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

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 A M ROBERTS CHARITABLE FOUNDATION		A Employer identification number 22-6948512
Number and street (or P O box number if mail is not delivered to street address) 201 PLAZA TWO, 7TH FLOOR	Room/suite	B Telephone number (see instructions) 201-830-4456
City or town, state, and ZIP code JERSEY CITY NJ 07311		C If exemption application is pending, check here ☐
G Check all that apply: ☐ Initial return ☐ Initial return of a former public charity ☐ Final return ☐ Amended return ☒ Address change ☐ Name change		D 1. Foreign organizations, check here ☐ 2. Foreign organizations meeting the 85% test, check here and attach computation ☐
H Check type of organization: ☒ Section 501(c)(3) exempt private foundation ☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation		E If private foundation status was terminated under section 507(b)(1)(A), check here ☐
I Fair market value of all assets at end of year (from Part II, col (c), line 16) \$ 19,197,827	J Accounting method: ☒ Cash ☐ Accrual ☐ Other (specify) _____	F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐

Part I Analysis of Revenue and Expenses (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see instructions))		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue	1 Contributions, gifts, grants, etc., received (attach schedule)	5,028,444			
	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	339,177	331,155		
	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	633,180			
	b Gross sales price for all assets on line 6a	9,226,247			
	7 Capital gain net income (from Part IV, line 2)		633,180		
	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)	-180	-180	0		
12 Total (Add lines 1 through 11)	6,000,621	964,155	0		
Operating and Administrative Expenses	13 Compensation of officers, directors, trustees, etc	225,887	112,943		112,943
	14 Other employee salaries and wages				
	15 Pension plans, employee benefits				
	16 a Legal fees (attach schedule)	10,445	0	0	10,445
	b Accounting fees (attach schedule)	0	0	0	0
	c Other professional fees (attach schedule)	0	0	0	0
	17 Interest				
	18 Taxes (attach schedule) (see instructions)	41,197	39,237	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)	36,165	19,223	0	16,942
	24 Total operating and administrative expenses. Add lines 13 through 23	313,694	171,403	0	140,330
	25 Contributions, gifts, grants paid	537,100			537,100
26 Total expenses and disbursements. Add lines 24 and 25	850,794	171,403	0	677,430	
27 Subtract line 26 from line 12					
a Excess of revenue over expenses and disbursements	5,149,827				
b Net investment income (if negative, enter -0-)		792,752			
c Adjusted net income (if negative, enter -0-)			0		

For Paperwork Reduction Act Notice, see instructions.

(HTA)

Form **990-PF** (2011)

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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		0	
	2	Savings and temporary cash investments	2,711,671	2,124,035	2,124,035
	3	Accounts receivable	0		
		Less allowance for doubtful accounts	0	0	0
	4	Pledges receivable	0		
		Less allowance for doubtful accounts	0	0	0
	5	Grants receivable			
	6	Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see instructions)	0	0	0
	7	Other notes and loans receivable (attach schedule)	0	0	0
		Less allowance for doubtful accounts	0	0	0
	8	Inventories for sale or use		0	
	9	Prepaid expenses and deferred charges		0	
	10 a	Investments—U S and state government obligations (attach schedule)	0	0	0
	b	Investments—corporate stock (attach schedule)	0	0	0
	c	Investments—corporate bonds (attach schedule)	0	0	0
Liabilities	11	Investments—land, buildings, and equipment basis	0		
		Less accumulated depreciation (attach schedule)	0	0	0
	12	Investments—mortgage loans			
	13	Investments—other (attach schedule)	10,938,871	17,069,626	17,073,793
	14	Land, buildings, and equipment basis	0		
		Less accumulated depreciation (attach schedule)	0	0	0
	15	Other assets (describe)	0	0	0
	16	Total assets (to be completed by all filers—see the instructions Also, see page 1, item I)	13,650,542	19,193,661	19,197,828
Net Assets or Fund Balances	17	Accounts payable and accrued expenses		0	
	18	Grants payable			
	19	Deferred revenue		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	
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	13,650,542	19,193,661	
	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)	13,650,542	19,193,661	
Total	31	Total liabilities and net assets/fund balances (see instructions)	13,650,542	19,193,661	

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	13,650,542
2	Enter amount from Part I, line 27a	2	5,149,827
3	Other increases not included in line 2 (itemize) See Attached Statement	3	770,395
4	Add lines 1, 2, and 3	4	19,570,764
5	Decreases not included in line 2 (itemize) See Attached Statement	5	377,103
6	Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	19,193,661

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	
b	0	0	0	
c	0	0	0	
d	0	0	0	
e	0	0	0	
Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69				
(i) F M V as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))	
a	0	0	0	
b	0	0	0	
c	0	0	0	
d	0	0	0	
e	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	633,180
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	-340,052

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	898,789	11,798,582	0.076178
2009	444,380	8,099,415	0.054866
2008	618,113	9,194,526	0.067226
2007	692,524	11,136,254	0.062186
2006	575,550	10,709,660	0.053741

2 Total of line 1, column (d)**2** 0.314197**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** 0.062839**4** Enter the net value of noncharitable-use assets for 2011 from Part X, line 5**4** 15,806,478**5** Multiply line 4 by line 3**5** 993,263**6** Enter 1% of net investment income (1% of Part I, line 27b)**6** 7,928**7** Add lines 5 and 6**7** 1,001,191**8** Enter qualifying distributions from Part XII, line 4**8** 677,430

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

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-)

3 Add lines 1 and 2

4 Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)

5 Tax based on investment income. Subtract line 4 from line 3 If zero or less, enter -0-

6 Credits/Payments.

a 2011 estimated tax payments and 2010 overpayment credited to 2011

b Exempt foreign organizations—tax withheld at source

c Tax paid with application for extension of time to file (Form 8868)

d Backup withholding erroneously withheld

7 Total credits and payments Add lines 6a through 6d

8 Enter any penalty for underpayment of estimated tax Check here ☐ if Form 2220 is attached

9 Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed

10 Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid

11 Enter the amount of line 10 to be Credited to 2012 estimated tax 595 Refunded

Part VII-A Statements Regarding Activities

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?

b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see page 19 of the instructions for definition)?

If the answer is "Yes" to 1a or 1b, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities

c Did the foundation file Form 1120-POL for this year?

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

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

4 a Did the foundation have unrelated business gross income of \$1,000 or more during the year?

b If "Yes," has it filed a tax return on Form 990-T for this year?

5 Was there a liquidation, termination, dissolution, or substantial contraction during the year?

If "Yes," attach the statement required by General Instruction T

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?

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

8 a Enter the states to which the foundation reports or with which it is registered (see instructions) FL

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

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

10 Did any persons become substantial contributors during the tax year? If "Yes," attach a schedule listing their names and addresses

Part VII-A Statements Regarding Activities (continued)

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions)	11		X
12	Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement (see instructions)	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application? Website address ▶	13	X	
14	The books are in care of ▶ MORGAN STANLEY PRIVATE BANK, N A Telephone no ▶ (800) 770-8444 Located at ▶ 201 PLAZA TWO, 7TH FLOOR JERSEY CITY NJ ZIP+4 ▶ 07311			
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			
16	At any time during calendar year 2011, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country? See the instructions for exceptions and filing requirements for Form TD F 90-22.1 If "Yes," enter the name of the foreign country ▶	16	Yes No	X X

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

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

		Yes	No
1a	During the year did the foundation (either directly or indirectly)		
(1)	Engage in the sale or exchange, or leasing of property with a disqualified person? ☐ Yes ☒ No		
(2)	Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person? ☐ Yes ☒ No		
(3)	Furnish goods, services, or facilities to (or accept them from) a disqualified person? ☐ Yes ☒ No		
(4)	Pay compensation to, or pay or reimburse the expenses of, a disqualified person? ☒ Yes ☐ No		
(5)	Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)? ☐ Yes ☒ No		
(6)	Agree to pay money or property to a government official? (Exception. Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days) ☐ Yes ☒ No		
b	If any answer is "Yes" to 1a(1)–(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see instructions)? Organizations relying on a current notice regarding disaster assistance check here ▶ ☐	1b	X
c	Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2011?	1c	X
2	Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5))		
a	At the end of tax year 2011, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2011? ☐ Yes ☒ No If "Yes," list the years ▶ 20____, 20____, 20____, 20____		
b	Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement—see instructions)	2b	X
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	X
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?☐ 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**6b**

X

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

If "Yes" to 6b, file Form 8870

☐ Yes ☒ No**7b**

X

7a At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction?**b** If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction?**Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors****1** List all officers, directors, trustees, foundation managers and their compensation (see instructions).

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
MORGAN STANLEY PRIVATE BANK, N.A. 201 PLAZA TWO, 7TH FLOOR JERSEY CITY NJ 07310	00	25,926	0	0
CITIBANK, N.A. ONE COURT SQUARE, 29TH FLOOR LONG ISLAND CITY, NY 11101	00	139,961	0	0
CHAPLIN BRADFORD BARNES	00	60,000	0	0
	00	0	0	0

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

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

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



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

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

Part IX-A Summary of Direct Charitable Activities

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

	Expenses
1 NONE	
2	
3	
4	

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

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

	Amount
1 NONE	
2	
All other program-related investments See instructions	
3	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	13,725,432
b	Average of monthly cash balances	1b	2,321,754
c	Fair market value of all other assets (see instructions)	1c	
d	Total (add lines 1a, b, and c)	1d	16,047,186
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	16,047,186
4	Cash deemed held for charitable activities. Enter 1 1/2 % of line 3 (for greater amount, see instructions)	4	240,708
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	15,806,478
6	Minimum investment return. Enter 5% of line 5	6	790,324

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	790,324
2a	Tax on investment income for 2011 from Part VI, line 5	2a	15,855
b	Income tax for 2011 (This does not include the tax from Part VI)	2b	0
c	Add lines 2a and 2b	2c	15,855
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	774,469
4	Recoveries of amounts treated as qualifying distributions	4	
5	Add lines 3 and 4	5	774,469
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	774,469

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	677,430
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	677,430
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	677,430

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				774,469
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	0			
b From 2007	0			
c From 2008	142,577			
d From 2009	46,309			
e From 2010	312,772			
f Total of lines 3a through e	501,658			
4 Qualifying distributions for 2011 from Part XII, line 4 ▶ \$ 677,430				
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				677,430
e Remaining amount distributed out of corpus	0			
5 Excess distributions carryover applied to 2011 (If an amount appears in column (d), the same amount must be shown in column (a))	97,039			97,039
6 Enter the net total of each column as indicated below:				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	404,619			
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)	0			
9 Excess distributions carryover to 2012. Subtract lines 7 and 8 from line 6a	404,619			
10 Analysis of line 9				
a Excess from 2007	0			
b Excess from 2008	45,538			
c Excess from 2009	46,309			
d Excess from 2010	312,772			
e Excess from 2011	0			

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

N/A

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

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

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

b 85% of line 2a

c Qualifying distributions from Part XII, line 4 for each year listed

d Amounts included in line 2c not used directly for active conduct of exempt activities

e Qualifying distributions made directly for active conduct of exempt activities
Subtract line 2d from line 2c

3 Complete 3a, b, or c for the alternative test relied upon

a "Assets" alternative test—enter

(1) Value of all assets

(2) Value of assets qualifying under section 4942(j)(3)(B)(i)

b "Endowment" alternative test—enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed

c "Support" alternative test—enter

(1) Total support other than gross investment income (interest, dividends, rents, payments on securities loans (section 512(a)(5)), or royalties)

(2) Support from general public and 5 or more exempt organizations as provided in section 4942(j)(3)(B)(iii)

(3) Largest amount of support from an exempt organization

(4) Gross investment income

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

Part XV Supplementary Information (Complete this part only if the foundation had \$5,000 or more in assets at any time during the year—see instructions.)**1 Information Regarding Foundation Managers:**

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

NONE

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

NONE

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

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

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

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

c Any submission deadlines

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

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a Paid during the year See Attached Statement				
Total			▶ 3a	537,100
b Approved for future payment NONE				
Total			▶ 3b	0

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated

Enter gross amounts unless otherwise indicated	Unrelated business income		Excluded by section 512, 513, or 514		(e) Related or exempt function income (See instructions)
	(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount	
1 Program service revenue					
a _____		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	340,220	
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	633,180	
9 Net income or (loss) from special events					
10 Gross profit or (loss) from sales of inventory					
11 Other revenue a _____		0		-180	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		973,220	0
13 Total. Add line 12, columns (b), (d), and (e)				13	973,220

(See worksheet in line 13 instructions to verify calculations)

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

[illegible]

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

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

OMB No 1545-0047

2011

Name of the organization

Employer identification number

A M ROBERTS CHARITABLE FOUNDATION

22-6948512

Organization type (check one)

Filers of:

Section:

Form 990 or 990-EZ

☐ 501(c)() (enter number) organization☐ 4947(a)(1) nonexempt charitable trust **not** treated as a private foundation☐ 527 political organization

Form 990-PF

☒ 501(c)(3) exempt private foundation☐ 4947(a)(1) nonexempt charitable trust treated as a private foundation☐ 501(c)(3) taxable private foundationCheck if your organization is covered by the **General Rule** or a **Special Rule**.**Note.** Only a section 501(c)(7), (8), or (10) organization can check boxes for both the General Rule and a Special Rule. See instructions.**General Rule**

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

Special Rules

- ☐
- For a section 501(c)(3) organization filing Form 990 or 990-EZ that met the 33 1/3% support test of the regulations under sections 509(a)(1) and 170(b)(1)(A)(vi) and received from any one contributor, during the year, a contribution of the greater of (1) \$5,000 or (2) 2% of the amount on (i) Form 990, Part VIII, line 1h, or (ii) Form 990-EZ, line 1. Complete Parts I and II.

- ☐
- For a section 501(c)(7), (8), or (10) organization filing Form 990 or 990-EZ that received from any one contributor, during the year, total contributions of more than \$1,000 for use
- exclusively*
- for religious, charitable, scientific, literary, or educational purposes, or the prevention of cruelty to children or animals. Complete Parts I, II, and III.

- ☐
- For a section 501(c)(7), (8), or (10) organization filing Form 990 or 990-EZ that received from any one contributor, during the year, contributions for use
- exclusively*
- for religious, charitable, etc., purposes, but these contributions did not total to more than \$1,000. If this box is checked, enter here the total contributions that were received during the year for an
- exclusively*
- religious, charitable, etc., purpose. Do not complete any of the parts unless the
- General Rule**
- applies to this organization because it received nonexclusively religious, charitable, etc., contributions of \$5,000 or more during the year. . . . ▶ \$

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

Name of organization A M. ROBERTS CHARITABLE FOUNDATION	Employer identification number 22-6948512
---	---

Part I Contributors (see instructions). Use duplicate copies of Part I if additional space is needed

(a) No.	(b) Name, address, and ZIP + 4	(c) Total contributions	(d) Type of contribution
1	A.M ROBERTS MARITAL TR FBO DOROTHY Foreign State or Province Foreign Country	\$ 4,964,436	Person ☐ Payroll ☐ Noncash ☒ (Complete Part II if there is a noncash contribution)
2	A M ROBERTS MARITAL TR FBO DOROTHY Foreign State or Province Foreign Country	\$ 64,007	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
3	Foreign State or Province Foreign Country	\$ 0	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
4	Foreign State or Province Foreign Country	\$ 0	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
5	Foreign State or Province Foreign Country	\$ 0	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
6	Foreign State or Province Foreign Country	\$ 0	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)

Name of organization
A M ROBERTS CHARITABLE FOUNDATION

Employer identification number
22-6948512

Part II Noncash Property (see instructions) Use duplicate copies of Part II if additional space is needed

(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
1	VARIOUS SECURITIES- SEE ATTACHED	\$ 2,719,436	11/15/2011
1	REAL PROPERTY LOCATED AT 67 SOUTH ROSCOE BLVD POINTE VERDE, FL 32083	\$ 2,245,000	10/25/2011
		\$ 0	
		\$ 0	
		\$ 0	
		\$ 0	

Name of organization

A M ROBERTS CHARITABLE FOUNDATION

Employer identification number

22-6948512

Part III Exclusively religious, charitable, etc., individual contributions to section 501(c)(7), (8), or (10) organizations total more than \$1,000 for the year. Complete columns (a) through (e) and the following line entry

For organizations completing Part III, enter the total of exclusively religious, charitable, etc.,

contributions of \$1,000 or less for the year (Enter this information once See instructions) ▶ \$ 0

Use duplicate copies of Part III if additional space is needed

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

Alfred M Roberts Jr Char Fdn Comb
July 8, 2011 - December 31, 2011

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Account Number: 60-0000-00-4

List of Assets

<i>Description</i>	<i>Shares</i>	<i>Cost</i>	<i>Market Value</i>	<i>Percent Of Total Market</i>	<i>Projected Annual Income</i>	<i>Current Yield</i>
<i>Cash and Equivalent</i>						
Cash		-247,252.21	-247,252.21	-1.27%	0	0.00%
Institutional Govt Sec Trust	2,265,025.970	2,265,025.97	2,265,025.97	11.65%	226	0.01%
Morgan Stanley Active Assets Govt Sec Trust	280.450	280.45	280.45	0.00%	0	0.01%
Total Cash and Equivalent		\$ 2,018,054.21	\$ 2,018,054.21	10.38%	\$ 226	0.01%

Equities

Assured Guaranty LTD	203.000	2,258.59	2,667.42	0.01%	36	1.37%
Accenture LTD Class A	1,218.000	50,268.15	64,834.14	0.33%	1,644	2.54%
Bunge Limited	95.000	5,790.88	5,434.00	0.03%	95	1.75%
Fabrinet	414.000	5,917.57	5,663.52	0.03%	0	0.00%
Seadrill Limited	1,830.000	39,402.60	60,719.40	0.31%	5,563	9.16%
Allied World Assurance Ag	384.000	20,653.59	24,165.12	0.12%	576	2.38%
Tyco International LTD New	471.000	19,595.84	22,000.41	0.11%	471	2.14%
UBS Ag New	1,853.000	24,418.46	21,920.99	0.11%	0	0.00%
Ituran Location and Control LTD	303.000	3,748.65	4,138.98	0.02%	303	7.32%
Core Laboratories N V	190.000	20,575.05	21,650.50	0.11%	212	0.98%
Qiagen NV	461.000	9,662.42	6,366.41	0.03%	0	0.00%
Copa Holdings Sa Cl A	478.000	31,464.93	28,044.26	0.14%	783	2.80%
AT&T Inc	4,411.000	126,367.62	133,388.64	0.69%	7,763	5.82%
Abbott Laboratories	1,820.000	91,521.55	102,338.60	0.53%	3,494	3.41%
Acme Packet Inc	1,068.000	36,924.93	33,011.88	0.17%	0	0.00%
Adidas-Salomon Ag Sponsored ADR	918.000	29,586.20	29,947.00	0.15%	366	1.22%
Adtran Inc	663.000	20,465.34	19,996.08	0.10%	238	1.19%
Aerovironment Inc	96.000	2,578.58	3,021.12	0.02%	0	0.00%

