/2010		8/11/2011	15	22				-7

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

	Amount
Long Term CG Distributions	1,537
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	862,670	784,445	78,225
Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
460	X	INTL GAME TECHNOLOGY	459902102			5/13/2010		8/15/2011	297	410				-113
461	X	INTL GAME TECHNOLOGY	459902102			5/27/2010		8/15/2011	454	569				-115
462	X	INTL GAME TECHNOLOGY	459902102			5/27/2010		8/17/2011	316	393				-77
463	X	INTL GAME TECHNOLOGY	459902102			7/6/2010		8/17/2011	332	334				-2
464	X	INTL GAME TECHNOLOGY	459902102			7/13/2010		8/17/2011	79	80				-1
465	X	INTL GAME TECHNOLOGY	459902102			7/13/2010		8/18/2011	59	64				-5
466	X	INTL GAME TECHNOLOGY	459902102			9/28/2010		8/18/2011	607	582				25
467	X	INTL GAME TECHNOLOGY	459902102			9/28/2010		8/31/2011	78	71				7
468	X	INTL GAME TECHNOLOGY	459902102			10/7/2010		8/31/2011	609	559				50
469	X	INTL GAME TECHNOLOGY	459902102			10/7/2010		9/7/2011	306	301				5
470	X	INTL GAME TECHNOLOGY	459902102			2/28/2011		9/7/2011	350	396				-46
471	X	INTL GAME TECHNOLOGY	459902102			2/28/2011		9/15/2011	435	479				-44
472	X	INTL GAME TECHNOLOGY	459902102			4/13/2011		9/15/2011	300	315				-15
473	X	INTUIT INC COM	461202103			6/17/2010		4/14/2011	264	189				75
474	X	IRIDIUM COMMUNICATIONS	46269C102			7/12/2010		10/27/2011	350	571				-221
475	X	IRIDIUM COMMUNICATIONS	46269C102			7/12/2010		10/28/2011	171	280				-109
476	X	IRIDIUM COMMUNICATIONS	46269C102			7/12/2010		10/31/2011	26	43				-17
477	X	INVESCO LTD	G491BT108			6/1/2009		9/9/2011	34	36				-2
478	X	INVESCO LTD	G491BT108			6/2/2009		9/9/2011	591	582				9
479	X	INVESCO LTD	G491BT108			6/18/2009		9/9/2011	355	354				1
480	X	INVESCO LTD	G491BT108			7/9/2009		9/9/2011	338	325				13
481	X	INVESCO LTD	G491BT108			10/30/2009		9/9/2011	186	242				-56
482	X	INVESCO LTD	G491BT108			6/28/2009		12/13/2011	39	36				3
483	X	INVESCO LTD	G491BT108			10/30/2009		12/13/2011	598	681				-83
484	X	MARVELL TECHNOLOGY GRO	G5876H105			4/28/2011		10/12/2011	75	79				-4
485	X	BAKER HUGHES INC	057224107			5/10/2010		2/4/2011	959	664				295
486	X	BAKER HUGHES INC	057224107			5/27/2010		2/4/2011	137	83				54
487	X	BAKER HUGHES INC	057224107			5/27/2010		2/22/2011	286	167				119
488	X	BAKER HUGHES INC	057224107			6/3/2010		2/22/2011	500	281				219
489	X	BAKER HUGHES INC	057224107			8/5/2010		3/3/2011	1,106	682				424
490	X	BAKER HUGHES INC	057224107			8/17/2010		3/3/2011	1,383	819				564
491	X	BAKER HUGHES INC	057224107			9/2/2010		3/4/2011	632	359				273
492	X	BAKER HUGHES INC	057224107			9/21/2010		3/4/2011	211	122				89
493	X	BAKER HUGHES INC	057224107			9/21/2010		3/7/2011	70	41				29
494	X	BAKER HUGHES INC	057224107			9/22/2010		3/7/2011	769	447				322
495	X	BAKER HUGHES INC	057224107			9/22/2010		3/9/2011	415	244				171
496	X	BAKER HUGHES INC	057224107			9/24/2010		3/9/2011	1,244	731				513
497	X	ADR SALE FOR BANCO BRAD	059460303			1/1/2001		2/18/2011	11	11				0
498	X	BARNES & NOBLE INC	067774109			1/26/2009		1/7/2011	978	1,105				-127
499	X	BARNES & NOBLE INC	067774109			1/27/2009		1/7/2011	160	181				-21
500	X	BARNES & NOBLE INC	067774109			1/27/2009		1/10/2011	660	759				-99
501	X	BARNES & NOBLE INC	067774109			1/29/2009		1/10/2011	738	846				-108
502	X	BARNES & NOBLE INC	067774109			7/6/2009		1/10/2011	707	883				-176
503	X	BARNES & NOBLE INC	067774109			11/25/2009		1/10/2011	581	877				-296
504	X	BARNES & NOBLE INC	067774109			11/25/2009		1/11/2011	1,309	1,919				-610
505	X	BARNES & NOBLE INC	067774109			11/25/2009		6/24/2011	507	687				-180
506	X	BARNES & NOBLE INC	067774109			12/21/2009		6/24/2011	944	1,030				-86
507	X	BARNES & NOBLE INC	067774109			12/30/2009		6/24/2011	2,919	3,156				-237
508	X	BARNES & NOBLE INC	067774109			1/20/2010		6/24/2011	2,866	3,053				-187
509	X	BARRICK GOLD CORPORATIO	067901108			12/31/2008		10/27/2011	433	333				100
510	X	BAXTER INTERNTL INC	071813109			8/27/2009		5/26/2011	826	793				33

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

	Amount
Long Term CG Distributions	1,537
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	862,670	784,445	78,225
Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
511	X	BAXTER INTERNTL INC	071813109			11/19/2009		5/26/2011	59	55				4
512	X	BAXTER INTERNTL INC	071813109			2/25/2010		6/28/2011	176	172				4
513	X	BAXTER INTERNTL INC	071813109			2/25/2010		12/7/2011	1,116	1,261				-145
514	X	ISHARES SILVER TR	46428Q109			12/21/2009		8/31/2011	1	0				1
515	X	ISHARES SILVER TR	46428Q109			2/23/2009		8/31/2011	0	0				0
516	X	ISHARES SILVER TR	46428Q109			3/20/2009		8/31/2011	2	1				1
517	X	ISHARES SILVER TR	46428Q109			5/11/2009		8/31/2011	2	1				1
518	X	ISHARES SILVER TR	46428Q109			5/11/2009		9/30/2011	2	1				1
519	X	ISHARES SILVER TR	46428Q109			3/20/2009		9/30/2011	2	1				1
520	X	ISHARES SILVER TR	46428Q109			2/23/2009		9/30/2011	0	0				0
521	X	ISHARES SILVER TR	46428Q109			12/21/2009		9/30/2011	1	0				1
522	X	DRESSER RAND GROUP INC	261608103			10/11/2010		11/9/2011	300	229				71
523	X	DRESSER RAND GROUP INC	261608103			11/5/2010		11/9/2011	250	189				61
524	X	EQT CORP	26884L109			3/11/2010		2/8/2011	623	575				48
525	X	EQT CORP	26884L109			3/25/2010		2/8/2011	336	293				43
526	X	EQT CORP	26884L109			3/25/2010		2/14/2011	434	377				57
527	X	EQT CORP	26884L109			6/7/2010		2/14/2011	337	272				65
528	X	EQT CORP	26884L109			6/7/2010		4/12/2011	285	233				52
529	X	EQT CORP	26884L109			6/7/2010		5/11/2011	356	272				84
530	X	EQT CORP	26884L109			6/7/2010		5/16/2011	696	544				152
531	X	EQT CORP	26884L109			6/7/2010		6/15/2011	406	311				95
532	X	BAXTER INTERNTL INC	071813109			4/23/2010		12/7/2011	558	544				14
533	X	BAXTER INTERNTL INC	071813109			4/23/2010		12/8/2011	750	741				9
534	X	BAXTER INTERNTL INC	071813109			5/4/2010		12/8/2011	550	502				48
535	X	BAXTER INTERNTL INC	071813109			5/5/2010		12/8/2011	150	136				14
536	X	BAXTER INTERNTL INC	071813109			5/5/2010		12/12/2011	499	453				46
537	X	BAXTER INTERNTL INC	071813109			5/18/2010		12/12/2011	949	822				127
538	X	BAXTER INTERNTL INC	071813109			5/18/2010		12/14/2011	196	173				23
539	X	BAXTER INTERNTL INC	071813109			1/14/2011		12/14/2011	489	504				-15
540	X	BAXTER INTERNTL INC	071813109			1/14/2011		12/16/2011	193	202				-9
541	X	BAXTER INTERNTL INC	071813109			10/26/2011		12/16/2011	483	547				-64
542	X	BIG LOTS INC COM	089302103			6/18/2010		7/27/2011	288	281				7
543	X	BIG LOTS INC COM	089302103			6/18/2010		11/14/2011	492	421				71
544	X	EXELON CORPORATION	30161N101			10/16/2008		8/24/2011	212	250				-38
545	X	EXELON CORPORATION	30161N101			10/29/2008		8/24/2011	127	158				-31
546	X	EXELON CORPORATION	30161N101			2/25/2009		8/24/2011	296	338				-42
547	X	EXELON CORPORATION	30161N101			2/25/2009		8/25/2011	384	434				-50
548	X	EXELON CORPORATION	30161N101			3/11/2009		8/25/2011	298	280				18
549	X	EXELON CORPORATION	30161N101			3/11/2009		9/14/2011	338	320				18
550	X	EXELON CORPORATION	30161N101			4/30/2009		9/14/2011	338	374				-36
551	X	EXTRA SPACE STORAGE INC	30225T102			9/29/2008		1/31/2011	115	93				22
552	X	FLUOR CORP NEW DEL COM	343412102			8/2/2010		4/4/2011	514	348				166
553	X	EXTRA SPACE STORAGE INC	30225T102			11/24/2008		1/31/2011	210	87				123
554	X	EXTRA SPACE STORAGE INC	30225T102			11/24/2008		10/31/2011	1,926	676				1,250
555	X	FIFTH THIRD BANCORP	316773100			11/5/2010		3/2/2011	361	363				-2
556	X	EXXON MOBIL CORP COM	30231G102			3/15/2010		3/25/2011	1,423	1,129				294
557	X	EXXON MOBIL CORP COM	30231G102			3/15/2010		4/26/2011	699	531				168
558	X	FLUOR CORP NEW DEL COM	343412102			8/2/2010		4/12/2011	137	99				38
559	X	EXXON MOBIL CORP COM	30231G102			3/15/2010		8/3/2011	1,455	1,261				194
560	X	EXXON MOBIL CORP COM	30231G102			3/15/2010		9/22/2011	1,385	1,328				57
561	X	FLUOR CORP NEW DEL COM	343412102			8/2/2010		5/18/2011	1,023	745				278

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

	Amount
Long Term CG Distributions	1,537
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	862,670	784,445	78,225
Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
562	X	EXXON MOBIL CORP COM	30231G102			3/15/2010		9/28/2011	959	863				96
563	X	EXXON MOBIL CORP COM	30231G102			7/13/2010		11/28/2011	1,207	954				253
564	X	EXXON MOBIL CORP COM	30231G102			7/13/2010		12/13/2011	483	358				125
565	X	FMC CORP COM NEW	302491303			7/22/2010		8/19/2011	551	478				73
566	X	FLUOR CORP NEW DEL COM	343412102			8/12/2010		5/18/2011	409	280				129
567	X	FMC CORP COM NEW	302491303			7/22/2010		9/14/2011	215	179				36
568	X	FDL R INV TR SBI NEW MD	313747206			4/2/2007		12/13/2011	445	454				-9
569	X	FDL R INV TR SBI NEW MD	313747206			9/17/2007		12/13/2011	178	169				9
570	X	FLUOR CORP NEW DEL COM	343412102			8/12/2010		8/9/2011	420	373				47
571	X	FDL R INV TR SBI NEW MD	313747206			12/24/2007		12/15/2011	180	169				11
572	X	FDL R INV TR SBI NEW MD	313747206			5/16/2008		12/15/2011	541	506				35
573	X	FIFTH THIRD BANCORP	316773100			7/1/2009		3/2/2011	1,082	561				521
574	X	FLUOR CORP NEW DEL COM	343412102			8/18/2010		8/9/2011	210	190				20
575	X	FIFTH THIRD BANCORP	316773100			7/31/2009		3/2/2011	610	417				193
576	X	FLUOR CORP NEW DEL COM	343412102			8/19/2010		8/9/2011	263	236				27
577	X	FLUOR CORP NEW DEL COM	343412102			9/2/2010		8/9/2011	105	95				10
578	X	FLUOR CORP NEW DEL COM	343412102			10/18/2010		8/9/2011	525	503				22
579	X	FLUOR CORP NEW DEL COM	343412102			11/5/2010		8/9/2011	210	216				-6
580	X	FLUOR CORP NEW DEL COM	343412102			11/15/2010		10/21/2011	3,854	3,944				-90
581	X	FLOWSERVE CORP	34354P105			4/7/2010		8/17/2011	457	576				-119
582	X	FLOWSERVE CORP	34354P105			4/19/2010		8/17/2011	183	230				-47
583	X	FLOWSERVE CORP	34354P105			4/22/2010		8/17/2011	274	343				-69
584	X	FLOWSERVE CORP	34354P105			5/5/2010		8/17/2011	183	211				-28
585	X	LAS VEGAS SANDS CORP	517834107			5/20/2010		6/24/2011	629	327				302
586	X	LAS VEGAS SANDS CORP	517834107			5/20/2010		7/1/2011	1,257	593				664
587	X	LAS VEGAS SANDS CORP	517834107			5/20/2010		11/28/2011	1,255	573				682
588	X	EQT CORP	26884L109			6/7/2010		7/13/2011	272	194				78
589	X	EQT CORP	26884L109			6/7/2010		7/18/2011	460	311				149
590	X	EQT CORP	26884L109			6/7/2010		7/25/2011	433	272				161
591	X	EQT CORP	26884L109			6/7/2010		8/2/2011	509	311				198
592	X	EQT CORP	26884L109			6/9/2010		8/2/2011	637	393				244
593	X	EQT CORP	26884L109			6/9/2010		8/4/2011	293	197				96
594	X	EQT CORP	26884L109			9/1/2010		8/4/2011	293	169				124
595	X	EQT CORP	26884L109			9/1/2010		9/29/2011	914	541				373
596	X	EQT CORP	26884L109			9/1/2010		10/26/2011	538	270				268
597	X	EQT CORP	26884L109			9/1/2010		11/16/2011	122	68				54
598	X	EQT CORP	26884L109			9/2/2010		11/16/2011	245	136				109
599	X	EQT CORP	26884L109			9/2/2010		11/18/2011	119	68				51
600	X	EQT CORP	26884L109			9/9/2010		11/18/2011	594	346				248
601	X	EQT CORP	26884L109			9/9/2010		11/23/2011	618	381				237
602	X	EQT CORP	26884L109			9/9/2010		11/28/2011	114	69				45
603	X	EQT CORP	26884L109			9/24/2010		11/28/2011	514	303				211
604	X	EQT CORP	26884L109			10/13/2010		11/28/2011	57	38				19
605	X	EQT CORP	26884L109			10/13/2010		11/30/2011	304	189				115
606	X	EQT CORP	26884L109			3/16/2011		11/30/2011	425	319				106
607	X	EATON CORP	278058102			6/9/2010		3/3/2011	1,772	1,100				672
608	X	EATON CORP	278058102			9/2/2010		3/3/2011	111	76				35
609	X	EBAY INC COM	278642103			1/29/2010		5/6/2011	918	645				273
610	X	EBAY INC COM	278642103			1/29/2010		6/24/2011	785	622				163
611	X	EBAY INC COM	278642103			1/29/2010		7/1/2011	1,821	1,290				531
612	X	EBAY INC COM	278642103			5/10/2010		7/1/2011	65	45				20

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

	Amount
Long Term CG Distributions	1,537
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	862,670	784,445	78,225
Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
613	X	EBAY INC COM	278642103			5/10/2010		9/12/2011	1,070	841				229
614	X	EBAY INC COM	278642103			7/22/2010		9/12/2011	231	170				61
615	X	EBAY INC COM	278642103			7/22/2010		9/12/2011	553	404				149
616	X	EBAY INC COM	278642103			7/22/2010		9/19/2011	719	467				252
617	X	EBAY INC COM	278642103			7/22/2010		9/28/2011	1,774	1,168				606
618	X	EBAY INC COM	278642103			7/22/2010		10/12/2011	433	276				157
619	X	EBAY INC COM	278642103			7/22/2010		11/1/2011	1,155	786				369
620	X	EBAY INC COM	278642103			10/5/2010		11/1/2011	593	467				126
621	X	ISHARES SILVER TR	46428Q109			2/23/2009		9/30/2011	0	0				0
622	X	ISHARES SILVER TR	46428Q109			2/23/2009		10/31/2011	0	0				0
623	X	ISHARES SILVER TR	46428Q109			12/21/2009		10/31/2011	1	0				1
624	X	LENNAR CORP CL A	526057104			4/25/2011		11/28/2011	753	869				-116
625	X	LIBERTY PPTY TR SBI	531172104			9/11/2006		12/13/2011	552	910				-358
626	X	LIBERTY PPTY TR SBI	531172104			1/30/2007		12/13/2011	116	206				-90
627	X	LIBERTY PPTY TR SBI	531172104			1/30/2007		12/15/2011	60	103				-43
628	X	LIBERTY PPTY TR SBI	531172104			9/14/2007		12/15/2011	420	542				-122
629	X	LIBERTY PPTY TR SBI	531172104			11/1/2007		12/15/2011	210	256				-46
630	X	LINCOLN NTL CORP IND NPV	534187109			1/10/2011		8/9/2011	478	671				-193
631	X	LINCOLN NTL CORP IND NPV	534187109			1/10/2011		8/17/2011	852	1,109				-257
632	X	LINCOLN NTL CORP IND NPV	534187109			1/10/2011		8/19/2011	183	263				-80
633	X	LINCOLN NTL CORP IND NPV	534187109			1/12/2011		8/19/2011	751	1,094				-343
634	X	LINCOLN NTL CORP IND NPV	534187109			1/20/2011		8/19/2011	203	287				-84
635	X	LINCOLN NTL CORP IND NPV	534187109			1/24/2011		8/19/2011	345	496				-151
636	X	LINCOLN NTL CORP IND NPV	534187109			1/26/2011		8/19/2011	102	147				-45
637	X	LINCOLN NTL CORP IND NPV	534187109			2/4/2011		8/19/2011	81	121				-40
638	X	LINCOLN NTL CORP IND NPV	534187109			4/14/2011		8/19/2011	81	114				-33
639	X	LLOYDS BANKING GROUP PL	539439109			8/6/2010		12/1/2011	358	1,207				-849
640	X	LLOYDS BANKING GROUP PL	539439109			8/9/2010		12/1/2011	232	774				-542
641	X	LLOYDS BANKING GROUP PL	539439109			8/9/2010		12/2/2011	208	657				-449
642	X	LLOYDS BANKING GROUP PL	539439109			9/30/2011		12/2/2011	170	246				-76
643	X	LLOYDS BANKING GROUP PL	539439109			10/3/2011		12/2/2011	137	193				-56
644	X	LORILLARD INC	544147101			3/2/2011		10/12/2011	353	235				118
645	X	LORILLARD INC	544147101			3/2/2011		10/19/2011	691	469				222
646	X	LOWE'S COMPANIES INC	548661107			9/12/2011		12/13/2011	701	554				147
647	X	LOWE'S COMPANIES INC	548661107			9/12/2011		12/15/2011	173	134				39
648	X	LOWE'S COMPANIES INC	548661107			9/13/2011		12/15/2011	592	464				128
649	X	MGM RESORTS INTERNATIOI	552953101			11/24/2008		1/7/2011	1,673	1,147				526
650	X	MGM RESORTS INTERNATIOI	552953101			1/20/2009		1/7/2011	4,940	2,725				2,215
651	X	MGM RESORTS INTERNATIOI	552953101			1/20/2009		3/1/2011	14	9				5
652	X	MGM RESORTS INTERNATIOI	552953101			7/31/2009		3/1/2011	515	277				238
653	X	MGM RESORTS INTERNATIOI	552953101			7/31/2009		4/1/2011	999	539				460
654	X	MGM RESORTS INTERNATIOI	552953101			7/31/2009		11/4/2011	1,125	765				360
655	X	MGM RESORTS INTERNATIOI	552953101			11/11/2009		11/4/2011	471	484				-13
656	X	MARATHON OIL CORP	565849106			3/5/2010		1/14/2011	470	335				135
657	X	MARATHON OIL CORP	565849106			3/5/2010		1/18/2011	214	152				62
658	X	MARATHON OIL CORP	565849106			3/8/2010		1/18/2011	470	341				129
659	X	MARATHON OIL CORP	565849106			3/8/2010		2/2/2011	683	464				219
660	X	MARATHON OIL CORP	565849106			3/8/2010		2/8/2011	736	495				241
661	X	MARATHON OIL CORP	565849106			3/8/2010		3/2/2011	254	155				99
662	X	PUBLICIS GROUPE SPON ADI	74463M106			3/23/2010		12/7/2011	1,717	1,544				173
663	X	RALCORP HLDGS INC NEW	751028101			6/22/2007		5/23/2011	175	109				66

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

	Amount	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Long Term CG Distributions	1,537	Securities	862,670	784,445	78,225
Short Term CG Distributions	0	Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
664	X	RALCORP HLDGS INC NEW	751028101			6/28/2007		5/23/2011	963	585				378
665	X	ROCHE HLDG LTD SPN ADR	771195104			2/7/2008		8/19/2011	654	712				-58
666	X	SAIC INC	78390X101			4/22/2010		9/28/2011	463	698				-235
667	X	SEI INVT CO PA PV $0 01	784117103			5/13/2011		12/19/2011	551	784				-233
668	X	SPX CORP COM	784635104			6/22/2009		2/25/2011	941	536				405
669	X	SPX CORP COM	784635104			11/20/2009		2/25/2011	627	427				200
670	X	SPX CORP COM	784635104			11/20/2009		8/11/2011	215	213				2
671	X	SPX CORP COM	784635104			11/20/2009		8/19/2011	51	53				-2
672	X	SPX CORP COM	784635104			8/26/2010		8/19/2011	101	115				-14
673	X	SPX CORP COM	784635104			9/2/2010		8/19/2011	101	121				-20
674	X	SPX CORP COM	784635104			10/4/2010		8/19/2011	253	319				-66
675	X	SPX CORP COM	784635104			12/2/2010		8/19/2011	202	274				-72
676	X	SPX CORP COM	784635104			12/13/2010		8/19/2011	101	143				-42
677	X	SPDR GOLD TRUST	78463V107			12/31/2008		1/5/2011	1	0				1
678	X	JSC MMC NORILSK NCKL ADR	46626D108			1/20/2009		11/3/2011	31	4				27
679	X	JSC MMC NORILSK NCKL ADR	46626D108			6/10/2009		11/3/2011	184	65				119
680	X	JSC MMC NORILSK NCKL ADR	46626D108			6/11/2009		11/3/2011	3,427	1,230				2,197
681	X	JSC MMC NORILSK NCKL ADR	46626D108			6/11/2009		11/3/2011	337	127				210
682	X	JARDEN CORP	471109108			8/18/2009		8/23/2011	414	352				62
683	X	JARDEN CORP	471109108			8/19/2009		8/23/2011	553	463				90
684	X	JARDEN CORP	471109108			8/24/2009		8/23/2011	55	50				5
685	X	JOHNSON AND JOHNSON CO	478160104			1/22/2009		5/19/2011	1,193	1,009				184
686	X	JOHNSON AND JOHNSON CO	478160104			1/23/2009		5/19/2011	199	167				32
687	X	JOHNSON AND JOHNSON CO	478160104			1/23/2009		7/1/2011	1,138	946				192
688	X	KELLOGG CO	487836AS7			6/10/2008		4/1/2011	2,000	2,000				0
689	X	KENNAMETAL INC	489170100			12/13/2010		6/27/2011	519	504				15
690	X	ISHARES SILVER TR	46428Q109			2/23/2009		10/31/2011	0	0				0
691	X	ISHARES SILVER TR	46428Q109			5/11/2009		10/31/2011	2	1				1
692	X	ISHARES SILVER TR	46428Q109			3/20/2009		10/31/2011	2	1				1
693	X	ISHARES SILVER TR	46428Q109			2/23/2009		11/30/2011	0	0				0
694	X	ISHARES SILVER TR	46428Q109			12/21/2009		11/30/2011	1	0				1
695	X	ISHARES SILVER TR	46428Q109			5/11/2009		11/30/2011	2	1				1
696	X	ISHARES SILVER TR	46428Q109			3/20/2009		11/30/2011	2	1				1
697	X	ISHARES SILVER TR	46428Q109			2/23/2009		11/30/2011	0	0				0
698	X	ISHARES SILVER TR	46428Q109			2/23/2009		12/13/2011	863	409				454
699	X	ISHARES SILVER TR	46428Q109			3/20/2009		12/31/2011	2	1				1
700	X	ISHARES SILVER TR	46428Q109			12/21/2009		12/31/2011	1	0				1
701	X	ISHARES SILVER TR	46428Q109			2/23/2009		12/31/2011	0	0				0
702	X	ISHARES SILVER TR	46428Q109			5/11/2009		12/31/2011	2	1				1
703	X	JSC MMC NORILSK NCKL ADR	46626D108			9/17/2008		11/3/2011	490	180				310
704	X	JSC MMC NORILSK NCKL ADR	46626D108			12/31/2008		11/3/2011	306	65				241
705	X	KENNAMETAL INC	489170100			12/13/2010		7/11/2011	132	116				16
706	X	KENNAMETAL INC	489170100			12/13/2010		7/21/2011	134	116				18
707	X	KENNAMETAL INC	489170100			12/13/2010		8/8/2011	224	272				-48
708	X	KENNAMETAL INC	489170100			12/16/2010		8/8/2011	416	499				-83
709	X	KENNAMETAL INC	489170100			12/17/2010		8/8/2011	160	191				-31
710	X	KENNAMETAL INC	489170100			12/21/2010		8/8/2011	288	344				-56
711	X	KENNAMETAL INC	489170100			2/7/2011		8/8/2011	320	403				-83
712	X	KENNAMETAL INC	489170100			3/2/2011		8/8/2011	160	194				-34
713	X	KENNAMETAL INC	489170100			4/14/2011		8/8/2011	192	235				-43
714	X	KIMCO REALTY CORP MD CO	49446R109			8/11/2011		12/28/2011	412	419				-7

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

	Amount
Long Term CG Distributions	1,537
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	862,670	784,445	78,225
Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
715	X	KIMCO REALTY CORP MD CO	49446R109			8/11/2011		12/28/2011	99	101				-2
716	X	KINGFISHER PLC SP ADR	495724403			2/12/2010		12/7/2011	719	624				95
717	X	MCDERMOTT INTL INC	580037109			2/14/2011		11/16/2011	70	138				-68
718	X	MCDERMOTT INTL INC	580037109			2/25/2011		11/16/2011	222	432				-210
719	X	MCDERMOTT INTL INC	580037109			3/2/2011		11/16/2011	210	434				-224
720	X	MCDERMOTT INTL INC	580037109			3/8/2011		11/16/2011	140	303				-163
721	X	MCDERMOTT INTL INC	580037109			3/9/2011		11/16/2011	129	275				-146
722	X	MCDERMOTT INTL INC	580037109			3/14/2011		11/16/2011	164	339				-175
723	X	MCDERMOTT INTL INC	580037109			3/21/2011		11/16/2011	129	269				-140
724	X	SPDR GOLD TRUST	78463V107			7/6/2009		1/5/2011	1	0				1
725	X	SPDR GOLD TRUST	78463V107			11/24/2008		1/5/2011	0	0				0
726	X	SPDR GOLD TRUST	78463V107			12/31/2008		1/5/2011	0	0				0
727	X	SPDR GOLD TRUST	78463V107			11/24/2008		2/4/2011	0	0				0
728	X	SPDR GOLD TRUST	78463V107			7/6/2009		2/4/2011	1	0				1
729	X	SPDR GOLD TRUST	78463V107			12/31/2008		2/4/2011	0	0				0
730	X	SPDR GOLD TRUST	78463V107			12/31/2008		2/4/2011	1	0				1
731	X	SPDR GOLD TRUST	78463V107			3/23/2009		2/4/2011	0	0				0
732	X	SPDR GOLD TRUST	78463V107			11/24/2008		3/3/2011	0	0				0
733	X	SPDR GOLD TRUST	78463V107			7/6/2009		3/3/2011	1	0				1
734	X	SPDR GOLD TRUST	78463V107			12/31/2008		3/3/2011	0	0				0
735	X	SPDR GOLD TRUST	78463V107			3/23/2009		3/3/2011	0	0				0
736	X	SPDR GOLD TRUST	78463V107			12/31/2008		3/3/2011	0	0				0
737	X	SPDR GOLD TRUST	78463V107			12/31/2008		4/7/2011	0	0				0
738	X	SPDR GOLD TRUST	78463V107			7/6/2009		4/7/2011	1	0				1
739	X	SPDR GOLD TRUST	78463V107			11/24/2008		4/7/2011	0	0				0
740	X	SPDR GOLD TRUST	78463V107			12/31/2008		4/7/2011	1	0				1
741	X	SPDR GOLD TRUST	78463V107			3/23/2009		4/7/2011	0	0				0
742	X	SPDR GOLD TRUST	78463V107			7/6/2009		5/9/2011	1	0				1
743	X	SPDR GOLD TRUST	78463V107			12/31/2008		5/9/2011	1	0				1
744	X	SPDR GOLD TRUST	78463V107			11/24/2008		5/9/2011	0	0				0
745	X	SPDR GOLD TRUST	78463V107			3/23/2009		5/9/2011	0	0				0
746	X	SPDR GOLD TRUST	78463V107			12/31/2008		5/9/2011	0	0				0
747	X	SPDR GOLD TRUST	78463V107			12/31/2008		6/8/2011	0	0				0
748	X	SPDR GOLD TRUST	78463V107			3/23/2009		6/8/2011	0	0				0
749	X	BOEING COMPANY	097023105			3/15/2010		10/27/2011	1,028	1,039				-11
750	X	BOEING COMPANY	097023105			3/15/2010		12/13/2011	568	554				14
751	X	BOSTON PPTYS INC	101121101			9/11/2006		1/31/2011	189	205				-16
752	X	BOSTON PPTYS INC	101121101			9/11/2006		12/15/2011	764	822				-58
753	X	BROOKFIELD OFFICE PROP	112900121			5/13/2011		5/23/2011	8	4				4
754	X	CBS CORP NEW CL B	124857202			8/13/2010		6/8/2011	840	453				387
755	X	CBS CORP NEW CL B	124857202			8/13/2010		7/1/2011	143	71				72
756	X	CBS CORP NEW CL B	124857202			8/13/2010		7/8/2011	426	212				214
757	X	CBS CORP NEW CL B	124857202			8/13/2010		7/21/2011	174	85				89
758	X	CBS CORP NEW CL B	124857202			8/13/2010		7/28/2011	140	71				69
759	X	CBS CORP NEW CL B	124857202			8/13/2010		8/19/2011	341	212				129
760	X	SPDR GOLD TRUST	78463V107			3/23/2009		1/5/2011	0	0				0
761	X	CBS CORP NEW CL B	124857202			8/19/2010		8/19/2011	318	197				121
762	X	CBS CORP NEW CL B	124857202			8/19/2010		9/13/2011	336	212				124
763	X	CBS CORP NEW CL B	124857202			8/19/2010		12/22/2011	105	56				49
764	X	CBS CORP NEW CL B	124857202			9/2/2010		12/22/2011	157	90				67
765	X	CBS CORP NEW CL B	124857202			9/27/2010		12/22/2011	183	112				71

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

	Amount	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Long Term CG Distributions	1,537	Securities	862,670	784,445	78,225
Short Term CG Distributions	0	Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
766	X	CIT GROUP INC NEW	125581801			1/7/2011		2/4/2011	477	476				1
767	X	CIT GROUP INC NEW	125581801			1/7/2011		3/25/2011	1,088	1,238				-150
768	X	CIT GROUP INC NEW	125581801			1/7/2011		12/22/2011	652	857				-205
769	X	CIT GROUP INC NEW	125581801			1/10/2011		12/22/2011	398	518				-120
770	X	CMS ENERGY CORP	125896100			6/25/2010		3/2/2011	479	382				97
771	X	CMS ENERGY CORP	125896100			6/25/2010		3/25/2011	555	444				111
772	X	CMS ENERGY CORP	125896100			6/25/2010		3/28/2011	560	444				116
773	X	CMS ENERGY CORP	125896100			6/25/2010		4/5/2011	1,444	1,132				312
774	X	CMS ENERGY CORP	125896100			7/8/2010		4/5/2011	273	215				58
775	X	CVS CAREMARK CORP	126650100			10/21/2010		5/25/2011	647	529				118
776	X	CVS CAREMARK CORP	126650100			10/21/2010		12/13/2011	414	342				72
777	X	CAMDEN PPTY TR COM SBI	133131102			11/24/2008		3/2/2011	2,141	836				1,305
778	X	CAMDEN PPTY TR COM SBI	133131102			1/29/2009		3/2/2011	732	372				360
779	X	CAMDEN PPTY TR COM SBI	133131102			4/27/2009		3/2/2011	225	102				123
780	X	CAMDEN PPTY TR COM SBI	133131102			4/27/2009		3/3/2011	398	179				219
781	X	CAMDEN PPTY TR COM SBI	133131102			4/27/2009		12/13/2011	169	77				92
782	X	CAMDEN PPTY TR COM SBI	133131102			7/24/2009		12/13/2011	676	344				332
783	X	CAMDEN PPTY TR COM SBI	133131102			7/24/2009		12/15/2011	116	57				59
784	X	CAMDEN PPTY TR COM SBI	133131102			7/12/2010		12/15/2011	699	517				182
785	X	CAMDEN PPTY TR COM SBI	133131102			7/15/2010		12/15/2011	58	44				14
786	X	CANADIAN NATL RAILWAY CO	136375102			3/11/2010		11/4/2011	706	510				196
787	X	CANADIAN NATL RAILWAY CO	136375102			3/11/2010		11/7/2011	79	57				22
788	X	CANADIAN NATL RAILWAY CO	136375102			3/12/2010		11/7/2011	395	287				108
789	X	CANADIAN NATURAL RES LTD	136385101			11/24/2008		12/6/2011	3,483	1,674				1,809
790	X	CATERPILLAR INC DEL	149123101			11/20/2007		3/1/2011	1,509	1,038				471
791	X	DEVON ENERGY CORP NEW	25179M103			4/2/2009		1/20/2011	81	49				32
792	X	DEVON ENERGY CORP NEW	25179M103			4/2/2009		1/25/2011	508	294				214
793	X	DEVON ENERGY CORP NEW	25179M103			7/1/2009		1/25/2011	508	340				168
794	X	DEVON ENERGY CORP NEW	25179M103			7/1/2009		3/25/2011	924	566				358
795	X	DEVON ENERGY CORP NEW	25179M103			7/6/2009		3/25/2011	185	100				85
796	X	DEVON ENERGY CORP NEW	25179M103			7/9/2009		3/25/2011	370	205				165
797	X	DEVON ENERGY CORP NEW	25179M103			8/3/2009		3/25/2011	370	244				126
798	X	DEVON ENERGY CORP NEW	25179M103			8/3/2009		3/30/2011	369	244				125
799	X	DEVON ENERGY CORP NEW	25179M103			8/3/2009		5/3/2011	266	183				83
800	X	DEVON ENERGY CORP NEW	25179M103			10/14/2009		5/3/2011	177	141				36
801	X	FLOWSERVE CORP	34354P105			5/6/2010		8/17/2011	91	113				-22
802	X	DIAMOND OFFSHORE DRLNG	25271C102			4/1/2011		10/10/2011	577	786				-209
803	X	GAP INC DELAWARE	364760108			3/31/2011		12/6/2011	831	1,003				-172
804	X	OAO GAZPROM SPON ADR	368287207			10/10/2007		4/20/2011	848	1,221				-373
805	X	GENERAL ELEC CAP CORP	36962G3H5			9/17/2008		11/21/2011	2,183	1,788				395
806	X	GOLDCORP INC	380956409			12/5/2008		1/7/2011	472	233				239
807	X	DEVON ENERGY CORP NEW	25179M103			10/14/2009		5/19/2011	414	352				62
808	X	DEVON ENERGY CORP NEW	25179M103			10/14/2009		5/23/2011	894	775				119
809	X	DEVON ENERGY CORP NEW	25179M103			10/14/2009		6/7/2011	896	775				121
810	X	DEVON ENERGY CORP NEW	25179M103			10/14/2009		6/8/2011	730	634				96
811	X	DEVON ENERGY CORP NEW	25179M103			10/14/2009		6/16/2011	698	634				64
812	X	DEVON ENERGY CORP NEW	25179M103			10/14/2009		6/17/2011	847	775				72
813	X	DEVON ENERGY CORP NEW	25179M103			10/14/2009		6/20/2011	458	422				36
814	X	DEVON ENERGY CORP NEW	25179M103			12/11/2009		6/20/2011	76	64				12
815	X	DEVON ENERGY CORP NEW	25179M103			4/1/2010		6/20/2011	229	196				33
816	X	DEVON ENERGY CORP NEW	25179M103			4/1/2010		6/21/2011	776	655				121

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

	Amount	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Long Term CG Distributions	1,537	Securities	862,670	784,445	78,225
Short Term CG Distributions	0	Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
817	X	DEVON ENERGY CORP NEW	25179M103			4/1/2010		12/13/2011	442	458				-16
818	X	DIAMOND OFFSHORE DRLNG	25271C102			3/18/2011		9/9/2011	1,177	1,443				-266
819	X	DIAMOND OFFSHORE DRLNG	25271C102			3/18/2011		9/14/2011	187	228				-41
820	X	DIAMOND OFFSHORE DRLNG	25271C102			3/21/2011		9/14/2011	500	620				-120
821	X	DIAMOND OFFSHORE DRLNG	25271C102			3/21/2011		9/16/2011	764	930				-166
822	X	DIAMOND OFFSHORE DRLNG	25271C102			3/22/2011		9/16/2011	573	705				-132
823	X	DIAMOND OFFSHORE DRLNG	25271C102			3/22/2011		9/19/2011	61	78				-17
824	X	DIAMOND OFFSHORE DRLNG	25271C102			3/24/2011		9/19/2011	552	700				-148
825	X	DIAMOND OFFSHORE DRLNG	25271C102			3/24/2011		9/20/2011	127	156				-29
826	X	DIAMOND OFFSHORE DRLNG	25271C102			3/25/2011		9/20/2011	699	858				-159
827	X	DIAMOND OFFSHORE DRLNG	25271C102			3/29/2011		9/26/2011	572	784				-212
828	X	GOLDCORP INC	380956409			6/2/2009		1/7/2011	988	898				90
829	X	GOLDCORP INC	380956409			6/2/2009		3/1/2011	1,387	1,093				294
830	X	GOLDCORP INC	380956409			6/2/2009		9/29/2011	1,425	1,250				175
831	X	GOLDCORP INC	380956409			6/2/2009		10/21/2011	224	195				29
832	X	GOLDCORP INC	380956409			6/2/2009		12/6/2011	1,670	1,250				420
833	X	MCDONALDS CORP COM	580135101			1/16/2008		12/13/2011	883	478				405
834	X	MCDONALDS CORP COM	580135101			5/16/2008		12/13/2011	196	121				75
835	X	MCDONALDS CORP COM	580135101			2/12/2009		12/13/2011	1,373	792				581
836	X	MCDONALDS CORP COM	580135101			2/12/2009		12/15/2011	1,572	905				667
837	X	MCDONALDS CORP COM	580135101			5/11/2009		12/15/2011	982	543				439
838	X	MECHEL OAO ADR	583840103			1/14/2011		9/30/2011	481	1,538				-1,057
839	X	MECHEL OAO ADR	583840103			1/18/2011		9/30/2011	143	466				-323
840	X	MECHEL OAO ADR	583840103			7/13/2011		9/30/2011	328	785				-457
841	X	MECHEL OAO ADR	583840103			7/14/2011		9/30/2011	61	148				-87
842	X	MEDTRONIC INC COM	585055106			1/7/2011		4/25/2011	404	366				38
843	X	MEDTRONIC INC COM	585055106			1/7/2011		5/31/2011	242	220				22
844	X	MEDTRONIC INC COM	585055106			1/7/2011		10/27/2011	418	439				-21
845	X	MEDTRONIC INC COM	585055106			1/7/2011		12/6/2011	1,046	1,062				-16
846	X	MERCK AND CO INC SHS	58933Y105			11/24/2010		2/9/2011	331	351				-20
847	X	MERCK AND CO INC SHS	58933Y105			11/24/2010		5/31/2011	1,317	1,264				53
848	X	MERCK AND CO INC SHS	58933Y105			11/24/2010		12/13/2011	559	562				-3
849	X	MERCK AND CO INC SHS	58933Y105			11/24/2010		12/15/2011	770	737				33
850	X	MICROSOFT CORP	594918104			8/13/2009		7/20/2011	407	355				52
851	X	MICROSOFT CORP	594918104			8/13/2009		7/21/2011	189	165				24
852	X	MICROSOFT CORP	594918104			8/21/2009		7/21/2011	566	506				60
853	X	MICROSOFT CORP	594918104			8/21/2009		10/18/2011	161	145				16
854	X	MICROSOFT CORP	594918104			10/27/2009		10/18/2011	726	776				-50
855	X	MICROSOFT CORP	594918104			12/2/2009		10/18/2011	27	30				-3
856	X	MICROSOFT CORP	594918104			1/29/2010		10/18/2011	188	205				-17
857	X	MICROSOFT CORP	594918104			1/29/2010		11/17/2011	519	585				-66
858	X	MOLSON COOR BREW CO CL	60871R209			10/7/2011		10/18/2011	2,095	2,117				-22
859	X	MORGAN STANLEY	617446448			5/13/2009		1/19/2011	765	709				56
860	X	MORGAN STANLEY	617446448			5/13/2009		3/2/2011	488	447				41
861	X	MORGAN STANLEY	617446448			6/2/2009		3/2/2011	201	203				-2
862	X	MORGAN STANLEY	617446448			6/2/2009		3/3/2011	706	697				9
863	X	MORGAN STANLEY	617446448			6/18/2009		3/3/2011	265	253				12
864	X	MORGAN STANLEY	617446448			7/6/2009		3/3/2011	88	80				8
865	X	MORGAN STANLEY	617446448			7/9/2009		3/3/2011	265	239				26
866	X	MORGAN STANLEY	617446448			9/11/2009		3/3/2011	383	378				5
867	X	MORGAN STANLEY	617446448			9/11/2009		3/4/2011	809	814				-5

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

	Amount
Long Term CG Distributions	1,537
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	862,670	784,445	78,225
Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
868	X	VALERO ENERGY CORP NEW	91913Y100			10/16/2009		1/14/2011	221	178				43
869	X	VALERO ENERGY CORP NEW	91913Y100			10/22/2009		1/14/2011	98	81				17
870	X	VALERO ENERGY CORP NEW	91913Y100			10/22/2009		2/8/2011	406	303				103
871	X	VALERO ENERGY CORP NEW	91913Y100			10/22/2009		2/22/2011	378	263				115
872	X	VALERO ENERGY CORP NEW	91913Y100			11/3/2009		3/30/2011	123	71				52
873	X	VALERO ENERGY CORP NEW	91913Y100			11/3/2009		2/22/2011	640	391				249
874	X	VALERO ENERGY CORP NEW	91913Y100			11/11/2009		3/30/2011	246	140				106
875	X	VALERO ENERGY CORP NEW	91913Y100			11/11/2009		4/11/2011	394	246				148
876	X	VALERO ENERGY CORP NEW	91913Y100			11/19/2009		8/10/2011	80	66				14
877	X	VALERO ENERGY CORP NEW	91913Y100			12/2/2009		8/10/2011	120	97				23
878	X	VALERO ENERGY CORP NEW	91913Y100			12/23/2009		8/10/2011	140	119				21
879	X	VALERO ENERGY CORP NEW	91913Y100			12/23/2009		8/11/2011	711	614				97
880	X	VALERO ENERGY CORP NEW	91913Y100			12/23/2009		8/12/2011	42	34				8
881	X	VALERO ENERGY CORP NEW	91913Y100			2/26/2010		8/12/2011	781	659				122
882	X	VALERO ENERGY CORP NEW	91913Y100			2/26/2010		8/15/2011	740	623				117
883	X	VALERO ENERGY CORP NEW	91913Y100			2/26/2010		8/16/2011	63	53				10
884	X	VALERO ENERGY CORP NEW	91913Y100			9/2/2010		8/16/2011	381	299				82
885	X	VALERO ENERGY CORP NEW	91913Y100			6/2/2011		8/16/2011	275	353				-78
886	X	VALERO ENERGY CORP NEW	91913Y100			6/2/2011		8/17/2011	447	570				-123
887	X	VALERO ENERGY CORP NEW	91913Y100			6/7/2011		8/17/2011	213	255				-42
888	X	VALERO ENERGY CORP NEW	91913Y100			6/14/2011		8/17/2011	64	76				-12
889	X	VALERO ENERGY CORP NEW	91913Y100			6/14/2011		8/18/2011	664	863				-199
890	X	GOLDCORP INC	380956409			12/21/2009		12/6/2011	1,304	958				346
891	X	GOLDCORP INC	380956409			5/18/2010		12/6/2011	835	711				124
892	X	GRAFTECH INTL LTD	384313102			2/3/2010		5/26/2011	739	473				266
893	X	GRAFTECH INTL LTD	384313102			3/26/2010		5/26/2011	554	354				200
894	X	GRAFTECH INTL LTD	384313102			3/26/2010		5/27/2011	845	525				320
895	X	GRUPO FIN BANORTE-SPON	40052P107			9/30/2010		7/14/2011	1,797	1,490				307
896	X	GRUPO FIN BANORTE-SPON	40052P107			9/30/2010		7/15/2011	780	649				131
897	X	GRUPO FIN BANORTE-SPON	40052P107			10/14/2010		7/15/2011	436	381				55
898	X	GRUPO FIN BANORTE-SPON	40052P107			10/15/2010		7/15/2011	184	160				24
899	X	GUESS INC COM	401617105			4/1/2011		8/17/2011	379	447				-68
900	X	GUESS INC COM	401617105			4/1/2011		8/19/2011	584	772				-188
901	X	GUESS INC COM	401617105			4/5/2011		8/19/2011	430	564				-134
902	X	GUESS INC COM	401617105			4/7/2011		8/19/2011	707	914				-207
903	X	GUESS INC COM	401617105			4/14/2011		8/19/2011	154	192				-38
904	X	GUESS INC COM	401617105			5/13/2011		8/19/2011	92	130				-38
905	X	HANSEN NATURAL CORP	411310105			6/25/2010		7/7/2011	247	120				127
906	X	HANSEN NATURAL CORP	411310105			6/25/2010		7/20/2011	243	120				123
907	X	HANSEN NATURAL CORP	411310105			6/25/2010		8/22/2011	561	279				282
908	X	HANSEN NATURAL CORP	411310105			6/25/2010		8/29/2011	347	160				187
909	X	HANSEN NATURAL CORP	411310105			6/25/2010		8/30/2011	265	120				145
910	X	HANSEN NATURAL CORP	411310105			6/25/2010		9/7/2011	172	80				92
911	X	HANSEN NATURAL CORP	411310105			6/25/2010		9/9/2011	864	399				465
912	X	HANSEN NATURAL CORP	411310105			6/25/2010		9/19/2011	549	239				310
913	X	HANSEN NATURAL CORP	411310105			6/25/2010		9/20/2011	276	120				156
914	X	HANSEN NATURAL CORP	411310105			7/2/2010		9/20/2011	736	320				416
915	X	VERISK ANALYTICS INC	92345Y106			8/9/2011		12/14/2011	496	416				80
916	X	THE MOSAIC COMPANY	61945C103			2/25/2010		5/27/2011	281	235				46
917	X	VESTAS WIND SYTS AS ADR	925458101			9/13/2010		8/15/2011	186	406				-220
918	X	VESTAS WIND SYTS AS ADR	925458101			9/14/2010		8/15/2011	623	1,384				-761

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

	Amount
Long Term CG Distributions	1,537
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	862,670	784,445	78,225
Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
919	X	VESTAS WIND SYTS AS ADR	925458101			3/7/2011		8/15/2011	466	919				-453
920	X	VISA INC CL A SHRS	92826C839			5/19/2010		6/30/2011	1,469	1,231				238
921	X	VISA INC CL A SHRS	92826C839			5/19/2010		10/18/2011	640	507				133
922	X	VISA INC CL A SHRS	92826C839			5/19/2010		12/13/2011	192	145				47
923	X	VISA INC CL A SHRS	92826C839			5/20/2010		12/13/2011	575	441				134
924	X	VOLKSWAGEN A G SPONS AI	928662303			11/15/2010		8/17/2011	1,426	1,298				128
925	X	VOLKSWAGEN A G SPONS AI	928662303			11/15/2010		8/29/2011	1,585	1,524				61
926	X	VOLKSWAGEN A G SPONS AI	928662303			11/16/2010		8/29/2011	675	649				26
927	X	VOLKSWAGEN A G SPONS AI	928662303			11/16/2010		8/30/2011	1,412	1,355				57
928	X	WAL-MART STORES INC	931142103			11/1/2007		2/1/2011	617	491				126
929	X	WAL-MART STORES INC	931142103			11/1/2007		2/2/2011	672	536				136
930	X	WAL-MART STORES INC	931142103			11/1/2007		2/11/2011	668	536				132
931	X	WAL-MART STORES INC	931142103			11/1/2007		5/24/2011	606	491				115
932	X	THE MOSAIC COMPANY	61945C103			2/25/2010		10/21/2011	941	939				2
933	X	MURPHY OIL CORP	626717102			12/5/2008		1/7/2011	563	308				255
934	X	MURPHY OIL CORP	626717102			6/18/2009		1/7/2011	3,518	2,804				714
935	X	WAL-MART STORES INC	931142103			5/16/2008		5/24/2011	220	229				-9
936	X	WAL-MART STORES INC	931142103			12/31/2008		5/24/2011	441	449				-8
937	X	NALCO HLDG CO	62985Q101			11/16/2010		2/9/2011	330	354				-24
938	X	WAL-MART STORES INC	931142103			5/16/2008		6/24/2011	210	224				-14
939	X	NALCO HLDG CO	62985Q101			11/16/2010		2/18/2011	945	1,031				-86
940	X	MORGAN STANLEY	617446448			11/11/2009		3/10/2011	820	986				-166
941	X	MORGAN STANLEY	617446448			11/11/2009		3/14/2011	252	306				-54
942	X	NALCO HLDG CO	62985Q101			11/16/2010		2/22/2011	3,037	3,389				-352
943	X	NATIONAL RETAIL PPTYS	637417106			5/20/2009		2/24/2011	318	213				105
944	X	NATIONAL RETAIL PPTYS	637417106			7/24/2009		2/24/2011	147	115				32
945	X	MORGAN STANLEY	617446448			11/19/2009		3/14/2011	112	130				-18
946	X	MORGAN STANLEY	617446448			12/2/2009		3/14/2011	307	341				-34
947	X	NATIONAL RETAIL PPTYS	637417106			7/24/2009		9/21/2011	214	153				61
948	X	NESTLE S A REP RG SH ADR	641069406			3/7/2008		3/25/2011	57	39				18
949	X	MORGAN STANLEY	617446448			12/21/2009		3/14/2011	140	148				-8
950	X	MORGAN STANLEY	617446448			12/21/2009		3/16/2011	165	178				-13
951	X	NESTLE S A REP RG SH ADR	641069406			8/19/2008		3/25/2011	57	46				11
952	X	MORGAN STANLEY	617446448			7/13/2010		3/16/2011	632	583				49
953	X	MORGAN STANLEY	617446448			7/13/2010		3/18/2011	275	254				21
954	X	MORGAN STANLEY	617446448			10/7/2010		3/18/2011	523	488				35
955	X	NESTLE S A REP RG SH ADR	641069406			8/25/2008		3/25/2011	284	223				61
956	X	MOSAIC CO	61945A107			2/25/2010		1/28/2011	632	469				163
957	X	MOSAIC CO	61945A107			2/25/2010		2/4/2011	1,223	880				343
958	X	HENKEL AG & CO KGAA SP	42550U208			6/25/2007		2/18/2011	984	864				120
959	X	HESS CORP	42809H107			5/11/2009		4/25/2011	320	253				67
960	X	HESS CORP	42809H107			6/3/2009		4/25/2011	801	603				198
961	X	HESS CORP	42809H107			6/3/2009		5/6/2011	463	362				101
962	X	HESS CORP	42809H107			6/5/2009		5/6/2011	540	412				128
963	X	HUBBELL INC CL B PAR 01	443510201			11/30/2010		6/27/2011	311	284				27
964	X	HUBBELL INC CL B PAR 01	443510201			11/30/2010		9/16/2011	684	680				4
965	X	SPDR GOLD TRUST	78463V107			11/24/2008		6/8/2011	0	0				0
966	X	SPDR GOLD TRUST	78463V107			7/6/2009		6/8/2011	1	0				1
967	X	SPDR GOLD TRUST	78463V107			12/31/2008		6/8/2011	1	0				1
968	X	SPDR GOLD TRUST	78463V107			12/31/2008		7/8/2011	0	0				0
969	X	SPDR GOLD TRUST	78463V107			11/24/2008		7/8/2011	0	0				0

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

	Amount
Long Term CG Distributions	1,537
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	862,670	784,445	78,225
Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
970	X	SPDR GOLD TRUST	78463V107			12/31/2008		7/8/2011	1	0				1
971	X	SPDR GOLD TRUST	78463V107			7/6/2009		7/8/2011	1	0				1
972	X	SPDR GOLD TRUST	78463V107			3/23/2009		7/8/2011	0	0				0
973	X	SPDR GOLD TRUST	78463V107			12/31/2008		8/10/2011	1	0				1
974	X	SPDR GOLD TRUST	78463V107			11/24/2008		8/10/2011	0	0				0
975	X	SPDR GOLD TRUST	78463V107			11/24/2008		8/10/2011	1,213	563				650
976	X	SPDR GOLD TRUST	78463V107			7/6/2009		8/10/2011	1	0				1
977	X	SPDR GOLD TRUST	78463V107			12/31/2008		8/10/2011	1,387	687				700
978	X	SPDR GOLD TRUST	78463V107			12/31/2008		8/10/2011	0	0				0
979	X	SPDR GOLD TRUST	78463V107			3/23/2009		8/10/2011	0	0				0
980	X	SPDR GOLD TRUST	78463V107			7/6/2009		9/9/2011	1	0				1
981	X	SPDR GOLD TRUST	78463V107			3/23/2009		9/9/2011	0	0				0
982	X	SPDR GOLD TRUST	78463V107			12/31/2008		9/9/2011	1	0				1
983	X	SPDR GOLD TRUST	78463V107			3/23/2009		10/13/2011	1	0				1
984	X	SPDR GOLD TRUST	78463V107			12/31/2008		10/13/2011	1	0				1
985	X	SPDR GOLD TRUST	78463V107			7/6/2009		10/13/2011	1	0				1
986	X	SPDR GOLD TRUST	78463V107			3/23/2009		11/14/2011	0	0				0
987	X	SPDR GOLD TRUST	78463V107			7/6/2009		11/14/2011	1	0				1
988	X	SPDR GOLD TRUST	78463V107			12/31/2008		11/14/2011	1	0				1
989	X	SPDR GOLD TRUST	78463V107			3/23/2009		12/9/2011	0	0				0
990	X	SPDR GOLD TRUST	78463V107			7/6/2009		12/9/2011	1	0				1
991	X	SPDR GOLD TRUST	78463V107			12/31/2008		12/9/2011	1	0				1
992	X	SANDVIK AB ADR	800212201			3/15/2010		7/14/2011	995	741				254
993	X	SCHWAB CHARLES CORP NE	808513105			3/4/2009		1/4/2011	155	110				45
994	X	SCHWAB CHARLES CORP NE	808513105			5/29/2009		1/4/2011	894	892				2
995	X	SCHWAB CHARLES CORP NE	808513105			5/29/2009		3/2/2011	762	703				59
996	X	SCHWAB CHARLES CORP NE	808513105			6/2/2009		3/2/2011	186	183				3
997	X	SIEMENS AG ADR	826197501			6/5/2007		9/30/2011	633	937				-304
998	X	SILVER WHEATON CORP	828336107			7/6/2009		3/16/2011	1,451	305				1,146
999	X	SILVER WHEATON CORP	828336107			7/6/2009		3/31/2011	2,521	465				2,056
1,000	X	SILVER WHEATON CORP	828336107			7/6/2009		4/13/2011	2,166	401				1,765
1,001	X	SIMON PROPERTY GROUP DI	828806109			9/11/2006		12/13/2011	1,566	1,163				403
1,002	X	SIMON PROPERTY GROUP DI	828806109			9/11/2006		12/15/2011	1,724	1,253				471
1,003	X	SKYWORKS SOLUTIONS INC	83088M102			5/28/2010		1/20/2011	529	289				240
1,004	X	SKYWORKS SOLUTIONS INC	83088M102			5/28/2010		4/7/2011	667	385				282
1,005	X	SKYWORKS SOLUTIONS INC	83088M102			6/2/2010		4/7/2011	694	399				295
1,006	X	SKYWORKS SOLUTIONS INC	83088M102			9/2/2010		4/7/2011	111	74				37
1,007	X	SEAGATE TECH PLC SHS	G7945M107			7/19/2011		8/5/2011	844	1,191				-347
1,008	X	SEAGATE TECH PLC SHS	G7945M107			7/19/2011		8/10/2011	354	708				-354
1,009	X	SEAGATE TECH PLC SHS	G7945M107			7/19/2011		8/10/2011	11	17				-6
1,010	X	SEAGATE TECH PLC SHS	G7945M107			7/19/2011		8/10/2011	276	425				-149
1,011	X	SEAGATE TECH PLC SHS	G7945M107			7/19/2011		8/11/2011	425	840				-415
1,012	X	SEAGATE TECH PLC SHS	G7945M107			7/19/2011		8/11/2011	280	578				-298
1,013	X	GOLAR LNG LIMITED	G9456A100			8/29/2011		12/13/2011	715	539				176
1,014	X	GOLAR LNG LIMITED	G9456A100			8/29/2011		12/15/2011	725	539				186
1,015	X	IRIDIUM COMMUNICATIONS	46269C102			7/13/2010		10/31/2011	38	65				-27
1,016	X	ISHARES FTSE HK	464287184			3/11/2010		12/6/2011	621	702				-81
1,017	X	ISHARES FTSE HK	464287184			3/12/2010		12/6/2011	767	865				-98
1,018	X	ISHARES RUSSELL MIDCAP	464287473			7/29/2010		1/6/2011	907	778				129
1,019	X	ISHARES RUSSELL MIDCAP	464287473			8/4/2010		1/6/2011	635	555				80
1,020	X	ISHARES RUSSELL MIDCAP	464287473			8/4/2010		1/27/2011	232	198				34

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

	Amount	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Long Term CG Distributions	1,537	Securities	862,670	784,445	78,225
Short Term CG Distributions	0	Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
1,021	X	ISHARES RUSSELL MIDCAP	464287473			8/6/2010		1/27/2011	880	750				130
1,022	X	ISHARES RUSSELL MIDCAP	464287473			8/25/2010		1/27/2011	510	405				105
1,023	X	ISHARES RUSSELL MIDCAP	464287473			8/25/2010		1/28/2011	137	110				27
1,024	X	ISHARES RUSSELL MIDCAP	464287473			9/2/2010		1/28/2011	503	427				76
1,025	X	ISHARES RUSSELL MIDCAP	464287473			11/5/2010		1/28/2011	1,419	1,349				70
1,026	X	ISHARES SILVER TR	46428Q109			2/23/2009		1/31/2011	0	0				0
1,027	X	ISHARES SILVER TR	46428Q109			2/23/2009		1/31/2011	0	0				0
1,028	X	SUNOCO INC PV$1 PA	86764P109			4/12/2010		1/7/2011	801	607				194
1,029	X	SUNOCO INC PV$1 PA	86764P109			4/12/2010		1/10/2011	669	516				153
1,030	X	SUNOCO INC PV$1 PA	86764P109			4/12/2010		8/24/2011	465	395				70
1,031	X	SUNOCO INC PV$1 PA	86764P109			4/19/2010		8/24/2011	36	29				7
1,032	X	SUNOCO INC PV$1 PA	86764P109			4/19/2010		12/15/2011	698	529				169
1,033	X	NEWMONT MINING CORP	651639106			9/24/2009		8/10/2011	510	398				112
1,034	X	NEWMONT MINING CORP	651639106			9/28/2009		8/10/2011	907	698				209
1,035	X	NEWMONT MINING CORP	651639106			9/29/2009		8/10/2011	1,077	842				235
1,036	X	NEWMONT MINING CORP	651639106			10/1/2009		8/10/2011	283	217				66
1,037	X	NEWMONT MINING CORP	651639106			10/1/2009		9/9/2011	392	260				132
1,038	X	NEWMONT MINING CORP	651639106			10/15/2009		9/9/2011	131	94				37
1,039	X	NEWMONT MINING CORP	651639106			10/15/2009		9/12/2011	505	376				129
1,040	X	NEWMONT MINING CORP	651639106			10/30/2009		9/12/2011	126	86				40
1,041	X	NEWMONT MINING CORP	651639106			10/30/2009		9/13/2011	701	473				228
1,042	X	NEWMONT MINING CORP	651639106			10/30/2009		9/16/2011	1,099	731				368
1,043	X	NEWMONT MINING CORP	651639106			10/30/2009		9/23/2011	377	258				119
1,044	X	NEWMONT MINING CORP	651639106			11/16/2009		9/23/2011	880	734				146
1,045	X	NEWMONT MINING CORP	651639106			11/16/2009		9/26/2011	380	315				65
1,046	X	NEWMONT MINING CORP	651639106			11/16/2009		9/29/2011	809	682				127
1,047	X	NEWMONT MINING CORP	651639106			11/17/2009		9/29/2011	1,743	1,467				276
1,048	X	MORGAN STANLEY	617446448			9/11/2009		3/9/2011	718	727				-9
1,049	X	NEWMONT MINING CORP	651639106			10/1/2009		8/10/2011	1,075	824				251
1,050	X	MORGAN STANLEY	617446448			11/11/2009		3/9/2011	57	68				-11
1,051	X	WAL-MART STORES INC	931142103			12/31/2008		6/24/2011	368	385				-17
1,052	X	WAL-MART STORES INC	931142103			12/31/2008		6/24/2011	368	393				-25
1,053	X	WAL-MART STORES INC	931142103			12/31/2008		7/20/2011	54	55				-1
1,054	X	WILLIS GROUP HOLDINGS	G96666105			1/23/2008		10/5/2011	103	109				-6
1,055	X	XL GROUP PLC SHS	G98290102			5/11/2009		1/12/2011	1,690	805				885
1,056	X	LYONDELLBASELL INDUSTRI	N53745100			10/19/2010		2/14/2011	815	586				229
1,057	X	MARVELL TECHNOLOGY GRO	G5876H105			4/28/2011		10/12/2011	738	775				-37
1,058	X	MARVELL TECHNOLOGY GRO	G5876H105			4/28/2011		12/6/2011	1,131	1,266				-135
1,059	X	LYONDELLBASELL INDUSTRI	N53745100			10/19/2010		4/12/2011	168	107				61
1,060	X	LYONDELLBASELL INDUSTRI	N53745100			10/19/2010		4/26/2011	43	27				16
1,061	X	LYONDELLBASELL INDUSTRI	N53745100			10/19/2010		4/26/2011	866	534				332
1,062	X	LYONDELLBASELL INDUSTRI	N53745100			10/19/2010		5/11/2011	298	187				111
1,063	X	LYONDELLBASELL INDUSTRI	N53745100			10/20/2010		5/11/2011	256	161				95
1,064	X	LYONDELLBASELL INDUSTRI	N53745100			10/20/2010		8/2/2011	514	349				165
1,065	X	LYONDELLBASELL INDUSTRI	N53745100			10/20/2010		8/4/2011	469	349				120
1,066	X	LYONDELLBASELL INDUSTRI	N53745100			10/20/2010		11/23/2011	637	591				46
1,067	X	LYONDELLBASELL INDUSTRI	N53745100			10/21/2010		11/23/2011	579	551				28
1,068	X	LYONDELLBASELL INDUSTRI	N53745100			10/21/2010		11/28/2011	959	882				77
1,069	X	LYONDELLBASELL INDUSTRI	N53745100			10/27/2010		11/28/2011	330	307				23
1,070	X	LYONDELLBASELL INDUSTRI	N53745100			10/27/2010		12/14/2011	367	334				33
1,071	X	LYONDELLBASELL INDUSTRI	N53745100			11/1/2010		12/14/2011	214	190				24

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

	Amount
Long Term CG Distributions	1,537
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	862,670	784,445	78,225
Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
1,072	X	LYONDELLBASELL INDUSTRI	N53745100			11/3/2010		12/14/2011	305	271				34
1,073	X	LYONDELLBASELL INDUSTRI	N53745100			11/3/2010		12/15/2011	652	569				83
1,074	X	LYONDELLBASELL INDUSTRI	N53745100			6/29/2011		12/15/2011	310	380				-70
1,075	X	LYONDELLBASELL INDUSTRI	N53745100			8/25/2011		12/15/2011	403	399				4
1,076	X	AVAGO TECHNOLOGIES LTD	Y0486S104			1/19/2011		8/19/2011	440	425				15
1,077	X	AVAGO TECHNOLOGIES LTD	Y0486S104			1/19/2011		9/13/2011	234	198				36
1,078	X	AVAGO TECHNOLOGIES LTD	Y0486S104			1/19/2011		9/23/2011	204	170				34
1,079	X	AVAGO TECHNOLOGIES LTD	Y0486S104			1/19/2011		9/30/2011	427	368				59
1,080	X	FLEXTRONICS INTL LTD	Y2573F102			8/31/2009		1/5/2011	78	61				17
1,081	X	FLEXTRONICS INTL LTD	Y2573F102			9/2/2009		1/5/2011	461	344				117
1,082	X	FLEXTRONICS INTL LTD	Y2573F102			9/2/2009		2/11/2011	393	291				102
1,083	X	FLEXTRONICS INTL LTD	Y2573F102			9/2/2009		12/13/2011	276	274				2
1,084	X	FLEXTRONICS INTL LTD	Y2573F102			9/17/2009		12/13/2011	94	121				-27
1,085	X	CIMAREX ENERGY CO	171798101			8/25/2010		11/25/2011	179	191				-12
1,086	X	CATERPILLAR INC DEL	149123101			11/20/2007		12/13/2011	635	484				151
1,087	X	CELANESE CORP DEL SER A	150870103			6/8/2009		8/17/2011	310	149				161
1,088	X	CELANESE CORP DEL SER A	150870103			6/11/2009		8/17/2011	443	238				205
1,089	X	CELANESE CORP DEL SER A	150870103			6/11/2009		8/18/2011	80	48				32
1,090	X	CELANESE CORP DEL SER A	150870103			7/8/2009		8/18/2011	239	129				110
1,091	X	CELANESE CORP DEL SER A	150870103			7/8/2009		8/19/2011	441	237				204
1,092	X	CELANESE CORP DEL SER A	150870103			7/20/2009		8/19/2011	240	139				101
1,093	X	CELANESE CORP DEL SER A	150870103			7/20/2009		9/14/2011	213	116				97
1,094	X	CELANESE CORP DEL SER A	150870103			7/20/2009		11/1/2011	417	232				185
1,095	X	CELANESE CORP DEL SER A	150870103			7/20/2009		11/10/2011	43	23				20
1,096	X	CELANESE CORP DEL SER A	150870103			9/2/2010		11/10/2011	130	85				45
1,097	X	CELANESE CORP DEL SER A	150870103			10/15/2010		11/10/2011	130	103				27
1,098	X	CIMAREX ENERGY CO	171798101			8/3/2010		4/12/2011	1,292	850				442
1,099	X	CIMAREX ENERGY CO	171798101			8/3/2010		5/5/2011	1,167	850				317
1,100	X	CIMAREX ENERGY CO	171798101			8/3/2010		11/25/2011	359	425				-66
1,101	X	CIMAREX ENERGY CO	171798101			9/2/2010		11/25/2011	120	136				-16
1,102	X	CIMAREX ENERGY CO	171798101			9/23/2010		11/25/2011	658	733				-75
1,103	X	CITIGROUP INC	172967CQ2			9/20/2007		2/28/2011	3,150	2,877				273
1,104	X	COCA COLA COM	191216100			12/16/2008		1/7/2011	627	457				170
1,105	X	SUNPWR CORP CL A	867652109			6/3/2010		3/1/2011	3,444	2,589				855
1,106	X	SUPERIOR ENERGY SVCS IN	868157108			7/2/2009		4/12/2011	412	187				225
1,107	X	SUPERIOR ENERGY SVCS IN	868157108			7/2/2009		5/5/2011	209	102				107
1,108	X	SUPERIOR ENERGY SVCS IN	868157108			9/10/2009		5/5/2011	661	393				268
1,109	X	SUPERIOR ENERGY SVCS IN	868157108			9/10/2009		5/9/2011	143	83				60
1,110	X	SUPERIOR ENERGY SVCS IN	868157108			9/10/2009		7/21/2011	281	145				136
1,111	X	SUPERIOR ENERGY SVCS IN	868157108			9/10/2009		8/19/2011	130	83				47
1,112	X	SUPERIOR ENERGY SVCS IN	868157108			9/10/2009		8/22/2011	127	83				44
1,113	X	SUPERIOR ENERGY SVCS IN	868157108			9/10/2009		10/3/2011	51	41				10
1,114	X	SUPERIOR ENERGY SVCS IN	868157108			2/3/2010		10/3/2011	455	413				42
1,115	X	SWIFT TRANSPORTATION	87074U101			2/10/2011		8/19/2011	341	703				-362
1,116	X	SWIFT TRANSPORTATION	87074U101			2/11/2011		8/19/2011	742	1,581				-839
1,117	X	SWIFT TRANSPORTATION	87074U101			2/23/2011		8/19/2011	234	500				-266
1,118	X	SWIFT TRANSPORTATION	87074U101			4/12/2011		8/19/2011	60	129				-69
1,119	X	SWIFT TRANSPORTATION	87074U101			4/12/2011		8/22/2011	14	29				-15
1,120	X	SWIFT TRANSPORTATION	87074U101			4/14/2011		8/22/2011	62	129				-67
1,121	X	SWIFT TRANSPORTATION	87074U101			4/15/2011		8/22/2011	178	377				-199
1,122	X	SWIFT TRANSPORTATION	87074U101			5/5/2011		8/22/2011	164	342				-178