Alfred M Roberts Jr Char Fdn Comb
 July 8, 2011 - December 31, 2011

Account Number: 60-0000-00-4

List of Assets

Description	Shares	Cost	Market Value	Percent Of Total Market	Projected Annual Income	Current Yield
Air Liquide	1,079,000	24,532.70	26,778.62	0.14%	506	1.89%
Alexion Pharmaceuticals Inc	340,000	17,715.61	24,310.00	0.13%	0	0.00%
Allegiant Travel Co	62,000	2,772.02	3,307.08	0.02%	0	0.00%
Allergan Inc	378,000	27,949.43	33,165.72	0.17%	75	0.23%
Allianz SE Ads	1,369,000	16,150.83	13,135.56	0.07%	661	5.03%
Altria Group Inc	2,120,000	55,441.42	62,858.00	0.32%	3,476	5.53%
Amazon Com Inc	194,000	37,274.89	33,581.40	0.17%	0	0.00%
America Movil S A De C V ADR Ser L	630,000	14,605.80	14,238.00	0.07%	180	1.27%
American Tower Corp Cl A	515,000	22,065.89	30,905.15	0.16%	0	0.00%
Amerisourcebergen Corporation	577,000	21,602.52	21,458.63	0.11%	300	1.40%
Ansys Inc	359,000	19,318.44	20,563.52	0.11%	0	0.00%
Apple Computer Inc	459,000	111,715.19	185,895.00	0.96%	0	0.00%
Aptargroup Inc	425,000	20,284.78	22,172.25	0.11%	374	1.69%
Arm Holdings PLC	790,000	11,587.39	21,859.30	0.11%	102	0.47%
Astrazeneca PLC Sponsored ADR	1,460,000	66,592.09	67,583.40	0.35%	3,942	5.83%
Athenahealth Inc	68,000	3,164.31	3,340.16	0.02%	0	0.00%
Atlas Copco Ab Sp ADR A New	551,000	8,693.54	11,895.54	0.06%	249	2.09%
Autoliv Inc	152,000	7,957.63	8,130.48	0.04%	273	3.37%
Basf Ag Spon ADR	477,000	33,722.82	33,369.49	0.17%	1,093	3.28%
BCE Inc	632,000	24,544.66	26,335.44	0.14%	1,358	5.16%
Com New						
Bgc Partners Inc	3,107,000	19,687.94	18,455.58	0.09%	2,112	11.45%
Bg Group PLC Spon ADR	132,000	11,465.30	14,118.85	0.07%	149	1.06%
BP Amoco P L C Spon ADR	1,026,000	31,755.60	43,851.24	0.23%	1,723	3.93%
Bt Group PLC ADR	1,085,000	30,512.21	32,159.40	0.17%	1,273	3.96%
Baidu.Com	402,000	56,827.80	46,820.94	0.24%	0	0.00%
Bill Barrett Corp	103,000	4,425.87	3,509.21	0.02%	0	0.00%
Big 5 Sporting Goods Corp	887,000	6,353.63	9,260.28	0.05%	266	2.87%

Alfred M Roberts Jr Char Fdn Comb
July 8, 2011 - December 31, 2011

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Account Number: 60-0000-00-4

List of Assets

Description	Shares	Cost	Market Value	Percent Of Total Market	Projected Annual Income	Current Yield
Biogen IDEC Inc	313,000	27,549.71	34,445.65	0.18%	0	0.00%
Blue Nile Inc	55,000	1,863.96	2,248.40	0.01%	0	0.00%
Boeing Co	1,433,000	92,130.23	105,110.55	0.54%	2,522	2.40%
The Boston Beer Company Inc Cl A	19,000	1,565.10	2,062.64	0.01%	0	0.00%
Bottomline Technologies De Inc	685,000	14,635.80	15,871.45	0.08%	0	0.00%
Bristol Myers Squibb Co	2,020,000	57,924.38	71,184.80	0.37%	2,747	3.86%
British Amern Tob PLC Spons ADR	310,000	27,667.36	29,412.80	0.15%	1,191	4.05%
Buckle Inc	530,000	20,672.38	21,661.10	0.11%	424	1.96%
Csl LTD Un-sponsored ADR	405,000	5,653.07	6,643.22	0.03%	150	2.27%
Camden Property Trust	380,000	22,532.72	23,651.20	0.12%	744	3.15%
Canadian National Railway Co	150,000	10,590.68	11,784.00	0.06%	223	1.89%
Canon Inc ADR	365,000	16,555.23	16,074.60	0.08%	528	3.29%
Capital One Finl Corp	722,000	31,136.91	30,533.38	0.16%	144	0.47%
Cardinal Health Inc	655,000	26,800.48	26,599.55	0.14%	563	2.12%
Carnival Corp New Paired	163,000	5,607.98	5,320.32	0.03%	163	3.06%
Casella Waste Sys Inc Cl A	2,012,000	11,186.35	12,876.80	0.07%	0	0.00%
Cash Amer Intl Inc	647,000	33,203.93	30,169.61	0.16%	90	0.30%
Caterpillar Inc	559,000	37,034.91	50,645.40	0.26%	1,028	2.03%
Celgene Corp	482,000	25,689.35	32,583.20	0.17%	0	0.00%
Cenovus Energy Inc	409,000	13,871.85	13,578.80	0.07%	321	2.37%
Chevron Corporation	1,978,000	179,529.26	210,459.20	1.08%	6,408	3.05%
China Resources Enterprise LTD ADR	1,007,000	7,128.68	6,911.04	0.04%	120	1.75%
Chipotle Mexican Grill Inc Class A	82,000	25,884.52	27,694.68	0.14%	0	0.00%
Church & Dwight Co Inc	477,000	20,393.02	21,827.52	0.11%	324	1.49%
Citi Trends Inc	328,000	3,483.02	2,879.84	0.01%	0	0.00%
Com						
Clarcor Inc	83,000	3,636.31	4,149.17	0.02%	39	0.96%
Coach Inc	338,000	19,250.38	20,631.52	0.11%	304	1.47%

Alfred M Roberts Jr Char Fdn Comb
July 8, 2011 - December 31, 2011

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Account Number: 60-0000-00-4

List of Assets

Description	Shares	Cost	Market Value	Percent Of Total Market	Projected Annual Income	Current Yield
Cochlear LTD ADR	316,000	10,593.33	10,042.80	0.05%	316	3.15%
Cogent Communications Group Inc	739,000	10,744.92	12,481.71	0.06%	0	0.00%
Cognizant Technology Solutions Corp	786,000	49,752.68	50,547.66	0.26%	0	0.00%
Coherent Inc	242,000	11,315.96	12,649.34	0.07%	0	0.00%
Computer Programs & Sys Inc	269,000	13,878.08	13,748.59	0.07%	387	2.82%
Comstock Res Inc	364,000	9,191.66	5,569.20	0.03%	0	0.00%
Conocophillips	1,172,000	77,867.97	85,403.64	0.44%	3,094	3.62%
Cost Plus Inc Calif	858,000	6,056.00	8,365.50	0.04%	0	0.00%
Dbs Group Holdings ADR	264,000	11,147.66	9,382.03	0.05%	454	4.84%
Dassault Sys S A Spon ADR	356,000	21,611.01	28,620.26	0.15%	203	0.71%
Diageo PLC Sponsored ADR	670,000	51,465.89	58,571.40	0.30%	1,738	2.97%
Digi International Inc	181,000	1,629.70	2,019.96	0.01%	0	0.00%
Walt Disney Co (Holding Co)	1,589,000	49,236.17	59,587.50	0.31%	953	1.60%
Directv	668,000	28,995.26	28,563.68	0.15%	0	0.00%
Dollar Tree Inc	157,000	11,803.24	13,048.27	0.07%	0	0.00%
Dominion Res Inc VA New	1,110,000	54,241.75	58,918.80	0.30%	2,342	3.98%
Donaldson Co Inc	323,000	18,885.10	21,989.84	0.11%	193	0.88%
Dresser-Rand Group Inc	433,000	18,048.86	21,611.03	0.11%	0	0.00%
Du Pont Ei De Nemours & Co	2,044,000	85,200.43	93,574.32	0.48%	3,352	3.58%
EMC Corp Mass	1,816,000	41,258.47	39,116.64	0.20%	0	0.00%
Eog Res Inc	439,000	40,690.07	43,245.89	0.22%	280	0.65%
Electro Scientific Inds Inc	704,000	10,051.70	10,193.92	0.05%	225	2.21%
Emerson Electric Co	845,000	35,821.08	39,368.55	0.20%	1,352	3.43%
Energien Corp	425,000	21,062.45	21,250.00	0.11%	229	1.08%
Erste Bk Der Oest Sparkassen	836,000	17,666.10	7,371.85	0.04%	290	3.95%
Expeditors International of Washington Inc	818,000	34,994.65	33,505.28	0.17%	409	1.22%
Express Scripts Inc CI A	500,000	19,674.02	22,345.00	0.11%	0	0.00%

Alfred M Roberts Jr Char Fdn Comb
July 8, 2011 - December 31, 2011

Account Number: 60-0000-00-4

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List of Assets

Description	Shares	Cost	Market Value	Percent Of Total Market	Projected Annual Income	Current Yield
Exxon Mobil Corp	1,279,000	105,002.42	108,408.04	0.56%	2,404	2.22%
Fei Company	152,000	5,041.08	6,198.56	0.03%	0	0.00%
Flir Systems Inc	149,000	3,594.53	3,735.43	0.02%	35	0.96%
FMC Technologies Inc	1,493,000	64,979.67	77,979.39	0.40%	0	0.00%
FMC Corporation New	326,000	25,181.14	28,049.04	0.14%	195	0.70%
Factset Research Systems Inc	239,000	20,494.65	20,859.92	0.11%	258	1.24%
Fanuc LTD Japan Unsp ADR	723,000	11,384.50	18,449.51	0.09%	268	1.46%
Faro Technologies Inc	215,000	5,114.57	9,890.00	0.05%	0	0.00%
F5 Networks Inc	480,000	39,976.32	50,937.60	0.26%	0	0.00%
Franklin Res Inc	437,000	47,302.08	41,978.22	0.22%	471	1.12%
Fresenius Med Care Ag Spon ADR	260,000	14,681.95	17,674.80	0.09%	169	0.96%
Gaia Inc Class A	273,000	1,087.58	884.52	0.00%	0	0.00%
Gardner Denver Inc	265,000	19,971.11	20,420.90	0.11%	53	0.26%
Oao Gazprom Sp Reg S Gdr	509,000	5,690.50	5,428.49	0.03%	104	1.93%
General Electric Co	3,575,000	55,295.40	64,028.25	0.33%	2,431	3.80%
Genesee & Wyoming Inc A	366,000	19,631.34	22,172.28	0.11%	0	0.00%
Gentex Corporation	761,000	20,044.39	22,517.99	0.12%	365	1.62%
Genuine Parts Co	800,000	41,109.53	48,960.00	0.25%	1,440	2.94%
Glaxosmithkline PLC Ads	1,215,000	41,238.33	55,440.45	0.29%	2,680	4.83%
Google Inc Cl A	173,000	90,602.68	111,740.70	0.57%	0	0.00%
Grainger W W Inc	115,000	17,843.40	21,526.85	0.11%	303	1.41%
Greatbatch Inc	467,000	9,890.94	10,320.70	0.05%	0	0.00%
Green Mountain Coffee Roasters Inc	805,000	61,118.08	36,104.25	0.19%	0	0.00%
Hcp Inc	1,495,000	51,151.68	61,937.85	0.32%	2,870	4.63%
Hms Holdings Corp	724,000	18,357.84	23,153.52	0.12%	0	0.00%
Hsbc Hldgs PLC Spon ADR New	1,617,000	70,044.69	61,607.70	0.32%	3,153	5.12%
Haliburton Co	1,238,000	55,538.95	42,723.38	0.22%	445	1.04%
Health Care Reit Inc	1,145,000	53,774.50	62,436.85	0.32%	3,274	5.24%

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H J Heinz Co	1,180,000	60,203.98	63,767.20	0.33%	2,265	3.55%
Hexcel Corp New	870,000	19,597.81	21,062.70	0.11%	0	0.00%
Higher One Hldgs Inc	112,000	1,790.48	2,065.28	0.01%	0	0.00%
Hittite Microwave Corporation	411,000	20,969.35	20,295.18	0.10%	0	0.00%
Honeywell Intl Inc	111,000	4,897.29	6,032.85	0.03%	165	2.74%
Hormel Foods Corp	713,000	20,279.70	20,883.77	0.11%	427	2.05%
Houston Wire & Cable Co	433,000	5,243.10	5,984.06	0.03%	155	2.60%
Com						
Hoya Corp Spons ADR	620,000	14,638.56	13,360.38	0.07%	443	3.32%
Ixia	478,000	4,310.11	5,023.78	0.03%	0	0.00%
Icici Bk LTD ADR	446,000	18,654.10	11,787.78	0.06%	276	2.35%
Idexx Laboratories Inc	286,000	21,235.80	22,010.56	0.11%	0	0.00%
Impax Laboratories Inc	449,000	7,666.29	9,056.33	0.05%	0	0.00%
Imperial Oil LTD New	242,000	9,171.80	10,764.16	0.06%	105	0.98%
Informatica Corp	470,000	21,601.70	17,357.10	0.09%	0	0.00%
Intel Corp	2,290,000	46,471.87	55,532.50	0.29%	1,923	3.46%
Intercontinentalexchange Inc	312,000	37,569.50	37,611.60	0.19%	0	0.00%
Intermec Inc	564,000	4,078.96	3,869.04	0.02%	0	0.00%
IBM	1,262,000	164,602.56	232,056.56	1.19%	3,786	1.63%
Itau Unibanco Banco Multiplo Sa ADR	499,000	9,806.47	9,261.44	0.05%	42	0.46%
Jgc Corp ADR	150,000	7,477.97	7,205.55	0.04%	95	1.33%
J P Morgan Chase & Co	906,000	30,162.88	30,124.50	0.15%	906	3.01%
Jack In The Box Inc	193,000	3,901.75	4,033.70	0.02%	0	0.00%
Jardine Mthson Hldgs ADR	181,000	9,678.07	8,516.05	0.04%	198	2.33%
Jardine Strategic Hldgs ADR	356,000	21,541.20	19,701.04	0.10%	138	0.70%
Johnson & Johnson	2,046,000	134,379.29	134,176.68	0.69%	4,664	3.48%
Juniper Networks Inc	1,827,000	40,291.42	37,289.07	0.19%	0	0.00%
Jupiter Telecommunication ADR	110,000	6,968.50	7,434.35	0.04%	143	1.93%

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Kimberly Clark Corp	800,000	53,436.12	58,848.00	0.30%	2,240	3.81%
Kirby Corp	335,000	19,164.65	22,056.40	0.11%	0	0.00%
Kodiak Oil & Gas Corp	458,000	2,514.83	4,351.00	0.02%	0	0.00%
Kohlberg Capital Corp	473,000	2,781.59	2,984.63	0.02%	340	11.41%
Kraft Foods Inc Class A	1,820,000	62,642.57	67,995.20	0.35%	2,111	3.10%
Li & Fung LTD Unspn ADR	5,432,000	23,291.27	20,114.70	0.10%	505	2.51%
L Oreal Co Un-sponsored ADR	702,000	14,627.82	14,708.30	0.08%	259	1.77%
Lvmh Moet Hennessy Lou Vuit ADR	277,000	5,636.95	7,867.63	0.04%	124	1.59%
Las Vegas Sands Corp	929,000	39,463.78	39,696.17	0.20%	0	0.00%
Lauder Estee Cos Inc Cl A	361,000	36,102.12	40,547.52	0.21%	189	0.47%
Eli Lilly & Co	1,765,000	62,822.71	73,353.40	0.38%	3,459	4.72%
Lionbridge Technologies Inc	3,790,000	9,287.07	8,679.10	0.04%	0	0.00%
Lonza Group Ag Zuerich ADR	1,649,000	11,933.49	9,786.82	0.05%	356	3.64%
Lorillard Inc	623,000	46,500.66	71,022.00	0.37%	3,239	4.56%
Lululemon Athletica Inc	859,000	44,289.51	40,080.94	0.21%	0	0.00%
Marubeni Corp ADR	287,000	17,683.48	17,494.66	0.09%	533	3.05%
Matthews Asia Pacific Inc Inv	25,635,725	330,000.00	319,933.85	1.65%	9,408	2.94%
Mc Donalds Corp	734,000	59,876.26	73,642.22	0.38%	2,055	2.79%
McKesson Hboe Inc	456,000	35,612.77	35,526.96	0.18%	364	1.03%
Mednax Inc	310,000	19,944.53	22,323.10	0.11%	0	0.00%
Merck & Co Inc New	1,600,000	52,683.55	60,320.00	0.31%	2,688	4.46%
Meru Networks Inc	393,000	2,414.15	1,623.09	0.01%	0	0.00%
Mettler-Toledo Intl Inc	37,000	5,580.33	5,465.27	0.03%	0	0.00%
Micro Sys Inc	462,000	20,336.13	21,519.96	0.11%	0	0.00%
Microsoft Corp	6,141,000	156,545.14	159,420.36	0.82%	4,912	3.08%
Microsemi Corporation	294,000	4,844.28	4,924.50	0.03%	0	0.00%
Minerals Technology Inc	70,000	3,830.00	3,957.10	0.02%	14	0.35%
Mitsui & Co LTD ADR	60,000	19,746.36	18,669.12	0.10%	756	4.05%

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MTN Group LTD	836.000	14,068.07	14,883.31	0.08%	694	4.67%
Sponsored ADR						
Mylan Laboratories	1,121.000	20,801.16	24,056.66	0.12%	0	0.00%
National Instruments Corporation	115.000	2,601.09	2,984.25	0.02%	46	1.54%
Nestle Spon ADR Rep Reg Shr	467.000	21,464.22	26,968.32	0.14%	825	3.06%
Newmont Mining	154.000	9,416.27	9,241.54	0.05%	215	2.33%
Nextera Energy Inc	2,363.000	130,018.88	143,859.44	0.74%	5,198	3.61%
Nordson CP	469.000	20,572.55	19,313.42	0.10%	234	1.21%
Novartis Ag Sponsored ADR	136.000	7,566.36	7,775.12	0.04%	272	3.51%
Novo-Nordisk A S ADR	344.000	36,742.84	39,649.44	0.20%	467	1.18%
O'Reilly Automotive Inc	274.000	18,175.55	21,906.30	0.11%	0	0.00%
Old Rep Intl Corp	1,117.000	9,692.37	10,354.59	0.05%	781	7.55%
Oneok Inc New Com	1,234.000	58,827.79	106,975.46	0.55%	3,010	2.81%
Oracle Systems Corp	2,509.000	55,823.47	64,355.85	0.33%	602	0.94%
Pss World Medical Inc	165.000	3,849.93	3,991.35	0.02%	0	0.00%
Pacer Intl Inc Tenn	1,423.000	6,051.66	7,613.05	0.04%	0	0.00%
Panera Bread Co Cl A	150.000	18,710.70	21,217.50	0.11%	0	0.00%
Parexel International Corporation	98.000	1,835.15	2,032.52	0.01%	0	0.00%
Pet's Coffee & Tea Inc	51.000	2,888.07	3,196.68	0.02%	0	0.00%
Perrigo Company	220.000	20,236.10	21,406.00	0.11%	70	0.33%
Petrobras Brasileiro Spon ADR	410.000	14,981.33	9,630.90	0.05%	61	0.64%
Petroleum Development Corp	158.000	3,739.49	5,547.38	0.03%	0	0.00%
Pfizer Inc	5,469.000	102,139.04	118,349.16	0.61%	4,812	4.07%
Philip Morris International Inc	2,368.000	145,956.41	185,840.64	0.96%	7,293	3.92%
Pimco Comm Real Ret Strat Inst	64,489.394	534,365.20	421,760.64	2.17%	87,318	20.70%
Polycom Inc	118.000	2,394.76	1,923.40	0.01%	0	0.00%
Power Integrations Inc	173.000	5,875.16	5,736.68	0.03%	34	0.60%
Precision Castparts Corp	491.000	61,461.48	80,911.89	0.42%	58	0.07%