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

	Amount
Long Term CG Distributions	1,537
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	862,670	784,445	78,225
Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
1,123	X	SWIFT TRANSPORTATION	87074U101			6/7/2011		8/22/2011	240	419				-179
1,124	X	SYMANTEC CORP COM	871503108			3/5/2009		7/21/2011	38	27				11
1,125	X	SYMANTEC CORP COM	871503108			5/11/2009		7/21/2011	113	94				19
1,126	X	SYMANTEC CORP COM	871503108			5/12/2009		7/21/2011	547	441				106
1,127	X	SYMANTEC CORP COM	871503108			5/12/2009		8/1/2011	212	167				45
1,128	X	SYMANTEC CORP COM	871503108			5/12/2009		8/16/2011	33	30				3
1,129	X	SYMANTEC CORP COM	871503108			5/18/2009		8/16/2011	500	451				49
1,130	X	SYNGENTA AG ADR	87160A100			11/26/2008		2/17/2011	198	105				93
1,131	X	SYNGENTA AG ADR	87160A100			11/26/2008		2/18/2011	459	246				213
1,132	X	SYNGENTA AG ADR	87160A100			11/28/2008		2/18/2011	262	143				119
1,133	X	SYNGENTA AG ADR	87160A100			11/28/2008		4/21/2011	425	215				210
1,134	X	SYNGENTA AG ADR	87160A100			11/28/2008		4/25/2011	626	307				319
1,135	X	SYNGENTA AG ADR	87160A100			12/9/2008		4/25/2011	417	200				217
1,136	X	SYNGENTA AG ADR	87160A100			8/3/2010		4/25/2011	1,252	799				453
1,137	X	TECK RESOURCES LTD CLS E	878742204			1/20/2010		7/13/2011	880	668				212
1,138	X	TENNECO INC DEL	880349105			3/9/2010		8/10/2011	212	155				57
1,139	X	TENNECO INC DEL	880349105			3/9/2010		8/23/2011	288	221				67
1,140	X	TIME WARNER INC SHS	887317303			10/8/2010		2/28/2011	985	814				171
1,141	X	COLLECTIVE BRANDS INC	19421W100			4/23/2010		8/8/2011	50	129				-79
1,142	X	COLLECTIVE BRANDS INC	19421W100			5/5/2010		8/8/2011	120	277				-157
1,143	X	COLLECTIVE BRANDS INC	19421W100			5/20/2010		8/8/2011	230	476				-246
1,144	X	COCA COLA COM	191216100			12/16/2008		3/28/2011	326	228				98
1,145	X	COCA COLA COM	191216100			12/16/2008		4/4/2011	1,011	685				326
1,146	X	COCA COLA COM	191216100			12/16/2008		4/6/2011	810	548				262
1,147	X	COCA COLA COM	191216100			12/16/2008		4/7/2011	810	548				262
1,148	X	COCA COLA COM	191216100			12/16/2008		4/8/2011	473	320				153
1,149	X	COCA COLA COM	191216100			12/23/2008		4/8/2011	405	270				135
1,150	X	COCA COLA COM	191216100			12/23/2008		4/11/2011	602	404				198
1,151	X	COCA COLA COM	191216100			12/30/2008		4/11/2011	201	135				66
1,152	X	COCA COLA COM	191216100			12/30/2008		4/14/2011	741	496				245
1,153	X	COCA COLA COM	191216100			12/31/2008		4/14/2011	135	91				44
1,154	X	COCA COLA COM	191216100			12/31/2008		4/15/2011	820	545				275
1,155	X	COCA COLA COM	191216100			12/31/2008		5/18/2011	1,151	772				379
1,156	X	COCA COLA COM	191216100			1/8/2009		5/18/2011	135	90				45
1,157	X	COCA COLA COM	191216100			1/8/2009		12/13/2011	1,196	809				387
1,158	X	COCA COLA COM	191216100			1/8/2009		12/15/2011	737	495				242
1,159	X	COCA COLA COM	191216100			1/16/2009		12/15/2011	536	352				184
1,160	X	COCO-COLA ENTERPRISES	191219BJ2			11/25/2008		8/15/2011	2,000	2,000				0
1,161	X	COEUR D'ALENE MINES COR	192108504			8/7/2009		9/28/2011	226	166				60
1,162	X	COEUR D'ALENE MINES COR	192108504			8/7/2009		9/29/2011	544	415				129
1,163	X	COEUR D'ALENE MINES COR	192108504			8/7/2009		9/30/2011	173	133				40
1,164	X	COEUR D'ALENE MINES COR	192108504			8/7/2009		10/21/2011	198	150				48
1,165	X	COEUR D'ALENE MINES COR	192108504			8/7/2009		12/13/2011	558	349				209
1,166	X	HUBBELL INC CL B PAR 01	443510201			12/2/2010		10/3/2011	247	294				-47
1,167	X	HUBBELL INC CL B PAR 01	443510201			12/2/2010		11/14/2011	63	59				4
1,168	X	HUBBELL INC CL B PAR 01	443510201			12/21/2010		11/14/2011	127	122				5
1,169	X	HUBBELL INC CL B PAR 01	443510201			1/6/2011		11/14/2011	190	182				8
1,170	X	HUBBELL INC CL B PAR 01	443510201			3/2/2011		11/14/2011	381	399				-18
1,171	X	HUNTNGTN BANCSHS INC MD	446150104			10/20/2011		12/19/2011	349	349				0
1,172	X	INTEL CORP	458140100			1/29/2010		1/28/2011	1,484	1,327				157
1,173	X	INTEL CORP	458140100			7/22/2010		1/28/2011	87	88				-1

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

	Amount
Long Term CG Distributions	1,537
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	862,670	784,445	78,225
Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
1,174	X	COLLECTIVE BRANDS INC	19421W100			5/26/2010		8/8/2011	110	244				-134
1,175	X	COLLECTIVE BRANDS INC	19421W100			9/2/2010		8/8/2011	30	38				-8
1,176	X	COLLECTIVE BRANDS INC	19421W100			9/27/2010		8/8/2011	320	512				-192
1,177	X	COMCAST CORP NEW CL A	20030N101			1/21/2009		2/22/2011	635	366				269
1,178	X	COMCAST CORP NEW CL A	20030N101			1/21/2009		11/29/2011	174	117				57
1,179	X	COMCAST CORP NEW CL A	20030N101			2/11/2009		11/29/2011	1,479	924				555
1,180	X	COMCAST CORP NEW CL A	20030N101			2/19/2009		11/29/2011	609	364				245
1,181	X	COMCAST CORP NEW CL A	20030N101			6/12/2009		11/29/2011	1,131	743				388
1,182	X	COMCAST CORP NEW CL A	20030N101			8/21/2009		11/29/2011	304	212				92
1,183	X	COMCAST CORP NEW CL A	20030N101			8/21/2009		12/13/2011	116	76				40
1,184	X	COMCAST CORP NEW CL A	20030N101			11/11/2009		12/13/2011	255	167				88
1,185	X	COMCAST CORP NEW CL A	20030N101			1/27/2010		12/13/2011	46	32				14
1,186	X	COMPANHIA ENERG DE ADR	204409601			2/17/2006		3/24/2011	944	698				246
1,187	X	CONCHO RESOURCES INC	20605P101			5/10/2010		4/18/2011	499	261				238
1,188	X	CONCHO RESOURCES INC	20605P101			7/21/2010		4/18/2011	798	457				341
1,189	X	CONCHO RESOURCES INC	20605P101			9/2/2010		4/18/2011	399	249				150
1,190	X	CONOCOPHILLIPS	20825C104			9/16/2011		10/3/2011	622	672				-50
1,191	X	CONOCOPHILLIPS	20825C104			9/16/2011		10/3/2011	62	67				-5
1,192	X	CONOCOPHILLIPS	20825C104			9/16/2011		10/3/2011	684	739				-55
1,193	X	CONOCOPHILLIPS	20825C104			9/19/2011		10/3/2011	622	658				-36
1,194	X	CONOCOPHILLIPS	20825C104			9/16/2011		10/4/2011	60	71				-11
1,195	X	CONOCOPHILLIPS	20825C104			9/16/2011		10/4/2011	658	751				-93
1,196	X	CONOCOPHILLIPS	20825C104			9/16/2011		10/4/2011	598	696				-98
1,197	X	CONTINENTAL RESOURCES	212015101			8/3/2009		3/31/2011	4,798	2,393				2,405
1,198	X	CONTINENTAL RESOURCES	212015101			8/3/2009		4/28/2011	337	179				158
1,199	X	CONTINENTAL RESOURCES	212015101			8/3/2009		5/2/2011	688	357				331
1,200	X	CONTINENTAL RESOURCES	212015101			8/3/2009		7/1/2011	1,888	1,036				852
1,201	X	CONTINENTAL RESOURCES	212015101			8/3/2009		8/3/2011	639	357				282
1,202	X	CONTINENTAL RESOURCES	212015101			12/30/2009		12/13/2011	859	571				288
1,203	X	CORNING INC	219350105			10/7/2011		12/6/2011	2,680	2,645				35
1,204	X	CORP OFFICE PPTYS TRUST	22002T108			7/12/2010		4/8/2011	347	378				-31
1,205	X	CORP OFFICE PPTYS TRUST	22002T108			7/15/2010		4/8/2011	347	375				-28
1,206	X	CORP OFFICE PPTYS TRUST	22002T108			7/21/2010		4/8/2011	382	410				-28
1,207	X	CORP OFFICE PPTYS TRUST	22002T108			7/22/2010		4/8/2011	347	381				-34
1,208	X	CORP OFFICE PPTYS TRUST	22002T108			7/22/2010		4/11/2011	311	342				-31
1,209	X	CORP OFFICE PPTYS TRUST	22002T108			8/12/2010		4/11/2011	104	112				-8
1,210	X	CORP OFFICE PPTYS TRUST	22002T108			8/19/2010		4/11/2011	346	370				-24
1,211	X	CORP OFFICE PPTYS TRUST	22002T108			8/25/2010		4/11/2011	138	144				-6
1,212	X	TIME WARNER INC SHS	887317303			10/8/2010		12/13/2011	677	626				51
1,213	X	TIME WARNER INC SHS	887317303			10/11/2010		12/13/2011	68	63				5
1,214	X	TIME WARNER INC SHS	887317303			10/11/2010		12/15/2011	714	663				51
1,215	X	TOWERS WATSON & CO CL A	891894107			1/20/2010		12/7/2011	629	494				135
1,216	X	UNITED CONTL HLDGS INC	910047109			6/23/2010		9/29/2011	123	132				-9
1,217	X	UNITED CONTL HLDGS INC	910047109			6/23/2010		9/30/2011	359	396				-37
1,218	X	UNITED CONTL HLDGS INC	910047109			6/23/2010		12/6/2011	666	727				-61
1,219	X	U S TREASURY BOND	912810PW2			4/8/2010		2/2/2011	965	946				19
1,220	X	U S TREASURY NOTE	912828MM9			12/10/2009		1/6/2011	4,016	3,997				19
1,221	X	U S TREASURY NOTE	912828MM9			12/10/2009		2/2/2011	7,027	6,995				32
1,222	X	U S TREASURY NOTE	912828MM9			12/10/2009		7/14/2011	5,013	4,996				17
1,223	X	U S TREASURY NOTE	912828MM9			12/10/2009		11/30/2011	3,000	2,998				2
1,224	X	U S TREASURY NOTE	912828MM9			2/5/2010		11/30/2011	3,000	3,000				0

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

	Amount		Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Long Term CG Distributions	1,537		Securities	862,670	784,445	78,225
Short Term CG Distributions	0		Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
1,225	X	U S TREASURY NOTE	912828MM9			7/1/2010		11/30/2011	6,000	6,000				0
1,226	X	WAL-MART STORES INC	931142103			2/10/2009		7/20/2011	1,131	1,006				125
1,227	X	WAL-MART STORES INC	931142103			2/10/2009		9/28/2011	1,502	1,390				112
1,228	X	WAL-MART STORES INC	931142103			2/11/2009		9/28/2011	259	242				17
1,229	X	WAL-MART STORES INC	931142103			2/11/2009		12/13/2011	403	339				64
1,230	X	WALTER ENERGY INC	93317Q105			8/13/2010		1/18/2011	653	370				283
1,231	X	WALTER ENERGY INC	93317Q105			8/19/2010		5/6/2011	383	237				146
1,232	X	WALTER ENERGY INC	93317Q105			8/19/2010		8/8/2011	213	237				-24
1,233	X	WALTER ENERGY INC	93317Q105			9/2/2010		8/8/2011	142	155				-13
1,234	X	WALTER ENERGY INC	93317Q105			9/13/2010		8/8/2011	213	233				-20
1,235	X	WALTER ENERGY INC	93317Q105			10/11/2010		8/8/2011	142	174				-32
1,236	X	WALTER ENERGY INC	93317Q105			10/25/2010		8/8/2011	213	270				-57
1,237	X	WESCO INTERNATIONAL INC	95082P105			1/19/2010		4/14/2011	177	93				84
1,238	X	WESCO INTERNATIONAL INC	95082P105			1/20/2010		6/27/2011	51	31				20
1,239	X	WESCO INTERNATIONAL INC	95082P105			1/20/2010		6/27/2011	51	31				20
1,240	X	WESCO INTERNATIONAL INC	95082P105			2/3/2010		6/27/2011	460	263				197
1,241	X	WESCO INTERNATIONAL INC	95082P105			2/3/2010		8/17/2011	412	292				120
1,242	X	WESCO INTERNATIONAL INC	95082P105			2/4/2010		8/17/2011	82	56				26
1,243	X	WESCO INTERNATIONAL INC	95082P105			2/4/2010		8/19/2011	412	308				104
1,244	X	WSTN DIGITAL CORP DEL	958102105			8/5/2011		9/28/2011	670	750				-80
1,245	X	WSTN DIGITAL CORP DEL	958102105			8/8/2011		9/28/2011	474	502				-28
1,246	X	WSTN DIGITAL CORP DEL	958102105			8/8/2011		9/30/2011	181	207				-26
1,247	X	WSTN DIGITAL CORP DEL	958102105			8/9/2011		9/30/2011	415	474				-59
1,248	X	WSTN DIGITAL CORP DEL	958102105			8/9/2011		10/3/2011	152	178				-26
1,249	X	WSTN DIGITAL CORP DEL	958102105			8/10/2011		10/3/2011	506	601				-95
1,250	X	WSTN DIGITAL CORP DEL	958102105			8/10/2011		10/5/2011	77	90				-13
1,251	X	WSTN DIGITAL CORP DEL	958102105			8/12/2011		10/5/2011	590	710				-120
1,252	X	WESTERN UN CO	959802109			4/24/2009		3/7/2011	194	155				39
1,253	X	WESTERN UN CO	959802109			4/27/2009		3/7/2011	3,059	2,534				525
1,254	X	WISCONSIN ENERGY CORP	976657106			6/25/2010		2/10/2011	2,873	2,517				356
1,255	X	WISCONSIN ENERGY CORP	976657106			6/25/2010		2/11/2011	176	154				22
1,256	X	WISCONSIN ENERGY CORP	976657106			8/26/2010		2/11/2011	117	112				5
1,257	X	WISCONSIN ENERGY CORP	976657106			9/2/2010		2/11/2011	176	171				5
1,258	X	BUNGE LIMITED	G16962105			7/21/2010		1/14/2011	1,475	1,128				347
1,259	X	BUNGE LIMITED	G16962105			7/22/2010		1/25/2011	755	597				158
1,260	X	BUNGE LIMITED	G16962105			7/22/2010		5/6/2011	73	54				19
1,261	X	BUNGE LIMITED	G16962105			7/26/2010		5/6/2011	955	726				229
1,262	X	BUNGE LIMITED	G16962105			8/2/2010		5/13/2011	794	575				219
1,263	X	BUNGE LIMITED	G16962105			8/2/2010		5/19/2011	1,031	731				300
1,264	X	NEWMONT MINING CORP	651639106			11/17/2009		10/5/2011	427	367				60
1,265	X	NEWMONT MINING CORP	651639106			12/21/2009		10/5/2011	244	188				56
1,266	X	NEWMONT MINING CORP	651639106			12/21/2009		10/25/2011	1,953	1,460				493
1,267	X	NEWMONT MINING CORP	651639106			12/21/2009		11/16/2011	891	612				279
1,268	X	INTEL CORP	458140100			7/22/2010		2/4/2011	667	679				-12
1,269	X	INTEL CORP	458140100			7/22/2010		3/25/2011	226	241				-15
1,270	X	INTEL CORP	458140100			7/22/2010		4/15/2011	314	350				-36
1,271	X	INTEL CORP	458140100			7/22/2010		4/15/2011	314	350				-36
1,272	X	INTEL CORP	458140100			7/22/2010		4/15/2011	157	175				-18
1,273	X	INTEL CORP	458140100			7/22/2010		4/25/2011	196	197				-1
1,274	X	INTEL CORP	458140100			7/22/2010		4/25/2011	545	548				-3
1,275	X	INTEL CORP	458140100			7/22/2010		4/25/2011	545	548				-3

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

	Amount
Long Term CG Distributions	1,537
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	862,670	784,445	78,225
Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
1,276	X	INTEL CORP	458140100			7/22/2010		9/28/2011	384	372				12
1,277	X	INTEL CORP	458140100			7/22/2010		9/28/2011	90	83				7
1,278	X	INTEL CORP	458140100			1/7/2011		9/28/2011	565	515				50
1,279	X	INTEL CORP	458140100			8/12/2010		10/7/2011	359	412				-53
1,280	X	INTEL CORP	458140100			8/12/2010		10/7/2011	180	206				-26
1,281	X	INTEL CORP	458140100			8/14/2010		10/7/2011	562	600				-38
1,282	X	INTEL CORP	458140100			9/2/2010		10/7/2011	898	734				164
1,283	X	INTEL CORP	458140100			9/2/2010		11/28/2011	467	367				100
1,284	X	INTL BUSINESS MACHINES	459200101			11/7/2007		4/28/2011	510	337				173
1,285	X	INTL BUSINESS MACHINES	459200101			3/13/2008		4/28/2011	340	233				107
1,286	X	INTL BUSINESS MACHINES	459200101			3/13/2008		5/18/2011	1,529	1,050				479
1,287	X	INTL BUSINESS MACHINES	459200101			3/13/2008		7/1/2011	1,383	933				450
1,288	X	INTL BUSINESS MACHINES	459200101			3/13/2008		8/16/2011	341	233				108
1,289	X	INTL BUSINESS MACHINES	459200101			5/16/2008		8/16/2011	683	512				171
1,290	X	INTL BUSINESS MACHINES	459200101			9/25/2009		8/16/2011	341	243				98
1,291	X	INTL BUSINESS MACHINES	459200101			9/25/2009		9/15/2011	1,516	1,093				423
1,292	X	INTL BUSINESS MACHINES	459200101			9/25/2009		9/28/2011	2,521	1,700				821
1,293	X	INTL BUSINESS MACHINES	459200101			9/25/2009		10/12/2011	563	364				199
1,294	X	INTL BUSINESS MACHINES	459200101			9/25/2009		12/13/2011	572	364				208
1,295	X	INTL FLAVORS&FRAGRNC	459506101			8/13/2010		10/14/2011	483	371				112
1,296	X	INTL FLAVORS&FRAGRNC	459506101			8/13/2010		10/17/2011	244	185				59
1,297	X	INTL FLAVORS&FRAGRNC	459506101			8/13/2010		10/21/2011	240	185				55
1,298	X	INTL FLAVORS&FRAGRNC	459506101			8/13/2010		10/24/2011	60	46				14
1,299	X	INTL FLAVORS&FRAGRNC	459506101			8/20/2010		10/24/2011	240	183				57
1,300	X	INTL FLAVORS&FRAGRNC	459506101			8/25/2010		10/24/2011	120	89				31
1,301	X	INTL FLAVORS&FRAGRNC	459506101			8/25/2010		10/25/2011	121	89				32
1,302	X	MARATHON OIL CORP	565849106			3/10/2010		3/2/2011	355	218				137
1,303	X	MARATHON OIL CORP	565849106			3/10/2010		5/5/2011	759	468				291
1,304	X	MARATHON OIL CORP	565849106			3/10/2010		5/25/2011	1,053	623				430
1,305	X	MARATHON OIL CORP	565849106			3/10/2010		6/24/2011	298	187				111
1,306	X	MARATHON OIL CORP	565849106			3/29/2010		6/24/2011	496	315				181
1,307	X	MARATHON OIL CORP	565849106			3/29/2010		7/5/2011	336	188				148
1,308	X	MARATHON OIL CORP	565849106			4/14/2010		7/5/2011	773	452				321
1,309	X	MARATHON OIL CORP	565849106			9/2/2010		7/5/2011	403	228				175
1,310	X	MARATHON OIL CORP	565849106			9/2/2010		7/6/2011	313	171				142
1,311	X	MARATHON OIL CORP	565849106			9/28/2010		7/6/2011	592	327				265
1,312	X	MARATHON OIL CORP	565849106			9/28/2010		7/7/2011	332	193				139
1,313	X	MARATHON OIL CORP	565849106			12/1/2010		7/7/2011	464	285				179
1,314	X	MARATHON PETROLEUM CO	56585A102			3/29/2010		9/16/2011	177	127				50
1,315	X	MARATHON PETROLEUM CO	56585A102			4/14/2010		9/16/2011	389	292				97
1,316	X	MARATHON PETROLEUM CO	56585A102			9/2/2010		9/16/2011	389	283				106
1,317	X	MARATHON PETROLEUM CO	56585A102			9/28/2010		9/16/2011	460	339				121
1,318	X	MARATHON PETROLEUM CO	56585A102			12/1/2010		9/16/2011	106	83				23
1,319	X	MARATHON PETROLEUM CO	56585A102			12/1/2010		9/19/2011	135	110				25
1,320	X	MARATHON PETROLEUM CO	56585A102			7/5/2011		9/19/2011	506	630				-124
1,321	X	MARATHON PETROLEUM CO	56585A102			7/5/2011		9/21/2011	581	714				-133
1,322	X	MARATHON PETROLEUM CO	56585A102			7/6/2011		9/21/2011	137	167				-30
1,323	X	MARATHON PETROLEUM CO	56585A102			7/6/2011		10/28/2011	554	627				-73
1,324	X	MARATHON PETROLEUM CO	56585A102			7/8/2011		10/28/2011	332	382				-50
1,325	X	USIMINAS SP ADR REG S	917302200			4/19/2010		1/14/2011	1,260	1,890				-630
1,326	X	USIMINAS SP ADR REG S	917302200			7/20/2010		1/14/2011	537	669				-132

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

	Amount
Long Term CG Distributions	1,537
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	862,670	784,445	78,225
Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
1,327	X	V F CORPORATION	918204108			8/2/2010		5/23/2011	1,262	1,055				207
1,328	X	V F CORPORATION	918204108			8/2/2010		9/20/2011	253	162				91
1,329	X	V F CORPORATION	918204108			8/6/2010		9/30/2011	499	323				176
1,330	X	V F CORPORATION	918204108			8/6/2010		11/14/2011	136	81				55
1,331	X	V F CORPORATION	918204108			8/9/2010		11/14/2011	408	243				165
1,332	X	V F CORPORATION	918204108			8/9/2010		12/14/2011	393	243				150
1,333	X	V F CORPORATION	918204108			9/2/2010		12/14/2011	131	74				57
1,334	X	V F CORPORATION	918204108			9/27/2010		12/14/2011	393	238				155
1,335	X	VALEANT PHARMACEUTICAL	91911K102			8/24/2010		3/28/2011	404	292				112
1,336	X	VALEANT PHARMACEUTICAL	91911K102			8/24/2010		4/7/2011	569	356				213
1,337	X	VALEANT PHARMACEUTICAL	91911K102			8/24/2010		4/26/2011	367	227				140
1,338	X	VALEANT PHARMACEUTICAL	91911K102			8/24/2010		4/27/2011	1,031	648				383
1,339	X	VALEANT PHARMACEUTICAL	91911K102			9/1/2010		4/27/2011	722	473				249
1,340	X	VALEANT PHARMACEUTICAL	91911K102			9/1/2010		5/3/2011	339	236				103
1,341	X	VALEANT PHARMACEUTICAL	91911K102			9/2/2010		5/3/2011	194	134				60
1,342	X	VALEANT PHARMACEUTICAL	91911K102			9/16/2010		5/3/2011	532	408				124
1,343	X	VALEANT PHARMACEUTICAL	91911K102			9/24/2010		5/3/2011	726	560				166
1,344	X	VALEANT PHARMACEUTICAL	91911K102			10/1/2010		5/3/2011	339	180				159
1,345	X	VALEANT PHARMACEUTICAL	91911K102			10/1/2010		5/12/2011	918	463				455
1,346	X	VALEANT PHARMACEUTICAL	91911K102			10/11/2010		5/12/2011	255	136				119
1,347	X	VALEANT PHARMACEUTICAL	91911K102			10/11/2010		6/8/2011	213	108				105
1,348	X	VALEANT PHARMACEUTICAL	91911K102			10/11/2010		6/9/2011	158	81				77
1,349	X	VALEANT PHARMACEUTICAL	91911K102			10/18/2010		6/9/2011	422	212				210
1,350	X	VALEANT PHARMACEUTICAL	91911K102			10/18/2010		7/1/2011	208	106				102
1,351	X	VALEANT PHARMACEUTICAL	91911K102			10/18/2010		7/7/2011	270	132				138
1,352	X	CORP OFFICE PPTYS TRUST	22002T108			9/2/2010		4/11/2011	104	112				-8
1,353	X	CORP OFFICE PPTYS TRUST	22002T108			10/18/2010		4/11/2011	380	419				-39
1,354	X	CORP OFFICE PPTYS TRUST	22002T108			11/5/2010		4/11/2011	104	109				-5
1,355	X	CORP OFFICE PPTYS TRUST	22002T108			11/5/2010		4/12/2011	69	73				-4
1,356	X	CORP OFFICE PPTYS TRUST	22002T108			12/2/2010		11/22/2011	485	842				-357
1,357	X	CREDIT SUISSE GP SP ADR	225401108			12/31/2008		1/25/2011	46	28				18
1,358	X	CREDIT SUISSE GP SP ADR	225401108			1/16/2009		1/25/2011	137	74				63
1,359	X	CREDIT SUISSE GP SP ADR	225401108			2/6/2009		1/25/2011	869	540				329
1,360	X	CREDIT SUISSE GP SP ADR	225401108			2/6/2009		1/27/2011	594	369				225
1,361	X	CREDIT SUISSE GP SP ADR	225401108			2/25/2009		1/27/2011	46	22				24
1,362	X	CROWN CASTLE INTL CORP	228227104			1/7/2011		3/25/2011	1,088	1,152				-64
1,363	X	CROWN CASTLE INTL CORP	228227104			1/7/2011		3/31/2011	723	725				-2
1,364	X	CROWN CASTLE INTL CORP	228227104			1/7/2011		4/25/2011	734	725				9
1,365	X	CROWN CASTLE INTL CORP	228227104			1/7/2011		5/6/2011	293	299				-6
1,366	X	CROWN CASTLE INTL CORP	228227104			1/10/2011		5/6/2011	713	725				-12
1,367	X	CROWN CASTLE INTL CORP	228227104			1/10/2011		7/25/2011	126	128				-2
1,368	X	CROWN CASTLE INTL CORP	228227104			1/11/2011		7/25/2011	3,120	3,138				-18
1,369	X	NOBLE ENERGY INC	655044105			8/3/2010		8/3/2011	761	554				207
1,370	X	NOBLE ENERGY INC	655044105			8/3/2010		9/7/2011	171	139				32
1,371	X	NOBLE ENERGY INC	655044105			8/31/2010		9/29/2011	436	416				20
1,372	X	NOBLE ENERGY INC	655044105			8/31/2010		11/22/2011	534	416				118
1,373	X	NOVAGOLD RESOURCES INC	66987E206			1/27/2009		12/13/2011	76	22				54
1,374	X	NOVAGOLD RESOURCES INC	66987E206			1/28/2009		12/13/2011	331	99				232
1,375	X	NOVARTIS ADR	66987V109			12/15/2008		5/23/2011	182	139				43
1,376	X	NOVARTIS ADR	66987V109			1/20/2009		5/23/2011	60	47				13
1,377	X	NOVARTIS ADR	66987V109			1/29/2009		5/23/2011	605	415				190

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

	Amount		Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Long Term CG Distributions	1,537		Securities	862,670	784,445	78,225
Short Term CG Distributions	0		Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
1,378	X	NOVARTIS ADR	66987V109			1/29/2009		6/1/2011	323	208				115
1,379	X	NOVARTIS ADR	66987V109			1/29/2009		6/9/2011	932	623				309
1,380	X	NOVARTIS ADR	66987V109			1/30/2009		6/9/2011	62	41				21
1,381	X	NOVARTIS ADR	66987V109			1/30/2009		8/12/2011	609	452				157
1,382	X	NOVELLUS SYS INC	670008101			6/11/2010		1/7/2011	2,934	2,560				374
1,383	X	NOVELLUS SYS INC	670008101			6/11/2010		1/26/2011	1,087	800				287
1,384	X	NOVELLUS SYS INC	670008101			9/2/2010		1/26/2011	507	343				164
1,385	X	NOVELLUS SYS INC	670008101			11/15/2010		1/26/2011	1,884	1,573				311
1,386	X	NEWMONT MINING CORP	651639106			12/21/2009		11/17/2011	1,407	989				418
1,387	X	NOVELLUS SYS INC	670008101			7/1/2011		10/27/2011	540	547				-7
1,388	X	NOVELLUS SYS INC	670008101			7/1/2011		12/15/2011	1,180	1,057				123
1,389	X	NIDEC CORPORATION ADR	654090109			7/30/2009		2/25/2011	393	310				83
1,390	X	NUANCE COMMUNICATIONS	67020Y100			10/29/2008		8/19/2011	34	19				15
1,391	X	NUANCE COMMUNICATIONS	67020Y100			11/5/2008		8/19/2011	151	92				59
1,392	X	NOBLE ENERGY INC	655044105			7/20/2010		4/1/2011	574	398				176
1,393	X	NUANCE COMMUNICATIONS	67020Y100			11/14/2008		8/19/2011	269	125				144
1,394	X	NUANCE COMMUNICATIONS	67020Y100			11/20/2008		8/19/2011	235	96				139
1,395	X	NOBLE ENERGY INC	655044105			7/20/2010		4/12/2011	183	133				50
1,396	X	NUANCE COMMUNICATIONS	67020Y100			11/20/2008		9/23/2011	55	21				34
1,397	X	NUANCE COMMUNICATIONS	67020Y100			12/5/2008		9/23/2011	202	98				104
1,398	X	NUANCE COMMUNICATIONS	67020Y100			8/20/2009		9/23/2011	74	50				24
1,399	X	NOBLE ENERGY INC	655044105			7/22/2010		5/5/2011	956	750				206
1,400	X	NOBLE ENERGY INC	655044105			7/22/2010		8/3/2011	856	613				243
1,401	X	NUANCE COMMUNICATIONS	67020Y100			8/20/2009		9/29/2011	165	100				65
1,402	X	NUANCE COMMUNICATIONS	67020Y100			8/20/2009		10/3/2011	241	150				91
1,403	X	NUANCE COMMUNICATIONS	67020Y100			8/20/2009		10/17/2011	192	100				92
1,404	X	NUANCE COMMUNICATIONS	67020Y100			8/20/2009		10/24/2011	440	213				227
1,405	X	NUANCE COMMUNICATIONS	67020Y100			7/22/2010		10/24/2011	26	17				9
1,406	X	CAMPBELL STRATEGIC ALLO				3/17/2006		11/8/2011	164,682	168,296				-3,614
1,407	X	CAMPBELL STRATEGIC ALLO							-9,308					-9,308
1,408	X	POWERSHARES							2,782					2,782
1,409	X	ADJUSTMENT FOR DISALLOW							1,838					1,838