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T Rowe Price Group Inc	182,000	9,573.66	10,364.90	0.05%	225	2.18%
Priceline.Com Inc	103,000	50,877.00	48,174.13	0.25%	0	0.00%
Procter & Gamble	1,155,000	73,132.44	77,050.05	0.40%	2,425	3.15%
Qualcomm Inc	915,000	42,680.24	50,050.50	0.26%	786	1.57%
Quest Software Inc	440,000	7,557.21	8,184.00	0.04%	0	0.00%
Reald Inc Com	714,000	7,632.68	5,669.16	0.03%	0	0.00%
Regal Entertainment Group	279,000	3,709.82	3,331.26	0.02%	234	7.04%
Repsol S A ADR	594,000	16,151.65	18,301.73	0.09%	705	3.85%
Rightnow Technologies Inc	153,000	4,614.34	6,537.69	0.03%	0	0.00%
Roche Holdings Ag Spon ADR	432,000	16,978.75	18,386.78	0.09%	488	2.65%
Rock-Tenn Co Cl A	192,000	9,932.67	11,078.40	0.06%	153	1.39%
Ross Stores Inc	470,000	19,101.55	22,339.10	0.11%	206	0.93%
Royal Dutch Shell PLC Cl B	800,000	53,033.29	60,808.00	0.31%	2,688	4.42%
Royal Dutch Shell PLC	1,803,000	102,381.95	131,781.27	0.68%	5,149	3.91%
Str Hldgs Inc	448,000	4,387.12	3,687.04	0.02%	0	0.00%
Sxc Health Solutions Corp	119,000	6,408.71	6,721.12	0.03%	0	0.00%
Salesforce.Com Inc	379,000	48,732.99	38,453.34	0.20%	0	0.00%
Sanchez Energy Corp	119,000	2,050.91	2,053.94	0.01%	0	0.00%
Sap Ag Spon ADR	332,000	16,275.92	17,579.40	0.09%	340	1.94%
Sasol LTD Spon ADR	130,000	5,025.80	6,162.00	0.03%	219	3.56%
Scansource Inc	146,000	4,643.11	5,256.00	0.03%	0	0.00%
Schlumberger LTD	212,000	12,801.72	14,481.72	0.07%	233	1.61%
Schneider Electric Sa Unsp ADR	1,219,000	15,227.90	12,875.08	0.07%	419	3.26%
Semtech Corp	264,000	4,648.77	6,552.48	0.03%	0	0.00%
Servicesource Intl LLC	294,000	4,104.37	4,612.86	0.02%	0	0.00%
Shire Pharmaceuticals Group Spon ADR	342,000	32,848.25	35,533.80	0.18%	136	0.38%
Shoretel Inc	999,000	6,323.67	6,373.62	0.03%	0	0.00%
Shuffle Master Inc	1,590,000	12,471.80	18,634.80	0.10%	0	0.00%

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Siemens Aktiengesellschaft Spon ADR	317,000	31,761.58	30,308.37	0.16%	936	3.09%
Sigma-Aldrich Corporation	342,000	21,114.58	21,361.32	0.11%	246	1.15%
Signature Bank	382,000	20,940.03	22,916.18	0.12%	0	0.00%
Skyworks Solutions Inc	1,457,000	25,388.43	23,632.54	0.12%	0	0.00%
Sonova Hldg Ag ADR	642,000	11,783.30	13,490.99	0.07%	164	1.22%
Starbucks Corp	554,000	21,120.38	25,489.54	0.13%	376	1.48%
Sunopta Inc	3,635,000	18,244.78	17,520.70	0.09%	0	0.00%
Superior Energy Services Inc	138,000	4,368.94	3,924.72	0.02%	0	0.00%
Swatch Group Ag ADR The Unspoon	639,000	12,184.79	12,010.01	0.06%	111	0.93%
Taiwan Semiconductor Mfg Co Spon ADR	582,000	6,136.36	7,513.62	0.04%	241	3.21%
Technip Sa ADR	670,000	15,052.70	15,790.56	0.08%	255	1.62%
Teradata Corp	403,000	21,276.96	19,549.53	0.10%	0	0.00%
Tesco PLC Sponsored ADR	579,000	11,027.62	10,890.99	0.06%	383	3.52%
Teva Pharmaceutical Inds LTD ADR	0.924	35.68	37.29	0.00%	0	1.95%
3M Co	590,000	47,094.71	48,220.70	0.25%	1,298	2.69%
Total Fina Sa Ads	882,000	44,017.65	45,079.02	0.23%	2,324	5.16%
Travelers Companies Inc	950,000	48,417.69	56,211.50	0.29%	1,558	2.77%
Turkiye Garanti Bankasi A S Spon ADR	3,350,000	17,793.53	10,465.40	0.05%	221	2.11%
Ultra Salon Cosmetics & Fragrance Inc	304,000	19,810.74	19,735.68	0.10%	0	0.00%
Unicharm Corp	358,000	14,702.03	17,657.99	0.09%	113	0.64%
Unilever PLC (New) Ads	195,000	5,487.30	6,536.40	0.03%	241	3.70%
Unilever NV NY Sh (New)	1,700,000	56,227.08	58,429.00	0.30%	1,791	3.07%
Union Pacific Corp	1,419,000	122,779.09	150,328.86	0.77%	3,405	2.27%
United Natural Foods Inc	609,000	22,499.04	24,366.09	0.13%	0	0.00%
Unitedhealth Group Inc	1,685,000	80,577.42	85,395.80	0.44%	1,095	1.28%
Universal Technical Inst Inc	232,000	3,726.07	2,964.96	0.02%	0	0.00%
V F Corporation	710,000	60,030.40	90,162.90	0.46%	2,044	2.27%
Vanguard Reit Vipers	6,290,000	349,449.59	364,820.00	1.88%	12,894	3.53%

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Verizon Communications	1,765,000	62,424.02	70,811.80	0.36%	3,530	4.99%
Viasat Inc	106,000	3,701.94	4,888.72	0.03%	0	0.00%
Viacom Inc New Class B	758,000	39,207.38	34,420.78	0.18%	758	2.20%
Visa Inc Cl A	309,000	28,552.21	31,372.77	0.16%	271	0.87%
Vodafone Gp PLC Ads New	3,395,000	89,390.24	95,161.85	0.49%	4,854	5.10%
Wpp PLC ADR	286,000	12,571.06	14,937.78	0.08%	439	2.94%
Wal-Mart De Mexico S A Spon ADR	511,000	9,042.14	14,024.40	0.07%	168	1.20%
Wells Fargo Advantage Fds	49,322.493	1,100,000.00	992,861.78	5.11%	3,205	0.32%
Wfa Emrgn Admin						
Yum Brands Inc	1,375,000	52,588.50	81,138.75	0.42%	1,567	1.93%
Total Equities		\$ 10,075,998.87	\$ 10,746,155.16	55.27%	\$ 314,591	2.93%

Fixed Income

AES Corp 8 000% 10/15/17	20,000,000	21,036.20	22,000.00	0.11%	1,600	7.27%
AT&T Inc 5.600% 5/15/18	25,000,000	25,495.75	29,048.75	0.15%	1,400	4.82%
Alliant Techsystems Inc 6.875% 09/15/2020	20,000,000	20,085.00	20,400.00	0.10%	1,375	6.74%
Call 09/15/2015 @ 103.438						
Call 09/15/2016 @ 102.292						
Ally Financial Inc 8 000% 03/15/2020	10,000,000	9,808.50	10,250.00	0.05%	800	7.80%
American Express Co 7.250% 5/20/14	17,000,000	17,516.80	18,985.26	0.10%	1,232	6.49%
American Genl Fin 5.400% 12/01/2015	15,000,000	11,452.50	10,912.50	0.06%	810	7.42%
Anchorage Alaska Genl Oblig Ref 5% 7/1/2012	120,000,000	121,575.93	122,592.00	0.63%	6,000	4.89%
Arcelormital Sa Luxembourg 3.750% 08/05/2015	50,000,000	48,850.00	47,799.00	0.25%	1,875	3.92%

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Autonation Inc 6.750% 04/15/2018	13,000.000	13,479.70	13,650.00	0.07%	877	6.43%
Bnp Paribas 5% 1/15/2021	30,000.000	30,039.60	28,874.70	0.15%	1,500	5.19%
Ball Corp 6.625% 03/15/2018 Call 09/30/2011 @ 103.313 Call 03/15/2012 @ 102.208	9,000.000	9,215.50	9,225.00	0.05%	596	6.46%
Ball Corp 5.750% 05/15/2021 Call 11/15/2015 @ 102.875 Call 11/15/2016 @ 101.917	9,000.000	9,049.00	9,427.50	0.05%	517	5.49%
Bulloch Cnty GA Sch Dist 5% 5/1/2013	120,000.000	123,731.90	127,238.40	0.65%	6,000	4.72%
Cco Holdings LLC 7.250% 10/30/2017 Call 10/30/2013 @ 105.438 Call 10/30/2014 @ 103.625	20,000.000	20,488.00	21,075.00	0.11%	1,450	6.88%
Cco Holdings, LLC 6.500% 04/30/21 Call 04/30/2015 @ 104.875 Call 04/30/2016 @ 103.250	10,000.000	9,862.50	10,125.00	0.05%	650	6.42%
Community Health Systems Inc 8.875% 7/15/15 Call 7/15/11 @ 104.438 Call 7/15/12 @ 102.219	20,000.000	20,202.74	20,650.00	0.11%	1,775	8.60%
CIT Group Inc 7.000% 5/1/15 Call 1/10/10 @ 103.500 Call 1/1/11 @ 102.000	9,000.000	8,977.50	9,018.00	0.05%	630	6.99%
CIT Group Inc 7.000% 5/1/17 Call 1/10/10 @ 103.500 Call 1/1/11 @ 102.000	20,000.000	19,490.00	20,000.00	0.10%	1,400	7.00%
Cablevision Inc 7.625% 7/15/18	8,000.000	8,446.50	8,800.00	0.05%	610	6.93%

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CVS Caremark Corporation 5.750% 6/01/17	28,000.000	30,976.40	32,671.52	0.17%	1,610	4.93%
Case Corp 7.250% 01/15/2016	9,000.000	9,561.48	9,652.50	0.05%	652	6.76%
Chesapeake Energy Corp 7.250% 12/15/18	27,000.000	29,182.60	29,835.00	0.15%	1,957	6.56%
Chicago IL Met Wtr 5.000% 12/1/35 Preref 12/1/16 @ 100.000	50,000.000	57,387.71	59,842.00	0.31%	2,500	4.18%
Cimarex Energy Co 7.125% 05/01/2017 Call 05/01/2012 @ 103.563 Call 05/01/2013 @ 102.375	7,000.000	7,210.00	7,297.50	0.04%	498	6.83%
Cinemark USA Inc. 8.625% 06/15/2019 Call 06/15/2014 @ 104.313 Call 06/15/2015 @ 102.875	9,000.000	9,581.30	9,787.50	0.05%	776	7.93%
Comcast Corp 5.300% 1/15/14	30,000.000	29,335.55	32,326.50	0.17%	1,590	4.92%
Constellation Brands Inc 8.375% 12/15/14	16,000.000	17,765.00	17,960.00	0.09%	1,340	7.46%
Corrections Corp Amer New Note 7.750% 06/01/2017	18,000.000	19,257.40	19,530.00	0.10%	1,395	7.14%
Crown Castle Intl Corp 9.000% 01/15/2015 Call 01/15/2013 @ 105.625 Call 01/15/2014 @ 100.000	9,000.000	9,656.98	9,753.75	0.05%	810	8.30%
EchoStar Dbs Corp 7.125% 2/1/16	30,000.000	30,612.50	32,325.00	0.17%	2,137	6.61%
Edison Mission Energy 7.500% 06/15/2013	10,000.000	9,673.55	9,700.00	0.05%	750	7.73%
El Paso Corp 7.000% 06/15/2017	18,000.000	20,072.52	19,721.70	0.10%	1,260	6.39%

Alfred M Roberts Jr Char Fdn Comb
 July 8, 2011 - December 31, 2011

Account Number: 60-0000-00-4

List of Assets

<i>Description</i>	<i>Shares</i>	<i>Cost</i>	<i>Market Value</i>	<i>Percent Of Total Market</i>	<i>Projected Annual Income</i>	<i>Current Yield</i>
Energy Future Inter Hldg Co 10.000% Call 12/01/2015 @ 105.000 Call 12/01/2016 @ 103.333 12/01/2020	20,000.000	20,332.10	21,100.00	0.11%	2,000	9.48%
Energy Transfer Equity L P 7.500% 10/15/2020	30,000.000	31,069.60	32,775.00	0.17%	2,250	6.86%
Enterprise Products Oper 3.20% 2/1/2016	27,000.000	27,333.18	27,952.56	0.14%	864	3.09%
FHLMC 5.000% 1/30/14	62,000.000	68,221.08	67,787.08	0.35%	3,100	4.57%
FHLMC 4.375% 7/17/15	118,000.000	121,119.46	132,757.08	0.68%	5,162	3.89%
Federal Natl Mtg Assn 1.50% 3/28/2014 Call @ 100.00 3/28/2012	30,000.000	30,173.43	30,079.80	0.15%	450	1.50%
FNMA 5.250% 9/15/16	84,000.000	88,291.10	99,821.40	0.51%	4,410	4.42%
First Data Corp 9.875% 09/24/2015 Call 09/30/2011 @ 104.938 Call 09/30/2012 @ 102.469	10,000.000	9,002.00	9,400.00	0.05%	987	10.51%
Ford Motor Cr Co 7.000% 10/1/13	19,000.000	20,272.10	20,146.27	0.10%	1,330	6.60%
Freescale Semiconductor Inc 10.125% 12/15/2016 Call 12/15/2011 @ 105.063 Call 12/15/2012 @ 102.531	9,000.000	9,407.50	9,472.50	0.05%	911	9.62%
Frontier Communications Corp 8.250% 5/01/14	10,000.000	10,479.30	10,425.00	0.05%	825	7.91%
GMAC Inc 8.000% 11/01/2031	21,000.000	19,792.46	20,265.00	0.10%	1,680	8.29%
General Electric Capital Corp 2.25% 11/9/2015	35,000.000	34,906.55	35,156.45	0.18%	787	2.24%

Alfred M Roberts Jr Char Fdn Comb
July 8, 2011 - December 31, 2011

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List of Assets

Description	Shares	Cost	Market Value	Percent Of Total Market	Projected Annual Income	Current Yield
Genon Energy, Inc 9.875% 10/15/2020 Call 10/15/2015 @ 104.938 Call 10/15/2016 @ 103.292	20,000.000	19,750.00	20,300.00	0.10%	1,975	9.73%
Genworth Finl Inc 7.625% 09/24/2021	10,000.000	9,040.50	9,350.00	0.05%	762	8.16%
Georgia Pacific Corp 8.000% 1/15/24	7,000.000	8,158.75	8,974.70	0.05%	560	6.24%
Goldman Sachs Group Inc 3.625 2/7/2016	20,000.000	19,966.60	19,324.40	0.10%	725	3.75%
Hca Inc 7.875% 2/15/20 Call 8/15/14 @ 103.938 Call 8/15/15 @ 102.625	30,000.000	31,537.00	32,400.00	0.17%	2,362	7.29%
Hamilton Cnty Ind Cnty Opt Income Tax Rev Ref 5% 1/10/2015	100,000.000	103,031.61	111,399.00	0.57%	5,000	4.49%
Harras Operating Co Inc 11.250% 06/01/2017 Call 06/01/2013 @ 105.625 Call 06/01/2014 @ 102.813	11,000.000	11,561.80	11,673.75	0.06%	1,237	10.60%
Harris Cnty Tex Genl Oblig Ref 5% 10/1/2018 Call @ 100 10/1/2016	130,000.000	135,764.57	152,491.30	0.78%	6,500	4.26%
Health Mgmt Assoc Inc New 6.125% 04/15/2016	9,000.000	8,932.30	9,315.00	0.05%	551	5.92%
Hewlett-Packard Co 2.350% 03/15/2015	40,000.000	40,096.00	39,806.40	0.20%	940	2.36%
Host Marriott L P Sr Nt 6.375% 03/15/2015 Call 10/01/2011 @ 102.125 Call 03/15/2012 @ 101.063	20,000.000	20,319.85	20,350.00	0.10%	1,275	6.27%

Alfred M Roberts Jr Char Fdn Comb
 July 8, 2011 - December 31, 2011

Account Number: 60-0000-00-4

List of Assets

<i>Description</i>	<i>Shares</i>	<i>Cost</i>	<i>Market Value</i>	<i>Percent Of Total Market</i>	<i>Projected Annual Income</i>	<i>Current Yield</i>
Houston Tex Util Sys Rev Comb First Lien - D	50,000.000	58,721.50	61,040.00	0.31%	2,500	4.10%
5% 11/15/2018						
Icahn Enterprises LP/Corp 8.000% Call 01/15/2014 @ 104.000	19,000.000	19,055.00	19,760.00	0.10%	1,520	7.69%
Call 01/15/2015 @ 102.000						
01/15/2018						
International Lease Fin 5.625% 06/20/2013	9,000.000	8,760.00	8,797.50	0.05%	506	5.75%
Iron Mountain Inc 8.375% 8/15/21	9,000.000	9,334.50	9,585.00	0.05%	753	7.86%
Call 8/15/14 @ 104.188						
Call 8/15/15 @ 102.792						
Ishares Barclays Tips Bd Fd	2,140.000	250,293.55	249,716.60	1.28%	10,237	4.10%
Jpmorgan Chase & Co 4.650% 6/1/14	32,000.000	32,077.44	33,788.48	0.17%	1,488	4.40%
Jpmorgan Chase & Co 2.600% 01/15/2016	50,000.000	49,350.00	49,268.00	0.25%	1,300	2.64%
Kinder Morgan Finance Corp 5.700% 1/05/2016	20,000.000	20,551.30	20,450.00	0.11%	1,140	5.57%
Kinder Morgan Enegy Partners 5.125% 11/15/2014	19,000.000	20,191.49	20,554.77	0.11%	973	4.74%
Kissimmee Fla Util Auth Elec Sys Rev 5.25% 10/1/2018	100,000.000	107,804.53	119,348.00	0.61%	5,250	4.40%
Kraft Foods Inc 5.375% 2/10/20	26,000.000	26,853.32	30,000.10	0.15%	1,397	4.66%
Leucadia Natl Corp 7.125% 03/15/2017	20,000.000	20,435.00	20,125.00	0.10%	1,425	7.08%
Call 03/15/2012 @ 103.563						
Call 03/15/2013 @ 102.375						
Leucadia National Corp 8.125% 09/15/2015	8,000.000	8,560.00	8,410.00	0.04%	650	7.73%