Line 11 (990-PF) - Other Income

	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income
		-10,740	0	0
1	CAMPBELL STRATEGIC ALLOCATION F	-10,740		
2			0	
3			0	
4			0	
5			0	
6			0	
7			0	
8			0	
9			0	
10			0	

Line 16b (990-PF) - Accounting Fees

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

Line 16c (990-PF) - Other Fees

	Name of Organization or Person Providing Service	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes (Cash Basis Only)
		11,802	7,081	0	4,721
1	MERRILL LYNCH FEES AS AGENT	11,802	7,081		4,721
2					
3					
4					
5					
6					
7					
8					
9					
10					

Line 18 (990-PF) - Taxes

		3,000	906	0	0
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	PY FED EXCISE TAX	949			
2	ESTIMATED EXCISE TAX PAID	1,145			
3	FOREIGN TAX WITHHELD	906	906		
4					
5					
6					
7					
8					
9					
10					

Line 23 (990-PF) - Other Expenses

		280	280	0	0
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	ADR FEES	160	160		
2	STATE AG FEES				
3	INVESTMENT FEES	89	89		
4	PARTNERSHIP DEDUCTIONS	31	31		
5	OTHER MISC FEES				
6					
7					
8					
9					

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

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

1	PY LATE POSTING MUTUAL FUNDS	1	401
2	Total	2	401

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

1	BOND AMORTIZATION	1	192
2	COST BASIS ADJUSTMENT	2	4,696
3	GAIN ON CY SALES NOT SETTLED AT YEAR END	3	210
4	LOSS ON PY SALES SETTLED IN CY	4	121
5	CY LATE POSTING MUTUAL FUNDS	5	269
6	PURCHASE OF ACCRUED INTEREST C/O TO NEXT YEAR	6	33
7	Total	7	5,521

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

	Amount
Long Term CG Distributions	1,537
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
					Totals	861,133	0	784,445	76,688	0	0	0	76,688
1	ALLSTATE CORP DEL COM	020002101		6/4/2010	8/11/2011	172	0	207	-35			0	-35
2	ALLSTATE CORP DEL COM	020002101		6/4/2010	8/12/2011	744	0	858	-114			0	-114
3	ALLSTATE CORP DEL COM	020002101		6/4/2010	8/15/2011	660	0	769	-109			0	-109
4	ALLSTATE CORP DEL COM	020002101		6/4/2010	8/16/2011	204	0	237	-33			0	-33
5	ALLSTATE CORP DEL COM	020002101		6/22/2010	8/16/2011	307	0	367	-60			0	-60
6	ALLSTATE CORP DEL COM	020002101		7/8/2010	8/16/2011	153	0	174	-21			0	-21
7	ALLSTATE CORP DEL COM	020002101		9/2/2010	8/16/2011	77	0	86	-9			0	-9
8	ALLSTATE CORP DEL COM	020002101		9/2/2010	8/17/2011	129	0	143	-14			0	-14
9	ALLSTATE CORP DEL COM	020002101		3/9/2011	8/17/2011	491	0	609	-118			0	-118
10	ALLSTATE CORP DEL COM	020002101		4/28/2011	8/17/2011	103	0	134	-31			0	-31
11	ALLSTATE CORP DEL COM	020002101		4/28/2011	8/18/2011	692	0	940	-248			0	-248
12	ALNYLAM PHARMACEUTICALS	02043Q107		8/4/2009	1/7/2011	272	0	648	-376			0	-376
13	ALNYLAM PHARMACEUTICALS	02043Q107		8/4/2009	1/10/2011	40	0	96	-56			0	-56
14	ALNYLAM PHARMACEUTICALS	02043Q107		11/11/2009	1/10/2011	629	0	1,072	-443			0	-443
15	ALNYLAM PHARMACEUTICALS	02043Q107		11/11/2009	1/11/2011	373	0	629	-256			0	-256
16	ALNYLAM PHARMACEUTICALS	02043Q107		11/11/2009	1/12/2011	20	0	34	-14			0	-14
17	ALNYLAM PHARMACEUTICALS	02043Q107		9/2/2010	1/12/2011	264	0	388	-124			0	-124
18	ALTERA CORP COM	021441100		4/22/2010	4/12/2011	165	0	103	62			0	62
19	ALTERA CORP COM	021441100		4/22/2010	4/14/2011	381	0	232	149			0	149
20	ALTERA CORP COM	021441100		6/1/2010	4/14/2011	127	0	71	56			0	56
21	APOLLO GROUP INC CL A	037604105		2/26/2010	4/19/2011	438	0	659	-221			0	-221
22	APOLLO GROUP INC CL A	037604105		2/26/2010	5/3/2011	564	0	838	-274			0	-274
23	APOLLO GROUP INC CL A	037604105		3/2/2010	5/3/2011	121	0	180	-59			0	-59
24	APOLLO GROUP INC CL A	037604105		3/2/2010	5/6/2011	361	0	539	-178			0	-178
25	APOLLO GROUP INC CL A	037604105		3/5/2010	5/6/2011	481	0	746	-265			0	-265
26	APOLLO GROUP INC CL A	037604105		5/10/2010	5/6/2011	40	0	56	-16			0	-16
27	APOLLO GROUP INC CL A	037604105		5/10/2010	5/13/2011	427	0	555	-128			0	-128
28	APOLLO GROUP INC CL A	037604105		6/10/2010	5/13/2011	256	0	307	-51			0	-51
29	APOLLO GROUP INC CL A	037604105		7/7/2010	5/13/2011	385	0	381	4			0	4
30	APOLLO GROUP INC CL A	037604105		7/7/2010	5/18/2011	412	0	424	-12			0	-12
31	APOLLO GROUP INC CL A	037604105		8/17/2010	5/18/2011	371	0	359	12			0	12
32	EBAY INC COM	278642103		10/5/2010	11/2/2011	697	0	541	156			0	156
33	EBAY INC COM	278642103		10/5/2010	11/3/2011	800	0	615	185			0	185
34	EBAY INC COM	278642103		10/7/2010	11/3/2011	704	0	544	160			0	160
35	EBAY INC COM	278642103		10/7/2010	11/4/2011	262	0	198	64			0	64
36	EBAY INC COM	278642103		11/15/2010	11/4/2011	1,276	0	1,176	100			0	100
37	EBAY INC COM	278642103		11/15/2010	11/8/2011	687	0	633	54			0	54
38	EBAY INC COM	278642103		11/15/2010	11/16/2011	837	0	814	23			0	23
39	EBAY INC COM	278642103		1/28/2011	11/16/2011	558	0	560	-2			0	-2
40	EBAY INC COM	278642103		1/28/2011	11/17/2011	690	0	716	-26			0	-26
41	EBAY INC COM	278642103		1/28/2011	11/28/2011	1,093	0	1,152	-59			0	-59
42	EL PASO CORPORATION	28336L109		9/9/2009	2/11/2011	332	0	187	145			0	145
43	EL PASO CORPORATION	28336L109		9/9/2009	4/12/2011	218	0	122	96			0	96
44	EL PASO CORPORATION	28336L109		11/11/2009	4/12/2011	773	0	470	303			0	303
45	EL PASO CORPORATION	28336L109		11/11/2009	5/3/2011	19	0	10	9			0	9
46	EL PASO CORPORATION	28336L109		11/19/2009	5/3/2011	249	0	127	122			0	122
47	EL PASO CORPORATION	28336L109		12/14/2009	5/3/2011	134	0	69	65			0	65
48	EL PASO CORPORATION	28336L109		12/17/2009	5/5/2011	809	0	450	359			0	359
49	OMNICOM GROUP COM	681919106		9/24/2008	3/30/2011	633	0	517	116			0	116
50	OMNICOM GROUP COM	681919106		4/6/2009	3/30/2011	243	0	132	111			0	111
51	OMNICOM GROUP COM	681919106		4/9/2009	3/30/2011	146	0	84	62			0	62
52	OMNICOM GROUP COM	681919106		4/20/2009	3/30/2011	146	0	84	62			0	62
53	OWENS ILL INC COM NEW	690768403		5/6/2011	9/9/2011	451	0	865	-414			0	-414
54	OWENS ILL INC COM NEW	690768403		5/9/2011	9/9/2011	184	0	351	-167			0	-167
55	OWENS ILL INC COM NEW	690768403		5/9/2011	9/15/2011	239	0	415	-176			0	-176
56	OWENS ILL INC COM NEW	690768403		5/11/2011	9/15/2011	128	0	231	-103			0	-103
57	OWENS ILL INC COM NEW	690768403		5/11/2011	9/20/2011	358	0	661	-303			0	-303
58	OWENS ILL INC COM NEW	690768403		5/12/2011	9/20/2011	161	0	299	-138			0	-138

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

	Amount
Long Term CG Distributions	1,537
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
					Totals	861,133	0	784,445	76,688	0	0	0	76,688
59	OWENS ILL INC COM NEW	690768403		5/12/2011	10/12/2011	250	0	498	-248			0	-248
60	OWENS ILL INC COM NEW	690768403		5/16/2011	10/12/2011	100	0	198	-98			0	-98
61	PG&E CORP	69331C108		6/25/2010	1/19/2011	2,276	0	2,011	265			0	265
62	AES CORP	00130H105		4/2/2009	12/13/2011	746	0	398	348			0	348
63	AES CORP	00130H105		4/2/2009	12/15/2011	361	0	193	168			0	168
64	AES CORP	00130H105		4/9/2009	12/15/2011	373	0	220	153			0	153
65	AOL INC	00184X105		5/18/2010	4/28/2011	697	0	801	-104			0	-104
66	AOL INC	00184X105		5/18/2010	7/25/2011	830	0	1,013	-183			0	-183
67	AOL INC	00184X105		5/18/2010	11/28/2011	1,430	0	2,451	-1,021			0	-1,021
68	AOL INC	00184X105		11/15/2010	11/28/2011	179	0	345	-166			0	-166
69	ATP OIL AND GAS CORP COM	00208J108		9/25/2009	1/7/2011	1,330	0	1,463	-133			0	-133
70	ATP OIL AND GAS CORP COM	00208J108		11/25/2009	1/7/2011	673	0	666	7			0	7
71	ATP OIL AND GAS CORP COM	00208J108		11/25/2009	1/28/2011	1,107	0	1,089	18			0	18
72	ATP OIL AND GAS CORP COM	00208J108		11/25/2009	3/31/2011	417	0	374	43			0	43
73	ABBOTT LABS	002824100		4/9/2009	8/31/2011	571	0	478	93			0	93
74	ABBOTT LABS	002824100		4/13/2009	12/13/2011	109	0	89	20			0	20
75	ABBOTT LABS	002824100		4/16/2009	12/13/2011	706	0	561	145			0	145
76	ABBOTT LABS	002824100		4/16/2009	12/15/2011	933	0	733	200			0	200
77	ADIDAS AG SPONSORED ADR	00687A107		1/24/2007	10/14/2011	756	0	541	215			0	215
78	ADIDAS AG SPONSORED ADR	00687A107		1/24/2007	12/7/2011	505	0	369	136			0	136
79	ADOBE SYS DEL PV$ 0 001	00724F101		9/24/2010	10/14/2011	1,511	0	1,494	17			0	17
80	ADVNCD MICRO D INC	007903107		1/29/2010	1/28/2011	1,305	0	1,279	26			0	26
81	ADVNCD MICRO D INC	007903107		1/29/2010	2/4/2011	909	0	825	84			0	84
82	ALLSTATE CORP DEL COM	020002101		4/22/2010	1/14/2011	553	0	628	-75			0	-75
83	ALLSTATE CORP DEL COM	020002101		4/22/2010	1/14/2011	737	0	838	-101			0	-101
84	ALLSTATE CORP DEL COM	020002101		6/4/2010	1/14/2011	246	0	237	9			0	9
85	ALLSTATE CORP DEL COM	020002101		5/17/2010	2/18/2011	821	0	945	-124			0	-124
86	ALLSTATE CORP DEL COM	020002101		5/17/2010	2/18/2011	1,200	0	1,381	-181			0	-181
87	ALLSTATE CORP DEL COM	020002101		5/17/2010	2/18/2011	410	0	473	-63			0	-63
88	ALLSTATE CORP DEL COM	020002101		5/18/2010	2/18/2011	600	0	697	-97			0	-97
89	ALLSTATE CORP DEL COM	020002101		5/17/2010	7/19/2011	1,061	0	1,362	-301			0	-301
90	ALLSTATE CORP DEL COM	020002101		5/17/2010	7/26/2011	736	0	939	-203			0	-203
91	ALLSTATE CORP DEL COM	020002101		5/17/2010	8/10/2011	328	0	473	-145			0	-145
92	ALLSTATE CORP DEL COM	020002101		5/18/2010	8/10/2011	126	0	183	-57			0	-57
93	ALLSTATE CORP DEL COM	020002101		5/18/2010	8/10/2011	479	0	698	-219			0	-219
94	ALLSTATE CORP DEL COM	020002101		5/19/2010	8/11/2011	443	0	635	-192			0	-192
95	ADVNCD MICRO D INC	007903107		9/2/2010	2/4/2011	1,234	0	895	339			0	339
96	AFFILIATED MANAGERS GRP	008252108		8/4/2010	6/7/2011	382	0	289	93			0	93
97	AFFILIATED MANAGERS GRP	008252108		8/4/2010	8/17/2011	1,201	0	1,013	188			0	188
98	AFFILIATED MANAGERS GRP	008252108		9/2/2010	8/17/2011	257	0	207	50			0	50
99	AFFILIATED MANAGERS GRP	008252108		9/13/2010	8/17/2011	257	0	226	31			0	31
100	AFFILIATED MANAGERS GRP	008252108		9/14/2010	8/17/2011	257	0	229	28			0	28
101	AFFILIATED MANAGERS GRP	008252108		9/27/2010	8/17/2011	429	0	393	36			0	36
102	AFFILIATED MANAGERS GRP	008252108		10/4/2010	8/17/2011	515	0	476	39			0	39
103	AGILENT TECHNOLOGIES INC	00846U101		12/3/2010	8/19/2011	582	0	672	-90			0	-90
104	AKAMAI TECHNOLOGIES INC	00971T101		5/24/2011	10/7/2011	631	0	912	-281			0	-281
105	AKAMAI TECHNOLOGIES INC	00971T101		5/24/2011	12/6/2011	3,168	0	3,784	-616			0	-616
106	ALLSTATE CORP DEL COM	020002101		4/22/2010	1/7/2011	2,381	0	2,652	-271			0	-271
107	ALLSTATE CORP DEL COM	020002101		4/22/2010	1/14/2011	2,364	0	2,687	-323			0	-323
108	ALTERA CORP COM	021441100		6/1/2010	10/3/2011	281	0	214	67			0	67
109	AMERICA MOVIL SAB DE CV	02364W105		8/27/2007	8/12/2011	236	0	305	-69			0	-69
110	AMERICA MOVIL SAB DE CV	02364W105		11/7/2007	8/12/2011	166	0	215	-49			0	-49
111	AMERICA MOVIL SAB DE CV	02364W105		11/7/2007	9/30/2011	154	0	215	-61			0	-61
112	AMERICA MOVIL SAB DE CV	02364W105		8/14/2008	9/30/2011	968	0	1,097	-129			0	-129
113	AMERICA MOVIL SAB DE CV	02364W105		12/9/2008	9/30/2011	528	0	375	153			0	153
114	AMERICAN CAMPUS CMNTYS	024835100		8/30/2010	1/31/2011	356	0	332	24			0	24
115	APERAM NY REG SHS	03754H104		3/11/2008	2/7/2011	77	0	160	-83			0	-83
116	APERAM NY REG SHS	03754H104		5/12/2009	2/7/2011	38	0	41	-3			0	-3

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

	Amount
Long Term CG Distributions	1,537
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
					Totals	861,133	0	784,445	76,688	0	0	0	76,688
117	APERAM NY REG SHS	03754H104		1/20/2010	2/7/2011	38	0	45	-7			0	-7
118	APOLLO GROUP INC CL A	037604105		11/11/2009	4/7/2011	42	0	55	-13			0	-13
119	APOLLO GROUP INC CL A	037604105		12/1/2009	4/7/2011	374	0	504	-130			0	-130
120	APOLLO GROUP INC CL A	037604105		12/2/2009	4/7/2011	83	0	113	-30			0	-30
121	APOLLO GROUP INC CL A	037604105		12/18/2009	4/7/2011	83	0	117	-34			0	-34
122	APOLLO GROUP INC CL A	037604105		12/18/2009	4/19/2011	279	0	410	-131			0	-131
123	APOLLO GROUP INC CL A	037604105		12/21/2009	4/19/2011	40	0	58	-18			0	-18
124	EL PASO CORPORATION	28336L109		12/17/2009	5/12/2011	73	0	40	33			0	33
125	EL PASO CORPORATION	28336L109		3/3/2010	5/12/2011	436	0	274	162			0	162
126	EL PASO CORPORATION	28336L109		3/3/2010	5/26/2011	1,090	0	605	485			0	485
127	EL PASO CORPORATION	28336L109		3/3/2010	9/12/2011	233	0	148	85			0	85
128	EL PASO CORPORATION	28336L109		3/3/2010	9/16/2011	644	0	377	267			0	267
129	EL PASO CORPORATION	28336L109		3/4/2010	9/16/2011	195	0	114	81			0	81
130	EL PASO CORPORATION	28336L109		3/4/2010	9/20/2011	1,424	0	833	591			0	591
131	EL PASO CORPORATION	28336L109		3/4/2010	9/23/2011	538	0	354	184			0	184
132	NUANCE COMMUNICATIONS IN	67020Y100		7/22/2010	11/7/2011	520	0	334	186			0	186
133	NUANCE COMMUNICATIONS IN	67020Y100		7/22/2010	11/14/2011	311	0	200	111			0	111
134	NUANCE COMMUNICATIONS IN	67020Y100		8/18/2010	11/14/2011	104	0	61	43			0	43
135	NUANCE COMMUNICATIONS IN	67020Y100		8/18/2010	11/21/2011	116	0	76	40			0	40
136	NUANCE COMMUNICATIONS IN	67020Y100		8/19/2010	11/21/2011	256	0	169	87			0	87
137	NUANCE COMMUNICATIONS IN	67020Y100		9/2/2010	11/21/2011	23	0	15	8			0	8
138	NUANCE COMMUNICATIONS IN	67020Y100		9/2/2010	12/28/2011	178	0	108	70			0	70
139	NUANCE COMMUNICATIONS IN	67020Y100		9/10/2010	12/28/2011	153	0	94	59			0	59
140	NUANCE COMMUNICATIONS IN	67020Y100		10/11/2010	12/28/2011	229	0	138	91			0	91
141	LUKOIL SPONSORED ADR	677862104		9/5/2007	4/20/2011	348	0	374	-26			0	-26
142	OMNICOM GROUP COM	681919106		8/12/2008	3/30/2011	1,168	0	1,070	98			0	98
143	OMNICOM GROUP COM	681919106		9/8/2008	3/30/2011	243	0	216	27			0	27
144	OMNICOM GROUP COM	681919106		9/15/2008	3/30/2011	487	0	399	88			0	88
145	PG&E CORP	69331C108		7/8/2010	1/19/2011	237	0	213	24			0	24
146	PVH CORP	693656100		10/10/2007	8/18/2011	56	0	51	5			0	5
147	PVH CORP	693656100		10/16/2007	8/18/2011	226	0	194	32			0	32
148	PVH CORP	693656100		10/16/2007	8/19/2011	161	0	146	15			0	15
149	PVH CORP	693656100		10/19/2007	8/19/2011	268	0	234	34			0	34
150	PVH CORP	693656100		3/24/2008	8/19/2011	376	0	264	112			0	112
151	PVH CORP	693656100		12/15/2008	8/19/2011	590	0	199	391			0	391
152	PVH CORP	693656100		12/15/2008	11/1/2011	288	0	72	216			0	216
153	PVH CORP	693656100		12/31/2008	11/1/2011	72	0	20	52			0	52
154	PFIZER INC	717081103		3/7/2008	6/14/2011	41	0	43	-2			0	-2
155	PFIZER INC	717081103		5/15/2008	6/14/2011	453	0	444	9			0	9
156	PFIZER INC	717081103		5/15/2008	6/30/2011	350	0	343	7			0	7
157	PFIZER INC	717081103		7/24/2008	6/30/2011	165	0	155	10			0	10
158	PFIZER INC	717081103		8/6/2008	6/30/2011	165	0	155	10			0	10
159	PFIZER INC	717081103		8/6/2008	7/1/2011	513	0	484	29			0	29
160	PFIZER INC	717081103		12/9/2008	7/1/2011	82	0	67	15			0	15
161	APOLLO GROUP INC CL A	037604105		8/17/2010	5/23/2011	526	0	519	7			0	7
162	APOLLO GROUP INC CL A	037604105		10/19/2010	5/23/2011	243	0	224	19			0	19
163	APOLLO GROUP INC CL A	037604105		10/19/2010	5/31/2011	810	0	747	63			0	63
164	APOLLO GROUP INC CL A	037604105		10/26/2010	6/2/2011	985	0	779	206			0	206
165	APPLIED MATERIAL INC	038222105		3/4/2010	1/4/2011	308	0	272	36			0	36
166	APPLIED MATERIAL INC	038222105		3/4/2010	1/5/2011	69	0	62	7			0	7
167	APPLIED MATERIAL INC	038222105		3/18/2010	1/5/2011	678	0	629	49			0	49
168	APPLIED MATERIAL INC	038222105		3/18/2010	1/10/2011	194	0	180	14			0	14
169	APPLIED MATERIAL INC	038222105		5/21/2010	1/10/2011	539	0	495	44			0	44
170	APPLIED MATERIAL INC	038222105		5/21/2010	10/6/2011	491	0	584	-93			0	-93
171	ARCHER DANIELS MIDLD	039483102		2/4/2011	9/15/2011	358	0	466	-108			0	-108
172	ARROW ELECTRONICS	042735100		4/8/2011	12/7/2011	848	0	1,002	-154			0	-154
173	ARROW ELECTRONICS	042735100		4/8/2011	12/12/2011	1,116	0	1,394	-278			0	-278
174	ARROW ELECTRONICS	042735100		4/12/2011	12/12/2011	105	0	127	-22			0	-22

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

	Amount
Long Term CG Distributions	1,537
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
					Totals	861,133	0	784,445	76,688	0	0	0	76,688
175	ARROW ELECTRONICS	042735100		5/5/2011	12/12/2011	209	0	272	-63			0	-63
176	ARROW ELECTRONICS	042735100		5/26/2011	12/12/2011	174	0	217	-43			0	-43
177	ARROW ELECTRONICS	042735100		6/9/2011	12/12/2011	70	0	79	-9			0	-9
178	ARROW ELECTRONICS	042735100		6/9/2011	12/13/2011	35	0	40	-5			0	-5
179	ARROW ELECTRONICS	042735100		7/1/2011	12/13/2011	105	0	126	-21			0	-21
180	ARROW ELECTRONICS	042735100		7/7/2011	12/13/2011	211	0	248	-37			0	-37
181	ARROW ELECTRONICS	042735100		7/11/2011	12/13/2011	140	0	156	-16			0	-16
182	ARROW ELECTRONICS	042735100		7/19/2011	12/13/2011	175	0	182	-7			0	-7
183	ARROW ELECTRONICS	042735100		7/27/2011	12/13/2011	140	0	146	-6			0	-6
184	ARROW ELECTRONICS	042735100		7/28/2011	12/13/2011	140	0	138	2			0	2
185	ASSOCIATED BANC CRP 01	045487105		1/12/2010	1/10/2011	275	0	232	43			0	43
186	ASSOCIATED BANC CRP 01	045487105		1/12/2010	1/10/2011	43	0	36	7			0	7
187	PFIZER INC	717081103		1/27/2009	7/20/2011	277	0	223	54			0	54
188	PFIZER INC	717081103		1/29/2009	7/20/2011	515	0	397	118			0	118
189	PFIZER INC	717081103		1/29/2009	7/26/2011	79	0	61	18			0	18
190	PFIZER INC	717081103		2/3/2009	7/26/2011	633	0	487	146			0	146
191	PFIZER INC	717081103		2/3/2009	12/13/2011	125	0	91	34			0	34
192	PFIZER INC	717081103		2/11/2009	12/13/2011	560	0	388	172			0	172
193	PFIZER INC	717081103		2/11/2009	12/15/2011	127	0	86	41			0	41
194	PFIZER INC	717081103		6/19/2009	12/15/2011	655	0	473	182			0	182
195	PFIZER INC	717081103		6/24/2009	12/15/2011	42	0	30	12			0	12
196	PIEDMONT OFFICE REALTY	720190206		2/16/2010	1/31/2011	376	0	313	63			0	63
197	PIONEER NATURAL RES CO	723787107		8/13/2010	4/1/2011	1,037	0	568	469			0	469
198	ASSOCIATED BANC CRP 01	045487105		2/4/2010	1/10/2011	448	0	385	63			0	63
199	ASSOCIATED BANC CRP 01	045487105		4/22/2010	1/10/2011	622	0	686	-64			0	-64
200	ASSOCIATED BANC CRP 01	045487105		5/20/2010	1/10/2011	391	0	369	22			0	22
201	ASSOCIATED BANC CRP 01	045487105		9/2/2010	1/10/2011	101	0	88	13			0	13
202	ASSOCIATED BANC CRP 01	045487105		11/5/2010	1/10/2011	174	0	166	8			0	8
203	AVALONBAY CMMUN INC	053484101		9/26/2008	12/13/2011	491	0	379	112			0	112
204	AVALONBAY CMMUN INC	053484101		11/21/2008	12/13/2011	123	0	45	78			0	78
205	BABCOCK (THE) AND WILCOX	05615F102		7/31/2009	3/18/2011	1,183	0	763	420			0	420
206	BABCOCK (THE) AND WILCOX	05615F102		7/31/2009	3/21/2011	221	0	137	84			0	84
207	BABCOCK (THE) AND WILCOX	05615F102		12/2/2009	3/21/2011	567	0	373	194			0	194
208	BABCOCK (THE) AND WILCOX	05615F102		5/28/2010	3/21/2011	599	0	444	155			0	155
209	BABCOCK (THE) AND WILCOX	05615F102		7/22/2010	3/21/2011	95	0	73	22			0	22
210	BABCOCK (THE) AND WILCOX	05615F102		8/18/2010	3/21/2011	1,985	0	1,451	534			0	534
211	BABCOCK (THE) AND WILCOX	05615F102		8/19/2010	3/21/2011	882	0	652	230			0	230
212	BABCOCK (THE) AND WILCOX	05615F102		9/2/2010	3/21/2011	158	0	114	44			0	44
213	EL PASO CORPORATION	28336L109		3/4/2010	10/3/2011	35	0	23	12			0	12
214	EL PASO CORPORATION	28336L109		4/27/2010	10/3/2011	312	0	222	90			0	90
215	EL PASO CORPORATION	28336L109		5/26/2010	10/3/2011	365	0	233	132			0	132
216	EL PASO CORPORATION	28336L109		5/26/2010	10/6/2011	722	0	444	278			0	278
217	EL PASO CORPORATION	28336L109		5/26/2010	10/7/2011	165	0	100	65			0	65
218	EL PASO CORPORATION	28336L109		6/4/2010	10/7/2011	294	0	185	109			0	109
219	EL PASO CORPORATION	28336L109		6/9/2010	10/7/2011	221	0	140	81			0	81
220	EL PASO CORPORATION	28336L109		6/9/2010	10/11/2011	151	0	93	58			0	58
221	EL PASO CORPORATION	28336L109		9/10/2010	10/11/2011	302	0	196	106			0	106
222	EL PASO CORPORATION	28336L109		11/5/2010	10/11/2011	264	0	190	74			0	74
223	EMERSON ELEC CO	291011104		10/31/2006	2/4/2011	600	0	424	176			0	176
224	ENTERTAINMENT PPTYS TR	29380T105		4/27/2009	1/31/2011	231	0	114	117			0	117
225	EQUITY RESIDENTIAL	29476L107		9/14/2007	12/13/2011	54	0	40	14			0	14
226	EQUITY RESIDENTIAL	29476L107		11/1/2007	12/13/2011	752	0	575	177			0	177
227	EQUITY RESIDENTIAL	29476L107		11/1/2007	12/15/2011	721	0	534	187			0	187
228	ERICSSON LM TEL CL B ADR	294821608		1/21/2010	5/6/2011	1,353	0	902	451			0	451
229	ERICSSON LM TEL CL B ADR	294821608		1/21/2010	5/6/2011	1,323	0	890	433			0	433
230	ESPRIT HOLDNG LTD SP ADR	29666V204		1/12/2010	1/18/2011	1,528	0	2,495	-967			0	-967
231	ESPRIT HOLDNG LTD SP ADR	29666V204		1/12/2010	1/18/2011	37	0	61	-24			0	-24
232	ESPRIT HOLDNG LTD SP ADR	29666V204		3/29/2010	1/18/2011	345	0	593	-248			0	-248

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

	Amount
Long Term CG Distributions	1,537
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
					Totals	861,133	0	784,445	76,688	0	0	0	76,688
233	ESSEX PPTY TR INC COM	297178105		4/27/2009	1/31/2011	116	0	63	53			0	53
234	ESSEX PPTY TR INC COM	297178105		7/24/2009	1/31/2011	348	0	190	158			0	158
235	PFIZER INC	717081103		1/27/2009	7/1/2011	123	0	96	27			0	27
236	PFIZER INC	717081103		1/27/2009	7/7/2011	569	0	447	122			0	122
237	PFIZER INC	717081103		1/27/2009	7/13/2011	921	0	734	187			0	187
238	PIONEER NATURAL RES CO	723787107		8/13/2010	4/12/2011	589	0	341	248			0	248
239	PIONEER NATURAL RES CO	723787107		8/13/2010	5/5/2011	1,159	0	738	421			0	421
240	PIONEER NATURAL RES CO	723787107		8/13/2010	8/11/2011	375	0	284	91			0	91
241	PIONEER NATURAL RES CO	723787107		8/20/2010	8/11/2011	75	0	57	18			0	18
242	PIONEER NATURAL RES CO	723787107		8/20/2010	11/1/2011	160	0	114	46			0	46
243	PIONEER NATURAL RES CO	723787107		8/26/2010	11/1/2011	160	0	117	43			0	43
244	POLYCOM INC COM	73172K104		3/15/2010	4/5/2011	294	0	181	113			0	113
245	POLYCOM INC COM	73172K104		3/15/2010	4/21/2011	253	0	150	103			0	103
246	POLYCOM INC COM	73172K104		4/23/2010	4/21/2011	304	0	199	105			0	105
247	POLYCOM INC COM	73172K104		4/23/2010	6/1/2011	116	0	66	50			0	50
248	POLYCOM INC COM	73172K104		6/2/2010	6/1/2011	1,220	0	631	589			0	589
249	POLYCOM INC COM	73172K104		9/2/2010	6/1/2011	116	0	57	59			0	59
250	PROCTER & GAMBLE CO	742718109		6/13/2006	7/22/2011	193	0	165	28			0	28
251	PROCTER & GAMBLE CO	742718109		6/6/2007	7/22/2011	129	0	127	2			0	2
252	PROCTER & GAMBLE CO	742718109		6/6/2007	9/22/2011	734	0	761	-27			0	-27
253	PROCTER & GAMBLE CO	742718109		7/11/2007	9/22/2011	306	0	308	-2			0	-2
254	PROCTER & GAMBLE CO	742718109		3/7/2008	9/22/2011	245	0	263	-18			0	-18
255	PROCTER & GAMBLE CO	742718109		5/15/2008	9/22/2011	489	0	531	-42			0	-42
256	PROCTER & GAMBLE CO	742718109		5/16/2008	9/22/2011	61	0	67	-6			0	-6
257	PROCTER & GAMBLE CO	742718109		3/23/2009	9/22/2011	1,101	0	853	248			0	248
258	PROCTER & GAMBLE CO	742718109		9/2/2010	9/22/2011	183	0	180	3			0	3
259	MARATHON PETROLEUM CORP	56585A102		7/8/2011	10/31/2011	466	0	552	-86			0	-86
260	MARATHON PETROLEUM CORP	56585A102		7/13/2011	10/31/2011	251	0	288	-37			0	-37
261	MARATHON PETROLEUM CORP	56585A102		7/13/2011	11/4/2011	114	0	123	-9			0	-9
262	MARATHON PETROLEUM CORP	56585A102		8/9/2011	11/4/2011	684	0	614	70			0	70
263	MARATHON PETROLEUM CORP	56585A102		8/9/2011	11/7/2011	735	0	648	87			0	87
264	MARUI GROUP CO LTD ADR	573814308		10/19/2006	8/23/2011	281	0	531	-250			0	-250
265	MARUI GROUP CO LTD ADR	573814308		10/19/2006	12/9/2011	715	0	1,474	-759			0	-759
266	MARUI GROUP CO LTD ADR	573814308		2/21/2007	12/9/2011	873	0	1,577	-704			0	-704
267	MARUI GROUP CO LTD ADR	573814308		3/7/2008	12/9/2011	14	0	21	-7			0	-7
268	MARUI GROUP CO LTD ADR	573814308		5/15/2008	12/9/2011	14	0	18	-4			0	-4
269	MARUI GROUP CO LTD ADR	573814308		12/9/2008	12/9/2011	329	0	256	73			0	73
270	MASSEY ENERGY CO COM	576206106		10/4/2010	2/1/2011	254	0	127	127			0	127
271	MASSEY ENERGY CO COM	576206106		10/7/2010	2/1/2011	381	0	206	175			0	175
272	MASSEY ENERGY CO COM	576206106		10/11/2010	2/1/2011	2,162	0	1,215	947			0	947
273	MASSEY ENERGY CO COM	576206106		10/18/2010	2/1/2011	381	0	213	168			0	168
274	MCDERMOTT INTL INC	580037109		2/4/2011	8/19/2011	604	0	1,070	-466			0	-466
275	MCDERMOTT INTL INC	580037109		2/4/2011	11/16/2011	70	0	134	-64			0	-64
276	MCDERMOTT INTL INC	580037109		2/7/2011	11/16/2011	58	0	113	-55			0	-55
277	SKYWORKS SOLUTIONS INC	83088M102		11/5/2010	4/7/2011	389	0	342	47			0	47
278	SKYWORKS SOLUTIONS INC	83088M102		5/10/2011	8/19/2011	355	0	543	-188			0	-188
279	SKYWORKS SOLUTIONS INC	83088M102		5/10/2011	11/10/2011	39	0	60	-21			0	-21
280	SKYWORKS SOLUTIONS INC	83088M102		5/12/2011	11/10/2011	485	0	729	-244			0	-244
281	SKYWORKS SOLUTIONS INC	83088M102		5/17/2011	11/10/2011	155	0	218	-63			0	-63
282	SKYWORKS SOLUTIONS INC	83088M102		5/18/2011	11/10/2011	659	0	944	-285			0	-285
283	SKYWORKS SOLUTIONS INC	83088M102		5/27/2011	11/10/2011	310	0	405	-95			0	-95
284	SKYWORKS SOLUTIONS INC	83088M102		5/31/2011	11/10/2011	194	0	259	-65			0	-65
285	SKYWORKS SOLUTIONS INC	83088M102		6/1/2011	11/10/2011	388	0	508	-120			0	-120
286	SKYWORKS SOLUTIONS INC	83088M102		6/2/2011	11/10/2011	155	0	196	-41			0	-41
287	SKYWORKS SOLUTIONS INC	83088M102		7/7/2011	11/10/2011	155	0	203	-48			0	-48
288	J M SMUCKER CO	832696405		6/15/2010	6/8/2011	231	0	172	59			0	59
289	SOLUTIA INC NEW	834376501		3/28/2011	8/8/2011	740	0	1,145	-405			0	-405
290	SOLUTIA INC NEW	834376501		4/5/2011	8/8/2011	354	0	576	-222			0	-222

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Short Term CG Distributions	0

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					Totals	861,133	0	784,445	76,688	0	0	0	76,688
291	SOLUTIA INC NEW	834376501		4/7/2011	8/8/2011	145	0	234	-89			0	-89
292	SOLUTIA INC NEW	834376501		4/14/2011	8/8/2011	113	0	173	-60			0	-60
293	STATE STREET CORP	857477103		11/19/2009	7/8/2011	276	0	250	26			0	26
294	STATE STREET CORP	857477103		11/19/2009	7/11/2011	770	0	709	61			0	61
295	STERLITE INDUSTRIES	859737207		12/22/2010	8/29/2011	351	0	495	-144			0	-144
296	STERLITE INDUSTRIES	859737207		12/23/2010	8/29/2011	91	0	129	-38			0	-38
297	STERLITE INDUSTRIES	859737207		12/27/2010	8/29/2011	68	0	95	-27			0	-27
298	STERLITE INDUSTRIES	859737207		12/27/2010	8/30/2011	401	0	572	-171			0	-171
299	STERLITE INDUSTRIES	859737207		12/28/2010	8/30/2011	457	0	659	-202			0	-202
300	DCT INDUSTRIAL TRUST INC	233153105		1/27/2009	2/24/2011	361	0	279	82			0	82
301	DCT INDUSTRIAL TRUST INC	233153105		2/25/2009	2/24/2011	276	0	168	108			0	108
302	DCT INDUSTRIAL TRUST INC	233153105		2/25/2009	11/22/2011	59	0	42	17			0	17
303	DCT INDUSTRIAL TRUST INC	233153105		5/20/2009	11/22/2011	144	0	146	-2			0	-2
304	DCT INDUSTRIAL TRUST INC	233153105		7/24/2009	11/22/2011	374	0	387	-13			0	-13
305	DCT INDUSTRIAL TRUST INC	233153105		1/5/2010	11/22/2011	324	0	384	-60			0	-60
306	DCT INDUSTRIAL TRUST INC	233153105		1/31/2011	11/22/2011	311	0	397	-86			0	-86
307	DANONE-SPONS ADR	23636T100		1/20/2009	3/4/2011	1,867	0	1,560	307			0	307
308	DANONE-SPONS ADR	23636T100		1/20/2009	3/4/2011	13	0	10	3			0	3
309	DANONE-SPONS ADR	23636T100		3/4/2009	3/4/2011	1,047	0	726	321			0	321
310	DANONE-SPONS ADR	23636T100		12/17/2009	3/4/2011	177	0	173	4			0	4
311	DANONE-SPONS ADR	23636T100		9/2/2010	3/4/2011	139	0	124	15			0	15
312	DELTA AIR LINES INC	247361702		1/21/2011	3/17/2011	490	0	571	-81			0	-81
313	DELTA AIR LINES INC	247361702		1/21/2011	3/17/2011	90	0	105	-15			0	-15
314	DELTA AIR LINES INC	247361702		1/21/2011	3/21/2011	906	0	1,038	-132			0	-132
315	DELTA AIR LINES INC	247361702		1/21/2011	9/15/2011	427	0	595	-168			0	-168
316	DELTA AIR LINES INC	247361702		1/21/2011	12/15/2011	80	0	105	-25			0	-25
317	DELTA AIR LINES INC	247361702		1/21/2011	12/15/2011	433	0	608	-175			0	-175
318	DELTA AIR LINES INC	247361702		1/24/2011	12/15/2011	618	0	825	-207			0	-207
319	DELTA AIR LINES INC	247361702		1/25/2011	12/15/2011	18	0	24	-6			0	-6
320	DEVON ENERGY CORP NEW	25179M103		2/10/2009	1/13/2011	162	0	117	45			0	45
321	DEVON ENERGY CORP NEW	25179M103		2/12/2009	1/13/2011	325	0	205	120			0	120
322	DEVON ENERGY CORP NEW	25179M103		2/12/2009	1/20/2011	733	0	461	272			0	272
323	DEVON ENERGY CORP NEW	25179M103		3/3/2009	1/20/2011	81	0	40	41			0	41
324	DIAMOND OFFSHORE DRLNG	25271C102		4/1/2011	10/11/2011	116	0	157	-41			0	-41
325	DIAMOND OFFSHORE DRLNG	25271C102		5/6/2011	10/11/2011	638	0	785	-147			0	-147
326	DIAMOND OFFSHORE DRLNG	25271C102		6/30/2011	10/12/2011	592	0	706	-114			0	-114
327	DIAMOND OFFSHORE DRLNG	25271C102		8/9/2011	10/12/2011	118	0	114	4			0	4
328	DIAMOND OFFSHORE DRLNG	25271C102		8/9/2011	10/26/2011	780	0	683	97			0	97
329	DIGITAL RLTY TR INC	253868103		5/20/2009	6/21/2011	747	0	429	318			0	318
330	DIGITAL RLTY TR INC	253868103		8/19/2009	6/21/2011	623	0	408	215			0	215
331	DIGITAL RLTY TR INC	253868103		7/21/2010	6/21/2011	311	0	306	5			0	5
332	DIGITAL RLTY TR INC	253868103		10/20/2010	6/21/2011	311	0	300	11			0	11
333	DISCOVERY COMMUNICATN	25470F104		3/30/2011	9/13/2011	415	0	435	-20			0	-20
334	DISCOVERY COMMUNICATN	25470F104		3/30/2011	12/22/2011	403	0	395	8			0	8
335	DIRECTV GROUP HLDNGS CLA	25490A101		3/1/2011	10/12/2011	2,014	0	1,955	59			0	59
336	DIRECTV GROUP HLDNGS CLA	25490A101		3/1/2011	11/28/2011	592	0	591	1			0	1
337	DIRECTV GROUP HLDNGS CLA	25490A101		3/1/2011	12/6/2011	473	0	455	18			0	18
338	DOLE FOOD COMPANY INC	256603101		1/7/2011	5/24/2011	299	0	315	-16			0	-16
339	DOLLAR GENERAL CORP	256677105		10/25/2010	10/19/2011	201	0	143	58			0	58
340	DOLLAR GENERAL CORP	256677105		10/25/2010	10/24/2011	239	0	172	67			0	67
341	DOLLAR GENERAL CORP	256677105		10/25/2010	12/5/2011	326	0	229	97			0	97
342	DOLLAR GENERAL CORP	256677105		10/25/2010	12/19/2011	1,261	0	888	373			0	373
343	DOLLAR GENERAL CORP	256677105		2/14/2011	12/19/2011	447	0	300	147			0	147
344	DOLLAR GENERAL CORP	256677105		5/9/2011	12/19/2011	163	0	132	31			0	31
345	DR PEPPER SNAPPLE GROUP	26138E109		5/18/2010	1/7/2011	709	0	769	-60			0	-60
346	DR PEPPER SNAPPLE GROUP	26138E109		5/18/2010	1/28/2011	2,903	0	3,190	-287			0	-287
347	DRESSER RAND GROUP INC	261608103		4/17/2008	4/4/2011	269	0	172	97			0	97
348	DRESSER RAND GROUP INC	261608103		4/17/2008	4/12/2011	401	0	276	125			0	125

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	Amount
Long Term CG Distributions	1,537
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
					Totals	861,133	0	784,445	76,688	0	0	0	76,688
349	DRESSER RAND GROUP INC	261608103		4/17/2008	5/5/2011	239	0	172	67			0	67
350	DRESSER RAND GROUP INC	261608103		4/28/2008	5/5/2011	669	0	487	182			0	182
351	DRESSER RAND GROUP INC	261608103		4/28/2008	8/11/2011	215	0	209	6			0	6
352	DRESSER RAND GROUP INC	261608103		9/10/2009	8/11/2011	287	0	251	36			0	36
353	DRESSER RAND GROUP INC	261608103		9/10/2009	9/30/2011	335	0	251	84			0	84
354	DRESSER RAND GROUP INC	261608103		6/7/2010	9/30/2011	125	0	100	25			0	25
355	DRESSER RAND GROUP INC	261608103		6/7/2010	11/9/2011	500	0	335	165			0	165
356	ISHARES SILVER TR	46428Q109		3/20/2009	1/31/2011	2	0	1	1			0	1
357	ISHARES SILVER TR	46428Q109		5/11/2009	1/31/2011	1	0	1	0			0	0
358	ISHARES SILVER TR	46428Q109		12/21/2009	1/31/2011	1	0	0	1			0	1
359	ISHARES SILVER TR	46428Q109		12/21/2009	2/28/2011	1	0	0	1			0	1
360	ISHARES SILVER TR	46428Q109		3/20/2009	2/28/2011	2	0	1	1			0	1
361	ISHARES SILVER TR	46428Q109		2/23/2009	2/28/2011	0	0	0	0			0	0
362	ISHARES SILVER TR	46428Q109		2/23/2009	2/28/2011	0	0	0	0			0	0
363	ISHARES SILVER TR	46428Q109		5/11/2009	2/28/2011	1	0	1	0			0	0
364	ISHARES SILVER TR	46428Q109		3/20/2009	3/31/2011	2	0	1	1			0	1
365	ISHARES SILVER TR	46428Q109		2/23/2009	3/31/2011	0	0	0	0			0	0
366	ISHARES SILVER TR	46428Q109		2/23/2009	3/31/2011	0	0	0	0			0	0
367	ISHARES SILVER TR	46428Q109		12/21/2009	3/31/2011	1	0	0	1			0	1
368	ISHARES SILVER TR	46428Q109		5/11/2009	3/31/2011	2	0	1	1			0	1
369	ISHARES SILVER TR	46428Q109		12/21/2009	4/30/2011	1	0	0	1			0	1
370	ISHARES SILVER TR	46428Q109		2/23/2009	4/30/2011	0	0	0	0			0	0
371	ISHARES SILVER TR	46428Q109		2/23/2009	4/30/2011	0	0	0	0			0	0
372	ISHARES SILVER TR	46428Q109		5/11/2009	4/30/2011	2	0	1	1			0	1
373	ISHARES SILVER TR	46428Q109		3/20/2009	4/30/2011	2	0	1	1			0	1
374	ISHARES SILVER TR	46428Q109		3/20/2009	5/31/2011	2	0	1	1			0	1
375	ISHARES SILVER TR	46428Q109		5/11/2009	5/31/2011	2	0	1	1			0	1
376	ISHARES SILVER TR	46428Q109		12/21/2009	5/31/2011	1	0	0	1			0	1
377	ISHARES SILVER TR	46428Q109		2/23/2009	5/31/2011	0	0	0	0			0	0
378	ISHARES SILVER TR	46428Q109		2/23/2009	5/31/2011	0	0	0	0			0	0
379	ISHARES SILVER TR	46428Q109		2/23/2009	6/30/2011	0	0	0	0			0	0
380	ISHARES SILVER TR	46428Q109		5/11/2009	6/30/2011	2	0	1	1			0	1
381	ISHARES SILVER TR	46428Q109		3/20/2009	6/30/2011	2	0	1	1			0	1
382	ISHARES SILVER TR	46428Q109		2/23/2009	6/30/2011	0	0	0	0			0	0
383	ISHARES SILVER TR	46428Q109		12/21/2009	6/30/2011	1	0	0	1			0	1
384	ISHARES SILVER TR	46428Q109		2/23/2009	7/31/2011	0	0	0	0			0	0
385	ISHARES SILVER TR	46428Q109		2/23/2009	7/31/2011	0	0	0	0			0	0
386	ISHARES SILVER TR	46428Q109		3/20/2009	7/31/2011	2	0	1	1			0	1
387	ISHARES SILVER TR	46428Q109		12/21/2009	7/31/2011	1	0	0	1			0	1
388	ISHARES SILVER TR	46428Q109		5/11/2009	7/31/2011	2	0	1	1			0	1
389	ISHARES SILVER TR	46428Q109		2/23/2009	8/31/2011	0	0	0	0			0	0
390	PUB SVC ENTERPRISE GRP	744573106		8/11/2011	11/17/2011	1,373	0	1,308	65			0	65
391	PUB SVC ENTERPRISE GRP	744573106		8/11/2011	12/7/2011	545	0	529	16			0	16
392	PUBLIC STORAGE $0 10	74460D109		9/11/2006	10/31/2011	1,702	0	1,129	573			0	573
393	PUBLIC STORAGE $0 10	74460D109		12/19/2006	10/31/2011	655	0	476	179			0	179
394	PUBLIC STORAGE $0 10	74460D109		7/5/2007	10/31/2011	131	0	81	50			0	50
395	PUBLIC STORAGE $0 10	74460D109		7/5/2007	12/15/2011	765	0	486	279			0	279
396	PUBLICIS GROUPE SPON ADR	74463M106		3/23/2010	3/4/2011	308	0	233	75			0	75
397	BUNGE LIMITED	G16962105		8/2/2010	5/25/2011	360	0	261	99			0	99
398	BUNGE LIMITED	G16962105		8/5/2010	5/25/2011	360	0	259	101			0	101
399	BUNGE LIMITED	G16962105		8/5/2010	6/8/2011	754	0	571	183			0	183
400	BUNGE LIMITED	G16962105		8/5/2010	6/9/2011	476	0	363	113			0	113
401	BUNGE LIMITED	G16962105		11/9/2010	6/9/2011	340	0	307	33			0	33
402	BUNGE LIMITED	G16962105		11/9/2010	6/15/2011	599	0	553	46			0	46
403	BUNGE LIMITED	G16962105		3/22/2011	6/15/2011	133	0	138	-5			0	-5
404	BUNGE LIMITED	G16962105		3/22/2011	6/17/2011	794	0	831	-37			0	-37
405	COOPER INDUSTRIES PLC	G24140108		4/15/2010	4/12/2011	198	0	150	48			0	48
406	COOPER INDUSTRIES PLC	G24140108		4/15/2010	6/3/2011	731	0	601	130			0	130

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					Totals	861,133	0	784,445	76,688	0	0	0	76,688
407	STMICROELECTRONICS NY SH	861012102		7/15/2010	9/30/2011	385	0	525	-140			0	-140
408	COOPER INDUSTRIES PLC	G24140108		4/15/2010	6/27/2011	349	0	300	49			0	49
409	COOPER INDUSTRIES PLC	G24140108		4/15/2010	8/17/2011	48	0	50	-2			0	-2
410	COOPER INDUSTRIES PLC	G24140108		4/22/2010	8/17/2011	144	0	145	-1			0	-1
411	COOPER INDUSTRIES PLC	G24140108		4/23/2010	8/17/2011	337	0	359	-22			0	-22
412	COOPER INDUSTRIES PLC	G24140108		4/23/2010	11/1/2011	204	0	205	-1			0	-1
413	COOPER INDUSTRIES PLC	G24140108		4/23/2010	11/14/2011	54	0	51	3			0	3
414	COOPER INDUSTRIES PLC	G24140108		5/10/2010	11/14/2011	163	0	146	17			0	17
415	COOPER INDUSTRIES PLC	G24140108		5/10/2010	11/22/2011	107	0	98	9			0	9
416	COOPER INDUSTRIES PLC	G24140108		5/26/2010	11/22/2011	107	0	95	12			0	12
417	CREDICORP LTD COM PV $5	G2519Y108		7/28/2009	1/14/2011	783	0	466	317			0	317
418	CREDICORP LTD COM PV $5	G2519Y108		7/28/2009	1/18/2011	894	0	532	362			0	362
419	INGERSOLL-RAND PLC	G47791101		8/27/2010	2/25/2011	763	0	576	187			0	187
420	INGERSOLL-RAND PLC	G47791101		8/27/2010	5/18/2011	48	0	34	14			0	14
421	INGERSOLL-RAND PLC	G47791101		9/27/2010	5/18/2011	337	0	245	92			0	92
422	INGERSOLL-RAND PLC	G47791101		10/7/2010	5/18/2011	626	0	498	128			0	128
423	INGERSOLL-RAND PLC	G47791101		10/7/2010	6/8/2011	45	0	38	7			0	7
424	INGERSOLL-RAND PLC	G47791101		10/13/2010	6/8/2011	409	0	350	59			0	59
425	INGERSOLL-RAND PLC	G47791101		10/13/2010	8/8/2011	336	0	428	-92			0	-92
426	INGERSOLL-RAND PLC	G47791101		10/18/2010	8/8/2011	763	0	972	-209			0	-209
427	INVESCO LTD	G491BT108		5/20/2009	6/7/2011	137	0	89	48			0	48
428	INVESCO LTD	G491BT108		5/20/2009	8/19/2011	449	0	399	50			0	50
429	INVESCO LTD	G491BT108		6/1/2009	8/19/2011	83	0	86	-3			0	-3
430	INVESCO LTD	G491BT108		6/1/2009	8/24/2011	52	0	54	-2			0	-2
431	INVESCO LTD	G491BT108		6/1/2009	8/24/2011	227	0	224	3			0	3
432	STMICROELECTRONICS NY SH	861012102		7/16/2010	9/30/2011	229	0	306	-77			0	-77
433	STMICROELECTRONICS NY SH	861012102		7/16/2010	10/3/2011	607	0	830	-223			0	-223
434	STMICROELECTRONICS NY SH	861012102		9/2/2010	10/3/2011	166	0	187	-21			0	-21
435	STMICROELECTRONICS NY SH	861012102		9/3/2010	10/3/2011	153	0	175	-22			0	-22
436	SUBSEA 7 SA SPONSRD ADR	864323100		9/30/2008	11/8/2011	491	0	233	258			0	258
437	SUMITOMO TR & BKG SPDADR	865625206		5/15/2008	4/1/2011	16	0	26	-10			0	-10
438	SUMITOMO TR & BKG SPDADR	865625206		8/19/2008	4/1/2011	21	0	24	-3			0	-3
439	SUMITOMO TR & BKG SPDADR	865625206		12/9/2008	4/1/2011	407	0	374	33			0	33
440	SUMITOMO TR & BKG SPDADR	865625206		1/20/2009	4/1/2011	5	0	5	0			0	0
441	SUNCOR ENERGY INC NEW	867224107		11/24/2008	2/25/2011	723	0	298	425			0	425
442	SUNCOR ENERGY INC NEW	867224107		11/24/2008	5/6/2011	418	0	186	232			0	232
443	SUNOCO INC PV$1 PA	86764P109		4/1/2010	1/7/2011	360	0	278	82			0	82
444	INTL FLAVORS&FRAGRNC	459506101		8/25/2010	11/1/2011	237	0	177	60			0	60
445	INTL FLAVORS&FRAGRNC	459506101		9/2/2010	11/1/2011	119	0	96	23			0	23
446	SUMITOMO CORP SP ADR	865613103		10/19/2006	2/28/2011	161	0	141	20			0	20
447	SUMITOMO CORP SP ADR	865613103		1/15/2008	2/28/2011	365	0	341	24			0	24
448	SUMITOMO TR & BKG SPDADR	865625206		4/12/2005	4/1/2011	73	0	93	-20			0	-20
449	SUMITOMO TR & BKG SPDADR	865625206		8/3/2005	4/1/2011	1,606	0	1,990	-384			0	-384
450	SUMITOMO TR & BKG SPDADR	865625206		3/7/2008	4/1/2011	16	0	19	-3			0	-3
451	INTL GAME TECHNOLOGY	459902102		4/21/2010	7/11/2011	466	0	506	-40			0	-40
452	INTL GAME TECHNOLOGY	459902102		4/21/2010	7/18/2011	784	0	856	-72			0	-72
453	INTL GAME TECHNOLOGY	459902102		4/23/2010	7/18/2011	125	0	147	-22			0	-22
454	INTL GAME TECHNOLOGY	459902102		4/23/2010	8/2/2011	329	0	378	-49			0	-49
455	INTL GAME TECHNOLOGY	459902102		4/23/2010	8/3/2011	634	0	756	-122			0	-122
456	INTL GAME TECHNOLOGY	459902102		4/23/2010	8/8/2011	220	0	294	-74			0	-74
457	INTL GAME TECHNOLOGY	459902102		4/29/2010	8/8/2011	330	0	449	-119			0	-119
458	INTL GAME TECHNOLOGY	459902102		4/29/2010	8/11/2011	548	0	791	-243			0	-243
459	INTL GAME TECHNOLOGY	459902102		5/13/2010	8/11/2011	15	0	22	-7			0	-7
460	INTL GAME TECHNOLOGY	459902102		5/13/2010	8/15/2011	297	0	410	-113			0	-113
461	INTL GAME TECHNOLOGY	459902102		5/27/2010	8/15/2011	454	0	569	-115			0	-115
462	INTL GAME TECHNOLOGY	459902102		5/27/2010	8/17/2011	316	0	393	-77			0	-77
463	INTL GAME TECHNOLOGY	459902102		7/6/2010	8/17/2011	332	0	334	-2			0	-2
464	INTL GAME TECHNOLOGY	459902102		7/13/2010	8/17/2011	79	0	80	-1			0	-1

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					Totals	861,133	0	784,445	76,688	0	0	0	76,688
465	INTL GAME TECHNOLOGY	459902102		7/13/2010	8/18/2011	59	0	64	-5			0	-5
466	INTL GAME TECHNOLOGY	459902102		9/28/2010	8/18/2011	607	0	582	25			0	25
467	INTL GAME TECHNOLOGY	459902102		9/28/2010	8/31/2011	78	0	71	7			0	7
468	INTL GAME TECHNOLOGY	459902102		10/7/2010	8/31/2011	609	0	559	50			0	50
469	INTL GAME TECHNOLOGY	459902102		10/7/2010	9/7/2011	306	0	301	5			0	5
470	INTL GAME TECHNOLOGY	459902102		2/28/2011	9/7/2011	350	0	396	-46			0	-46
471	INTL GAME TECHNOLOGY	459902102		2/28/2011	9/15/2011	435	0	479	-44			0	-44
472	INTL GAME TECHNOLOGY	459902102		4/13/2011	9/15/2011	300	0	315	-15			0	-15
473	INTUIT INC COM	461202103		6/17/2010	4/14/2011	264	0	189	75			0	75
474	IRIDIUM COMMUNICATIONS	46269C102		7/12/2010	10/27/2011	350	0	571	-221			0	-221
475	IRIDIUM COMMUNICATIONS	46269C102		7/12/2010	10/28/2011	171	0	280	-109			0	-109
476	IRIDIUM COMMUNICATIONS	46269C102		7/12/2010	10/31/2011	26	0	43	-17			0	-17
477	INVESCO LTD	G491BT108		6/1/2009	9/9/2011	34	0	36	-2			0	-2
478	INVESCO LTD	G491BT108		6/2/2009	9/9/2011	591	0	582	9			0	9
479	INVESCO LTD	G491BT108		6/18/2009	9/9/2011	355	0	354	1			0	1
480	INVESCO LTD	G491BT108		7/9/2009	9/9/2011	338	0	325	13			0	13
481	INVESCO LTD	G491BT108		10/30/2009	9/9/2011	186	0	242	-56			0	-56
482	INVESCO LTD	G491BT108		6/28/2009	12/13/2011	39	0	36	3			0	3
483	INVESCO LTD	G491BT108		10/30/2009	12/13/2011	598	0	681	-83			0	-83
484	MARVELL TECHNOLOGY GROUP	G5876H105		4/28/2011	10/12/2011	75	0	79	-4			0	-4
485	BAKER HUGHES INC	057224107		5/10/2010	2/4/2011	959	0	664	295			0	295
486	BAKER HUGHES INC	057224107		5/27/2010	2/4/2011	137	0	83	54			0	54
487	BAKER HUGHES INC	057224107		5/27/2010	2/22/2011	286	0	167	119			0	119
488	BAKER HUGHES INC	057224107		6/3/2010	2/22/2011	500	0	281	219			0	219
489	BAKER HUGHES INC	057224107		8/5/2010	3/3/2011	1,106	0	682	424			0	424
490	BAKER HUGHES INC	057224107		8/17/2010	3/3/2011	1,383	0	819	564			0	564
491	BAKER HUGHES INC	057224107		9/2/2010	3/4/2011	632	0	359	273			0	273
492	BAKER HUGHES INC	057224107		9/21/2010	3/4/2011	211	0	122	89			0	89
493	BAKER HUGHES INC	057224107		9/21/2010	3/7/2011	70	0	41	29			0	29
494	BAKER HUGHES INC	057224107		9/22/2010	3/7/2011	769	0	447	322			0	322
495	BAKER HUGHES INC	057224107		9/22/2010	3/9/2011	415	0	244	171			0	171
496	BAKER HUGHES INC	057224107		9/24/2010	3/9/2011	1,244	0	731	513			0	513
497	ADR SALE FOR BANCO BRADESCO	059460303		1/1/2001	2/18/2011	11	0	11	0			0	0
498	BARNES & NOBLE INC	067774109		1/26/2009	1/7/2011	978	0	1,105	-127			0	-127
499	BARNES & NOBLE INC	067774109		1/27/2009	1/7/2011	160	0	181	-21			0	-21
500	BARNES & NOBLE INC	067774109		1/27/2009	1/10/2011	660	0	759	-99			0	-99
501	BARNES & NOBLE INC	067774109		1/29/2009	1/10/2011	738	0	846	-108			0	-108
502	BARNES & NOBLE INC	067774109		7/6/2009	1/10/2011	707	0	883	-176			0	-176
503	BARNES & NOBLE INC	067774109		11/25/2009	1/10/2011	581	0	877	-296			0	-296
504	BARNES & NOBLE INC	067774109		11/25/2009	1/11/2011	1,309	0	1,919	-610			0	-610
505	BARNES & NOBLE INC	067774109		11/25/2009	6/24/2011	507	0	687	-180			0	-180
506	BARNES & NOBLE INC	067774109		12/21/2009	6/24/2011	944	0	1,030	-86			0	-86
507	BARNES & NOBLE INC	067774109		12/30/2009	6/24/2011	2,919	0	3,156	-237			0	-237
508	BARNES & NOBLE INC	067774109		1/20/2010	6/24/2011	2,866	0	3,053	-187			0	-187
509	BARRICK GOLD CORPORATION	067901108		12/31/2008	10/27/2011	433	0	333	100			0	100
510	BAXTER INTERNTL INC	071813109		8/27/2009	5/26/2011	826	0	793	33			0	33
511	BAXTER INTERNTL INC	071813109		11/19/2009	5/26/2011	59	0	55	4			0	4
512	BAXTER INTERNTL INC	071813109		2/25/2010	6/28/2011	176	0	172	4			0	4
513	BAXTER INTERNTL INC	071813109		2/25/2010	12/7/2011	1,116	0	1,261	-145			0	-145
514	ISHARES SILVER TR	46428Q109		12/21/2009	8/31/2011	1	0	0	1			0	1
515	ISHARES SILVER TR	46428Q109		2/23/2009	8/31/2011	0	0	0	0			0	0
516	ISHARES SILVER TR	46428Q109		3/20/2009	8/31/2011	2	0	1	1			0	1
517	ISHARES SILVER TR	46428Q109		5/11/2009	8/31/2011	2	0	1	1			0	1
518	ISHARES SILVER TR	46428Q109		5/11/2009	9/30/2011	2	0	1	1			0	1
519	ISHARES SILVER TR	46428Q109		3/20/2009	9/30/2011	2	0	1	1			0	1
520	ISHARES SILVER TR	46428Q109		2/23/2009	9/30/2011	0	0	0	0			0	0
521	ISHARES SILVER TR	46428Q109		12/21/2009	9/30/2011	1	0	0	1			0	1
522	DRESSER RAND GROUP INC	261608103		10/11/2010	11/9/2011	300	0	229	71			0	71

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	Amount
Long Term CG Distributions	1,537
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
					Totals	861,133	0	784,445	76,688	0	0	0	76,688
523	DRESSER RAND GROUP INC	261608103		11/5/2010	11/9/2011	250	0	189	61			0	61
524	EQT CORP	26884L109		3/11/2010	2/8/2011	623	0	575	48			0	48
525	EQT CORP	26884L109		3/25/2010	2/8/2011	336	0	293	43			0	43
526	EQT CORP	26884L109		3/25/2010	2/14/2011	434	0	377	57			0	57
527	EQT CORP	26884L109		6/7/2010	2/14/2011	337	0	272	65			0	65
528	EQT CORP	26884L109		6/7/2010	4/12/2011	285	0	233	52			0	52
529	EQT CORP	26884L109		6/7/2010	5/11/2011	356	0	272	84			0	84
530	EQT CORP	26884L109		6/7/2010	5/16/2011	696	0	544	152			0	152
531	EQT CORP	26884L109		6/7/2010	6/15/2011	406	0	311	95			0	95
532	BAXTER INTERNTL INC	071813109		4/23/2010	12/7/2011	558	0	544	14			0	14
533	BAXTER INTERNTL INC	071813109		4/23/2010	12/8/2011	750	0	741	9			0	9
534	BAXTER INTERNTL INC	071813109		5/4/2010	12/8/2011	550	0	502	48			0	48
535	BAXTER INTERNTL INC	071813109		5/5/2010	12/8/2011	150	0	136	14			0	14
536	BAXTER INTERNTL INC	071813109		5/5/2010	12/12/2011	499	0	453	46			0	46
537	BAXTER INTERNTL INC	071813109		5/18/2010	12/12/2011	949	0	822	127			0	127
538	BAXTER INTERNTL INC	071813109		5/18/2010	12/14/2011	196	0	173	23			0	23
539	BAXTER INTERNTL INC	071813109		1/14/2011	12/14/2011	489	0	504	-15			0	-15
540	BAXTER INTERNTL INC	071813109		1/14/2011	12/16/2011	193	0	202	-9			0	-9
541	BAXTER INTERNTL INC	071813109		10/26/2011	12/16/2011	483	0	547	-64			0	-64
542	BIG LOTS INC COM	089302103		6/18/2010	7/27/2011	288	0	281	7			0	7
543	BIG LOTS INC COM	089302103		6/18/2010	11/14/2011	492	0	421	71			0	71
544	EXELON CORPORATION	30161N101		10/16/2008	8/24/2011	212	0	250	-38			0	-38
545	EXELON CORPORATION	30161N101		10/29/2008	8/24/2011	127	0	158	-31			0	-31
546	EXELON CORPORATION	30161N101		2/25/2009	8/24/2011	296	0	338	-42			0	-42
547	EXELON CORPORATION	30161N101		2/25/2009	8/25/2011	384	0	434	-50			0	-50
548	EXELON CORPORATION	30161N101		3/11/2009	8/25/2011	298	0	280	18			0	18
549	EXELON CORPORATION	30161N101		3/11/2009	9/14/2011	338	0	320	18			0	18
550	EXELON CORPORATION	30161N101		4/30/2009	9/14/2011	338	0	374	-36			0	-36
551	EXTRA SPACE STORAGE INC	30225T102		9/29/2008	1/31/2011	115	0	93	22			0	22
552	FLUOR CORP NEW DEL COM	343412102		8/2/2010	4/4/2011	514	0	348	166			0	166
553	EXTRA SPACE STORAGE INC	30225T102		11/24/2008	1/31/2011	210	0	87	123			0	123
554	EXTRA SPACE STORAGE INC	30225T102		11/24/2008	10/31/2011	1,926	0	676	1,250			0	1,250
555	FIFTH THIRD BANCORP	316773100		11/5/2010	3/2/2011	361	0	363	-2			0	-2
556	EXXON MOBIL CORP COM	30231G102		3/15/2010	3/25/2011	1,423	0	1,129	294			0	294
557	EXXON MOBIL CORP COM	30231G102		3/15/2010	4/26/2011	699	0	531	168			0	168
558	FLUOR CORP NEW DEL COM	343412102		8/2/2010	4/12/2011	137	0	99	38			0	38
559	EXXON MOBIL CORP COM	30231G102		3/15/2010	8/3/2011	1,455	0	1,261	194			0	194
560	EXXON MOBIL CORP COM	30231G102		3/15/2010	9/22/2011	1,385	0	1,328	57			0	57
561	FLUOR CORP NEW DEL COM	343412102		8/2/2010	5/18/2011	1,023	0	745	278			0	278
562	EXXON MOBIL CORP COM	30231G102		3/15/2010	9/28/2011	959	0	863	96			0	96
563	EXXON MOBIL CORP COM	30231G102		7/13/2010	11/28/2011	1,207	0	954	253			0	253
564	EXXON MOBIL CORP COM	30231G102		7/13/2010	12/13/2011	483	0	358	125			0	125
565	FMC CORP COM NEW	302491303		7/22/2010	8/19/2011	551	0	478	73			0	73
566	FLUOR CORP NEW DEL COM	343412102		8/12/2010	5/18/2011	409	0	280	129			0	129
567	FMC CORP COM NEW	302491303		7/22/2010	9/14/2011	215	0	179	36			0	36
568	FDL R INV TR SBI NEW MD	313747206		4/2/2007	12/13/2011	445	0	454	-9			0	-9
569	FDL R INV TR SBI NEW MD	313747206		9/17/2007	12/13/2011	178	0	169	9			0	9
570	FLUOR CORP NEW DEL COM	343412102		8/12/2010	8/9/2011	420	0	373	47			0	47
571	FDL R INV TR SBI NEW MD	313747206		12/24/2007	12/15/2011	180	0	169	11			0	11
572	FDL R INV TR SBI NEW MD	313747206		5/16/2008	12/15/2011	541	0	506	35			0	35
573	FIFTH THIRD BANCORP	316773100		7/1/2009	3/2/2011	1,082	0	561	521			0	521
574	FLUOR CORP NEW DEL COM	343412102		8/18/2010	8/9/2011	210	0	190	20			0	20
575	FIFTH THIRD BANCORP	316773100		7/31/2009	3/2/2011	610	0	417	193			0	193
576	FLUOR CORP NEW DEL COM	343412102		8/19/2010	8/9/2011	263	0	236	27			0	27
577	FLUOR CORP NEW DEL COM	343412102		9/2/2010	8/9/2011	105	0	95	10			0	10
578	FLUOR CORP NEW DEL COM	343412102		10/18/2010	8/9/2011	525	0	503	22			0	22
579	FLUOR CORP NEW DEL COM	343412102		11/5/2010	8/9/2011	210	0	216	-6			0	-6
580	FLUOR CORP NEW DEL COM	343412102		11/15/2010	10/21/2011	3,854	0	3,944	-90			0	-90