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List of Assets

<i>Description</i>	<i>Shares</i>	<i>Cost</i>	<i>Market Value</i>	<i>Percent Of Total Market</i>	<i>Projected Annual Income</i>	<i>Current Yield</i>
Level 3 Financing Inc 8.750% 02/15/2017 Call 02/15/2012 @ 104.375 Call 02/15/2013 @ 102.917	30,000.000	28,814.80	30,525.00	0.16%	2,625	8.60%
Markwest Energy Partners, L.P 6.750% 11/01/2020 Call 11/01/2015 @ 103.375 Call 11/01/2016 @ 102.250	9,000.000	9,229.80	9,427.50	0.05%	607	6.44%
Massachusetts Bay Transn Auth Mass Sales Tax Rev-B 5% 7/1/2014	95,000.000	98,457.33	105,161.20	0.54%	4,750	4.52%
Mediacom Broadband LLC 8.500% 10/15/15 Call 10/15/10 @ 104.250 Call 10/15/11 @ 102.833	8,000.000	8,148.72	8,240.00	0.04%	680	8.25%
Merrill Lynch & Co 6.400% 8/28/17 Midwest Generation LLC 8.560% 01/02/2016	18,000.000 4,519.139	20,300.22 4,547.38	17,429.40 4,564.33	0.09% 0.02%	1,152 386	6.61% 8.48%
Missouri St Hwys & Trans Commn St Rd Rev - A 5% 5/1/2012	100,000.000	101,534.42	101,548.00	0.52%	5,000	4.92%
NRG Energy Inc 8.500% 06/15/2019 Call 06/15/2014 @ 104.250 Call 06/15/2015 @ 102.830	20,000.000	19,962.50	20,300.00	0.10%	1,700	8.37%
Nasdaq OMX Group Inc 4.000% 1/15/15 New York City Trans Fin Auth Future Tax Secd Sub Rev - E 5% 11/1/2020	50,000.000 45,000.000	51,375.00 54,408.60	51,234.00 56,073.60	0.26% 0.29%	2,000 2,250	3.90% 4.01%

Alfred M Roberts Jr Char Fdn Comb
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List of Assets

<i>Description</i>	<i>Shares</i>	<i>Cost</i>	<i>Market Value</i>	<i>Percent Of Total Market</i>	<i>Projected Annual Income</i>	<i>Current Yield</i>
Newfield Exploration Co 7.125% 05/15/2018 Call 05/15/2013 @ 103.563 Call 05/15/2014 @ 102.375	9,000,000	9,454.10	9,607.50	0.05%	641	6.67%
PNC Funding Corp 4.250% 9/21/11	31,000,000	32,151.03	33,232.93	0.17%	1,317	3.96%
Paetec Holding Corp 8.875% 06/30/2017 Call 06/30/2013 @ 104.438 Call 06/30/2014 @ 102.219	10,000,000	10,717.50	10,800.00	0.06%	887	8.22%
Penn National Gaming, Inc. 8.750% 08/15/2019 Call 08/15/2014 @ 104.375 Call 08/15/2015 @ 102.917	17,000,000	18,252.50	18,487.50	0.10%	1,487	8.05%
Pepsico Inc Note 4.50% 1/15/2020	31,000,000	30,979.85	35,116.49	0.18%	1,395	3.97%
Quebecor Media 7.750% 03/15/2016 Call 09/30/2011 @ 103.875 Call 03/15/2012 @ 102.583	9,000,000	9,073.00	9,247.50	0.05%	697	7.54%
Range Resources Corp. 6.750% 08/01/2020 Call 08/01/2015 @ 103.375 Call 08/01/2016 @ 102.250	18,000,000	19,311.50	19,980.00	0.10%	1,215	6.08%
Regions Financial Corp New Note 5.750% 6/15/11	5,000,000	4,775.00	4,775.00	0.02%	287	6.02%
Royal Bk Scotland PLC 3.400% 08/23/2013	33,000,000	33,587.40	32,104.38	0.17%	1,122	3.49%
Sears Holdings Co 6.625% 10/15/2018	25,000,000	20,402.25	19,000.00	0.10%	1,656	8.72%
Smithfield Foods Inc 7.750% 07/01/2017	8,000,000	8,479.70	8,760.00	0.05%	620	7.08%

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List of Assets

Description	Shares	Cost	Market Value	Percent Of Total Market	Projected Annual Income	Current Yield
Sprint Capital Corp 6.900% 5/01/19	37,000.000	32,947.95	30,432.50	0.16%	2,553	8.39%
Telefonica Emisiones S A U 2.582% 4/26/13	40,000.000	39,151.60	39,032.00	0.20%	1,032	2.65%
Templeton Global Bond Fund Advisor	17,965.285	240,539.17	222,230.58	1.14%	10,437	4.70%
Tenet Healthcare Corp 9.250% 02/01/2015	9,000.000	9,435.80	9,461.25	0.05%	832	8.80%
Terex Corp 10.875% 06/01/2016 Call 06/01/2013 @ 105.438 Call 06/01/2014 @ 102.719	10,000.000	11,082.50	11,050.00	0.06%	1,087	9.84%
Time Warner Cable Inc 7.500% 04/01/2014	28,000.000	30,906.40	31,350.20	0.16%	2,100	6.70%
United Rentals 9.250% 12/15/2019 Call 12/15/2014 @ 104.625 Call 12/15/2015 @ 103.083	20,000.000	21,181.60	20,950.00	0.11%	1,850	8.83%
US Treasury Note 4.250% 8/15/14	66,000.000	71,290.07	72,713.52	0.37%	2,805	3.86%
US Treasury Note Inflation Indexed 1.625% 1/15/18	25,942.320	24,588.50	29,570.35	0.15%	421	1.43%
US Treasury Note 3.375% 11/15/19	81,000.000	80,405.14	92,346.48	0.47%	2,733	2.96%
United States Treas Nts 2.625% 08/15/2020	36,000.000	35,024.08	38,832.48	0.20%	945	2.43%
US Treasury Note 1.375% 11/30/2015	28,000.000	27,152.36	28,857.64	0.15%	385	1.33%
Vale Overseas LTD 6.250% 01/11/2016	40,000.000	44,494.00	44,746.40	0.23%	2,500	5.59%
Verizon Gbl Fdg Corp 4.375% 6/1/13	29,000.000	26,944.48	30,385.62	0.16%	1,268	4.18%
Wachovia Corp 5.750% 2/1/18	25,000.000	24,861.00	28,400.50	0.15%	1,437	5.06%
Wisconsin St Genl Oblig Ref Ser - I 5% 5/1/2021	65,000.000	75,784.15	81,319.55	0.42%	3,250	4.00%

Alfred M Roberts Jr Char Fdn Comb
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List of Assets

<i>Description</i>	<i>Shares</i>	<i>Cost</i>	<i>Market Value</i>	<i>Percent Of Total Market</i>	<i>Projected Annual Income</i>	<i>Current Yield</i>
Wynn Las Vegas, LLC 7.875% 05/01/2020 Call 05/01/2015 @ 103.938 Call 05/01/2016 @ 102.625	20,000 000	21,663.40	22,025.00	0.111%	1,575	7.15%
Total Fixed Income		\$ 3,771,037.88	\$ 3,893,158.62	20.02%	\$ 193,838	4.98%

Miscellaneous

Acl Alternative Fund LTD Class A	743.432	197,588.77	189,478.96	0.97%	0	0.00%
67 South Roscoe Boulevard Unit 1, Lots 33-37 Ponte Verde, FL 32083	1.000	3,025,000.00	2,245,000.00	11.55%	0	0.00%
Total Miscellaneous		\$ 3,222,588.77	\$ 2,434,478.96	12.52%	\$ 0	0.00%

Total Assets

	\$ 19,087,679.73	\$ 19,091,846.95	98.20%	\$ 508,655	2.66%
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Transaction Activity

<i>Date</i>	<i>Description</i>	<i>Income Cash</i>	<i>Principal Cash</i>	<i>Cost</i>
07/08/11	Balances At Beginning of Period	\$ 0.00	\$ 0.00	\$ 0.00
07/27/11	Received 1054 Shares Qiagen NV	0.00	0.00	22,091.52
07/27/11	Received 615 Shares Admiral Group ADR	0.00	0.00	16,458.54

ROBERTS FOUNDATION**EIN: 22-6948512****ATTACHMENT TO 2011 FORM 990PF, PART X LINES 1(a) AND 1(b)
FYE 12/31/11**

Ending Date	Cash	Bonds/Common Stock	TOTAL
1/31/2010	\$2,439,495.25	\$12,907,958.02	\$15,347,453.27
2/28/2010	\$2,399,882.64	\$13,334,529.84	\$15,734,412.48
3/31/2010	\$2,399,882.64	\$13,349,122.87	\$15,749,005.51
4/30/2010	\$540,278.96	\$13,255,979.73	\$13,796,258.69
5/31/2010	\$2,970,950.81	\$12,956,823.85	\$15,927,774.66
6/30/2010	\$3,115,922.15	\$12,675,042.79	\$15,790,964.94
7/31/2010	\$2,932,375.00	\$12,474,831.26	\$15,407,206.26
8/31/2010	\$2,734,293.50	\$12,025,726.18	\$14,760,019.68
9/30/2010	\$2,159,414.27	\$11,576,948.82	\$13,736,363.09
10/31/2010	\$2,087,652.11	\$15,220,800.26	\$17,308,452.37
11/30/2010	\$1,606,869.14	\$17,853,626.78	\$19,460,495.92
12/31/2010	\$2,474,034.54	\$17,073,792.74	\$19,547,827.28
Total	\$27,861,051.01	\$164,705,183.14	\$192,566,234.15
Average	\$2,321,754.25	\$13,725,431.93	\$16,047,186.18

Total of averages \$16,047,186.18

A M ROBERTS CHARITABLE FOUNDATION

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

Name

WATCH HILL FIRE DISTRICT

Street

City	State	Zip Code	Foreign Country
Relationship	Foundation Status 501(C)(3)		
Purpose of grant/contribution CHARITABLE			Amount 28,100

Name

WATCH HILL ENHANCEMENT FOUNDATION

Street

City	State	Zip Code	Foreign Country
Relationship	Foundation Status 501(C)(3)		
Purpose of grant/contribution CHARITABLE			Amount 255,000

Name

WESTERLY AMBULANCE CORPS

Street

City	State	Zip Code	Foreign Country
Relationship	Foundation Status 501(C)(3)		
Purpose of grant/contribution MEDICAL			Amount 38,000

Name

WESTERLY HOSPITAL FOUNDATION

Street

City	State	Zip Code	Foreign Country
Relationship	Foundation Status 501(C)(3)		
Purpose of grant/contribution MEDICAL			Amount 50,000

Name

OCEAN COMMUNITY YMCA

Street

City	State	Zip Code	Foreign Country
Relationship	Foundation Status 501(C)(3)		
Purpose of grant/contribution CHARITABLE			Amount 15,000

Name

MAYO CLINIC

Street

City	State	Zip Code	Foreign Country
Relationship	Foundation Status 501(C)(3)		
Purpose of grant/contribution MEDICAL			Amount 50,000

A M ROBERTS CHARITABLE FOUNDATION

22-6948512 Page 2 of 2

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

Name

FLORIDA SCHOOL FOR THE DEAF AND BLIND

Street

City	State	Zip Code	Foreign Country
Relationship		Foundation Status	
		501(C)(3)	
Purpose of grant/contribution			Amount
CHARITABLE			50,000

Name

MISQUAMICUT FIRE DISTRICT

Street

City	State	Zip Code	Foreign Country
Relationship		Foundation Status	
		501(C)(3)	
Purpose of grant/contribution			Amount
CHARITABLE			21,000

Name

BIRD ISLAND PARK

Street

City	State	Zip Code	Foreign Country
Relationship		Foundation Status	
		501(C)(3)	
Purpose of grant/contribution			Amount
CHARITABLE			20,000

Name

CFBC

Street

City	State	Zip Code	Foreign Country
Relationship		Foundation Status	
		501(C)(3)	
Purpose of grant/contribution			Amount
CHARITABLE			10,000

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										1,856			
Short Term CG Distributions										0			
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Net Gain or Loss
1	X	IBERDROLA SA SPON ADR	450737101			6/29/2010		9/7/2011	15,822	13,602			2,220
2	X	IBERDROLA SA SPON ADR	450737101			1/6/2011		9/21/2011	778	1			777
3	X	IBERDROLA SA SPON ADR	450737101			9/30/2010		9/21/2011	4,015	4,552			-537
4	X	IBERDROLA SA SPON ADR	450737101			6/29/2010		9/21/2011	7,736	6,467			1,269
5	X	IBERDROLA SA SPON ADR	450737101			1/6/2011		11/29/2011	200	0			200
6	X	IBERDROLA SA SPON ADR	450737101			6/29/2010		11/29/2011	5,026	4,470			556
7	X	IBERIABANK CORP	450828108			9/28/2009		8/11/2011	7,201	7,063			138
8	X	IBERIABANK CORP	450828108			9/30/2010		8/24/2011	3,884	4,260			-376
9	X	IBERDROLA SA SPON ADR	450737101			9/30/2010		8/11/2011	1,363	1,474			-111
10	X	IBERDROLA SA SPON ADR	450737101			6/29/2010		8/11/2011	8,149	6,501			1,648
11	X	IBERIABANK CORP	450828108			2/1/2011		8/24/2011	3,061	3,849			-788
12	X	IBERIABANK CORP	450828108			9/28/2009		8/24/2011	6,853	6,835			18
13	X	IBERIABANK CORP	450828108			2/1/2011		11/29/2011	285	345			-60
14	X	IBERIABANK CORP	450828108			9/28/2009		11/29/2011	4,507	4,329			178
15	X	ICICI BK LTD ADR	45104G104			5/17/2010		8/15/2011	2,406	2,240			166
16	X	TOYOTA MTR CORP	892331307			9/30/2010		8/23/2011	3,239	3,204			35
17	X	TOYOTA MTR CORP	892331307			6/29/2010		8/23/2011	19,266	20,558			-1,292
18	X	TOYOTA MTR CORP	892331307			5/14/2010		11/29/2011	4,169	5,110			-941
19	X	TURKIYE GARANTI BANKASI	900148701			3/9/2011		9/7/2011	7,532	9,595			-2,063
20	X	TURKIYE GARANTI BANKASI	900148701			11/23/2010		9/7/2011	8,401	13,340			-4,939
21	X	TURKIYE GARANTI BANKASI	900148701			3/9/2011		11/29/2011	2,986	4,428			-1,442
22	X	TURKIYE GARANTI BANKASI	900148701			11/23/2010		11/29/2011	2,549	4,711			-2,162
23	X	TWO HARBORS INVESTMENT	90187B101			4/8/2011		11/8/2011	7,233	7,996			-763
24	X	TWO HARBORS INVESTMENT	90187B101			4/11/2011		11/8/2011	2,405	2,665			-260
25	X	TWO HARBORS INVESTMENT	90187B101			3/14/2011		11/8/2011	8,417	9,510			-1,093
26	X	TWO HARBORS INVESTMENT	90187B101			4/8/2011		11/30/2011	1,730	1,902			-172
27	X	TWO HARBORS INVESTMENT	90187B101			4/11/2011		11/30/2011	558	615			-57
28	X	TWO HARBORS INVESTMENT	90187B101			3/14/2011		11/30/2011	1,720	1,933			-213
29	X	US BANCORP DEL NEW	902973304			9/30/2010		8/12/2011	6,187	6,030			157
30	X	US BANCORP DEL NEW	902973304			1/13/2011		8/12/2011	2,263	2,750			-487
31	X	US BANCORP DEL NEW	902973304			11/20/2009		8/12/2011	13,128	13,786			-658
32	X	US BANCORP DEL NEW	902973304			9/30/2010		9/7/2011	11,962	11,695			267
33	X	US BANCORP DEL NEW	902973304			1/13/2011		9/7/2011	4,376	5,334			-958
34	X	US BANCORP DEL NEW	902973304			11/20/2009		9/7/2011	25,383	26,736			-1,353
35	X	U S G CORP	903293405			11/9/2010		8/11/2011	3,835	6,484			-2,649
36	X	U S G CORP	903293405			11/11/2010		8/11/2011	2,156	3,754			-1,598
37	X	U S G CORP	903293405			11/22/2010		8/23/2011	3,270	5,898			-2,628
38	X	U S G CORP	903293405			11/23/2010		8/23/2011	2,149	3,891			-1,742
39	X	U S G CORP	903293405			11/12/2010		8/23/2011	2,960	5,916			-2,956
40	X	U S G CORP	903293405			11/9/2010		8/23/2011	1,424	2,853			-1,429
41	X	ULTA SALON COSMETCS & F	90384S303			8/12/2011		9/15/2011	1,750	1,492			258
42	X	ULTIMATE SOFTWARE GROU	90385D107			11/4/2010		8/11/2011	1,301	1,133			168
43	X	ULTIMATE SOFTWARE GROU	90385D107			9/28/2009		8/11/2011	8,947	5,372			3,575
44	X	ULTIMATE SOFTWARE GROU	90385D107			9/28/2009		12/1/2011	10,302	4,457			5,845
45	X	ULTIMATE SOFTWARE GROU	90385D107			9/28/2009		12/1/2011	24,138	10,443			13,695
46	X	ULTIMATE SOFTWARE GROU	90385D107			11/4/2010		12/1/2011	3,511	2,203			1,308
47	X	UNICHARM CORP	90460M105			8/19/2010		8/15/2011	330	288			42
48	X	UNICHARM CORP	90460M105			8/20/2010		8/15/2011	1,936	1,698			238
49	X	UNICHARM CORP	90460M105			8/20/2010		8/15/2011	370	325			45
50	X	AFLAC INCORPORATED	001055102			6/30/2011		9/7/2011	6,100	8,087			-1,987
51	X	AFLAC INCORPORATED	001055102			9/29/2010		9/7/2011	25,687	31,037			-5,350