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	Amount
Long Term CG Distributions	1,537
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					Totals	861,133	0	784,445	76,688	0	0	0	76,688
581	FLOWSERVE CORP	34354P105		4/7/2010	8/17/2011	457	0	576	-119			0	-119
582	FLOWSERVE CORP	34354P105		4/19/2010	8/17/2011	183	0	230	-47			0	-47
583	FLOWSERVE CORP	34354P105		4/22/2010	8/17/2011	274	0	343	-69			0	-69
584	FLOWSERVE CORP	34354P105		5/5/2010	8/17/2011	183	0	211	-28			0	-28
585	LAS VEGAS SANDS CORP	517834107		5/20/2010	6/24/2011	629	0	327	302			0	302
586	LAS VEGAS SANDS CORP	517834107		5/20/2010	7/1/2011	1,257	0	593	664			0	664
587	LAS VEGAS SANDS CORP	517834107		5/20/2010	11/28/2011	1,255	0	573	682			0	682
588	EQT CORP	26884L109		6/7/2010	7/13/2011	272	0	194	78			0	78
589	EQT CORP	26884L109		6/7/2010	7/18/2011	460	0	311	149			0	149
590	EQT CORP	26884L109		6/7/2010	7/25/2011	433	0	272	161			0	161
591	EQT CORP	26884L109		6/7/2010	8/2/2011	509	0	311	198			0	198
592	EQT CORP	26884L109		6/9/2010	8/2/2011	637	0	393	244			0	244
593	EQT CORP	26884L109		6/9/2010	8/4/2011	293	0	197	96			0	96
594	EQT CORP	26884L109		9/1/2010	8/4/2011	293	0	169	124			0	124
595	EQT CORP	26884L109		9/1/2010	9/29/2011	914	0	541	373			0	373
596	EQT CORP	26884L109		9/1/2010	10/26/2011	538	0	270	268			0	268
597	EQT CORP	26884L109		9/1/2010	11/16/2011	122	0	68	54			0	54
598	EQT CORP	26884L109		9/2/2010	11/16/2011	245	0	136	109			0	109
599	EQT CORP	26884L109		9/2/2010	11/18/2011	119	0	68	51			0	51
600	EQT CORP	26884L109		9/9/2010	11/18/2011	594	0	346	248			0	248
601	EQT CORP	26884L109		9/9/2010	11/23/2011	618	0	381	237			0	237
602	EQT CORP	26884L109		9/9/2010	11/28/2011	114	0	69	45			0	45
603	EQT CORP	26884L109		9/24/2010	11/28/2011	514	0	303	211			0	211
604	EQT CORP	26884L109		10/13/2010	11/28/2011	57	0	38	19			0	19
605	EQT CORP	26884L109		10/13/2010	11/30/2011	304	0	189	115			0	115
606	EQT CORP	26884L109		3/16/2011	11/30/2011	425	0	319	106			0	106
607	EATON CORP	278058102		6/9/2010	3/3/2011	1,772	0	1,100	672			0	672
608	EATON CORP	278058102		9/2/2010	3/3/2011	111	0	76	35			0	35
609	EBAY INC COM	278642103		1/29/2010	5/6/2011	918	0	645	273			0	273
610	EBAY INC COM	278642103		1/29/2010	6/24/2011	785	0	622	163			0	163
611	EBAY INC COM	278642103		1/29/2010	7/1/2011	1,821	0	1,290	531			0	531
612	EBAY INC COM	278642103		5/10/2010	7/1/2011	65	0	45	20			0	20
613	EBAY INC COM	278642103		5/10/2010	9/12/2011	1,070	0	841	229			0	229
614	EBAY INC COM	278642103		7/22/2010	9/12/2011	231	0	170	61			0	61
615	EBAY INC COM	278642103		7/22/2010	9/12/2011	553	0	404	149			0	149
616	EBAY INC COM	278642103		7/22/2010	9/19/2011	719	0	467	252			0	252
617	EBAY INC COM	278642103		7/22/2010	9/28/2011	1,774	0	1,168	606			0	606
618	EBAY INC COM	278642103		7/22/2010	10/12/2011	433	0	276	157			0	157
619	EBAY INC COM	278642103		7/22/2010	11/1/2011	1,155	0	786	369			0	369
620	EBAY INC COM	278642103		10/5/2010	11/1/2011	593	0	467	126			0	126
621	ISHARES SILVER TR	46428Q109		2/23/2009	9/30/2011	0	0	0	0			0	0
622	ISHARES SILVER TR	46428Q109		2/23/2009	10/31/2011	0	0	0	0			0	0
623	ISHARES SILVER TR	46428Q109		12/21/2009	10/31/2011	1	0	0	1			0	1
624	LENNAR CORP CL A	526057104		4/25/2011	11/28/2011	753	0	869	-116			0	-116
625	LIBERTY PPTY TR SBI	531172104		9/11/2006	12/13/2011	552	0	910	-358			0	-358
626	LIBERTY PPTY TR SBI	531172104		1/30/2007	12/13/2011	116	0	206	-90			0	-90
627	LIBERTY PPTY TR SBI	531172104		1/30/2007	12/15/2011	60	0	103	-43			0	-43
628	LIBERTY PPTY TR SBI	531172104		9/14/2007	12/15/2011	420	0	542	-122			0	-122
629	LIBERTY PPTY TR SBI	531172104		11/1/2007	12/15/2011	210	0	256	-46			0	-46
630	LINCOLN NTL CORP IND NPV	534187109		1/10/2011	8/9/2011	478	0	671	-193			0	-193
631	LINCOLN NTL CORP IND NPV	534187109		1/10/2011	8/17/2011	852	0	1,109	-257			0	-257
632	LINCOLN NTL CORP IND NPV	534187109		1/10/2011	8/19/2011	183	0	263	-80			0	-80
633	LINCOLN NTL CORP IND NPV	534187109		1/12/2011	8/19/2011	751	0	1,094	-343			0	-343
634	LINCOLN NTL CORP IND NPV	534187109		1/20/2011	8/19/2011	203	0	287	-84			0	-84
635	LINCOLN NTL CORP IND NPV	534187109		1/24/2011	8/19/2011	345	0	496	-151			0	-151
636	LINCOLN NTL CORP IND NPV	534187109		1/26/2011	8/19/2011	102	0	147	-45			0	-45
637	LINCOLN NTL CORP IND NPV	534187109		2/4/2011	8/19/2011	81	0	121	-40			0	-40
638	LINCOLN NTL CORP IND NPV	534187109		4/14/2011	8/19/2011	81	0	114	-33			0	-33

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					Totals	861,133	0	784,445	76,688	0	0	0	76,688
639	LLOYDS BANKING GROUP PLC	539439109		8/6/2010	12/1/2011	358	0	1,207	-849			0	-849
640	LLOYDS BANKING GROUP PLC	539439109		8/9/2010	12/1/2011	232	0	774	-542			0	-542
641	LLOYDS BANKING GROUP PLC	539439109		8/9/2010	12/2/2011	208	0	657	-449			0	-449
642	LLOYDS BANKING GROUP PLC	539439109		9/30/2011	12/2/2011	170	0	246	-76			0	-76
643	LLOYDS BANKING GROUP PLC	539439109		10/3/2011	12/2/2011	137	0	193	-56			0	-56
644	LORILLARD INC	544147101		3/2/2011	10/12/2011	353	0	235	118			0	118
645	LORILLARD INC	544147101		3/2/2011	10/19/2011	691	0	469	222			0	222
646	LOWE'S COMPANIES INC	548661107		9/12/2011	12/13/2011	701	0	554	147			0	147
647	LOWE'S COMPANIES INC	548661107		9/12/2011	12/15/2011	173	0	134	39			0	39
648	LOWE'S COMPANIES INC	548661107		9/13/2011	12/15/2011	592	0	464	128			0	128
649	MGM RESORTS INTERNATIONL	552953101		11/24/2008	1/7/2011	1,673	0	1,147	526			0	526
650	MGM RESORTS INTERNATIONL	552953101		1/20/2009	1/7/2011	4,940	0	2,725	2,215			0	2,215
651	MGM RESORTS INTERNATIONL	552953101		1/20/2009	3/1/2011	14	0	9	5			0	5
652	MGM RESORTS INTERNATIONL	552953101		7/31/2009	3/1/2011	515	0	277	238			0	238
653	MGM RESORTS INTERNATIONL	552953101		7/31/2009	4/1/2011	999	0	539	460			0	460
654	MGM RESORTS INTERNATIONL	552953101		7/31/2009	11/4/2011	1,125	0	765	360			0	360
655	MGM RESORTS INTERNATIONL	552953101		11/11/2009	11/4/2011	471	0	484	-13			0	-13
656	MARATHON OIL CORP	565849106		3/5/2010	1/14/2011	470	0	335	135			0	135
657	MARATHON OIL CORP	565849106		3/5/2010	1/18/2011	214	0	152	62			0	62
658	MARATHON OIL CORP	565849106		3/8/2010	1/18/2011	470	0	341	129			0	129
659	MARATHON OIL CORP	565849106		3/8/2010	2/2/2011	683	0	464	219			0	219
660	MARATHON OIL CORP	565849106		3/8/2010	2/8/2011	736	0	495	241			0	241
661	MARATHON OIL CORP	565849106		3/8/2010	3/2/2011	254	0	155	99			0	99
662	PUBLICIS GROUPE SPON ADR	74463M106		3/23/2010	12/7/2011	1,717	0	1,544	173			0	173
663	RALCORP HLDGS INC NEW	751028101		6/22/2007	5/23/2011	175	0	109	66			0	66
664	RALCORP HLDGS INC NEW	751028101		6/28/2007	5/23/2011	963	0	585	378			0	378
665	ROCHE HLDG LTD SPN ADR	771195104		2/7/2008	8/19/2011	654	0	712	-58			0	-58
666	SAIC INC	78390X101		4/22/2010	9/28/2011	463	0	698	-235			0	-235
667	SEI INVT CO PA PV $0 01	784117103		5/13/2011	12/19/2011	551	0	784	-233			0	-233
668	SPX CORP COM	784635104		6/22/2009	2/25/2011	941	0	536	405			0	405
669	SPX CORP COM	784635104		11/20/2009	2/25/2011	627	0	427	200			0	200
670	SPX CORP COM	784635104		11/20/2009	8/11/2011	215	0	213	2			0	2
671	SPX CORP COM	784635104		11/20/2009	8/19/2011	51	0	53	-2			0	-2
672	SPX CORP COM	784635104		8/26/2010	8/19/2011	101	0	115	-14			0	-14
673	SPX CORP COM	784635104		9/2/2010	8/19/2011	101	0	121	-20			0	-20
674	SPX CORP COM	784635104		10/4/2010	8/19/2011	253	0	319	-66			0	-66
675	SPX CORP COM	784635104		12/2/2010	8/19/2011	202	0	274	-72			0	-72
676	SPX CORP COM	784635104		12/13/2010	8/19/2011	101	0	143	-42			0	-42
677	SPDR GOLD TRUST	78463V107		12/31/2008	1/5/2011	1	0	0	1			0	1
678	JSC MMC NORILSK NCKL ADR	46626D108		1/20/2009	11/3/2011	31	0	4	27			0	27
679	JSC MMC NORILSK NCKL ADR	46626D108		6/10/2009	11/3/2011	184	0	65	119			0	119
680	JSC MMC NORILSK NCKL ADR	46626D108		6/11/2009	11/3/2011	3,427	0	1,230	2,197			0	2,197
681	JSC MMC NORILSK NCKL ADR	46626D108		6/11/2009	11/3/2011	337	0	127	210			0	210
682	JARDEN CORP	471109108		8/18/2009	8/23/2011	414	0	352	62			0	62
683	JARDEN CORP	471109108		8/19/2009	8/23/2011	553	0	463	90			0	90
684	JARDEN CORP	471109108		8/24/2009	8/23/2011	55	0	50	5			0	5
685	JOHNSON AND JOHNSON COM	478160104		1/22/2009	5/19/2011	1,193	0	1,009	184			0	184
686	JOHNSON AND JOHNSON COM	478160104		1/23/2009	5/19/2011	199	0	167	32			0	32
687	JOHNSON AND JOHNSON COM	478160104		1/23/2009	7/1/2011	1,138	0	946	192			0	192
688	KELLOGG CO	487836AS7		6/10/2008	4/1/2011	2,000	0	2,000	0			0	0
689	KENNAMETAL INC	489170100		12/13/2010	6/27/2011	519	0	504	15			0	15
690	ISHARES SILVER TR	46428Q109		2/23/2009	10/31/2011	0	0	0	0			0	0
691	ISHARES SILVER TR	46428Q109		5/11/2009	10/31/2011	2	0	1	1			0	1
692	ISHARES SILVER TR	46428Q109		3/20/2009	10/31/2011	2	0	1	1			0	1
693	ISHARES SILVER TR	46428Q109		2/23/2009	11/30/2011	0	0	0	0			0	0
694	ISHARES SILVER TR	46428Q109		12/21/2009	11/30/2011	1	0	0	1			0	1
695	ISHARES SILVER TR	46428Q109		5/11/2009	11/30/2011	2	0	1	1			0	1
696	ISHARES SILVER TR	46428Q109		3/20/2009	11/30/2011	2	0	1	1			0	1

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	Amount
Long Term CG Distributions	1,537
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	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
					Totals	861,133	0	784,445	76,688	0	0	0	76,688
697	ISHARES SILVER TR	46428Q109		2/23/2009	11/30/2011	0	0	0	0			0	0
698	ISHARES SILVER TR	46428Q109		2/23/2009	12/13/2011	863	0	409	454			0	454
699	ISHARES SILVER TR	46428Q109		3/20/2009	12/31/2011	2	0	1	1			0	1
700	ISHARES SILVER TR	46428Q109		12/21/2009	12/31/2011	1	0	0	1			0	1
701	ISHARES SILVER TR	46428Q109		2/23/2009	12/31/2011	0	0	0	0			0	0
702	ISHARES SILVER TR	46428Q109		5/11/2009	12/31/2011	2	0	1	1			0	1
703	JSC MMC NORILSK NCKL ADR	46626D108		9/17/2008	11/3/2011	490	0	180	310			0	310
704	JSC MMC NORILSK NCKL ADR	46626D108		12/31/2008	11/3/2011	306	0	65	241			0	241
705	KENNAMETAL INC	489170100		12/13/2010	7/11/2011	132	0	116	16			0	16
706	KENNAMETAL INC	489170100		12/13/2010	7/21/2011	134	0	116	18			0	18
707	KENNAMETAL INC	489170100		12/13/2010	8/8/2011	224	0	272	-48			0	-48
708	KENNAMETAL INC	489170100		12/16/2010	8/8/2011	416	0	499	-83			0	-83
709	KENNAMETAL INC	489170100		12/17/2010	8/8/2011	160	0	191	-31			0	-31
710	KENNAMETAL INC	489170100		12/21/2010	8/8/2011	288	0	344	-56			0	-56
711	KENNAMETAL INC	489170100		2/7/2011	8/8/2011	320	0	403	-83			0	-83
712	KENNAMETAL INC	489170100		3/2/2011	8/8/2011	160	0	194	-34			0	-34
713	KENNAMETAL INC	489170100		4/14/2011	8/8/2011	192	0	235	-43			0	-43
714	KIMCO REALTY CORP MD COM	49446R109		8/11/2011	12/28/2011	412	0	419	-7			0	-7
715	KIMCO REALTY CORP MD COM	49446R109		8/11/2011	12/28/2011	99	0	101	-2			0	-2
716	KINGFISHER PLC SP ADR	495724403		2/12/2010	12/7/2011	719	0	624	95			0	95
717	MCDERMOTT INTL INC	580037109		2/14/2011	11/16/2011	70	0	138	-68			0	-68
718	MCDERMOTT INTL INC	580037109		2/25/2011	11/16/2011	222	0	432	-210			0	-210
719	MCDERMOTT INTL INC	580037109		3/2/2011	11/16/2011	210	0	434	-224			0	-224
720	MCDERMOTT INTL INC	580037109		3/8/2011	11/16/2011	140	0	303	-163			0	-163
721	MCDERMOTT INTL INC	580037109		3/9/2011	11/16/2011	129	0	275	-146			0	-146
722	MCDERMOTT INTL INC	580037109		3/14/2011	11/16/2011	164	0	339	-175			0	-175
723	MCDERMOTT INTL INC	580037109		3/21/2011	11/16/2011	129	0	269	-140			0	-140
724	SPDR GOLD TRUST	78463V107		7/6/2009	1/5/2011	1	0	0	1			0	1
725	SPDR GOLD TRUST	78463V107		11/24/2008	1/5/2011	0	0	0	0			0	0
726	SPDR GOLD TRUST	78463V107		12/31/2008	1/5/2011	0	0	0	0			0	0
727	SPDR GOLD TRUST	78463V107		11/24/2008	2/4/2011	0	0	0	0			0	0
728	SPDR GOLD TRUST	78463V107		7/6/2009	2/4/2011	1	0	0	1			0	1
729	SPDR GOLD TRUST	78463V107		12/31/2008	2/4/2011	0	0	0	0			0	0
730	SPDR GOLD TRUST	78463V107		12/31/2008	2/4/2011	1	0	0	1			0	1
731	SPDR GOLD TRUST	78463V107		3/23/2009	2/4/2011	0	0	0	0			0	0
732	SPDR GOLD TRUST	78463V107		11/24/2008	3/3/2011	0	0	0	0			0	0
733	SPDR GOLD TRUST	78463V107		7/6/2009	3/3/2011	1	0	0	1			0	1
734	SPDR GOLD TRUST	78463V107		12/31/2008	3/3/2011	0	0	0	0			0	0
735	SPDR GOLD TRUST	78463V107		3/23/2009	3/3/2011	0	0	0	0			0	0
736	SPDR GOLD TRUST	78463V107		12/31/2008	3/3/2011	0	0	0	0			0	0
737	SPDR GOLD TRUST	78463V107		12/31/2008	4/7/2011	0	0	0	0			0	0
738	SPDR GOLD TRUST	78463V107		7/6/2009	4/7/2011	1	0	0	1			0	1
739	SPDR GOLD TRUST	78463V107		11/24/2008	4/7/2011	0	0	0	0			0	0
740	SPDR GOLD TRUST	78463V107		12/31/2008	4/7/2011	1	0	0	1			0	1
741	SPDR GOLD TRUST	78463V107		3/23/2009	4/7/2011	0	0	0	0			0	0
742	SPDR GOLD TRUST	78463V107		7/6/2009	5/9/2011	1	0	0	1			0	1
743	SPDR GOLD TRUST	78463V107		12/31/2008	5/9/2011	1	0	0	1			0	1
744	SPDR GOLD TRUST	78463V107		11/24/2008	5/9/2011	0	0	0	0			0	0
745	SPDR GOLD TRUST	78463V107		3/23/2009	5/9/2011	0	0	0	0			0	0
746	SPDR GOLD TRUST	78463V107		12/31/2008	5/9/2011	0	0	0	0			0	0
747	SPDR GOLD TRUST	78463V107		12/31/2008	6/8/2011	0	0	0	0			0	0
748	SPDR GOLD TRUST	78463V107		3/23/2009	6/8/2011	0	0	0	0			0	0
749	BOEING COMPANY	097023105		3/15/2010	10/27/2011	1,028	0	1,039	-11			0	-11
750	BOEING COMPANY	097023105		3/15/2010	12/13/2011	568	0	554	14			0	14
751	BOSTON PPTYS INC	101121101		9/11/2006	1/31/2011	189	0	205	-16			0	-16
752	BOSTON PPTYS INC	101121101		9/11/2006	12/15/2011	764	0	822	-58			0	-58
753	BROOKFIELD OFFICE PROP	112900121		5/13/2011	5/23/2011	8	0	4	4			0	4
754	CBS CORP NEW CL B	124857202		8/13/2010	6/8/2011	840	0	453	387			0	387

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					Totals	861,133	0	784,445	76,688	0	0	0	76,688
755	CBS CORP NEW CL B	124857202		8/13/2010	7/1/2011	143	0	71	72			0	72
756	CBS CORP NEW CL B	124857202		8/13/2010	7/8/2011	426	0	212	214			0	214
757	CBS CORP NEW CL B	124857202		8/13/2010	7/21/2011	174	0	85	89			0	89
758	CBS CORP NEW CL B	124857202		8/13/2010	7/28/2011	140	0	71	69			0	69
759	CBS CORP NEW CL B	124857202		8/13/2010	8/19/2011	341	0	212	129			0	129
760	SPDR GOLD TRUST	78463V107		3/23/2009	1/5/2011	0	0	0	0			0	0
761	CBS CORP NEW CL B	124857202		8/19/2010	8/19/2011	318	0	197	121			0	121
762	CBS CORP NEW CL B	124857202		8/19/2010	9/13/2011	336	0	212	124			0	124
763	CBS CORP NEW CL B	124857202		8/19/2010	12/22/2011	105	0	56	49			0	49
764	CBS CORP NEW CL B	124857202		9/2/2010	12/22/2011	157	0	90	67			0	67
765	CBS CORP NEW CL B	124857202		9/27/2010	12/22/2011	183	0	112	71			0	71
766	CIT GROUP INC NEW	125581801		1/7/2011	2/4/2011	477	0	476	1			0	1
767	CIT GROUP INC NEW	125581801		1/7/2011	3/25/2011	1,088	0	1,238	-150			0	-150
768	CIT GROUP INC NEW	125581801		1/7/2011	12/22/2011	652	0	857	-205			0	-205
769	CIT GROUP INC NEW	125581801		1/10/2011	12/22/2011	398	0	518	-120			0	-120
770	CMS ENERGY CORP	125896100		6/25/2010	3/2/2011	479	0	382	97			0	97
771	CMS ENERGY CORP	125896100		6/25/2010	3/25/2011	555	0	444	111			0	111
772	CMS ENERGY CORP	125896100		6/25/2010	3/28/2011	560	0	444	116			0	116
773	CMS ENERGY CORP	125896100		6/25/2010	4/5/2011	1,444	0	1,132	312			0	312
774	CMS ENERGY CORP	125896100		7/8/2010	4/5/2011	273	0	215	58			0	58
775	CVS CAREMARK CORP	126650100		10/21/2010	5/25/2011	647	0	529	118			0	118
776	CVS CAREMARK CORP	126650100		10/21/2010	12/13/2011	414	0	342	72			0	72
777	CAMDEN PPTY TR COM SBI	133131102		11/24/2008	3/2/2011	2,141	0	836	1,305			0	1,305
778	CAMDEN PPTY TR COM SBI	133131102		1/29/2009	3/2/2011	732	0	372	360			0	360
779	CAMDEN PPTY TR COM SBI	133131102		4/27/2009	3/2/2011	225	0	102	123			0	123
780	CAMDEN PPTY TR COM SBI	133131102		4/27/2009	3/3/2011	398	0	179	219			0	219
781	CAMDEN PPTY TR COM SBI	133131102		4/27/2009	12/13/2011	169	0	77	92			0	92
782	CAMDEN PPTY TR COM SBI	133131102		7/24/2009	12/13/2011	676	0	344	332			0	332
783	CAMDEN PPTY TR COM SBI	133131102		7/24/2009	12/15/2011	116	0	57	59			0	59
784	CAMDEN PPTY TR COM SBI	133131102		7/12/2010	12/15/2011	699	0	517	182			0	182
785	CAMDEN PPTY TR COM SBI	133131102		7/15/2010	12/15/2011	58	0	44	14			0	14
786	CANADIAN NATL RAILWAY CO	136375102		3/11/2010	11/4/2011	706	0	510	196			0	196
787	CANADIAN NATL RAILWAY CO	136375102		3/11/2010	11/7/2011	79	0	57	22			0	22
788	CANADIAN NATL RAILWAY CO	136375102		3/12/2010	11/7/2011	395	0	287	108			0	108
789	CANADIAN NATURAL RES LTD	136385101		11/24/2008	12/6/2011	3,483	0	1,674	1,809			0	1,809
790	CATERPILLAR INC DEL	149123101		11/20/2007	3/1/2011	1,509	0	1,038	471			0	471
791	DEVON ENERGY CORP NEW	25179M103		4/2/2009	1/20/2011	81	0	49	32			0	32
792	DEVON ENERGY CORP NEW	25179M103		4/2/2009	1/25/2011	508	0	294	214			0	214
793	DEVON ENERGY CORP NEW	25179M103		7/1/2009	1/25/2011	508	0	340	168			0	168
794	DEVON ENERGY CORP NEW	25179M103		7/1/2009	3/25/2011	924	0	566	358			0	358
795	DEVON ENERGY CORP NEW	25179M103		7/6/2009	3/25/2011	185	0	100	85			0	85
796	DEVON ENERGY CORP NEW	25179M103		7/9/2009	3/25/2011	370	0	205	165			0	165
797	DEVON ENERGY CORP NEW	25179M103		8/3/2009	3/25/2011	370	0	244	126			0	126
798	DEVON ENERGY CORP NEW	25179M103		8/3/2009	3/30/2011	369	0	244	125			0	125
799	DEVON ENERGY CORP NEW	25179M103		8/3/2009	5/3/2011	266	0	183	83			0	83
800	DEVON ENERGY CORP NEW	25179M103		10/14/2009	5/3/2011	177	0	141	36			0	36
801	FLOWSERVE CORP	34354P105		5/6/2010	8/17/2011	91	0	113	-22			0	-22
802	DIAMOND OFFSHORE DRLNG	25271C102		4/1/2011	10/10/2011	577	0	786	-209			0	-209
803	GAP INC DELAWARE	364760108		3/31/2011	12/6/2011	831	0	1,003	-172			0	-172
804	OAO GAZPROM SPON ADR	368287207		10/10/2007	4/20/2011	848	0	1,221	-373			0	-373
805	GENERAL ELEC CAP CORP	36962G3H5		9/17/2008	11/21/2011	2,183	0	1,788	395			0	395
806	GOLDCORP INC	380956409		12/5/2008	1/7/2011	472	0	233	239			0	239
807	DEVON ENERGY CORP NEW	25179M103		10/14/2009	5/19/2011	414	0	352	62			0	62
808	DEVON ENERGY CORP NEW	25179M103		10/14/2009	5/23/2011	894	0	775	119			0	119
809	DEVON ENERGY CORP NEW	25179M103		10/14/2009	6/7/2011	896	0	775	121			0	121
810	DEVON ENERGY CORP NEW	25179M103		10/14/2009	6/8/2011	730	0	634	96			0	96
811	DEVON ENERGY CORP NEW	25179M103		10/14/2009	6/16/2011	698	0	634	64			0	64
812	DEVON ENERGY CORP NEW	25179M103		10/14/2009	6/17/2011	847	0	775	72			0	72

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					Totals	861,133	0	784,445	76,688	0	0	0	76,688
813	DEVON ENERGY CORP NEW	25179M103		10/14/2009	6/20/2011	458	0	422	36			0	36
814	DEVON ENERGY CORP NEW	25179M103		12/11/2009	6/20/2011	76	0	64	12			0	12
815	DEVON ENERGY CORP NEW	25179M103		4/1/2010	6/20/2011	229	0	196	33			0	33
816	DEVON ENERGY CORP NEW	25179M103		4/1/2010	6/21/2011	776	0	655	121			0	121
817	DEVON ENERGY CORP NEW	25179M103		4/1/2010	12/13/2011	442	0	458	-16			0	-16
818	DIAMOND OFFSHORE DRLNG	25271C102		3/18/2011	9/9/2011	1,177	0	1,443	-266			0	-266
819	DIAMOND OFFSHORE DRLNG	25271C102		3/18/2011	9/14/2011	187	0	228	-41			0	-41
820	DIAMOND OFFSHORE DRLNG	25271C102		3/21/2011	9/14/2011	500	0	620	-120			0	-120
821	DIAMOND OFFSHORE DRLNG	25271C102		3/21/2011	9/16/2011	764	0	930	-166			0	-166
822	DIAMOND OFFSHORE DRLNG	25271C102		3/22/2011	9/16/2011	573	0	705	-132			0	-132
823	DIAMOND OFFSHORE DRLNG	25271C102		3/22/2011	9/19/2011	61	0	78	-17			0	-17
824	DIAMOND OFFSHORE DRLNG	25271C102		3/24/2011	9/19/2011	552	0	700	-148			0	-148
825	DIAMOND OFFSHORE DRLNG	25271C102		3/24/2011	9/20/2011	127	0	156	-29			0	-29
826	DIAMOND OFFSHORE DRLNG	25271C102		3/25/2011	9/20/2011	699	0	858	-159			0	-159
827	DIAMOND OFFSHORE DRLNG	25271C102		3/29/2011	9/26/2011	572	0	784	-212			0	-212
828	GOLDCORP INC	380956409		6/2/2009	1/7/2011	988	0	898	90			0	90
829	GOLDCORP INC	380956409		6/2/2009	3/1/2011	1,387	0	1,093	294			0	294
830	GOLDCORP INC	380956409		6/2/2009	9/29/2011	1,425	0	1,250	175			0	175
831	GOLDCORP INC	380956409		6/2/2009	10/21/2011	224	0	195	29			0	29
832	GOLDCORP INC	380956409		6/2/2009	12/6/2011	1,670	0	1,250	420			0	420
833	MCDONALDS CORP COM	580135101		1/16/2008	12/13/2011	883	0	478	405			0	405
834	MCDONALDS CORP COM	580135101		5/16/2008	12/13/2011	196	0	121	75			0	75
835	MCDONALDS CORP COM	580135101		2/12/2009	12/13/2011	1,373	0	792	581			0	581
836	MCDONALDS CORP COM	580135101		2/12/2009	12/15/2011	1,572	0	905	667			0	667
837	MCDONALDS CORP COM	580135101		5/11/2009	12/15/2011	982	0	543	439			0	439
838	MECHEL OAO ADR	583840103		1/14/2011	9/30/2011	481	0	1,538	-1,057			0	-1,057
839	MECHEL OAO ADR	583840103		1/18/2011	9/30/2011	143	0	466	-323			0	-323
840	MECHEL OAO ADR	583840103		7/13/2011	9/30/2011	328	0	785	-457			0	-457
841	MECHEL OAO ADR	583840103		7/14/2011	9/30/2011	61	0	148	-87			0	-87
842	MEDTRONIC INC COM	585055106		1/7/2011	4/25/2011	404	0	366	38			0	38
843	MEDTRONIC INC COM	585055106		1/7/2011	5/31/2011	242	0	220	22			0	22
844	MEDTRONIC INC COM	585055106		1/7/2011	10/27/2011	418	0	439	-21			0	-21
845	MEDTRONIC INC COM	585055106		1/7/2011	12/6/2011	1,046	0	1,062	-16			0	-16
846	MERCK AND CO INC SHS	58933Y105		11/24/2010	2/9/2011	331	0	351	-20			0	-20
847	MERCK AND CO INC SHS	58933Y105		11/24/2010	5/31/2011	1,317	0	1,264	53			0	53
848	MERCK AND CO INC SHS	58933Y105		11/24/2010	12/13/2011	559	0	562	-3			0	-3
849	MERCK AND CO INC SHS	58933Y105		11/24/2010	12/15/2011	770	0	737	33			0	33
850	MICROSOFT CORP	594918104		8/13/2009	7/20/2011	407	0	355	52			0	52
851	MICROSOFT CORP	594918104		8/13/2009	7/21/2011	189	0	165	24			0	24
852	MICROSOFT CORP	594918104		8/21/2009	7/21/2011	566	0	506	60			0	60
853	MICROSOFT CORP	594918104		8/21/2009	10/18/2011	161	0	145	16			0	16
854	MICROSOFT CORP	594918104		10/27/2009	10/18/2011	726	0	776	-50			0	-50
855	MICROSOFT CORP	594918104		12/2/2009	10/18/2011	27	0	30	-3			0	-3
856	MICROSOFT CORP	594918104		1/29/2010	10/18/2011	188	0	205	-17			0	-17
857	MICROSOFT CORP	594918104		1/29/2010	11/17/2011	519	0	585	-66			0	-66
858	MOLSON COOR BREW CO CL B	60871R209		10/7/2011	10/18/2011	2,095	0	2,117	-22			0	-22
859	MORGAN STANLEY	617446448		5/13/2009	1/19/2011	765	0	709	56			0	56
860	MORGAN STANLEY	617446448		5/13/2009	3/2/2011	488	0	447	41			0	41
861	MORGAN STANLEY	617446448		6/2/2009	3/2/2011	201	0	203	-2			0	-2
862	MORGAN STANLEY	617446448		6/2/2009	3/3/2011	706	0	697	9			0	9
863	MORGAN STANLEY	617446448		6/18/2009	3/3/2011	265	0	253	12			0	12
864	MORGAN STANLEY	617446448		7/6/2009	3/3/2011	88	0	80	8			0	8
865	MORGAN STANLEY	617446448		7/9/2009	3/3/2011	265	0	239	26			0	26
866	MORGAN STANLEY	617446448		9/11/2009	3/3/2011	383	0	378	5			0	5
867	MORGAN STANLEY	617446448		9/11/2009	3/4/2011	809	0	814	-5			0	-5
868	VALERO ENERGY CORP NEW	91913Y100		10/16/2009	1/14/2011	221	0	178	43			0	43
869	VALERO ENERGY CORP NEW	91913Y100		10/22/2009	1/14/2011	98	0	81	17			0	17
870	VALERO ENERGY CORP NEW	91913Y100		10/22/2009	2/8/2011	406	0	303	103			0	103