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

Long Term CG Distributions										Amount					
Short Term CG Distributions										1,856	0				
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals						
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss	
52	X	AFLAC INCORPORATED	001055102			6/30/2011		11/29/2011	2,128	2,443					-315
53	X	AFLAC INCORPORATED	001055102			9/29/2009		11/29/2011	5,648	5,909					-261
54	X	AT&T INC	00206R102			9/29/2009		8/11/2011	29,218	28,404					814
55	X	ABAXIS INC	002567105			9/28/2009		8/11/2011	4,151	5,171					-1,020
56	X	ABAXIS INC	002567105			9/28/2009		8/23/2011	3,888	4,784					-896
57	X	ABAXIS INC	002567105			11/4/2010		8/23/2011	1,124	1,248					-124
58	X	ABAXIS INC	002567105			12/21/2010		8/23/2011	3,124	3,891					-767
59	X	ABAXIS INC	002567105			12/21/2010		11/29/2011	612	672					-60
60	X	ABAXIS INC	002567105			9/28/2009		11/29/2011	2,806	3,042					-236
61	X	ACME PACKET INC	004764106			9/27/2011		10/21/2011	5,214	8,014					-2,800
62	X	ACME PACKET INC	004764106			8/11/2011		10/21/2011	13,979	23,330					-9,351
63	X	ACME PACKET INC	004764106			10/5/2011		10/21/2011	5,654	6,780					-1,126
64	X	ADMIRAL GROUP ADR	007192107			12/1/2011		9/7/2011	3,998	4,863					-865
65	X	ADMIRAL GROUP ADR	007192107			12/1/2011		9/7/2011	3,614	4,397					-783
66	X	ADMIRAL GROUP ADR	007192107			12/1/2011		11/4/2011	2,422	3,418					-996
67	X	ADMIRAL GROUP ADR	007192107			12/1/2011		11/4/2011	2,679	3,781					-1,102
68	X	ADMIRAL GROUP ADR	007192107			12/1/2011		11/29/2011	1,101	2,088					-987
69	X	ADMIRAL GROUP ADR	007192107			12/5/2011		11/29/2011	226	423					-197
70	X	ADMIRAL GROUP ADR	007192107			12/4/2011		11/29/2011	1,243	2,355					-1,112
71	X	AIR LIQUIDE	009126202			9/30/2010		11/8/2011	4,276	4,165					111
72	X	AIR LIQUIDE	009126202			9/29/2009		11/8/2011	26,434	23,343					3,091
73	X	AIR LIQUIDE	009126202			9/29/2009		11/29/2011	12,949	11,985					964
74	X	ALBANY INTL CORP NEW CLA	012348108			6/30/2010		8/11/2011	7,852	7,377					475
75	X	ALBANY INTL CORP NEW CLA	012348108			9/30/2010		8/11/2011	1,473	1,437					36
76	X	ALBANY INTL CORP NEW CLA	012348108			6/30/2010		11/8/2011	18,100	14,302					3,798
77	X	ALBANY INTL CORP NEW CLA	012348108			9/30/2010		11/8/2011	3,395	2,786					609
78	X	ALBANY INTL CORP NEW CLA	012348108			6/30/2010		11/29/2011	6,625	5,440					1,185
79	X	AFLAC INCORPORATED	001055102			6/30/2011		8/12/2011	3,351	4,174					-823
80	X	AFLAC INCORPORATED	001055102			9/29/2010		8/12/2011	14,111	16,020					-1,909
81	X	ALEXION PHARMACEUTICALS	015351109			8/11/2011		10/5/2011	2,473	2,021					452
82	X	ALEXION PHARMACEUTICALS	015351109			11/29/2011		12/5/2011	2,434	2,438					-4
83	X	ALLEGHENY TECHNOLOGIES	01741R102			8/12/2011		8/26/2011	9,096	9,629					-533
84	X	ALLERGAN INC	018490102			8/11/2011		9/27/2011	4,005	3,423					582
85	X	ALLERGAN INC	018490102			9/26/2011		11/28/2011	1,865	1,892					-27
86	X	ALLERGAN INC	018490102			9/27/2011		11/28/2011	1,135	1,184					-49
87	X	ALLERGAN INC	018490102			9/23/2011		11/28/2011	1,865	1,885					-20
88	X	ALLERGAN INC	018490102			11/29/2011		12/5/2011	4,201	4,066					135
89	X	ALLIANZ SE ADS	018805101			9/30/2010		9/7/2011	3,567	4,429					-862
90	X	ALLIANZ SE ADS	018805101			7/20/2010		9/7/2011	2,327	2,806					-479
91	X	ALLIANZ SE ADS	018805101			9/29/2009		9/7/2011	10,168	13,587					-3,419
92	X	JGC CORP ADR	466140100			5/10/2011		9/21/2011	5,189	4,686					503
93	X	JGC CORP ADR	466140100			5/10/2011		11/28/2011	3,406	3,540					-134
94	X	J P MORGAN CHASE & CO	46625H100			11/5/2009		8/11/2011	5,166	6,267					-1,101
95	X	J P MORGAN CHASE & CO	46625H100			9/29/2009		8/11/2011	32,098	39,226					-7,128
96	X	J P MORGAN CHASE & CO	46625H100			9/30/2010		9/7/2011	6,571	9,003					-2,432
97	X	J P MORGAN CHASE & CO	46625H100			11/1/2010		9/7/2011	9,856	12,454					-2,598
98	X	J P MORGAN CHASE & CO	46625H100			11/5/2009		9/7/2011	6,052	7,779					-1,727
99	X	J P MORGAN CHASE & CO	46625H100			9/28/2009		9/7/2011	45,685	57,975					-12,290
100	X	J P MORGAN CHASE & CO	46625H100			8/24/2011		11/28/2011	3,076	3,651					-575
101	X	J P MORGAN CHASE & CO	46625H100			8/15/2011		11/28/2011	1,006	1,250					-244
102	X	J P MORGAN CHASE & CO	46625H100			8/29/2011		11/28/2011	917	1,158					-241
Securities									9,226,247	8,652,785			633,180		
Other sales									0	0			0		

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

										Amount		Totals					
										1,856		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Long Term CG Distributions										0		9,226,247		8,652,785		633,180	
Short Term CG Distributions										0		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	J P MORGAN CHASE & CO	46625H100			9/28/2009		11/28/2011	3,253	4,828				-1,575			
104	X	AMERICAN EXPRESS CO	025816109			6/16/2011		11/28/2011	1,514	1,589				-75			
105	X	AMERICAN EXPRESS CO	025816109			5/24/2011		11/28/2011	2,662	2,937				-275			
106	X	AMERICAN ST WATER CO HL	029899101			9/28/2009		8/11/2011	6,190	6,587				-397			
107	X	AMERICAN ST WATER CO HL	029899101			9/28/2009		9/7/2011	9,590	10,242				-652			
108	X	AMERICAN ST WATER CO HL	029899101			9/30/2010		9/7/2011	2,372	2,518				-146			
109	X	AMERICAN ST WATER CO HL	029899101			9/28/2009		11/29/2011	3,760	3,981				-221			
110	X	AMERICAN TOWER CORP CL	029912201			6/11/2010		8/11/2011	11,249	9,844				1,405			
111	X	AMERISOURCEBERGEN COR	03073E105			8/12/2011		8/12/2011	22,088	21,373				715			
112	X	AMERISOURCEBERGEN COR	03073E105			3/28/2011		8/12/2011	3,911	4,019				-108			
113	X	ALLIANZ SE ADS	018805101			7/20/2010		11/29/2011	6,921	8,568				-1,647			
114	X	ALLSCRIPTS HEALTHCARE S	01988P108			9/28/2009		8/11/2011	4,912	6,235				-1,323			
115	X	AMERISOURCEBERGEN COR	03073E105			3/28/2011		11/28/2011	7,269	7,790				-521			
116	X	AMERISOURCEBERGEN COR	03073E105			12/7/2011		11/28/2011	41,056	41,427				-371			
117	X	AMERISOURCEBERGEN COR	03073E105			12/7/2011		11/28/2011	8,933	9,014				-81			
118	X	AMERISOURCEBERGEN COR	03073E105			3/28/2011		11/28/2011	1,611	1,726				-115			
119	X	KONINKLUKE AHOLD ADR	500467402			11/16/2010		9/7/2011	1,542	1,825				-283			
120	X	KONINKLUKE AHOLD ADR	500467402			11/3/2010		9/7/2011	1,145	1,400				-255			
121	X	UNITED TECHNOLOGIES COR	913017109			9/28/2009		11/29/2011	37,378	31,645				5,733			
122	X	UNITED TECHNOLOGIES COR	913017109			9/28/2009		11/29/2011	7,622	6,893				729			
123	X	UNITED TECHNOLOGIES COR	913017109			9/30/2010		11/29/2011	4,544	4,485				59			
124	X	ALLSCRIPTS HEALTHCARE S	01988P108			11/4/2010		8/23/2011	1,856	2,301				-445			
125	X	ALLSCRIPTS HEALTHCARE S	01988P108			9/28/2009		8/23/2011	7,998	9,827				-1,829			
126	X	ALLSCRIPTS HEALTHCARE S	01988P108			9/28/2009		11/29/2011	4,448	4,372				76			
127	X	AMAZON COM INC	023135106			10/5/2010		10/6/2011	1,758	1,277				481			
128	X	AMAZON COM INC	023135106			9/30/2010		10/6/2011	2,418	1,685				733			
129	X	AMAZON COM INC	023135106			8/10/2011		11/28/2011	1,355	1,383				-28			
130	X	AMAZON COM INC	023135106			9/14/2011		11/28/2011	581	667				-86			
131	X	AMAZON COM INC	023135106			9/22/2010		11/28/2011	6,583	5,176				1,407			
132	X	AMAZON COM INC	023135106			6/24/2011		11/28/2011	1,742	1,740				2			
133	X	AMAZON COM INC	023135106			8/30/2011		11/28/2011	968	1,041				-73			
134	X	AMAZON COM INC	023135106			9/30/2010		11/28/2011	63,696	50,403				13,293			
135	X	AMCOR LTD ADR NEW	02341R302			6/29/2010		8/11/2011	3,498	2,859				639			
136	X	AMCOR LTD ADR NEW	02341R302			6/29/2010		11/29/2011	2,522	1,870				652			
137	X	AMCOR LTD ADR NEW	02341R302			6/29/2010		11/29/2011	11,944	8,857				3,087			
138	X	AMERICA MOVIL S A DE C V A	02364W105			9/29/2009		8/15/2011	2,151	1,992				159			
139	X	AMERICA MOVIL S A DE C V A	02364W105			9/30/2010		9/7/2011	3,052	3,285				-233			
140	X	AMERICA MOVIL S A DE C V A	02364W105			9/29/2009		9/7/2011	15,841	14,235				1,606			
141	X	AMERICA MOVIL S A DE C V A	02364W105			9/29/2009		11/29/2011	7,556	7,061				495			
142	X	AMERICAN EXPRESS CO	025816109			6/16/2011		8/12/2011	5,693	6,025				-332			
143	X	AMERICAN EXPRESS CO	025816109			6/22/2011		8/12/2011	4,904	5,390				-486			
144	X	AMERICAN EXPRESS CO	025816109			5/24/2011		8/12/2011	10,689	11,903				-1,214			
145	X	AMERICAN EXPRESS CO	025816109			6/22/2011		9/7/2011	10,269	10,457				-188			
146	X	AMERICAN EXPRESS CO	025816109			5/24/2011		9/7/2011	22,384	23,094				-710			
147	X	AMERICAN EXPRESS CO	025816109			6/16/2011		9/7/2011	11,921	11,690				231			
148	X	AMERICAN EXPRESS CO	025816109			6/22/2011		11/28/2011	1,239	1,350				-111			
149	X	ICICI BK LTD ADR	45104G104			9/30/2010		8/23/2011	5,491	7,354				-1,863			
150	X	ICICI BK LTD ADR	45104G104			5/17/2010		8/23/2011	14,606	15,702				-1,096			
151	X	ICICI BK LTD ADR	45104G104			5/17/2010		11/29/2011	5,227	7,485				-2,258			
152	X	IMPERIAL OIL LTD NEW	453038408			9/28/2009		11/8/2011	13,105	11,787				1,318			
153	X	IMPERIAL OIL LTD NEW	453038408			9/28/2009		11/29/2011	6,072	5,647				425			

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

										Amount											
Long Term CG Distributions										1,856											
Short Term CG Distributions										0											
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss						
									Gross Sales Price	Cost or Other Basis	Valuation Method	Cost, Other Basis and Expenses				Net Gain or Loss					
Securities										9,226,247		8,652,785		633,180							
Other sales										0		0		0							
154	X	ING GROEP N V SPONSORED	456837103			9/30/2010		8/11/2011		829	1,017					-188					
155	X	ING GROEP N V SPONSORED	456837103			6/29/2010		8/11/2011		4,955	4,450					505					
156	X	ING GROEP N V SPONSORED	456837103			9/30/2010		8/23/2011		2,343	3,136					-793					
157	X	ING GROEP N V SPONSORED	456837103			6/29/2010		8/23/2011		14,014	13,725					289					
158	X	ING GROEP N V SPONSORED	456837103			6/29/2010		11/29/2011		3,593	3,772					-179					
159	X	INNERWORKINGS INC	45773Y105			10/23/2009		8/11/2011		3,447	2,319					1,128					
160	X	INNERWORKINGS INC	45773Y105			10/23/2009		8/23/2011		5,238	3,638					1,600					
161	X	INNERWORKINGS INC	45773Y105			11/4/2010		8/23/2011		1,230	1,151					79					
162	X	INNERWORKINGS INC	45773Y105			10/22/2009		11/29/2011		2,884	1,645					1,239					
163	X	INTEL CORP	458140100			10/5/2011		11/28/2011		1,289	1,199					90					
164	X	INTEL CORP	458140100			9/21/2011		11/28/2011		2,601	2,535					66					
165	X	IBM	459200101			6/23/2010		8/11/2011		77,044	57,500					19,544					
166	X	INTERNATIONAL PWR PLC AD	46018M104			8/11/2011		8/30/2011		6,078	5,386					692					
167	X	INTERNATIONAL PWR PLC AD	46018M104			8/23/2011		8/30/2011		5,438	5,156					282					
168	X	ION GEOPHYSICAL CORP	462044108			4/21/2010		8/11/2011		7,788	5,029					2,759					
169	X	ION GEOPHYSICAL CORP	462044108			9/30/2010		8/23/2011		1,246	1,004					242					
170	X	ION GEOPHYSICAL CORP	462044108			4/21/2010		8/23/2011		14,502	8,981					5,521					
171	X	ION GEOPHYSICAL CORP	462044108			9/28/2009		11/29/2011		5,253	3,420					1,833					
172	X	ITAU UNIBANCO BANCO MUL	465562106			9/30/2010		9/7/2011		2,334	3,126					-792					
173	X	ITAU UNIBANCO BANCO MUL	465562106			6/11/2010		9/7/2011		9,145	9,490					-345					
174	X	ITAU UNIBANCO BANCO MUL	465562106			5/21/2010		11/28/2011		3,947	4,478					-531					
175	X	TOKIO MARINE HOLDINGS IN	889094108			9/30/2010		9/21/2011		3,934	4,266					-332					
176	X	TOKIO MARINE HOLDINGS IN	889094108			6/29/2010		9/21/2011		6,163	6,551					-388					
177	X	TOKIO MARINE HOLDINGS IN	889094108			6/29/2010		11/29/2011		6,434	7,199					-765					
178	X	TOTAL FINA SA ADS	89151E109			9/30/2010		8/11/2011		1,654	1,846					-192					
179	X	TOTAL FINA SA ADS	89151E109			6/29/2010		8/11/2011		9,166	9,908					-742					
180	X	TOYOTA MTR CORP	892331307			9/30/2010		8/11/2011		1,080	1,033					47					
181	X	TOYOTA MTR CORP	892331307			6/29/2010		8/11/2011		6,427	6,632					-205					
182	X	J P MORGAN CHASE & CO	46625H100			1/6/2010		11/28/2011		6,950	10,447					-3,497					
183	X	JUPITER TELECOMMUNICATI	48206M102			9/29/2009		8/23/2011		10,518	8,932					1,586					
184	X	JUPITER TELECOMMUNICATI	48206M102			9/29/2009		11/28/2011		4,185	4,118					67					
185	X	KAO CORP SPON ADR	485537302			9/30/2010		8/11/2011		1,825	1,697					128					
186	X	KAO CORP SPON ADR	485537302			6/29/2010		8/11/2011		10,906	9,807					1,099					
187	X	KAO CORP SPON ADR	485537302			6/29/2010		11/8/2011		33,575	30,249					3,326					
188	X	KAO CORP SPON ADR	485537302			9/30/2010		11/8/2011		5,619	5,235					384					
189	X	KAO CORP SPON ADR	485537302			6/29/2010		11/29/2011		7,986	7,341					645					
190	X	KENAMETAL INC	489170100			8/12/2011		8/18/2011		8,744	9,413					-669					
191	X	KINDER MORGAN INC	49456B101			10/4/2011		11/28/2011		8,502	7,370					1,132					
192	X	KINDRED HEALTHCARE INC	494580103			9/28/2009		8/11/2011		5,065	6,469					-1,404					
193	X	KINDRED HEALTHCARE INC	494580103			9/30/2010		8/23/2011		1,525	1,708					-183					
194	X	KINDRED HEALTHCARE INC	494580103			6/30/2011		8/23/2011		6,276	11,554					-5,278					
195	X	KINDRED HEALTHCARE INC	494580103			9/28/2009		8/23/2011		950	1,365					-415					
196	X	KINDRED HEALTHCARE INC	494580103			6/30/2011		11/29/2011		1,251	2,376					-1,125					
197	X	KINDRED HEALTHCARE INC	494580103			9/21/2011		11/29/2011		1,991	1,777					214					
198	X	KINDRED HEALTHCARE INC	494580103			9/28/2009		11/29/2011		1,593	2,358					-765					
199	X	KONINKLIJKE AHOLD ADR	500467402			1/11/2011		8/11/2011		1,015	1,082					-67					
200	X	KONINKLIJKE AHOLD ADR	500467402			1/10/2011		8/11/2011		855	913					-58					
201	X	KONINKLIJKE AHOLD ADR	500467402			11/15/2010		8/11/2011		506	568					-62					
202	X	KONINKLIJKE AHOLD ADR	500467402			11/12/2010		8/11/2011		698	789					-91					
203	X	KONINKLIJKE AHOLD ADR	500467402			1/28/2011		8/11/2011		1,695	1,921					-226					
204	X	KONINKLIJKE AHOLD ADR	500467402			11/16/2010		8/11/2011		520	591					-71					

Long Term CG Distributions										Amount						
Short Term CG Distributions										1,856						
										0						
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals		Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
									Gross Sales	Other Basis						
205	X	KONINKLIJKE AHOLD ADR	500467402			11/3/2010		8/11/2011		387	453					-66
206	X	KONINKLIJKE AHOLD ADR	500467402			11/4/2010		8/11/2011		1,244	1,466					-222
207	X	KONINKLIJKE AHOLD ADR	500467402			11/12/2010		9/7/2011		2,067	2,436					-369
208	X	KONINKLIJKE AHOLD ADR	500467402			1/28/2011		9/7/2011		5,021	5,934					-913
209	X	ITC HOLDINGS CORP	465685105			8/26/2011		11/29/2011		7,686	7,804					-118
210	X	JGC CORP ADR	466140100			5/10/2011		9/7/2011		5,510	4,985					525
211	X	UNICHARM CORP	90460M105			4/27/2011		11/29/2011		3,940	3,292					648
212	X	UNICHARM CORP	90460M105			8/19/2010		11/29/2011		7,937	6,847					1,090
213	X	UNICHARM CORP	90460M105			8/19/2010		11/29/2011		14,028	12,102					1,926
214	X	UNICHARM CORP	90460M105			8/20/2010		11/29/2011		2,995	2,602					393
215	X	UNILEVER PLC (NEW) ADS	904767704			9/30/2010		8/11/2011		326	301					25
216	X	UNILEVER PLC (NEW) ADS	904767704			6/29/2010		8/11/2011		12,325	10,500					1,825
217	X	UNILEVER PLC (NEW) ADS	904767704			9/28/2009		8/11/2011		1,706	1,522					184
218	X	UNILEVER PLC (NEW) ADS	904767704			6/29/2010		11/28/2011		9,690	8,145					1,545
219	X	UNILEVER PLC (NEW) ADS	904767704			6/29/2010		11/28/2011		45,487	38,237					7,250
220	X	UNILEVER PLC (NEW) ADS	904767704			9/28/2009		11/28/2011		3,742	3,292					450
221	X	UNILEVER PLC (NEW) ADS	904767704			9/28/2009		11/28/2011		6,297	5,542					755
222	X	UNILEVER PLC (NEW) ADS	904767704			9/30/2010		11/28/2011		1,204	1,095					109
223	X	UNION PACIFIC CORP	907818108			9/28/2009		8/11/2011		59,454	38,932					20,522
224	X	UNITED NATURAL FOODS INC	911163103			9/28/2009		8/11/2011		8,016	5,218					2,798
225	X	UNITED NATURAL FOODS INC	911163103			11/4/2010		8/23/2011		3,069	2,969					100
226	X	UNITED NATURAL FOODS INC	911163103			9/28/2009		8/23/2011		12,891	8,154					4,737
227	X	UNITED NATURAL FOODS INC	911163103			9/28/2009		11/28/2011		5,186	3,689					1,497
228	X	UNITED OVERSEAS BANK LTD	911271302			6/30/2011		8/11/2011		177	0					177
229	X	UNITED OVERSEAS BANK LTD	911271302			9/30/2010		8/11/2011		1,034	939					95
230	X	UNITED OVERSEAS BANK LTD	911271302			6/29/2010		8/11/2011		5,339	4,768					571
231	X	UNITED OVERSEAS BANK LTD	911271302			6/30/2011		9/7/2011		533	1					532
232	X	UNITED OVERSEAS BANK LTD	911271302			9/30/2010		9/7/2011		3,112	2,901					211
233	X	UNITED OVERSEAS BANK LTD	911271302			6/29/2010		9/7/2011		16,075	14,729					1,346
234	X	UNITED OVERSEAS BANK LTD	911271302			6/30/2011		11/30/2011		115	0					115
235	X	UNIVERSAL TECHNICAL INST	913915104			9/28/2009		8/23/2011		2,270	3,177					-907
236	X	V F CORPORATION	918204108			9/30/2010		8/12/2011		4,175	3,021					1,154
237	X	V F CORPORATION	918204108			9/29/2009		8/12/2011		21,671	14,224					7,447
238	X	VERINT SYSTEMS INC	92343X100			9/28/2009		8/11/2011		5,014	2,470					2,544
239	X	VERINT SYSTEMS INC	92343X100			11/4/2010		9/21/2011		1,846	2,095					-249
240	X	VERINT SYSTEMS INC	92343X100			9/28/2009		9/21/2011		8,178	3,908					4,270
241	X	VERINT SYSTEMS INC	92343X100			9/28/2009		11/30/2011		3,660	1,764					1,896
242	X	VIACOM INC NEW CLASS B	92553P201			7/6/2011		8/11/2011		16,347	18,508					-2,161
243	X	VINCI S A ADR	927320101			9/23/2010		8/11/2011		1,318	1,294					24
244	X	VINCI S A ADR	927320101			9/23/2010		8/11/2011		147	146					1
245	X	VINCI S A ADR	927320101			9/30/2010		8/11/2011		764	792					-28
246	X	VINCI S A ADR	927320101			6/29/2010		8/11/2011		2,796	2,412					384
247	X	VINCI S A ADR	927320101			9/23/2010		8/23/2011		4,061	3,989					72
248	X	VINCI S A ADR	927320101			9/23/2010		8/23/2011		454	450					4
249	X	UNITED TECHNOLOGIES CORP	913017109			10/14/2010		11/29/2011		13,705	13,787					-82
250	X	UNITEDHEALTH GROUP INC	91324P102			6/2/2011		8/12/2011		5,928	6,481					-553
251	X	VINCI S A ADR	927320101			9/30/2010		8/23/2011		2,355	2,443					-88
252	X	VINCI S A ADR	927320101			6/29/2010		8/23/2011		8,614	7,436					1,178
253	X	VINCI S A ADR	927320101			9/23/2010		12/11/2011		2,845	2,833					12
254	X	VODAFONE GP PLC ADS NEW	92857W209			9/30/2010		8/11/2011		2,298	2,159					139
255	X	VODAFONE GP PLC ADS NEW	92857W209			10/2/2009		8/11/2011		6,680	6,264					416

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

										Amount			
										Long Term CG Distributions		1,856	
										Short Term CG Distributions		0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				
									Securities		Other sales		
									Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss		
									9,226,247	8,652,785	633,180		
									0	0	0		
256	X	WPP PLC ADR	92933H101			9/30/2010		8/23/2011	1,401	1,627		-226	
257	X	WPP PLC ADR	92933H101			9/28/2009		8/23/2011	19,178	17,211		1,967	
258	X	WPP PLC ADR	92933H101			9/28/2009		9/1/2011	2,486	2,062		424	
259	X	WPP PLC ADR	92933H101			9/28/2009		11/28/2011	7,250	7,402		-152	
260	X	WPP PLC ADR	92933H101			8/23/2011		12/13/2011	6,237	6,079		158	
261	X	WPP PLC ADR	92933H101			8/11/2011		12/13/2011	6,589	6,646		-57	
262	X	WPP PLC ADR	92933H101			11/29/2011		12/13/2011	4,778	4,832		-54	
263	X	WAL-MART DE MEXICO S A S	93114W107			9/28/2009		11/29/2011	6,664	4,654		2,010	
264	X	WAL-MART DE MEXICO S A S	93114W107			9/28/2009		11/29/2011	16,699	11,661		5,038	
265	X	WASTE MGMT INC DEL	94106L109			9/30/2010		8/12/2011	2,845	3,282		-437	
266	X	WASTE MGMT INC DEL	94106L109			9/29/2009		8/12/2011	19,543	18,934		609	
267	X	WASTE MGMT INC DEL	94106L109			9/29/2009		12/1/2011	38,320	36,715		1,605	
268	X	WASTE MGMT INC DEL	94106L109			9/29/2009		12/1/2011	8,203	8,263		-60	
269	X	WASTE MGMT INC DEL	94106L109			9/30/2010		12/1/2011	5,578	6,364		-786	
270	X	WELLPOINT INC	94973V107			3/16/2011		8/12/2011	11,362	12,561		-1,199	
271	X	WELLPOINT INC	94973V107			4/14/2011		8/12/2011	5,507	6,330		-823	
272	X	WELLPOINT INC	94973V107			4/26/2011		8/12/2011	4,890	5,902		-1,012	
273	X	WELLPOINT INC	94973V107			3/16/2011		8/23/2011	21,050	24,388		-3,338	
274	X	ANGIODYNAMICS INC	03475V101			9/28/2009		8/23/2011	7,851	8,159		-308	
275	X	ANGIODYNAMICS INC	03475V101			11/4/2010		8/23/2011	1,834	1,955		-121	
276	X	ANGIODYNAMICS INC	03475V101			9/28/2009		11/29/2011	3,603	3,670		-67	
277	X	APACHE CORP	037411105			4/26/2011		8/11/2011	211	253		-42	
278	X	APACHE CORP	037411105			4/4/2011		8/11/2011	11,549	13,561		-2,012	
279	X	APACHE CORP	037411105			3/30/2011		8/11/2011	2,773	3,531		-758	
280	X	KONINKLIJKE AHOLD ADR	500467402			11/4/2010		9/7/2011	3,686	4,528		-842	
281	X	KONINKLIJKE AHOLD ADR	500467402			1/11/2011		9/7/2011	3,006	3,341		-335	
282	X	KONINKLIJKE AHOLD ADR	500467402			1/10/2011		9/7/2011	2,532	2,820		-288	
283	X	KONINKLIJKE AHOLD ADR	500467402			11/15/2010		9/7/2011	1,498	1,754		-256	
284	X	KONINKLIJKE AHOLD ADR	500467402			8/25/2011		11/29/2011	458	422		36	
285	X	KONINKLIJKE AHOLD ADR	500467402			1/28/2011		11/29/2011	1,385	1,509		-124	
286	X	KONINKLIJKE AHOLD ADR	500467402			8/24/2011		11/29/2011	693	669		24	
287	X	KONINKLIJKE AHOLD ADR	500467402			11/1/2011		11/29/2011	779	798		-19	
288	X	KONINKLIJKE AHOLD ADR	500467402			1/10/2011		11/29/2011	656	673		-17	
289	X	KONINKLIJKE AHOLD ADR	500467402			11/15/2010		11/29/2011	433	467		-34	
290	X	KONINKLIJKE AHOLD ADR	500467402			11/16/2010		11/29/2011	445	486		-41	
291	X	KONINKLIJKE AHOLD ADR	500467402			11/12/2010		11/29/2011	2,016	2,253		-237	
292	X	KRAFT FOODS INC CLASS A	50075N104			9/6/2011		11/28/2011	2,443	2,383		60	
293	X	LKQ CORPORATION	501889208			11/1/2010		8/11/2011	943	906		37	
294	X	LKQ CORPORATION	501889208			9/28/2009		8/11/2011	6,918	5,541		1,377	
295	X	LKQ CORPORATION	501889208			11/1/2010		9/7/2011	1,994	1,760		234	
296	X	LKQ CORPORATION	501889208			9/28/2009		9/7/2011	14,619	10,755		3,864	
297	X	LKQ CORPORATION	501889208			9/28/2009		11/29/2011	7,130	4,537		2,593	
298	X	LI & FUNG LTD UNSPON ADR	501897102			9/30/2010		9/21/2011	3,084	4,952		-1,868	
299	X	LI & FUNG LTD UNSPON ADR	501897102			2/17/2010		9/21/2011	9,799	12,377		-2,578	
300	X	LI & FUNG LTD UNSPON ADR	501897102			9/1/2011		11/29/2011	5,498	5,347		151	
301	X	LI & FUNG LTD UNSPON ADR	501897102			2/17/2010		11/29/2011	4,158	4,536		-378	
302	X	L OREAL CO UNSPONSORED	502117203			9/28/2009		8/15/2011	2,312	2,021		291	
303	X	L OREAL CO UNSPONSORED	502117203			9/28/2009		8/23/2011	16,186	13,905		2,281	
304	X	L OREAL CO UNSPONSORED	502117203			8/1/2011		10/31/2011	4,045	4,077		-32	
305	X	L OREAL CO UNSPONSORED	502117203			9/28/2009		10/31/2011	662	596		66	
306	X	L OREAL CO UNSPONSORED	502117203			9/30/2010		10/31/2011	3,117	3,155		-38	

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

Index		Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Totals				Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss		
									Gross Sales Price	Cost or Other Basis	Valuation Method						
			Long Term CG Distributions	1,856											Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
			Short Term CG Distributions	0											9,226,247	8,652,785	633,180
															0	0	0
307	X		L'OREAL CO UNSPONSORED	502117203			9/28/2009		11/29/2011	7,294	7,122				172		
308	X		LTC PROPERTIES INC	502175102			9/28/2009		11/8/2011	5,050	4,280				770		
309	X		LTC PROPERTIES INC	502175102			4/21/2010		11/8/2011	13,274	11,297				1,977		
310	X		LTC PROPERTIES INC	502175102			9/30/2010		11/8/2011	3,318	2,940				378		
311	X		LTC PROPERTIES INC	502175102			9/28/2009		11/28/2011	4,608	4,078				530		
312	X		LVMH MOET HENNESSY LOU	502441306			9/28/2009		8/23/2011	11,388	7,265				4,123		
313	X		LVMH MOET HENNESSY LOU	502441306			9/28/2009		11/29/2011	3,839	2,646				1,193		
314	X		LANDEC CORP	514766104			9/28/2009		8/11/2011	1,931	2,263				-332		
315	X		LANDEC CORP	514766104			11/4/2010		8/23/2011	773	835				-62		
316	X		LANDEC CORP	514766104			9/28/2009		8/23/2011	3,075	3,514				-439		
317	X		LAUDER ESTEE COS INC CL A	518439104			8/11/2011		9/27/2011	4,728	4,648				80		
318	X		LEGGETT & PLATT INC	524660107			9/30/2010		8/11/2011	3,910	4,502				-592		
319	X		UNITEDHEALTH GROUP INC	91324P102			5/4/2011		8/12/2011	10,523	11,556				-1,033		
320	X		UNITEDHEALTH GROUP INC	91324P102			6/21/2011		8/12/2011	4,611	5,331				-720		
321	X		UNIVERSAL TECHNICAL INST	913915104			11/4/2010		8/23/2011	575	773				-198		
322	X		UNITED OVERSEAS BANK LTD	911271302			6/29/2010		11/30/2011	3,200	3,632				-432		
323	X		UNITED PARCEL SVC INC CL	911312106			10/14/2010		8/11/2011	3,417	3,650				-233		
324	X		UNITED PARCEL SVC INC CL	911312106			6/24/2010		8/11/2011	29,855	29,814				41		
325	X		UNITED PARCEL SVC INC CL	911312106			9/22/2010		11/28/2011	2,732	2,457				275		
326	X		UNITED PARCEL SVC INC CL	911312106			9/30/2010		11/28/2011	9,083	8,993				90		
327	X		UNITED PARCEL SVC INC CL	911312106			9/22/2010		11/28/2011	26,906	26,671				235		
328	X		UNITED PARCEL SVC INC CL	911312106			10/5/2010		11/28/2011	16,390	16,366				24		
329	X		UNITED PARCEL SVC INC CL	911312106			10/14/2010		11/28/2011	15,980	16,116				-136		
330	X		US TREASURY NOTE 4.000%	912828AP5			3/19/2010		8/24/2011	109,913	108,497				1,416		
331	X		US TREASURY NOTE 1.750%	912828JU5			7/21/2009		8/24/2011	66,252	66,949				-697		
332	X		US TREASURY NOTE 1.750%	912828MX5			5/24/2011		9/21/2011	68,677	68,562				115		
333	X		UNITED TECHNOLOGIES COR	913017109			9/28/2009		8/11/2011	27,240	24,323				2,917		
334	X		UNITED TECHNOLOGIES COR	913017109			8/12/2011		11/29/2011	879	855				24		
335	X		NOVARTIS AG SPONSORED A	66987V109			4/11/2011		8/11/2011	886	903				-17		
336	X		NOVARTIS AG SPONSORED A	66987V109			4/11/2011		8/11/2011	1,137	1,159				-22		
337	X		NOVARTIS AG SPONSORED A	66987V109			9/30/2010		8/11/2011	1,184	1,249				-65		
338	X		NOVARTIS AG SPONSORED A	66987V109			6/29/2010		8/11/2011	11,254	10,197				1,057		
339	X		NOVARTIS AG SPONSORED A	66987V109			6/29/2010		11/8/2011	43,165	38,209				4,956		
340	X		NOVARTIS AG SPONSORED A	66987V109			9/30/2010		11/8/2011	4,541	4,679				-138		
341	X		NOVARTIS AG SPONSORED A	66987V109			4/11/2011		11/8/2011	4,362	4,344				18		
342	X		NOVARTIS AG SPONSORED A	66987V109			4/11/2011		11/8/2011	3,398	3,385				13		
343	X		NOVARTIS AG SPONSORED A	66987V109			4/11/2011		11/29/2011	3,381	3,561				-180		
344	X		NOVARTIS AG SPONSORED A	66987V109			6/29/2010		11/29/2011	9,562	9,256				306		
345	X		NOVO-NORDISK A SADR	670100205			9/30/2010		8/11/2011	905	836				69		
346	X		NOVO-NORDISK A SADR	670100205			9/28/2009		8/11/2011	1,855	1,112				743		
347	X		NOVO-NORDISK A SADR	670100205			11/4/2010		8/11/2011	11,608	7,518				4,090		
348	X		NOVO-NORDISK A SADR	670100205			9/28/2009		10/13/2011	6,395	4,081				2,314		
349	X		NOVO-NORDISK A SADR	670100205			9/28/2009		11/8/2011	7,331	4,117				3,214		
350	X		NOVO-NORDISK A SADR	670100205			11/4/2010		11/8/2011	45,865	27,844				18,021		
351	X		NOVO-NORDISK A SADR	670100205			9/30/2010		11/8/2011	3,576	3,097				479		
352	X		NOVO-NORDISK A SADR	670100205			11/4/2010		11/28/2011	7,853	4,963				2,890		
353	X		NOVO-NORDISK A SADR	670100205			11/29/2011		12/5/2011	3,887	3,848				39		
354	X		NOVO-NORDISK A SADR	670100205			11/29/2011		12/6/2011	4,315	4,178				137		
355	X		OCWEN FINANCIAL CORP NE	675746309			11/30/2010		8/11/2011	342	236				106		
356	X		CVS/CAREMARK CORP	126650100			9/6/2011		11/28/2011	1,533	1,464				69		
357	X		CVS/CAREMARK CORP	126650100			6/2/2011		11/28/2011	2,955	3,034				-79		