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

	Amount
Long Term CG Distributions	1,537
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
					Totals	861,133	0	784,445	76,688	0	0	0	76,688
871	VALERO ENERGY CORP NEW	91913Y100		10/22/2009	2/22/2011	378	0	263	115			0	115
872	VALERO ENERGY CORP NEW	91913Y100		11/3/2009	3/30/2011	123	0	71	52			0	52
873	VALERO ENERGY CORP NEW	91913Y100		11/3/2009	2/22/2011	640	0	391	249			0	249
874	VALERO ENERGY CORP NEW	91913Y100		11/11/2009	3/30/2011	246	0	140	106			0	106
875	VALERO ENERGY CORP NEW	91913Y100		11/11/2009	4/11/2011	394	0	246	148			0	148
876	VALERO ENERGY CORP NEW	91913Y100		11/19/2009	8/10/2011	80	0	66	14			0	14
877	VALERO ENERGY CORP NEW	91913Y100		12/2/2009	8/10/2011	120	0	97	23			0	23
878	VALERO ENERGY CORP NEW	91913Y100		12/23/2009	8/10/2011	140	0	119	21			0	21
879	VALERO ENERGY CORP NEW	91913Y100		12/23/2009	8/11/2011	711	0	614	97			0	97
880	VALERO ENERGY CORP NEW	91913Y100		12/23/2009	8/12/2011	42	0	34	8			0	8
881	VALERO ENERGY CORP NEW	91913Y100		2/26/2010	8/12/2011	781	0	659	122			0	122
882	VALERO ENERGY CORP NEW	91913Y100		2/26/2010	8/15/2011	740	0	623	117			0	117
883	VALERO ENERGY CORP NEW	91913Y100		2/26/2010	8/16/2011	63	0	53	10			0	10
884	VALERO ENERGY CORP NEW	91913Y100		9/2/2010	8/16/2011	381	0	299	82			0	82
885	VALERO ENERGY CORP NEW	91913Y100		6/2/2011	8/16/2011	275	0	353	-78			0	-78
886	VALERO ENERGY CORP NEW	91913Y100		6/2/2011	8/17/2011	447	0	570	-123			0	-123
887	VALERO ENERGY CORP NEW	91913Y100		6/7/2011	8/17/2011	213	0	255	-42			0	-42
888	VALERO ENERGY CORP NEW	91913Y100		6/14/2011	8/17/2011	64	0	76	-12			0	-12
889	VALERO ENERGY CORP NEW	91913Y100		6/14/2011	8/18/2011	664	0	863	-199			0	-199
890	GOLDCORP INC	380956409		12/21/2009	12/6/2011	1,304	0	958	346			0	346
891	GOLDCORP INC	380956409		5/18/2010	12/6/2011	835	0	711	124			0	124
892	GRAFTECH INTL LTD	384313102		2/3/2010	5/26/2011	739	0	473	266			0	266
893	GRAFTECH INTL LTD	384313102		3/26/2010	5/26/2011	554	0	354	200			0	200
894	GRAFTECH INTL LTD	384313102		3/26/2010	5/27/2011	845	0	525	320			0	320
895	GRUPO FIN BANORTE-SPON	40052P107		9/30/2010	7/14/2011	1,797	0	1,490	307			0	307
896	GRUPO FIN BANORTE-SPON	40052P107		9/30/2010	7/15/2011	780	0	649	131			0	131
897	GRUPO FIN BANORTE-SPON	40052P107		10/14/2010	7/15/2011	436	0	381	55			0	55
898	GRUPO FIN BANORTE-SPON	40052P107		10/15/2010	7/15/2011	184	0	160	24			0	24
899	GUESS INC COM	401617105		4/1/2011	8/17/2011	379	0	447	-68			0	-68
900	GUESS INC COM	401617105		4/1/2011	8/19/2011	584	0	772	-188			0	-188
901	GUESS INC COM	401617105		4/5/2011	8/19/2011	430	0	564	-134			0	-134
902	GUESS INC COM	401617105		4/7/2011	8/19/2011	707	0	914	-207			0	-207
903	GUESS INC COM	401617105		4/14/2011	8/19/2011	154	0	192	-38			0	-38
904	GUESS INC COM	401617105		5/13/2011	8/19/2011	92	0	130	-38			0	-38
905	HANSEN NATURAL CORP	411310105		6/25/2010	7/7/2011	247	0	120	127			0	127
906	HANSEN NATURAL CORP	411310105		6/25/2010	7/20/2011	243	0	120	123			0	123
907	HANSEN NATURAL CORP	411310105		6/25/2010	8/22/2011	561	0	279	282			0	282
908	HANSEN NATURAL CORP	411310105		6/25/2010	8/29/2011	347	0	160	187			0	187
909	HANSEN NATURAL CORP	411310105		6/25/2010	8/30/2011	265	0	120	145			0	145
910	HANSEN NATURAL CORP	411310105		6/25/2010	9/7/2011	172	0	80	92			0	92
911	HANSEN NATURAL CORP	411310105		6/25/2010	9/9/2011	864	0	399	465			0	465
912	HANSEN NATURAL CORP	411310105		6/25/2010	9/19/2011	549	0	239	310			0	310
913	HANSEN NATURAL CORP	411310105		6/25/2010	9/20/2011	276	0	120	156			0	156
914	HANSEN NATURAL CORP	411310105		7/2/2010	9/20/2011	736	0	320	416			0	416
915	VERISK ANALYTICS INC	92345Y106		8/9/2011	12/14/2011	496	0	416	80			0	80
916	THE MOSAIC COMPANY	61945C103		2/25/2010	5/27/2011	281	0	235	46			0	46
917	VESTAS WIND SYTS AS ADR	925458101		9/13/2010	8/15/2011	186	0	406	-220			0	-220
918	VESTAS WIND SYTS AS ADR	925458101		9/14/2010	8/15/2011	623	0	1,384	-761			0	-761
919	VESTAS WIND SYTS AS ADR	925458101		3/7/2011	8/15/2011	466	0	919	-453			0	-453
920	VISA INC CL A SHRS	92826C839		5/19/2010	6/30/2011	1,469	0	1,231	238			0	238
921	VISA INC CL A SHRS	92826C839		5/19/2010	10/18/2011	640	0	507	133			0	133
922	VISA INC CL A SHRS	92826C839		5/19/2010	12/13/2011	192	0	145	47			0	47
923	VISA INC CL A SHRS	92826C839		5/20/2010	12/13/2011	575	0	441	134			0	134
924	VOLKSWAGEN A G SPONS ADR	928662303		11/15/2010	8/17/2011	1,426	0	1,298	128			0	128
925	VOLKSWAGEN A G SPONS ADR	928662303		11/15/2010	8/29/2011	1,585	0	1,524	61			0	61
926	VOLKSWAGEN A G SPONS ADR	928662303		11/16/2010	8/29/2011	675	0	649	26			0	26
927	VOLKSWAGEN A G SPONS ADR	928662303		11/16/2010	8/30/2011	1,412	0	1,355	57			0	57
928	WAL-MART STORES INC	931142103		11/1/2007	2/1/2011	617	0	491	126			0	126

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	Amount
Long Term CG Distributions	1,537
Short Term CG Distributions	0

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					Totals	861,133	0	784,445	76,688	0	0	0	76,688
929	WAL-MART STORES INC	931142103		11/1/2007	2/2/2011	672	0	536	136			0	136
930	WAL-MART STORES INC	931142103		11/1/2007	2/11/2011	668	0	536	132			0	132
931	WAL-MART STORES INC	931142103		11/1/2007	5/24/2011	606	0	491	115			0	115
932	THE MOSAIC COMPANY	61945C103		2/25/2010	10/21/2011	941	0	939	2			0	2
933	MURPHY OIL CORP	626717102		12/5/2008	1/7/2011	563	0	308	255			0	255
934	MURPHY OIL CORP	626717102		6/18/2009	1/7/2011	3,518	0	2,804	714			0	714
935	WAL-MART STORES INC	931142103		5/16/2008	5/24/2011	220	0	229	-9			0	-9
936	WAL-MART STORES INC	931142103		12/31/2008	5/24/2011	441	0	449	-8			0	-8
937	NALCO HLDG CO	62985Q101		11/16/2010	2/9/2011	330	0	354	-24			0	-24
938	WAL-MART STORES INC	931142103		5/16/2008	6/24/2011	210	0	224	-14			0	-14
939	NALCO HLDG CO	62985Q101		11/16/2010	2/18/2011	945	0	1,031	-86			0	-86
940	MORGAN STANLEY	617446448		11/11/2009	3/10/2011	820	0	986	-166			0	-166
941	MORGAN STANLEY	617446448		11/11/2009	3/14/2011	252	0	306	-54			0	-54
942	NALCO HLDG CO	62985Q101		11/16/2010	2/22/2011	3,037	0	3,389	-352			0	-352
943	NATIONAL RETAIL PPTYS	637417106		5/20/2009	2/24/2011	318	0	213	105			0	105
944	NATIONAL RETAIL PPTYS	637417106		7/24/2009	2/24/2011	147	0	115	32			0	32
945	MORGAN STANLEY	617446448		11/19/2009	3/14/2011	112	0	130	-18			0	-18
946	MORGAN STANLEY	617446448		12/2/2009	3/14/2011	307	0	341	-34			0	-34
947	NATIONAL RETAIL PPTYS	637417106		7/24/2009	9/21/2011	214	0	153	61			0	61
948	NESTLE S A REP RG SH ADR	641069406		3/7/2008	3/25/2011	57	0	39	18			0	18
949	MORGAN STANLEY	617446448		12/21/2009	3/14/2011	140	0	148	-8			0	-8
950	MORGAN STANLEY	617446448		12/21/2009	3/16/2011	165	0	178	-13			0	-13
951	NESTLE S A REP RG SH ADR	641069406		8/19/2008	3/25/2011	57	0	46	11			0	11
952	MORGAN STANLEY	617446448		7/13/2010	3/16/2011	632	0	583	49			0	49
953	MORGAN STANLEY	617446448		7/13/2010	3/18/2011	275	0	254	21			0	21
954	MORGAN STANLEY	617446448		10/7/2010	3/18/2011	523	0	488	35			0	35
955	NESTLE S A REP RG SH ADR	641069406		8/25/2008	3/25/2011	284	0	223	61			0	61
956	MOSAIC CO	61945A107		2/25/2010	1/28/2011	632	0	469	163			0	163
957	MOSAIC CO	61945A107		2/25/2010	2/4/2011	1,223	0	880	343			0	343
958	HENKEL AG & CO KGAA SP	42550U208		6/25/2007	2/18/2011	984	0	864	120			0	120
959	HESS CORP	42809H107		5/11/2009	4/25/2011	320	0	253	67			0	67
960	HESS CORP	42809H107		6/3/2009	4/25/2011	801	0	603	198			0	198
961	HESS CORP	42809H107		6/3/2009	5/6/2011	463	0	362	101			0	101
962	HESS CORP	42809H107		6/5/2009	5/6/2011	540	0	412	128			0	128
963	HUBBELL INC CL B PAR 01	443510201		11/30/2010	6/27/2011	311	0	284	27			0	27
964	HUBBELL INC CL B PAR 01	443510201		11/30/2010	9/16/2011	684	0	680	4			0	4
965	SPDR GOLD TRUST	78463V107		11/24/2008	6/8/2011	0	0	0	0			0	0
966	SPDR GOLD TRUST	78463V107		7/6/2009	6/8/2011	1	0	0	1			0	1
967	SPDR GOLD TRUST	78463V107		12/31/2008	6/8/2011	1	0	0	1			0	1
968	SPDR GOLD TRUST	78463V107		12/31/2008	7/8/2011	0	0	0	0			0	0
969	SPDR GOLD TRUST	78463V107		11/24/2008	7/8/2011	0	0	0	0			0	0
970	SPDR GOLD TRUST	78463V107		12/31/2008	7/8/2011	1	0	0	1			0	1
971	SPDR GOLD TRUST	78463V107		7/6/2009	7/8/2011	1	0	0	1			0	1
972	SPDR GOLD TRUST	78463V107		3/23/2009	7/8/2011	0	0	0	0			0	0
973	SPDR GOLD TRUST	78463V107		12/31/2008	8/10/2011	1	0	0	1			0	1
974	SPDR GOLD TRUST	78463V107		11/24/2008	8/10/2011	0	0	0	0			0	0
975	SPDR GOLD TRUST	78463V107		11/24/2008	8/10/2011	1,213	0	563	650			0	650
976	SPDR GOLD TRUST	78463V107		7/6/2009	8/10/2011	1	0	0	1			0	1
977	SPDR GOLD TRUST	78463V107		12/31/2008	8/10/2011	1,387	0	687	700			0	700
978	SPDR GOLD TRUST	78463V107		12/31/2008	8/10/2011	0	0	0	0			0	0
979	SPDR GOLD TRUST	78463V107		3/23/2009	8/10/2011	0	0	0	0			0	0
980	SPDR GOLD TRUST	78463V107		7/6/2009	9/9/2011	1	0	0	1			0	1
981	SPDR GOLD TRUST	78463V107		3/23/2009	9/9/2011	0	0	0	0			0	0
982	SPDR GOLD TRUST	78463V107		12/31/2008	9/9/2011	1	0	0	1			0	1
983	SPDR GOLD TRUST	78463V107		3/23/2009	10/13/2011	1	0	0	1			0	1
984	SPDR GOLD TRUST	78463V107		12/31/2008	10/13/2011	1	0	0	1			0	1
985	SPDR GOLD TRUST	78463V107		7/6/2009	10/13/2011	1	0	0	1			0	1
986	SPDR GOLD TRUST	78463V107		3/23/2009	11/14/2011	0	0	0	0			0	0

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Short Term CG Distributions	0

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					Totals	861,133	0	784,445	76,688	0	0	0	76,688
987	SPDR GOLD TRUST	78463V107		7/6/2009	11/14/2011	1	0	0	1			0	1
988	SPDR GOLD TRUST	78463V107		12/31/2008	11/14/2011	1	0	0	1			0	1
989	SPDR GOLD TRUST	78463V107		3/23/2009	12/9/2011	0	0	0	0			0	0
990	SPDR GOLD TRUST	78463V107		7/6/2009	12/9/2011	1	0	0	1			0	1
991	SPDR GOLD TRUST	78463V107		12/31/2008	12/9/2011	1	0	0	1			0	1
992	SANDVIK AB ADR	800212201		3/15/2010	7/14/2011	995	0	741	254			0	254
993	SCHWAB CHARLES CORP NEW	808513105		3/4/2009	1/4/2011	155	0	110	45			0	45
994	SCHWAB CHARLES CORP NEW	808513105		5/29/2009	1/4/2011	894	0	892	2			0	2
995	SCHWAB CHARLES CORP NEW	808513105		5/29/2009	3/2/2011	762	0	703	59			0	59
996	SCHWAB CHARLES CORP NEW	808513105		6/2/2009	3/2/2011	186	0	183	3			0	3
997	SIEMENS AG ADR	826197501		6/5/2007	9/30/2011	633	0	937	-304			0	-304
998	SILVER WHEATON CORP	828336107		7/6/2009	3/16/2011	1,451	0	305	1,146			0	1,146
999	SILVER WHEATON CORP	828336107		7/6/2009	3/31/2011	2,521	0	465	2,056			0	2,056
1,000	SILVER WHEATON CORP	828336107		7/6/2009	4/13/2011	2,166	0	401	1,765			0	1,765
1,001	SIMON PROPERTY GROUP DEL	828806109		9/11/2006	12/13/2011	1,566	0	1,163	403			0	403
1,002	SIMON PROPERTY GROUP DEL	828806109		9/11/2006	12/15/2011	1,724	0	1,253	471			0	471
1,003	SKYWORKS SOLUTIONS INC	83088M102		5/28/2010	1/20/2011	529	0	289	240			0	240
1,004	SKYWORKS SOLUTIONS INC	83088M102		5/28/2010	4/7/2011	667	0	385	282			0	282
1,005	SKYWORKS SOLUTIONS INC	83088M102		6/2/2010	4/7/2011	694	0	399	295			0	295
1,006	SKYWORKS SOLUTIONS INC	83088M102		9/2/2010	4/7/2011	111	0	74	37			0	37
1,007	SEAGATE TECH PLC SHS	G7945M107		7/19/2011	8/5/2011	844	0	1,191	-347			0	-347
1,008	SEAGATE TECH PLC SHS	G7945M107		7/19/2011	8/10/2011	354	0	708	-354			0	-354
1,009	SEAGATE TECH PLC SHS	G7945M107		7/19/2011	8/10/2011	11	0	17	-6			0	-6
1,010	SEAGATE TECH PLC SHS	G7945M107		7/19/2011	8/10/2011	276	0	425	-149			0	-149
1,011	SEAGATE TECH PLC SHS	G7945M107		7/19/2011	8/11/2011	425	0	840	-415			0	-415
1,012	SEAGATE TECH PLC SHS	G7945M107		7/19/2011	8/11/2011	280	0	578	-298			0	-298
1,013	GOLAR LNG LIMITED	G9456A100		8/29/2011	12/13/2011	715	0	539	176			0	176
1,014	GOLAR LNG LIMITED	G9456A100		8/29/2011	12/15/2011	725	0	539	186			0	186
1,015	IRIDIUM COMMUNICATIONS	46269C102		7/13/2010	10/31/2011	38	0	65	-27			0	-27
1,016	ISHARES FTSE HK	464287184		3/11/2010	12/6/2011	621	0	702	-81			0	-81
1,017	ISHARES FTSE HK	464287184		3/12/2010	12/6/2011	767	0	865	-98			0	-98
1,018	ISHARES RUSSELL MIDCAP	464287473		7/29/2010	1/6/2011	907	0	778	129			0	129
1,019	ISHARES RUSSELL MIDCAP	464287473		8/4/2010	1/6/2011	635	0	555	80			0	80
1,020	ISHARES RUSSELL MIDCAP	464287473		8/4/2010	1/27/2011	232	0	198	34			0	34
1,021	ISHARES RUSSELL MIDCAP	464287473		8/6/2010	1/27/2011	880	0	750	130			0	130
1,022	ISHARES RUSSELL MIDCAP	464287473		8/25/2010	1/27/2011	510	0	405	105			0	105
1,023	ISHARES RUSSELL MIDCAP	464287473		8/25/2010	1/28/2011	137	0	110	27			0	27
1,024	ISHARES RUSSELL MIDCAP	464287473		9/2/2010	1/28/2011	503	0	427	76			0	76
1,025	ISHARES RUSSELL MIDCAP	464287473		11/5/2010	1/28/2011	1,419	0	1,349	70			0	70
1,026	ISHARES SILVER TR	46428Q109		2/23/2009	1/31/2011	0	0	0	0			0	0
1,027	ISHARES SILVER TR	46428Q109		2/23/2009	1/31/2011	0	0	0	0			0	0
1,028	SUNOCO INC PV$1 PA	86764P109		4/12/2010	1/7/2011	801	0	607	194			0	194
1,029	SUNOCO INC PV$1 PA	86764P109		4/12/2010	1/10/2011	669	0	516	153			0	153
1,030	SUNOCO INC PV$1 PA	86764P109		4/12/2010	8/24/2011	465	0	395	70			0	70
1,031	SUNOCO INC PV$1 PA	86764P109		4/19/2010	8/24/2011	36	0	29	7			0	7
1,032	SUNOCO INC PV$1 PA	86764P109		4/19/2010	12/15/2011	698	0	529	169			0	169
1,033	NEWMONT MINING CORP	651639106		9/24/2009	8/10/2011	510	0	398	112			0	112
1,034	NEWMONT MINING CORP	651639106		9/28/2009	8/10/2011	907	0	698	209			0	209
1,035	NEWMONT MINING CORP	651639106		9/29/2009	8/10/2011	1,077	0	842	235			0	235
1,036	NEWMONT MINING CORP	651639106		10/1/2009	8/10/2011	283	0	217	66			0	66
1,037	NEWMONT MINING CORP	651639106		10/1/2009	9/9/2011	392	0	260	132			0	132
1,038	NEWMONT MINING CORP	651639106		10/15/2009	9/9/2011	131	0	94	37			0	37
1,039	NEWMONT MINING CORP	651639106		10/15/2009	9/12/2011	505	0	376	129			0	129
1,040	NEWMONT MINING CORP	651639106		10/30/2009	9/12/2011	126	0	86	40			0	40
1,041	NEWMONT MINING CORP	651639106		10/30/2009	9/13/2011	701	0	473	228			0	228
1,042	NEWMONT MINING CORP	651639106		10/30/2009	9/16/2011	1,099	0	731	368			0	368
1,043	NEWMONT MINING CORP	651639106		10/30/2009	9/23/2011	377	0	258	119			0	119
1,044	NEWMONT MINING CORP	651639106		11/16/2009	9/23/2011	880	0	734	146			0	146

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	Amount
Long Term CG Distributions	1,537
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
					Totals	861,133	0	784,445	76,688	0	0	0	76,688
1,045	NEWMONT MINING CORP	651639106		11/16/2009	9/26/2011	380	0	315	65			0	65
1,046	NEWMONT MINING CORP	651639106		11/16/2009	9/29/2011	809	0	682	127			0	127
1,047	NEWMONT MINING CORP	651639106		11/17/2009	9/29/2011	1,743	0	1,467	276			0	276
1,048	MORGAN STANLEY	617446448		9/11/2009	3/9/2011	718	0	727	-9			0	-9
1,049	NEWMONT MINING CORP	651639106		10/1/2009	8/10/2011	1,075	0	824	251			0	251
1,050	MORGAN STANLEY	617446448		11/11/2009	3/9/2011	57	0	68	-11			0	-11
1,051	WAL-MART STORES INC	931142103		12/31/2008	6/24/2011	368	0	385	-17			0	-17
1,052	WAL-MART STORES INC	931142103		12/31/2008	6/24/2011	368	0	393	-25			0	-25
1,053	WAL-MART STORES INC	931142103		12/31/2008	7/20/2011	54	0	55	-1			0	-1
1,054	WILLIS GROUP HOLDINGS	G96666105		1/23/2008	10/5/2011	103	0	109	-6			0	-6
1,055	XL GROUP PLC SHS	G98290102		5/11/2009	1/12/2011	1,690	0	805	885			0	885
1,056	LYONDELLBASELL INDUSTRIE	N53745100		10/19/2010	2/14/2011	815	0	586	229			0	229
1,057	MARVELL TECHNOLOGY GROUP	G5876H105		4/28/2011	10/12/2011	738	0	775	-37			0	-37
1,058	MARVELL TECHNOLOGY GROUP	G5876H105		4/28/2011	12/6/2011	1,131	0	1,266	-135			0	-135
1,059	LYONDELLBASELL INDUSTRIE	N53745100		10/19/2010	4/12/2011	168	0	107	61			0	61
1,060	LYONDELLBASELL INDUSTRIE	N53745100		10/19/2010	4/26/2011	43	0	27	16			0	16
1,061	LYONDELLBASELL INDUSTRIE	N53745100		10/19/2010	4/26/2011	866	0	534	332			0	332
1,062	LYONDELLBASELL INDUSTRIE	N53745100		10/19/2010	5/11/2011	298	0	187	111			0	111
1,063	LYONDELLBASELL INDUSTRIE	N53745100		10/20/2010	5/11/2011	256	0	161	95			0	95
1,064	LYONDELLBASELL INDUSTRIE	N53745100		10/20/2010	8/2/2011	514	0	349	165			0	165
1,065	LYONDELLBASELL INDUSTRIE	N53745100		10/20/2010	8/4/2011	469	0	349	120			0	120
1,066	LYONDELLBASELL INDUSTRIE	N53745100		10/20/2010	11/23/2011	637	0	591	46			0	46
1,067	LYONDELLBASELL INDUSTRIE	N53745100		10/21/2010	11/23/2011	579	0	551	28			0	28
1,068	LYONDELLBASELL INDUSTRIE	N53745100		10/21/2010	11/28/2011	959	0	882	77			0	77
1,069	LYONDELLBASELL INDUSTRIE	N53745100		10/27/2010	11/28/2011	330	0	307	23			0	23
1,070	LYONDELLBASELL INDUSTRIE	N53745100		10/27/2010	12/14/2011	367	0	334	33			0	33
1,071	LYONDELLBASELL INDUSTRIE	N53745100		11/1/2010	12/14/2011	214	0	190	24			0	24
1,072	LYONDELLBASELL INDUSTRIE	N53745100		11/3/2010	12/14/2011	305	0	271	34			0	34
1,073	LYONDELLBASELL INDUSTRIE	N53745100		11/3/2010	12/15/2011	652	0	569	83			0	83
1,074	LYONDELLBASELL INDUSTRIE	N53745100		6/29/2011	12/15/2011	310	0	380	-70			0	-70
1,075	LYONDELLBASELL INDUSTRIE	N53745100		8/25/2011	12/15/2011	403	0	399	4			0	4
1,076	AVAGO TECHNOLOGIES LTD	Y0486S104		1/19/2011	8/19/2011	440	0	425	15			0	15
1,077	AVAGO TECHNOLOGIES LTD	Y0486S104		1/19/2011	9/13/2011	234	0	198	36			0	36
1,078	AVAGO TECHNOLOGIES LTD	Y0486S104		1/19/2011	9/23/2011	204	0	170	34			0	34
1,079	AVAGO TECHNOLOGIES LTD	Y0486S104		1/19/2011	9/30/2011	427	0	368	59			0	59
1,080	FLEXTRONICS INTL LTD	Y2573F102		8/31/2009	1/5/2011	78	0	61	17			0	17
1,081	FLEXTRONICS INTL LTD	Y2573F102		9/2/2009	1/5/2011	461	0	344	117			0	117
1,082	FLEXTRONICS INTL LTD	Y2573F102		9/2/2009	2/11/2011	393	0	291	102			0	102
1,083	FLEXTRONICS INTL LTD	Y2573F102		9/2/2009	12/13/2011	276	0	274	2			0	2
1,084	FLEXTRONICS INTL LTD	Y2573F102		9/17/2009	12/13/2011	94	0	121	-27			0	-27
1,085	CIMAREX ENERGY CO	171798101		8/25/2010	11/25/2011	179	0	191	-12			0	-12
1,086	CATERPILLAR INC DEL	149123101		11/20/2007	12/13/2011	635	0	484	151			0	151
1,087	CELANESE CORP DEL SER A	150870103		6/8/2009	8/17/2011	310	0	149	161			0	161
1,088	CELANESE CORP DEL SER A	150870103		6/11/2009	8/17/2011	443	0	238	205			0	205
1,089	CELANESE CORP DEL SER A	150870103		6/11/2009	8/18/2011	80	0	48	32			0	32
1,090	CELANESE CORP DEL SER A	150870103		7/8/2009	8/18/2011	239	0	129	110			0	110
1,091	CELANESE CORP DEL SER A	150870103		7/8/2009	8/19/2011	441	0	237	204			0	204
1,092	CELANESE CORP DEL SER A	150870103		7/20/2009	8/19/2011	240	0	139	101			0	101
1,093	CELANESE CORP DEL SER A	150870103		7/20/2009	9/14/2011	213	0	116	97			0	97
1,094	CELANESE CORP DEL SER A	150870103		7/20/2009	11/1/2011	417	0	232	185			0	185
1,095	CELANESE CORP DEL SER A	150870103		7/20/2009	11/10/2011	43	0	23	20			0	20
1,096	CELANESE CORP DEL SER A	150870103		9/2/2010	11/10/2011	130	0	85	45			0	45
1,097	CELANESE CORP DEL SER A	150870103		10/15/2010	11/10/2011	130	0	103	27			0	27
1,098	CIMAREX ENERGY CO	171798101		8/3/2010	4/12/2011	1,292	0	850	442			0	442
1,099	CIMAREX ENERGY CO	171798101		8/3/2010	5/5/2011	1,167	0	850	317			0	317
1,100	CIMAREX ENERGY CO	171798101		8/3/2010	11/25/2011	359	0	425	-66			0	-66
1,101	CIMAREX ENERGY CO	171798101		9/2/2010	11/25/2011	120	0	136	-16			0	-16
1,102	CIMAREX ENERGY CO	171798101		9/23/2010	11/25/2011	658	0	733	-75			0	-75

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	Amount
Long Term CG Distributions	1,537
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
					Totals	861,133	0	784,445	76,688	0	0	0	76,688
1,103	CITIGROUP INC	172967CQ2		9/20/2007	2/28/2011	3,150	0	2,877	273			0	273
1,104	COCA COLA COM	191216100		12/16/2008	1/7/2011	627	0	457	170			0	170
1,105	SUNPWR CORP CL A	867652109		6/3/2010	3/1/2011	3,444	0	2,589	855			0	855
1,106	SUPERIOR ENERGY SVCS INC	868157108		7/2/2009	4/12/2011	412	0	187	225			0	225
1,107	SUPERIOR ENERGY SVCS INC	868157108		7/2/2009	5/5/2011	209	0	102	107			0	107
1,108	SUPERIOR ENERGY SVCS INC	868157108		9/10/2009	5/5/2011	661	0	393	268			0	268
1,109	SUPERIOR ENERGY SVCS INC	868157108		9/10/2009	5/9/2011	143	0	83	60			0	60
1,110	SUPERIOR ENERGY SVCS INC	868157108		9/10/2009	7/21/2011	281	0	145	136			0	136
1,111	SUPERIOR ENERGY SVCS INC	868157108		9/10/2009	8/19/2011	130	0	83	47			0	47
1,112	SUPERIOR ENERGY SVCS INC	868157108		9/10/2009	8/22/2011	127	0	83	44			0	44
1,113	SUPERIOR ENERGY SVCS INC	868157108		9/10/2009	10/3/2011	51	0	41	10			0	10
1,114	SUPERIOR ENERGY SVCS INC	868157108		2/3/2010	10/3/2011	455	0	413	42			0	42
1,115	SWIFT TRANSPORTATION	87074U101		2/10/2011	8/19/2011	341	0	703	-362			0	-362
1,116	SWIFT TRANSPORTATION	87074U101		2/11/2011	8/19/2011	742	0	1,581	-839			0	-839
1,117	SWIFT TRANSPORTATION	87074U101		2/23/2011	8/19/2011	234	0	500	-266			0	-266
1,118	SWIFT TRANSPORTATION	87074U101		4/12/2011	8/19/2011	60	0	129	-69			0	-69
1,119	SWIFT TRANSPORTATION	87074U101		4/12/2011	8/22/2011	14	0	29	-15			0	-15
1,120	SWIFT TRANSPORTATION	87074U101		4/14/2011	8/22/2011	62	0	129	-67			0	-67
1,121	SWIFT TRANSPORTATION	87074U101		4/15/2011	8/22/2011	178	0	377	-199			0	-199
1,122	SWIFT TRANSPORTATION	87074U101		5/5/2011	8/22/2011	164	0	342	-178			0	-178
1,123	SWIFT TRANSPORTATION	87074U101		6/7/2011	8/22/2011	240	0	419	-179			0	-179
1,124	SYMANTEC CORP COM	871503108		3/5/2009	7/21/2011	38	0	27	11			0	11
1,125	SYMANTEC CORP COM	871503108		5/11/2009	7/21/2011	113	0	94	19			0	19
1,126	SYMANTEC CORP COM	871503108		5/12/2009	7/21/2011	547	0	441	106			0	106
1,127	SYMANTEC CORP COM	871503108		5/12/2009	8/1/2011	212	0	167	45			0	45
1,128	SYMANTEC CORP COM	871503108		5/12/2009	8/16/2011	33	0	30	3			0	3
1,129	SYMANTEC CORP COM	871503108		5/18/2009	8/16/2011	500	0	451	49			0	49
1,130	SYNGENTA AG ADR	87160A100		11/26/2008	2/17/2011	198	0	105	93			0	93
1,131	SYNGENTA AG ADR	87160A100		11/26/2008	2/18/2011	459	0	246	213			0	213
1,132	SYNGENTA AG ADR	87160A100		11/28/2008	2/18/2011	262	0	143	119			0	119
1,133	SYNGENTA AG ADR	87160A100		11/28/2008	4/21/2011	425	0	215	210			0	210
1,134	SYNGENTA AG ADR	87160A100		11/28/2008	4/25/2011	626	0	307	319			0	319
1,135	SYNGENTA AG ADR	87160A100		12/9/2008	4/25/2011	417	0	200	217			0	217
1,136	SYNGENTA AG ADR	87160A100		8/3/2010	4/25/2011	1,252	0	799	453			0	453
1,137	TECK RESOURCES LTD CLS B	878742204		1/20/2010	7/13/2011	880	0	668	212			0	212
1,138	TENNECO INC DEL	880349105		3/9/2010	8/10/2011	212	0	155	57			0	57
1,139	TENNECO INC DEL	880349105		3/9/2010	8/23/2011	288	0	221	67			0	67
1,140	TIME WARNER INC SHS	887317303		10/8/2010	2/28/2011	985	0	814	171			0	171
1,141	COLLECTIVE BRANDS INC	19421W100		4/23/2010	8/8/2011	50	0	129	-79			0	-79
1,142	COLLECTIVE BRANDS INC	19421W100		5/5/2010	8/8/2011	120	0	277	-157			0	-157
1,143	COLLECTIVE BRANDS INC	19421W100		5/20/2010	8/8/2011	230	0	476	-246			0	-246
1,144	COCA COLA COM	191216100		12/16/2008	3/28/2011	326	0	228	98			0	98
1,145	COCA COLA COM	191216100		12/16/2008	4/4/2011	1,011	0	685	326			0	326
1,146	COCA COLA COM	191216100		12/16/2008	4/6/2011	810	0	548	262			0	262
1,147	COCA COLA COM	191216100		12/16/2008	4/7/2011	810	0	548	262			0	262
1,148	COCA COLA COM	191216100		12/16/2008	4/8/2011	473	0	320	153			0	153
1,149	COCA COLA COM	191216100		12/23/2008	4/8/2011	405	0	270	135			0	135
1,150	COCA COLA COM	191216100		12/23/2008	4/11/2011	602	0	404	198			0	198
1,151	COCA COLA COM	191216100		12/30/2008	4/11/2011	201	0	135	66			0	66
1,152	COCA COLA COM	191216100		12/30/2008	4/14/2011	741	0	496	245			0	245
1,153	COCA COLA COM	191216100		12/31/2008	4/14/2011	135	0	91	44			0	44
1,154	COCA COLA COM	191216100		12/31/2008	4/15/2011	820	0	545	275			0	275
1,155	COCA COLA COM	191216100		12/31/2008	5/18/2011	1,151	0	772	379			0	379
1,156	COCA COLA COM	191216100		1/8/2009	5/18/2011	135	0	90	45			0	45
1,157	COCA COLA COM	191216100		1/8/2009	12/13/2011	1,196	0	809	387			0	387
1,158	COCA COLA COM	191216100		1/8/2009	12/15/2011	737	0	495	242			0	242
1,159	COCA COLA COM	191216100		1/16/2009	12/15/2011	536	0	352	184			0	184
1,160	COCO-COLA ENTERPRISES	191219BJ2		11/25/2008	8/15/2011	2,000	0	2,000	0			0	0