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

										Amount		Totals							
										Long Term CG Distributions		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss			
										Short Term CG Distributions		Securities		Other sales		8,652,785		633,180	
										1,856		0		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	CVS/CAREMARK CORP	126650100			6/2/2011		11/28/2011	22,552	23,157				-605					
359	X	CABOT MICROELECTRONICS	12709P103			9/28/2009		8/11/2011	5,666	5,217				449					
360	X	CABOT MICROELECTRONICS	12709P103			11/4/2010		9/7/2011	1,123	1,239				-116					
361	X	CABOT MICROELECTRONICS	12709P103			9/28/2009		9/7/2011	4,641	4,431				210					
362	X	CABOT MICROELECTRONICS	12709P103			11/11/2011		9/7/2011	4,790	5,266				-476					
363	X	CABOT MICROELECTRONICS	12709P103			11/11/2011		11/29/2011	835	864				-29					
364	X	CABOT MICROELECTRONICS	12709P103			9/28/2009		11/29/2011	3,378	3,038				340					
365	X	CANADIAN NATIONAL RAILWAY	136375102			2/1/2011		8/23/2011	9,651	9,448				203					
366	X	CANADIAN NATIONAL RAILWAY	136375102			3/9/2011		8/23/2011	4,011	4,250				-239					
367	X	CANADIAN NATIONAL RAILWAY	136375102			2/4/2011		11/29/2011	5,245	4,790				455					
368	X	CANADIAN NATIONAL RAILWAY	136375102			3/9/2011		11/29/2011	75	75				0					
369	X	CANON INC ADR	138006309			9/30/2010		8/11/2011	1,414	1,423				-9					
370	X	CANON INC ADR	138006309			3/19/2010		8/11/2011	3,055	2,996				59					
371	X	CANON INC ADR	138006309			9/30/2010		8/11/2011	633	638				-5					
372	X	CANON INC ADR	138006309			6/29/2010		8/11/2011	8,477	6,862				1,615					
373	X	CANON INC ADR	138006309			3/19/2010		8/15/2011	2,350	2,272				78					
374	X	CANON INC ADR	138006309			9/30/2010		9/21/2011	6,206	6,551				-345					
375	X	CANON INC ADR	138006309			3/19/2010		9/21/2011	13,407	13,793				-386					
376	X	CANON INC ADR	138006309			9/30/2010		9/21/2011	2,779	2,938				-159					
377	X	CANON INC ADR	138006309			6/29/2010		9/21/2011	37,199	31,593				5,606					
378	X	CANON INC ADR	138006309			3/19/2010		11/29/2011	7,912	8,271				-359					
379	X	CANON INC ADR	138006309			6/29/2010		11/29/2011	8,173	7,053				1,120					
380	X	CAPELLA EDUCATION COMPANY	139594105			3/24/2010		8/11/2011	2,141	5,617				-3,476					
381	X	CAPELLA EDUCATION COMPANY	139594105			10/21/2010		8/23/2011	3,292	7,209				-3,917					
382	X	CAPELLA EDUCATION COMPANY	139594105			3/24/2010		8/23/2011	366	1,087				-721					
383	X	CAPELLA EDUCATION COMPANY	139594105			10/21/2010		11/29/2011	1,511	3,523				-2,012					
384	X	CAPITAL ONE FINL CORP	14040H105			9/30/2010		8/12/2011	12,890	10,472				2,418					
385	X	CAPITAL ONE FINL CORP	14040H105			4/26/2011		8/12/2011	5,858	7,238				-1,380					
386	X	CAPITAL ONE FINL CORP	14040H105			4/26/2011		9/7/2011	11,136	14,014				-2,878					
387	X	CAPITAL ONE FINL CORP	14040H105			9/30/2010		9/7/2011	24,505	20,277				4,228					
388	X	CAPITAL ONE FINL CORP	14040H105			9/15/2011		11/28/2011	955	990				-35					
389	X	CAPITAL ONE FINL CORP	14040H105			9/28/2009		11/28/2011	3,115	2,656				459					
390	X	CAPITAL ONE FINL CORP	14040H105			10/12/2011		11/28/2011	955	1,005				-50					
391	X	CAPSTEAD MTG CORP NEW	14067E506			5/19/2010		11/8/2011	20,793	22,689				-1,896					
392	X	CAPSTEAD MTG CORP NEW	14067E506			9/30/2010		11/8/2011	7,259	6,405				854					
393	X	CAPSTEAD MTG CORP NEW	14067E506			10/19/2010		11/28/2011	4,014	3,992				22					
394	X	CVS/CAREMARK CORP	126650100			8/24/2011		11/28/2011	1,234	1,134				100					
395	X	CARLSBERG AS ADR	142795202			8/11/2011		9/6/2011	7,018	8,639				-1,621					
396	X	CARLSBERG AS ADR	142795202			8/11/2011		9/8/2011	721	875				-154					
397	X	OCWEN FINANCIAL CORP NEW	675746309			11/23/2010		8/11/2011	1,580	1,108				472					
398	X	OCWEN FINANCIAL CORP NEW	675746309			11/29/2010		8/11/2011	1,447	1,007				440					
399	X	OCWEN FINANCIAL CORP NEW	675746309			11/22/2010		8/11/2011	445	313				132					
400	X	NETAPP INC	64110D104			4/26/2011		8/12/2011	4,343	5,240				-897					
401	X	NETAPP INC	64110D104			12/2/2010		8/12/2011	5,574	6,859				-1,285					
402	X	NETAPP INC	64110D104			11/10/2010		8/12/2011	8,865	11,603				-2,738					
403	X	NETAPP INC	64110D104			4/26/2011		9/21/2011	6,847	10,164				-3,317					
404	X	NETAPP INC	64110D104			12/2/2010		9/21/2011	8,786	13,304				-4,518					
405	X	NETAPP INC	64110D104			11/10/2010		9/21/2011	13,974	22,507				-8,533					
406	X	NETFLIX INC	64110L106			8/22/2011		9/19/2011	3,179	4,628				-1,449					
407	X	NETFLIX INC	64110L106			8/11/2011		9/19/2011	14,885	25,143				-10,258					
408	X	NEW YORK COMMUNITY BANK	649445103			9/30/2010		8/12/2011	5,256	6,799				-1,543					

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

										Amount		Totals					
Long Term CG Distributions										1,856		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Short Term CG Distributions										0		9,226,247		8,652,785		633,180	
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		Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss		
									Price								
409	X	NEW YORK COMMUNITY BAN	649445103			12/3/2010		8/12/2011	1,919	2,630					-711		
410	X	NEW YORK COMMUNITY BAN	649445103			9/29/2009		8/12/2011	14,729	13,321					1,408		
411	X	NEW YORK COMMUNITY BAN	649445103			9/30/2010		9/7/2011	9,867	13,184					-3,317		
412	X	NEW YORK COMMUNITY BAN	649445103			12/3/2010		9/7/2011	3,602	5,101					-1,499		
413	X	NEW YORK COMMUNITY BAN	649445103			9/29/2009		9/7/2011	27,651	25,833					1,818		
414	X	NEW YORK COMMUNITY BAN	649445103			12/3/2010		11/29/2011	332	499					-167		
415	X	NEW YORK COMMUNITY BAN	649445103			9/12/2011		11/29/2011	1,123	1,205					-82		
416	X	NEW YORK COMMUNITY BAN	649445103			9/29/2009		11/29/2011	7,756	7,690					66		
417	X	NEWS CORP LTD CL A	65248E104			7/21/2011		11/29/2011	3,061	3,049					12		
418	X	NEWS CORP LTD CL A	65248E104			8/24/2011		11/29/2011	1,291	1,298					-7		
419	X	NEWS CORP LTD CL A	65248E104			8/12/2011		11/29/2011	2,713	2,659					54		
420	X	METLIFE INC	59156R108			3/8/2011		9/7/2011	10,233	15,141					-4,908		
421	X	METLIFE INC	59156R108			9/1/2010		9/7/2011	930	1,180					-250		
422	X	WELLPPOINT INC	94973V107			4/14/2011		8/23/2011	10,201	12,290					-2,089		
423	X	WELLPPOINT INC	94973V107			4/26/2011		8/23/2011	9,059	11,460					-2,401		
424	X	WELLPPOINT INC	94973V107			3/16/2011		11/29/2011	3,354	3,341					13		
425	X	WELLPPOINT INC	94973V107			4/14/2011		11/29/2011	1,409	1,459					-50		
426	X	WELLPPOINT INC	94973V107			4/26/2011		11/29/2011	1,207	1,313					-106		
427	X	YUM BRANDS INC	988498101			9/29/2009		8/11/2011	30,426	19,444					10,982		
428	X	ZURICH FINANCIAL SERVICES	98982M107			9/30/2010		8/11/2011	720	804					-84		
429	X	ZURICH FINANCIAL SERVICES	98982M107			7/8/2011		8/11/2011	679	802					-123		
430	X	ZURICH FINANCIAL SERVICES	98982M107			6/29/2010		8/11/2011	4,318	4,576					-258		
431	X	ZURICH FINANCIAL SERVICES	98982M107			9/30/2010		9/7/2011	2,099	2,479					-380		
432	X	ZURICH FINANCIAL SERVICES	98982M107			7/8/2011		9/7/2011	1,979	2,473					-494		
433	X	ZURICH FINANCIAL SERVICES	98982M107			6/29/2010		9/7/2011	12,577	14,116					-1,539		
434	X	ZURICH FINANCIAL SERVICES	98982M107			7/11/2011		11/30/2011	503	560					-57		
435	X	ZURICH FINANCIAL SERVICES	98982M107			7/8/2011		11/30/2011	416	471					-55		
436	X	ZURICH FINANCIAL SERVICES	98982M107			6/29/2010		11/30/2011	4,420	4,501					-81		
437	X	ASPEN INSURANCE HLDGS L	G05384105			8/29/2011		11/29/2011	2,796	2,676					120		
438	X	ACCENTURE LTD CLASS A	G1151C101			6/23/2010		8/11/2011	28,339	20,124					8,215		
439	X	BUNGE LIMITED	G16962105			9/28/2009		8/23/2011	7,416	7,437					-21		
440	X	BUNGE LIMITED	G16962105			9/28/2009		11/29/2011	3,223	3,231					-8		
441	X	SEADRILL LIMITED	G7945E105			7/15/2010		8/12/2011	9,347	6,620					2,727		
442	X	SEADRILL LIMITED	G7945E105			7/14/2010		8/12/2011	13,934	10,089					3,845		
443	X	QIAGEN NV	N72482107			9/28/2009		8/23/2011	8,711	12,429					-3,718		
444	X	QIAGEN NV	N72482107			9/28/2009		11/29/2011	3,796	5,680					-1,884		
445	X	LONG TERM SALES AT CITI	SEEATTACH			1/1/2000		12/31/2011	199,556	0					199,556		
446	X	SHORT TERM SALES AT CITI	SEEATTACH			1/1/2000		12/31/2011	105,762	0					105,762		
447	X	BG GROUP PLC SPON ADR	055434203			6/29/2010		11/8/2011	28,900	19,861					9,039		
448	X	BG GROUP PLC SPON ADR	055434203			9/28/2009		11/8/2011	14,217	10,935					3,282		
449	X	BG GROUP PLC SPON ADR	055434203			9/30/2010		11/8/2011	2,039	1,604					435		
450	X	BG GROUP PLC SPON ADR	055434203			9/28/2009		11/29/2011	8,299	7,102					1,197		
451	X	BG GROUP PLC SPON ADR	055434203			6/29/2010		11/29/2011	4,858	3,715					1,143		
452	X	BP AMOCO P L C SPON ADR	055622104			6/29/2010		8/11/2011	6,463	4,556					1,907		
453	X	BP AMOCO P L C SPON ADR	055622104			6/28/2011		8/15/2011	104	0					104		
454	X	BP AMOCO P L C SPON ADR	055622104			6/29/2010		8/15/2011	1,320	880					440		
455	X	BP AMOCO P L C SPON ADR	055622104			9/30/2010		8/15/2011	1,366	1,352					14		
456	X	BP AMOCO P L C SPON ADR	055622104			5/10/2011		8/15/2011	1,354	1,466					-112		
457	X	BAIDU COM	056752108			11/2/2010		8/11/2011	5,488	4,011					1,477		
458	X	BAIDU COM	056752108			11/10/2010		8/11/2011	6,512	4,732					1,780		
459	X	BAIDU COM	056752108			11/10/2010		11/28/2011	17,013	14,671					2,342		

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

										Amount				
Long Term CG Distributions										1,856				
Short Term CG Distributions										0				
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals			Net Gain or Loss		
									Gross Sales Price	Cost or Other Basis	Valuation Method			
460	X	BAIDU COM	056752108			11/2/2010		11/28/2011	1,011	877		134		
461	X	BAIDU COM	056752108			11/10/2010		11/28/2011	2,149	1,853		296		
462	X	BAIDU COM	056752108			11/2/2010		11/28/2011	14,337	12,433		1,904		
463	X	BANCO SANTANDER CENT HI	05964H105			4/8/2010		8/11/2011	2,289	3,658		-1,369		
464	X	BANCO SANTANDER CENT HI	05964H105			9/30/2010		8/11/2011	658	962		-304		
465	X	BANCO SANTANDER CENT HI	05964H105			9/30/2010		8/23/2011	2,044	2,969		-925		
466	X	BANCO SANTANDER CENT HI	05964H105			4/8/2010		8/23/2011	7,115	11,285		-4,170		
467	X	BANCO SANTANDER CENT HI	05964H105			4/8/2010		11/29/2011	1,552	2,934		-1,382		
468	X	BARNES GROUP INC	067806109			4/21/2010		8/11/2011	7,979	6,536		1,443		
469	X	BARNES GROUP INC	067806109			4/21/2010		11/8/2011	12,696	9,405		3,291		
470	X	BARNES GROUP INC	067806109			9/30/2010		11/8/2011	4,423	3,273		1,150		
471	X	BARNES GROUP INC	067806109			9/28/2009		11/28/2011	5,722	4,395		1,327		
472	X	BEACON ROOFING SUPPLY II	073685109			11/4/2010		8/12/2011	684	644		40		
473	X	BEACON ROOFING SUPPLY II	073685109			9/28/2009		8/12/2011	4,435	4,441		-6		
474	X	BEACON ROOFING SUPPLY II	073685109			9/28/2009		8/23/2011	8,423	8,616		-193		
475	X	BEACON ROOFING SUPPLY II	073685109			11/4/2010		8/23/2011	1,300	1,250		50		
476	X	BEACON ROOFING SUPPLY II	073685109			9/28/2009		11/29/2011	4,304	3,707		597		
477	X	BIO-REFERENCE LABS INC	09057G602			9/28/2009		8/11/2011	3,483	3,225		258		
478	X	BIO-REFERENCE LABS INC	09057G602			11/4/2010		8/23/2011	1,295	1,547		-252		
479	X	BIO-REFERENCE LABS INC	09057G602			9/28/2009		8/23/2011	5,420	5,053		367		
480	X	BIO-REFERENCE LABS INC	09057G602			9/28/2009		11/29/2011	1,699	2,414		-715		
481	X	BIO-REFERENCE LABS INC	09057G602			7/27/2011		11/29/2011	73	118		-45		
482	X	BIO-REFERENCE LABS INC	09057G602			8/1/2011		11/29/2011	352	550		-198		
483	X	BIO-REFERENCE LABS INC	09057G602			8/9/2011		11/29/2011	413	635		-222		
484	X	BIOMET INC	090613AC4			11/14/2011		12/1/2011	3,225	3,259		-34		
485	X	BIOMET INC	090613AC4			8/29/2011		12/1/2011	1,075	1,047		28		
486	X	BG GROUP PLC SPON ADR	055434203			9/30/2010		8/11/2011	337	296		41		
487	X	BIOMET INC	090613AC4			8/29/2011		12/8/2011	4,310	4,190		120		
488	X	METLIFE INC	59156R108			6/29/2011		11/29/2011	752	1,125		-373		
489	X	METLIFE INC	59156R108			3/8/2011		11/29/2011	1,302	2,065		-763		
490	X	METLIFE INC	59156R108			1/6/2011		11/29/2011	318	512		-194		
491	X	METLIFE INC	59156R108			9/2/2010		11/29/2011	3,849	5,441		-1,592		
492	X	MICROSOFT CORP	594918104			9/29/2009		8/11/2011	38,051	40,095		-2,044		
493	X	MICROCHIP TECHNOLOGY IN	595017104			9/30/2010		8/12/2011	2,191	2,127		64		
494	X	MICROCHIP TECHNOLOGY IN	595017104			9/29/2009		8/12/2011	25,090	20,516		4,574		
495	X	MICROCHIP TECHNOLOGY IN	595017104			9/29/2009		11/8/2011	55,489	39,273		16,216		
496	X	MICROCHIP TECHNOLOGY IN	595017104			9/30/2010		11/8/2011	4,846	4,080		766		
497	X	MICROCHIP TECHNOLOGY IN	595017104			7/28/2011		11/29/2011	797	814		-17		
498	X	MICROCHIP TECHNOLOGY IN	595017104			9/29/2009		11/29/2011	11,951	9,482		2,469		
499	X	MOBILE MINI INC	60740F105			9/28/2009		8/11/2011	2,714	2,625		89		
500	X	MOBILE MINI INC	60740F105			11/4/2010		8/23/2011	946	961		-15		
501	X	MOBILE MINI INC	60740F105			9/28/2009		8/23/2011	3,992	4,114		-122		
502	X	APACHE CORP	037411105			3/30/2011		11/28/2011	4,711	6,836		-2,125		
503	X	APACHE CORP	037411105			4/26/2011		11/28/2011	358	489		-131		
504	X	APACHE CORP	037411105			4/4/2011		11/28/2011	19,618	26,256		-6,638		
505	X	APPLE COMPUTER INC	037833100			9/28/2009		8/11/2011	53,782	26,613		27,169		
506	X	ARM HOLDINGS PLC	042068106			10/15/2010		11/8/2011	8,619	5,314		3,305		
507	X	ARM HOLDINGS PLC	042068106			4/27/2010		11/8/2011	18,148	7,018		11,130		
508	X	ARM HOLDINGS PLC	042068106			9/30/2010		11/8/2011	4,275	2,600		1,675		
509	X	ARM HOLDINGS PLC	042068106			10/15/2010		11/29/2011	10,079	4,536		5,543		
510	X	ASTELLAS PHARMA INC ADR	04623U102			10/12/2010		8/11/2011	358	363		-5		
									9,226,247		8,652,785		633,180	
									0		0		0	