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	Amount
Long Term CG Distributions	1,537
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
					Totals	861,133	0	784,445	76,688	0	0	0	76,688
1,161	COEUR D'ALENE MINES CORP	192108504		8/7/2009	9/28/2011	226	0	166	60			0	60
1,162	COEUR D'ALENE MINES CORP	192108504		8/7/2009	9/29/2011	544	0	415	129			0	129
1,163	COEUR D'ALENE MINES CORP	192108504		8/7/2009	9/30/2011	173	0	133	40			0	40
1,164	COEUR D'ALENE MINES CORP	192108504		8/7/2009	10/21/2011	198	0	150	48			0	48
1,165	COEUR D'ALENE MINES CORP	192108504		8/7/2009	12/13/2011	558	0	349	209			0	209
1,166	HUBBELL INC CL B PAR 01	443510201		12/2/2010	10/3/2011	247	0	294	-47			0	-47
1,167	HUBBELL INC CL B PAR 01	443510201		12/2/2010	11/14/2011	63	0	59	4			0	4
1,168	HUBBELL INC CL B PAR 01	443510201		12/21/2010	11/14/2011	127	0	122	5			0	5
1,169	HUBBELL INC CL B PAR 01	443510201		1/6/2011	11/14/2011	190	0	182	8			0	8
1,170	HUBBELL INC CL B PAR 01	443510201		3/2/2011	11/14/2011	381	0	399	-18			0	-18
1,171	HUNTNGTN BANCSHS INC MD	446150104		10/20/2011	12/19/2011	349	0	349	0			0	0
1,172	INTEL CORP	458140100		1/29/2010	1/28/2011	1,484	0	1,327	157			0	157
1,173	INTEL CORP	458140100		7/22/2010	1/28/2011	87	0	88	-1			0	-1
1,174	COLLECTIVE BRANDS INC	19421W100		5/26/2010	8/8/2011	110	0	244	-134			0	-134
1,175	COLLECTIVE BRANDS INC	19421W100		9/2/2010	8/8/2011	30	0	38	-8			0	-8
1,176	COLLECTIVE BRANDS INC	19421W100		9/27/2010	8/8/2011	320	0	512	-192			0	-192
1,177	COMCAST CORP NEW CL A	20030N101		1/21/2009	2/22/2011	635	0	366	269			0	269
1,178	COMCAST CORP NEW CL A	20030N101		1/21/2009	11/29/2011	174	0	117	57			0	57
1,179	COMCAST CORP NEW CL A	20030N101		2/11/2009	11/29/2011	1,479	0	924	555			0	555
1,180	COMCAST CORP NEW CL A	20030N101		2/19/2009	11/29/2011	609	0	364	245			0	245
1,181	COMCAST CORP NEW CL A	20030N101		6/12/2009	11/29/2011	1,131	0	743	388			0	388
1,182	COMCAST CORP NEW CL A	20030N101		8/21/2009	11/29/2011	304	0	212	92			0	92
1,183	COMCAST CORP NEW CL A	20030N101		8/21/2009	12/13/2011	116	0	76	40			0	40
1,184	COMCAST CORP NEW CL A	20030N101		11/11/2009	12/13/2011	255	0	167	88			0	88
1,185	COMCAST CORP NEW CL A	20030N101		1/27/2010	12/13/2011	46	0	32	14			0	14
1,186	COMPANHIA ENERG DE ADR	204409601		2/17/2006	3/24/2011	944	0	698	246			0	246
1,187	CONCHO RESOURCES INC	20605P101		5/10/2010	4/18/2011	499	0	261	238			0	238
1,188	CONCHO RESOURCES INC	20605P101		7/21/2010	4/18/2011	798	0	457	341			0	341
1,189	CONCHO RESOURCES INC	20605P101		9/2/2010	4/18/2011	399	0	249	150			0	150
1,190	CONOCOPHILLIPS	20825C104		9/16/2011	10/3/2011	622	0	672	-50			0	-50
1,191	CONOCOPHILLIPS	20825C104		9/16/2011	10/3/2011	62	0	67	-5			0	-5
1,192	CONOCOPHILLIPS	20825C104		9/16/2011	10/3/2011	684	0	739	-55			0	-55
1,193	CONOCOPHILLIPS	20825C104		9/19/2011	10/3/2011	622	0	658	-36			0	-36
1,194	CONOCOPHILLIPS	20825C104		9/16/2011	10/4/2011	60	0	71	-11			0	-11
1,195	CONOCOPHILLIPS	20825C104		9/16/2011	10/4/2011	658	0	751	-93			0	-93
1,196	CONOCOPHILLIPS	20825C104		9/16/2011	10/4/2011	598	0	696	-98			0	-98
1,197	CONTINENTAL RESOURCES	212015101		8/3/2009	3/31/2011	4,798	0	2,393	2,405			0	2,405
1,198	CONTINENTAL RESOURCES	212015101		8/3/2009	4/28/2011	337	0	179	158			0	158
1,199	CONTINENTAL RESOURCES	212015101		8/3/2009	5/2/2011	688	0	357	331			0	331
1,200	CONTINENTAL RESOURCES	212015101		8/3/2009	7/1/2011	1,888	0	1,036	852			0	852
1,201	CONTINENTAL RESOURCES	212015101		8/3/2009	8/3/2011	639	0	357	282			0	282
1,202	CONTINENTAL RESOURCES	212015101		12/30/2009	12/13/2011	859	0	571	288			0	288
1,203	CORNING INC	219350105		10/7/2011	12/6/2011	2,680	0	2,645	35			0	35
1,204	CORP OFFICE PPTYS TRUST	22002T108		7/12/2010	4/8/2011	347	0	378	-31			0	-31
1,205	CORP OFFICE PPTYS TRUST	22002T108		7/15/2010	4/8/2011	347	0	375	-28			0	-28
1,206	CORP OFFICE PPTYS TRUST	22002T108		7/21/2010	4/8/2011	382	0	410	-28			0	-28
1,207	CORP OFFICE PPTYS TRUST	22002T108		7/22/2010	4/8/2011	347	0	381	-34			0	-34
1,208	CORP OFFICE PPTYS TRUST	22002T108		7/22/2010	4/11/2011	311	0	342	-31			0	-31
1,209	CORP OFFICE PPTYS TRUST	22002T108		8/12/2010	4/11/2011	104	0	112	-8			0	-8
1,210	CORP OFFICE PPTYS TRUST	22002T108		8/19/2010	4/11/2011	346	0	370	-24			0	-24
1,211	CORP OFFICE PPTYS TRUST	22002T108		8/25/2010	4/11/2011	138	0	144	-6			0	-6
1,212	TIME WARNER INC SHS	887317303		10/8/2010	12/13/2011	677	0	626	51			0	51
1,213	TIME WARNER INC SHS	887317303		10/11/2010	12/13/2011	68	0	63	5			0	5
1,214	TIME WARNER INC SHS	887317303		10/11/2010	12/15/2011	714	0	663	51			0	51
1,215	TOWERS WATSON & CO CL A	891894107		1/20/2010	12/7/2011	629	0	494	135			0	135
1,216	UNITED CONTL HLDGS INC	910047109		6/23/2010	9/29/2011	123	0	132	-9			0	-9
1,217	UNITED CONTL HLDGS INC	910047109		6/23/2010	9/30/2011	359	0	396	-37			0	-37
1,218	UNITED CONTL HLDGS INC	910047109		6/23/2010	12/6/2011	666	0	727	-61			0	-61

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	Amount
Long Term CG Distributions	1,537
Short Term CG Distributions	0

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					Totals	861,133	0	784,445	76,688	0	0	0	76,688
1,219	U S TREASURY BOND	912810PW2		4/8/2010	2/2/2011	965	0	946	19			0	19
1,220	U S TREASURY NOTE	912828MM9		12/10/2009	1/6/2011	4,016	0	3,997	19			0	19
1,221	U S TREASURY NOTE	912828MM9		12/10/2009	2/2/2011	7,027	0	6,995	32			0	32
1,222	U S TREASURY NOTE	912828MM9		12/10/2009	7/14/2011	5,013	0	4,996	17			0	17
1,223	U S TREASURY NOTE	912828MM9		12/10/2009	11/30/2011	3,000	0	2,998	2			0	2
1,224	U S TREASURY NOTE	912828MM9		2/5/2010	11/30/2011	3,000	0	3,000	0			0	0
1,225	U S TREASURY NOTE	912828MM9		7/1/2010	11/30/2011	6,000	0	6,000	0			0	0
1,226	WAL-MART STORES INC	931142103		2/10/2009	7/20/2011	1,131	0	1,006	125			0	125
1,227	WAL-MART STORES INC	931142103		2/10/2009	9/28/2011	1,502	0	1,390	112			0	112
1,228	WAL-MART STORES INC	931142103		2/11/2009	9/28/2011	259	0	242	17			0	17
1,229	WAL-MART STORES INC	931142103		2/11/2009	12/13/2011	403	0	339	64			0	64
1,230	WALTER ENERGY INC	93317Q105		8/13/2010	1/18/2011	653	0	370	283			0	283
1,231	WALTER ENERGY INC	93317Q105		8/19/2010	5/6/2011	383	0	237	146			0	146
1,232	WALTER ENERGY INC	93317Q105		8/19/2010	8/8/2011	213	0	237	-24			0	-24
1,233	WALTER ENERGY INC	93317Q105		9/2/2010	8/8/2011	142	0	155	-13			0	-13
1,234	WALTER ENERGY INC	93317Q105		9/13/2010	8/8/2011	213	0	233	-20			0	-20
1,235	WALTER ENERGY INC	93317Q105		10/11/2010	8/8/2011	142	0	174	-32			0	-32
1,236	WALTER ENERGY INC	93317Q105		10/25/2010	8/8/2011	213	0	270	-57			0	-57
1,237	WESCO INTERNATIONAL INC	95082P105		1/19/2010	4/14/2011	177	0	93	84			0	84
1,238	WESCO INTERNATIONAL INC	95082P105		1/20/2010	6/27/2011	51	0	31	20			0	20
1,239	WESCO INTERNATIONAL INC	95082P105		1/20/2010	6/27/2011	51	0	31	20			0	20
1,240	WESCO INTERNATIONAL INC	95082P105		2/3/2010	6/27/2011	460	0	263	197			0	197
1,241	WESCO INTERNATIONAL INC	95082P105		2/3/2010	8/17/2011	412	0	292	120			0	120
1,242	WESCO INTERNATIONAL INC	95082P105		2/4/2010	8/17/2011	82	0	56	26			0	26
1,243	WESCO INTERNATIONAL INC	95082P105		2/4/2010	8/19/2011	412	0	308	104			0	104
1,244	WSTN DIGITAL CORP DEL	958102105		8/5/2011	9/28/2011	670	0	750	-80			0	-80
1,245	WSTN DIGITAL CORP DEL	958102105		8/8/2011	9/28/2011	474	0	502	-28			0	-28
1,246	WSTN DIGITAL CORP DEL	958102105		8/8/2011	9/30/2011	181	0	207	-26			0	-26
1,247	WSTN DIGITAL CORP DEL	958102105		8/9/2011	9/30/2011	415	0	474	-59			0	-59
1,248	WSTN DIGITAL CORP DEL	958102105		8/9/2011	10/3/2011	152	0	178	-26			0	-26
1,249	WSTN DIGITAL CORP DEL	958102105		8/10/2011	10/3/2011	506	0	601	-95			0	-95
1,250	WSTN DIGITAL CORP DEL	958102105		8/10/2011	10/5/2011	77	0	90	-13			0	-13
1,251	WSTN DIGITAL CORP DEL	958102105		8/12/2011	10/5/2011	590	0	710	-120			0	-120
1,252	WESTERN UN CO	959802109		4/24/2009	3/7/2011	194	0	155	39			0	39
1,253	WESTERN UN CO	959802109		4/27/2009	3/7/2011	3,059	0	2,534	525			0	525
1,254	WISCONSIN ENERGY CORP	976657106		6/25/2010	2/10/2011	2,873	0	2,517	356			0	356
1,255	WISCONSIN ENERGY CORP	976657106		6/25/2010	2/11/2011	176	0	154	22			0	22
1,256	WISCONSIN ENERGY CORP	976657106		8/26/2010	2/11/2011	117	0	112	5			0	5
1,257	WISCONSIN ENERGY CORP	976657106		9/2/2010	2/11/2011	176	0	171	5			0	5
1,258	BUNGE LIMITED	G16962105		7/21/2010	1/14/2011	1,475	0	1,128	347			0	347
1,259	BUNGE LIMITED	G16962105		7/22/2010	1/25/2011	755	0	597	158			0	158
1,260	BUNGE LIMITED	G16962105		7/22/2010	5/6/2011	73	0	54	19			0	19
1,261	BUNGE LIMITED	G16962105		7/26/2010	5/6/2011	955	0	726	229			0	229
1,262	BUNGE LIMITED	G16962105		8/2/2010	5/13/2011	794	0	575	219			0	219
1,263	BUNGE LIMITED	G16962105		8/2/2010	5/19/2011	1,031	0	731	300			0	300
1,264	NEWMONT MINING CORP	651639106		11/17/2009	10/5/2011	427	0	367	60			0	60
1,265	NEWMONT MINING CORP	651639106		12/21/2009	10/5/2011	244	0	188	56			0	56
1,266	NEWMONT MINING CORP	651639106		12/21/2009	10/25/2011	1,953	0	1,460	493			0	493
1,267	NEWMONT MINING CORP	651639106		12/21/2009	11/16/2011	891	0	612	279			0	279
1,268	INTEL CORP	458140100		7/22/2010	2/4/2011	667	0	679	-12			0	-12
1,269	INTEL CORP	458140100		7/22/2010	3/25/2011	226	0	241	-15			0	-15
1,270	INTEL CORP	458140100		7/22/2010	4/15/2011	314	0	350	-36			0	-36
1,271	INTEL CORP	458140100		7/22/2010	4/15/2011	314	0	350	-36			0	-36
1,272	INTEL CORP	458140100		7/22/2010	4/15/2011	157	0	175	-18			0	-18
1,273	INTEL CORP	458140100		7/22/2010	4/25/2011	196	0	197	-1			0	-1
1,274	INTEL CORP	458140100		7/22/2010	4/25/2011	545	0	548	-3			0	-3
1,275	INTEL CORP	458140100		7/22/2010	4/25/2011	545	0	548	-3			0	-3
1,276	INTEL CORP	458140100		7/22/2010	9/28/2011	384	0	372	12			0	12

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Short Term CG Distributions	0

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					Totals	861,133	0	784,445	76,688	0	0	0	76,688
1,277	INTEL CORP	458140100		7/22/2010	9/28/2011	90	0	83	7			0	7
1,278	INTEL CORP	458140100		1/7/2011	9/28/2011	565	0	515	50			0	50
1,279	INTEL CORP	458140100		8/12/2010	10/7/2011	359	0	412	-53			0	-53
1,280	INTEL CORP	458140100		8/12/2010	10/7/2011	180	0	206	-26			0	-26
1,281	INTEL CORP	458140100		8/14/2010	10/7/2011	562	0	600	-38			0	-38
1,282	INTEL CORP	458140100		9/2/2010	10/7/2011	898	0	734	164			0	164
1,283	INTEL CORP	458140100		9/2/2010	11/28/2011	467	0	367	100			0	100
1,284	INTL BUSINESS MACHINES	459200101		11/7/2007	4/28/2011	510	0	337	173			0	173
1,285	INTL BUSINESS MACHINES	459200101		3/13/2008	4/28/2011	340	0	233	107			0	107
1,286	INTL BUSINESS MACHINES	459200101		3/13/2008	5/18/2011	1,529	0	1,050	479			0	479
1,287	INTL BUSINESS MACHINES	459200101		3/13/2008	7/1/2011	1,383	0	933	450			0	450
1,288	INTL BUSINESS MACHINES	459200101		3/13/2008	8/16/2011	341	0	233	108			0	108
1,289	INTL BUSINESS MACHINES	459200101		5/16/2008	8/16/2011	683	0	512	171			0	171
1,290	INTL BUSINESS MACHINES	459200101		9/25/2009	8/16/2011	341	0	243	98			0	98
1,291	INTL BUSINESS MACHINES	459200101		9/25/2009	9/15/2011	1,516	0	1,093	423			0	423
1,292	INTL BUSINESS MACHINES	459200101		9/25/2009	9/28/2011	2,521	0	1,700	821			0	821
1,293	INTL BUSINESS MACHINES	459200101		9/25/2009	10/12/2011	563	0	364	199			0	199
1,294	INTL BUSINESS MACHINES	459200101		9/25/2009	12/13/2011	572	0	364	208			0	208
1,295	INTL FLAVORS&FRAGRNC	459506101		8/13/2010	10/14/2011	483	0	371	112			0	112
1,296	INTL FLAVORS&FRAGRNC	459506101		8/13/2010	10/17/2011	244	0	185	59			0	59
1,297	INTL FLAVORS&FRAGRNC	459506101		8/13/2010	10/21/2011	240	0	185	55			0	55
1,298	INTL FLAVORS&FRAGRNC	459506101		8/13/2010	10/24/2011	60	0	46	14			0	14
1,299	INTL FLAVORS&FRAGRNC	459506101		8/20/2010	10/24/2011	240	0	183	57			0	57
1,300	INTL FLAVORS&FRAGRNC	459506101		8/25/2010	10/24/2011	120	0	89	31			0	31
1,301	INTL FLAVORS&FRAGRNC	459506101		8/25/2010	10/25/2011	121	0	89	32			0	32
1,302	MARATHON OIL CORP	565849106		3/10/2010	3/2/2011	355	0	218	137			0	137
1,303	MARATHON OIL CORP	565849106		3/10/2010	5/5/2011	759	0	468	291			0	291
1,304	MARATHON OIL CORP	565849106		3/10/2010	5/25/2011	1,053	0	623	430			0	430
1,305	MARATHON OIL CORP	565849106		3/10/2010	6/24/2011	298	0	187	111			0	111
1,306	MARATHON OIL CORP	565849106		3/29/2010	6/24/2011	496	0	315	181			0	181
1,307	MARATHON OIL CORP	565849106		3/29/2010	7/5/2011	336	0	188	148			0	148
1,308	MARATHON OIL CORP	565849106		4/14/2010	7/5/2011	773	0	452	321			0	321
1,309	MARATHON OIL CORP	565849106		9/2/2010	7/5/2011	403	0	228	175			0	175
1,310	MARATHON OIL CORP	565849106		9/2/2010	7/6/2011	313	0	171	142			0	142
1,311	MARATHON OIL CORP	565849106		9/28/2010	7/6/2011	592	0	327	265			0	265
1,312	MARATHON OIL CORP	565849106		9/28/2010	7/7/2011	332	0	193	139			0	139
1,313	MARATHON OIL CORP	565849106		12/1/2010	7/7/2011	464	0	285	179			0	179
1,314	MARATHON PETROLEUM CORP	56585A102		3/29/2010	9/16/2011	177	0	127	50			0	50
1,315	MARATHON PETROLEUM CORP	56585A102		4/14/2010	9/16/2011	389	0	292	97			0	97
1,316	MARATHON PETROLEUM CORP	56585A102		9/2/2010	9/16/2011	389	0	283	106			0	106
1,317	MARATHON PETROLEUM CORP	56585A102		9/28/2010	9/16/2011	460	0	339	121			0	121
1,318	MARATHON PETROLEUM CORP	56585A102		12/1/2010	9/16/2011	106	0	83	23			0	23
1,319	MARATHON PETROLEUM CORP	56585A102		12/1/2010	9/19/2011	135	0	110	25			0	25
1,320	MARATHON PETROLEUM CORP	56585A102		7/5/2011	9/19/2011	506	0	630	-124			0	-124
1,321	MARATHON PETROLEUM CORP	56585A102		7/5/2011	9/21/2011	581	0	714	-133			0	-133
1,322	MARATHON PETROLEUM CORP	56585A102		7/6/2011	9/21/2011	137	0	167	-30			0	-30
1,323	MARATHON PETROLEUM CORP	56585A102		7/6/2011	10/28/2011	554	0	627	-73			0	-73
1,324	MARATHON PETROLEUM CORP	56585A102		7/8/2011	10/28/2011	332	0	382	-50			0	-50
1,325	USIMINAS SP ADR REG S	917302200		4/19/2010	1/14/2011	1,260	0	1,890	-630			0	-630
1,326	USIMINAS SP ADR REG S	917302200		7/20/2010	1/14/2011	537	0	669	-132			0	-132
1,327	V F CORPORATION	918204108		8/2/2010	5/23/2011	1,262	0	1,055	207			0	207
1,328	V F CORPORATION	918204108		8/2/2010	9/20/2011	253	0	162	91			0	91
1,329	V F CORPORATION	918204108		8/6/2010	9/30/2011	499	0	323	176			0	176
1,330	V F CORPORATION	918204108		8/6/2010	11/14/2011	136	0	81	55			0	55
1,331	V F CORPORATION	918204108		8/9/2010	11/14/2011	408	0	243	165			0	165
1,332	V F CORPORATION	918204108		8/9/2010	12/14/2011	393	0	243	150			0	150
1,333	V F CORPORATION	918204108		9/2/2010	12/14/2011	131	0	74	57			0	57
1,334	V F CORPORATION	918204108		9/27/2010	12/14/2011	393	0	238	155			0	155

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

	Amount
Long Term CG Distributions	1,537
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
					Totals	861,133	0	784,445	76,688	0	0	0	76,688
1,335	VALEANT PHARMACEUTICALS	91911K102		8/24/2010	3/28/2011	404	0	292	112			0	112
1,336	VALEANT PHARMACEUTICALS	91911K102		8/24/2010	4/7/2011	569	0	356	213			0	213
1,337	VALEANT PHARMACEUTICALS	91911K102		8/24/2010	4/26/2011	367	0	227	140			0	140
1,338	VALEANT PHARMACEUTICALS	91911K102		8/24/2010	4/27/2011	1,031	0	648	383			0	383
1,339	VALEANT PHARMACEUTICALS	91911K102		9/1/2010	4/27/2011	722	0	473	249			0	249
1,340	VALEANT PHARMACEUTICALS	91911K102		9/1/2010	5/3/2011	339	0	236	103			0	103
1,341	VALEANT PHARMACEUTICALS	91911K102		9/2/2010	5/3/2011	194	0	134	60			0	60
1,342	VALEANT PHARMACEUTICALS	91911K102		9/16/2010	5/3/2011	532	0	408	124			0	124
1,343	VALEANT PHARMACEUTICALS	91911K102		9/24/2010	5/3/2011	726	0	560	166			0	166
1,344	VALEANT PHARMACEUTICALS	91911K102		10/1/2010	5/3/2011	339	0	180	159			0	159
1,345	VALEANT PHARMACEUTICALS	91911K102		10/1/2010	5/12/2011	918	0	463	455			0	455
1,346	VALEANT PHARMACEUTICALS	91911K102		10/11/2010	5/12/2011	255	0	136	119			0	119
1,347	VALEANT PHARMACEUTICALS	91911K102		10/11/2010	6/8/2011	213	0	108	105			0	105
1,348	VALEANT PHARMACEUTICALS	91911K102		10/11/2010	6/9/2011	158	0	81	77			0	77
1,349	VALEANT PHARMACEUTICALS	91911K102		10/18/2010	6/9/2011	422	0	212	210			0	210
1,350	VALEANT PHARMACEUTICALS	91911K102		10/18/2010	7/1/2011	208	0	106	102			0	102
1,351	VALEANT PHARMACEUTICALS	91911K102		10/18/2010	7/7/2011	270	0	132	138			0	138
1,352	CORP OFFICE PPTYS TRUST	22002T108		9/2/2010	4/11/2011	104	0	112	-8			0	-8
1,353	CORP OFFICE PPTYS TRUST	22002T108		10/18/2010	4/11/2011	380	0	419	-39			0	-39
1,354	CORP OFFICE PPTYS TRUST	22002T108		11/5/2010	4/11/2011	104	0	109	-5			0	-5
1,355	CORP OFFICE PPTYS TRUST	22002T108		11/5/2010	4/12/2011	69	0	73	-4			0	-4
1,356	CORP OFFICE PPTYS TRUST	22002T108		12/2/2010	11/22/2011	485	0	842	-357			0	-357
1,357	CREDIT SUISSE GP SP ADR	225401108		12/31/2008	1/25/2011	46	0	28	18			0	18
1,358	CREDIT SUISSE GP SP ADR	225401108		1/16/2009	1/25/2011	137	0	74	63			0	63
1,359	CREDIT SUISSE GP SP ADR	225401108		2/6/2009	1/25/2011	869	0	540	329			0	329
1,360	CREDIT SUISSE GP SP ADR	225401108		2/6/2009	1/27/2011	594	0	369	225			0	225
1,361	CREDIT SUISSE GP SP ADR	225401108		2/25/2009	1/27/2011	46	0	22	24			0	24
1,362	CROWN CASTLE INTL CORP	228227104		1/7/2011	3/25/2011	1,088	0	1,152	-64			0	-64
1,363	CROWN CASTLE INTL CORP	228227104		1/7/2011	3/31/2011	723	0	725	-2			0	-2
1,364	CROWN CASTLE INTL CORP	228227104		1/7/2011	4/25/2011	734	0	725	9			0	9
1,365	CROWN CASTLE INTL CORP	228227104		1/7/2011	5/6/2011	293	0	299	-6			0	-6
1,366	CROWN CASTLE INTL CORP	228227104		1/10/2011	5/6/2011	713	0	725	-12			0	-12
1,367	CROWN CASTLE INTL CORP	228227104		1/10/2011	7/25/2011	126	0	128	-2			0	-2
1,368	CROWN CASTLE INTL CORP	228227104		1/11/2011	7/25/2011	3,120	0	3,138	-18			0	-18
1,369	NOBLE ENERGY INC	655044105		8/3/2010	8/3/2011	761	0	554	207			0	207
1,370	NOBLE ENERGY INC	655044105		8/3/2010	9/7/2011	171	0	139	32			0	32
1,371	NOBLE ENERGY INC	655044105		8/31/2010	9/29/2011	436	0	416	20			0	20
1,372	NOBLE ENERGY INC	655044105		8/31/2010	11/22/2011	534	0	416	118			0	118
1,373	NOVAGOLD RESOURCES INC	66987E206		1/27/2009	12/13/2011	76	0	22	54			0	54
1,374	NOVAGOLD RESOURCES INC	66987E206		1/28/2009	12/13/2011	331	0	99	232			0	232
1,375	NOVARTIS ADR	66987V109		12/15/2008	5/23/2011	182	0	139	43			0	43
1,376	NOVARTIS ADR	66987V109		1/20/2009	5/23/2011	60	0	47	13			0	13
1,377	NOVARTIS ADR	66987V109		1/29/2009	5/23/2011	605	0	415	190			0	190
1,378	NOVARTIS ADR	66987V109		1/29/2009	6/1/2011	323	0	208	115			0	115
1,379	NOVARTIS ADR	66987V109		1/29/2009	6/9/2011	932	0	623	309			0	309
1,380	NOVARTIS ADR	66987V109		1/30/2009	6/9/2011	62	0	41	21			0	21
1,381	NOVARTIS ADR	66987V109		1/30/2009	8/12/2011	609	0	452	157			0	157
1,382	NOVELLUS SYS INC	670008101		6/11/2010	1/7/2011	2,934	0	2,560	374			0	374
1,383	NOVELLUS SYS INC	670008101		6/11/2010	1/26/2011	1,087	0	800	287			0	287
1,384	NOVELLUS SYS INC	670008101		9/2/2010	1/26/2011	507	0	343	164			0	164
1,385	NOVELLUS SYS INC	670008101		11/15/2010	1/26/2011	1,884	0	1,573	311			0	311
1,386	NEWMONT MINING CORP	651639106		12/21/2009	11/17/2011	1,407	0	989	418			0	418
1,387	NOVELLUS SYS INC	670008101		7/1/2011	10/27/2011	540	0	547	-7			0	-7
1,388	NOVELLUS SYS INC	670008101		7/1/2011	12/15/2011	1,180	0	1,057	123			0	123
1,389	NIDEC CORPORATION ADR	654090109		7/30/2009	2/25/2011	393	0	310	83			0	83
1,390	NUANCE COMMUNICATIONS IN	67020Y100		10/29/2008	8/19/2011	34	0	19	15			0	15
1,391	NUANCE COMMUNICATIONS IN	67020Y100		11/5/2008	8/19/2011	151	0	92	59			0	59
1,392	NOBLE ENERGY INC	655044105		7/20/2010	4/1/2011	574	0	398	176			0	176

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

	Amount
Long Term CG Distributions	1,537
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
					Totals	861,133	0	784,445	76,688	0	0	0	76,688
1,393	NUANCE COMMUNICATIONS IN	67020Y100		11/14/2008	8/19/2011	269	0	125	144			0	144
1,394	NUANCE COMMUNICATIONS IN	67020Y100		11/20/2008	8/19/2011	235	0	96	139			0	139
1,395	NOBLE ENERGY INC	655044105		7/20/2010	4/12/2011	183	0	133	50			0	50
1,396	NUANCE COMMUNICATIONS IN	67020Y100		11/20/2008	9/23/2011	55	0	21	34			0	34
1,397	NUANCE COMMUNICATIONS IN	67020Y100		12/5/2008	9/23/2011	202	0	98	104			0	104
1,398	NUANCE COMMUNICATIONS IN	67020Y100		8/20/2009	9/23/2011	74	0	50	24			0	24
1,399	NOBLE ENERGY INC	655044105		7/22/2010	5/5/2011	956	0	750	206			0	206
1,400	NOBLE ENERGY INC	655044105		7/22/2010	8/3/2011	856	0	613	243			0	243
1,401	NUANCE COMMUNICATIONS IN	67020Y100		8/20/2009	9/29/2011	165	0	100	65			0	65
1,402	NUANCE COMMUNICATIONS IN	67020Y100		8/20/2009	10/3/2011	241	0	150	91			0	91
1,403	NUANCE COMMUNICATIONS IN	67020Y100		8/20/2009	10/17/2011	192	0	100	92			0	92
1,404	NUANCE COMMUNICATIONS IN	67020Y100		8/20/2009	10/24/2011	440	0	213	227			0	227
1,405	NUANCE COMMUNICATIONS IN	67020Y100		7/22/2010	10/24/2011	26	0	17	9			0	9
1,406	CAMPBELL STRATEGIC ALLOCATION F			3/17/2006	11/8/2011	164,682	0	168,296	-3,614			0	-3,614
1,407	CAMPBELL STRATEGIC ALLOCATION F					-9,308	0	0	-9,308			0	-9,308
1,408	POWERSHARES					2,782	0	0	2,782			0	2,782
1,409	ADJUSTMENT FOR DISALLOWED LOSS					1,838	0	0	1,838			0	1,838

Part VII-A, Line 8b (990-PF) - Copy of Form 990-PF to Attorney General

Did the foundation furnish a copy of Form 990-PF to the State Attorney General? [ ] Yes [X] No

If "No", please provide an explanation:

THIS FOUNDATION IS REGISTERED WITH THE STATE OF LOUISIANA, HOWEVER, THERE IS NOT A FEDERAL OR AG FILING REQUIREMENT FOR THE STATE OF LOUISIANA.

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

0

	Name	Check "X" if Business	Street	City	State	Zip Code	Foreign Country	Title	Average Hours	Compensation
1	FRANK J ST ROMAIN		729 N BEAU CHENE DRIVE	MANDEVILLE	LA	70471-161		TRUSTEE	1.00	
2	LUCILLE W ST ROMAIN		729 N BEAU CHENE DRIVE	MANDEVILLE	LA	70471-161		TRUSTEE	1.00	
3										
4										
5										
6										
7										
8										
9										
10										

Part

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

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

		Date		Amount
1	Credit from prior year return		1	0
2	First quarter estimated tax payment		2	
3	Second quarter estimated tax payment		3	
4	Third quarter estimated tax payment		4	
5	Fourth quarter estimated tax payment		5	
6	Other payments		6	1,145
7	Total		7	1,145