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

										Amount						
Long Term CG Distributions										1,856						
Short Term CG Distributions										0						
Index	Check "X" if Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals							
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss		
511	X	ASTELLAS PHARMA INC ADR	04623U102			10/8/2010		8/11/2011	1,844	1,890					-46	
512	X	ASTELLAS PHARMA INC ADR	04623U102			6/14/2010		8/11/2011	4,762	4,580					182	
513	X	ASTELLAS PHARMA INC ADR	04623U102			9/30/2010		8/11/2011	1,055	1,020					35	
514	X	ASTELLAS PHARMA INC ADR	04623U102			8/25/2010		8/11/2011	1,193	1,091					102	
515	X	ASTELLAS PHARMA INC ADR	04623U102			9/30/2010		9/7/2011	3,152	3,142					10	
516	X	ASTELLAS PHARMA INC ADR	04623U102			10/8/2010		9/7/2011	5,508	5,823					-315	
517	X	ASTELLAS PHARMA INC ADR	04623U102			10/12/2010		9/7/2011	1,069	1,118					-49	
518	X	ASTELLAS PHARMA INC ADR	04623U102			8/25/2010		9/7/2011	3,563	3,360					203	
519	X	ASTELLAS PHARMA INC ADR	04623U102			6/14/2010		9/7/2011	14,223	14,113					110	
520	X	ASTELLAS PHARMA INC ADR	04623U102			10/12/2010		11/29/2011	6,644	6,351					293	
521	X	ATHENAHEALTH INC	04685W103			4/28/2011		8/12/2011	3,681	3,257					424	
522	X	ATHENAHEALTH INC	04685W103			4/28/2011		8/23/2011	11,259	9,819					1,440	
523	X	ATHENAHEALTH INC	04685W103			4/28/2011		11/29/2011	2,171	1,815					356	
524	X	ATHENAHEALTH INC	04685W103			4/28/2011		11/29/2011	668	558					110	
525	X	ATLAS COPCO AB SP ADR A	049255706			9/28/2009		8/15/2011	2,142	1,290					852	
526	X	ATLAS COPCO AB SP ADR A	049255706			9/28/2009		11/8/2011	11,604	7,203					4,401	
527	X	ATLAS COPCO AB SP ADR A	049255706			9/30/2010		11/8/2011	2,961	2,697					264	
528	X	ATLAS COPCO AB SP ADR A	049255706			9/28/2009		11/29/2011	5,246	3,566					1,680	
529	X	AVIS BUDGET GROUP	053774105			8/19/2011		11/29/2011	2,615	2,705					-90	
530	X	AVIS BUDGET GROUP	053774105			8/30/2011		11/29/2011	455	514					-59	
531	X	AVIS BUDGET GROUP	053774105			8/29/2011		11/29/2011	1,182	1,300					-118	
532	X	BASF AG SPON ADR	055262505			8/11/2011		10/31/2011	4,902	5,049					-147	
533	X	ANGIODYNAMICS INC	03475V101			9/28/2009		8/11/2011	5,155	5,181					-26	
534	X	BB&T CORPORATION	05531FAB9			11/10/2009		8/24/2011	32,309	30,498					1,811	
535	X	BG GROUP PLC SPON ADR	055434203			9/28/2009		8/11/2011	2,348	2,018					330	
536	X	BG GROUP PLC SPON ADR	055434203			6/29/2010		8/11/2011	4,772	3,665					1,107	
537	X	LEGGETT & PLATT INC	524660107			5/14/2010		8/11/2011	12,460	15,036					-2,576	
538	X	LEGGETT & PLATT INC	524660107			9/30/2010		11/8/2011	8,437	8,731					-294	
539	X	LEGGETT & PLATT INC	524660107			5/14/2010		11/8/2011	26,883	29,162					-2,279	
540	X	LEGGETT & PLATT INC	524660107			2/4/2011		11/29/2011	1,171	1,243					-72	
541	X	LEGGETT & PLATT INC	524660107			5/14/2010		11/29/2011	6,279	7,056					-777	
542	X	LEONE PINE RESOURCES INC	54222A106			9/28/2009		11/29/2011	684	881					-197	
543	X	LEONE PINE RESOURCES INC	54222A106			6/17/2011		11/29/2011	66	113					-47	
544	X	LEONE PINE RESOURCES INC	54222A106			6/16/2011		11/29/2011	252	429					-177	
545	X	LONZA GROUP AG ZUERICH	54338V101			8/6/2010		8/23/2011	5,061	7,234					-2,173	
546	X	LONZA GROUP AG ZUERICH	54338V101			8/6/2010		11/29/2011	2,856	4,238					-1,382	
547	X	LONZA GROUP AG ZUERICH	54338V101			8/12/2011		11/29/2011	1,950	2,210					-260	
548	X	LORILLARD INC	544147101			9/29/2010		8/11/2011	27,637	20,451					7,186	
549	X	MASTERCARD INC CLASS A	57636Q104			9/23/2011		11/28/2011	1,427	1,347					80	
550	X	MASTERCARD INC CLASS A	57636Q104			9/16/2011		11/28/2011	2,854	2,795					59	
551	X	MASTERCARD INC CLASS A	57636Q104			9/20/2011		11/28/2011	1,070	1,076					-6	
552	X	MAXIMUS INC	577933104			11/4/2010		8/11/2011	905	745					160	
553	X	MAXIMUS INC	577933104			9/28/2009		8/11/2011	6,593	4,175					2,418	
554	X	MAXIMUS INC	577933104			11/4/2010		9/7/2011	1,646	1,449					197	
555	X	MAXIMUS INC	577933104			9/28/2009		9/7/2011	11,995	8,117					3,878	
556	X	MAXIMUS INC	577933104			9/28/2009		11/29/2011	5,712	3,495					2,217	
557	X	MCCORMICK & COMPANY	579780206			8/27/2010		8/12/2011	16,639	14,460					2,179	
558	X	MCCORMICK & COMPANY	579780206			9/30/2010		8/12/2011	3,909	3,553					356	
559	X	MCCORMICK & COMPANY	579780206			8/27/2010		11/28/2011	9,104	7,630					1,474	
560	X	MCCORMICK & COMPANY	579780206			8/27/2010		11/28/2011	33,462	28,046					5,416	
561	X	MCCORMICK & COMPANY	579780206			9/30/2010		11/28/2011	7,862	6,891					971	
									9,226,247		8,652,785		633,180		0	
									0		0		0		0	

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

										Amount		Totals							
Long Term CG Distributions										1,856		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss			
Short Term CG Distributions										0		Securities		9,226,247		8,652,785		633,180	
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		Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss				
									Price										
562	X	MC DONALDS CORP	580135101			9/30/2010		8/11/2011	1,233	1,064					169				
563	X	MC DONALDS CORP	580135101			8/13/2010		8/11/2011	11,540	19,870					-8,330				
564	X	MEDTOX SCIENTIFIC INC	584977201			9/28/2009		8/11/2011	1,216	806					410				
565	X	MEDTOX SCIENTIFIC INC	584977201			9/28/2009		8/23/2011	2,231	1,575					656				
566	X	MEDTOX SCIENTIFIC INC	584977201			9/28/2009		11/29/2011	921	641					280				
567	X	MEDNAX INC	58502B106			9/28/2009		8/11/2011	8,216	7,015					1,201				
568	X	MEDNAX INC	58502B106			11/4/2010		9/7/2011	3,267	3,060					207				
569	X	MEDNAX INC	58502B106			9/28/2009		9/7/2011	13,133	10,930					2,203				
570	X	MEDNAX INC	58502B106			9/28/2009		11/28/2011	6,234	5,166					1,068				
571	X	METLIFE INC	59156R108			3/8/2011		8/11/2011	6,414	8,855					-2,441				
572	X	METLIFE INC	59156R108			1/6/2011		8/11/2011	2,227	3,120					-893				
573	X	METLIFE INC	59156R108			8/3/2010		8/11/2011	23,264	29,823					-6,559				
574	X	METLIFE INC	59156R108			9/2/2010		9/7/2011	21,272	27,335					-6,063				
575	X	METLIFE INC	59156R108			9/30/2010		9/7/2011	9,551	12,054					-2,503				
576	X	METLIFE INC	59156R108			6/29/2011		9/7/2011	15,722	21,941					-6,219				
577	X	MOBILE MINI INC	60740F105			9/28/2009		11/29/2011	1,751	1,862					-111				
578	X	MTN GROUP LTD	62474M108			11/20/2009		8/15/2011	2,366	1,921					445				
579	X	MTN GROUP LTD	62474M108			9/30/2010		9/7/2011	3,151	2,857					294				
580	X	MTN GROUP LTD	62474M108			11/20/2009		9/7/2011	17,561	13,907					3,654				
581	X	MTN GROUP LTD	62474M108			11/20/2009		11/29/2011	7,202	6,828					374				
582	X	NAPCO SECURITY TECHNOLOG	630402105			9/28/2009		8/11/2011	401	257					144				
583	X	NAPCO SECURITY TECHNOLOG	630402105			9/28/2009		8/23/2011	856	497					359				
584	X	NAPCO SECURITY TECHNOLOG	630402105			9/28/2009		11/29/2011	279	200					79				
585	X	NATL GRID TRANS CO PLC AC	636274300			8/18/2010		8/11/2011	246	221					25				
586	X	NATL GRID TRANS CO PLC AC	636274300			9/30/2010		8/11/2011	600	546					54				
587	X	NATL GRID TRANS CO PLC AC	636274300			10/2/2009		8/11/2011	3,817	3,897					-80				
588	X	NATL GRID TRANS CO PLC AC	636274300			8/18/2010		11/28/2011	798	681					117				
589	X	NATL GRID TRANS CO PLC AC	636274300			9/30/2010		11/28/2011	1,948	1,682					266				
590	X	NATL GRID TRANS CO PLC AC	636274300			8/18/2010		11/28/2011	2,283	2,172					111				
591	X	NATL GRID TRANS CO PLC AC	636274300			10/2/2009		11/28/2011	12,392	12,006					386				
592	X	NATIONAL INSTRUMENTS CO	636518102			11/4/2010		8/11/2011	1,206	1,192					14				
593	X	NATIONAL INSTRUMENTS CO	636518102			9/28/2009		8/11/2011	8,564	6,715					1,849				
594	X	NATIONAL INSTRUMENTS CO	636518102			11/4/2010		9/7/2011	2,422	2,314					108				
595	X	NATIONAL INSTRUMENTS CO	636518102			9/28/2009		11/29/2011	17,198	13,040					4,158				
596	X	NEOGEN CORP	640491106			9/28/2009		8/11/2011	6,568	4,934					1,634				
597	X	NEOGEN CORP	640491106			9/28/2009		8/11/2011	7,575	4,827					2,748				
598	X	NEOGEN CORP	640491106			11/4/2010		8/23/2011	2,582	2,712					-130				
599	X	NEOGEN CORP	640491106			9/28/2009		8/23/2011	11,776	7,679					4,097				
600	X	NESTLE SPON ADR REP REG	641069406			9/28/2009		11/29/2011	4,732	3,211					1,521				
601	X	NESTLE SPON ADR REP REG	641069406			9/30/2010		8/23/2011	4,211	3,609					602				
602	X	NESTLE SPON ADR REP REG	641069406			9/28/2009		8/23/2011	28,777	19,612					9,165				
603	X	NESTLE SPON ADR REP REG	641069406			9/28/2009		11/28/2011	13,145	10,317					2,828				
604	X	BIODEN IDEC INC	09062X103			8/22/2011		9/27/2011	2,753	2,546					207				
605	X	BIODEN IDEC INC	09062X103			8/11/2011		9/27/2011	98	87					11				
606	X	BIODEN IDEC INC	09062X103			8/11/2011		10/28/2011	4,290	3,141					1,149				
607	X	BIODEN IDEC INC	09062X103			11/29/2011		12/5/2011	9,347	9,224					123				
608	X	BLACKROCK INC CLASS A	09247X101			9/30/2010		8/12/2011	2,221	2,327					-106				
609	X	BLACKROCK INC CLASS A	09247X101			9/29/2009		8/12/2011	9,608	12,645					-3,037				
610	X	BLACKROCK INC CLASS A	09247X101			2/14/2011		8/12/2011	5,998	7,536					-1,538				
611	X	BLACKROCK INC CLASS A	09247X101			7/6/2010		8/12/2011	3,610	3,189					421				
612	X	BLACKROCK INC CLASS A	09247X101			4/5/2010		8/12/2011	2,166	2,742					-576				

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

										Amount					
Long Term CG Distributions										1,856					
Short Term CG Distributions										0					
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals						
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve- ments	Depreciation	Net Gain or Loss	
613	X	BLACKROCK INC CLASS A	09247X101			4/5/2010		9/7/2011	3,995	5,295					633,180
614	X	BLACKROCK INC CLASS A	09247X101			7/6/2010		9/7/2011	6,658	6,159					499
615	X	BLACKROCK INC CLASS A	09247X101			9/30/2010		9/7/2011	4,097	4,494					-397
616	X	BLACKROCK INC CLASS A	09247X101			9/29/2009		9/7/2011	17,721	24,418					-6,697
617	X	BLACKROCK INC CLASS A	09247X101			2/14/2011		9/7/2011	11,063	14,552					-3,489
618	X	BLACKROCK INC CLASS A	09247X101			2/14/2011		11/29/2011	1,765	2,250					-485
619	X	BLACKROCK INC CLASS A	09247X101			7/6/2010		11/29/2011	6,738	8,034					-1,296
620	X	BRIGHAM EXPLORATION CO	109178103			9/28/2009		8/11/2011	10,320	3,348					6,972
621	X	BRIGHAM EXPLORATION CO	109178103			9/28/2009		8/23/2011	19,213	6,495					12,718
622	X	BRIGHAM EXPLORATION CO	109178103			9/28/2009		11/29/2011	8,744	2,208					6,536
623	X	BROOKDALE SENIOR LIVING	112463104			9/28/2009		8/11/2011	6,879	9,264					-2,385
624	X	BROOKDALE SENIOR LIVING	112463104			9/28/2009		8/23/2011	10,304	14,610					-4,306
625	X	BROOKDALE SENIOR LIVING	112463104			9/30/2010		8/23/2011	2,348	2,864					-516
626	X	BROOKDALE SENIOR LIVING	112463104			9/28/2009		11/29/2011	5,019	6,563					-1,544
627	X	COMMUNITY HEALTH SYSTEM	12599BJZ1			8/25/2011		11/22/2011	8,380	8,010					370
628	X	CNO FINANCIAL GROUP INC	12621E103			4/21/2010		8/11/2011	7,648	6,479					1,169
629	X	CNO FINANCIAL GROUP INC	12621E103			9/30/2010		8/11/2011	1,130	1,089					41
630	X	CNO FINANCIAL GROUP INC	12621E103			4/21/2010		9/7/2011	15,786	12,569					3,217
631	X	CNO FINANCIAL GROUP INC	12621E103			9/30/2010		9/7/2011	2,333	2,112					221
632	X	CNO FINANCIAL GROUP INC	12621E103			10/19/2010		11/29/2011	6,188	5,174					1,014
633	X	CSL LTD UNSPONSORED ADR	12637N105			8/24/2010		8/23/2011	7,721	7,272					449
634	X	CSL LTD UNSPONSORED ADR	12637N105			8/24/2010		11/29/2011	3,386	3,085					301
635	X	CSX CORP	126408103			1/25/2011		8/12/2011	1,375	1,403					-28
636	X	CSX CORP	126408103			1/13/2011		8/12/2011	3,753	3,774					-21
637	X	CSX CORP	126408103			1/12/2011		8/12/2011	9,138	9,173					-35
638	X	CSX CORP	126408103			1/26/2011		8/12/2011	9,790	10,175					-385
639	X	CSX CORP	126408103			1/26/2011		9/21/2011	15,746	19,741					-3,995
640	X	CSX CORP	126408103			1/12/2011		9/21/2011	14,696	17,796					-3,100
641	X	CSX CORP	126408103			1/13/2011		9/21/2011	6,036	7,322					-1,286
642	X	CSX CORP	126408103			1/25/2011		9/21/2011	2,212	2,722					-510
643	X	CVS/CAREMARK CORP	126650100			6/2/2011		8/11/2011	10,316	11,943					-1,627
644	X	CVS/CAREMARK CORP	126650100			9/15/2011		11/28/2011	1,234	1,213					21
645	X	OCWEN FINANCIAL CORP NE	675746309			9/30/2010		8/11/2011	706	573					133
646	X	OCWEN FINANCIAL CORP NE	675746309			4/21/2010		8/11/2011	5,655	4,527					1,128
647	X	OCWEN FINANCIAL CORP NE	675746309			11/30/2010		9/7/2011	690	458					232
648	X	OCWEN FINANCIAL CORP NE	675746309			11/29/2010		9/7/2011	2,917	1,952					965
649	X	OCWEN FINANCIAL CORP NE	675746309			11/23/2010		9/7/2011	3,185	2,147					1,038
650	X	OCWEN FINANCIAL CORP NE	675746309			11/22/2010		9/7/2011	898	606					292
651	X	OCWEN FINANCIAL CORP NE	675746309			9/30/2010		9/7/2011	1,424	1,110					314
652	X	OCWEN FINANCIAL CORP NE	675746309			4/21/2010		9/7/2011	11,401	8,774					2,627
653	X	OCWEN FINANCIAL CORP NE	675746309			11/29/2010		11/29/2011	629	420					209
654	X	OCWEN FINANCIAL CORP NE	675746309			11/30/2010		11/29/2011	131	87					44
655	X	OCWEN FINANCIAL CORP NE	675746309			11/23/2010		11/29/2011	655	479					176
656	X	OCWEN FINANCIAL CORP NE	675746309			10/19/2010		11/29/2011	5,044	3,773					1,271
657	X	OCWEN FINANCIAL CORP NE	675746309			11/22/2010		11/29/2011	183	141					42
658	X	OMEGA HEALTHCARE INVS II	681936100			9/28/2009		11/8/2011	19,317	17,669					1,648
659	X	OMEGA HEALTHCARE INVS II	681936100			9/30/2010		11/8/2011	6,765	8,462					-1,697
660	X	OMEGA HEALTHCARE INVS II	681936100			9/28/2009		11/29/2011	5,154	5,069					85
661	X	RAYTHEON COMPANY NEW	755111507			9/29/2009		11/29/2011	5,126	5,866					-740
662	X	RED HAT INC	756577102			3/8/2011		8/11/2011	2,988	3,210					-222
663	X	RED HAT INC	756577102			10/29/2010		8/11/2011	2,094	2,354					-260

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

										Amount			
										Long Term CG Distributions		1,856	
										Short Term CG Distributions		0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals			Net Gain or Loss	
									Gross Sales Price	Cost or Other Basis	Valuation Method		
664	X	RED HAT INC	756577102			11/1/2010		8/11/2011	4,890	5,541			633,180
665	X	RED HAT INC	756577102			11/2/2010		8/11/2011	358	411			0
666	X	CULLEN FROST BANKERS INC	229899109			9/30/2010		8/12/2011	4,415	4,786			-53
667	X	CULLEN FROST BANKERS INC	229899109			6/17/2010		8/12/2011	2,954	3,204			-371
668	X	CULLEN FROST BANKERS INC	229899109			9/29/2009		8/12/2011	14,263	14,792			-250
669	X	CULLEN FROST BANKERS INC	229899109			9/29/2009		9/7/2011	26,953	28,729			-529
670	X	CULLEN FROST BANKERS INC	229899109			6/17/2010		9/7/2011	5,583	6,222			-1,776
671	X	CULLEN FROST BANKERS INC	229899109			9/30/2010		9/7/2011	8,343	9,296			-639
672	X	CULLEN FROST BANKERS INC	229899109			6/17/2010		11/29/2011	8,753	9,559			-806
673	X	DBS GROUP HOLDINGS ADR	23304Y100			9/28/2009		8/23/2011	6,438	5,365			1,073
674	X	DBS GROUP HOLDINGS ADR	23304Y100			7/20/2011		11/28/2011	1,937	2,565			-628
675	X	DBS GROUP HOLDINGS ADR	23304Y100			9/28/2009		11/28/2011	3,166	3,145			21
676	X	DARLING INTL INC	237266101			12/17/2009		8/11/2011	10,855	4,882			5,973
677	X	DARLING INTL INC	237266101			12/17/2009		9/21/2011	19,989	9,461			10,528
678	X	DARLING INTL INC	237266101			10/23/2009		11/29/2011	6,072	3,214			2,858
679	X	DASSAULT SYS S A SPON AD	237545108			9/30/2010		9/21/2011	4,125	4,154			-29
680	X	DASSAULT SYS S A SPON AD	237545108			9/28/2009		9/21/2011	25,536	19,665			5,871
681	X	DASSAULT SYS S A SPON AD	237545108			9/28/2009		11/28/2011	14,118	10,208			3,910
682	X	DEALERTRACK HLDGS INC	242309102			9/28/2009		8/11/2011	3,966	4,294			-328
683	X	DEALERTRACK HLDGS INC	242309102			9/28/2009		8/23/2011	5,420	6,588			-1,168
684	X	DEALERTRACK HLDGS INC	242309102			11/4/2010		8/23/2011	1,452	1,644			-192
685	X	DEALERTRACK HLDGS INC	242309102			9/28/2009		11/29/2011	4,003	3,137			866
686	X	DENDREON CORP	24823Q107			8/11/2011		8/12/2011	6,425	6,169			256
687	X	DEUTSCHE TELEKOM AG 1 O	251566105			6/29/2010		8/11/2011	9,371	8,418			953
688	X	DEUTSCHE TELEKOM AG 1 O	251566105			9/30/2010		8/11/2011	1,546	1,604			-58
689	X	DEUTSCHE TELEKOM AG 1 O	251566105			6/29/2010		9/7/2011	25,929	25,995			-66
690	X	DEUTSCHE TELEKOM AG 1 O	251566105			9/30/2010		9/7/2011	4,278	4,953			-675
691	X	DEUTSCHE TELEKOM AG 1 O	251566105			6/29/2010		11/29/2011	7,743	7,447			296
692	X	DIGI INTERNATIONAL INC	253798102			9/28/2009		8/12/2011	5,079	3,647			1,432
693	X	DIGI INTERNATIONAL INC	253798102			9/28/2009		9/7/2011	10,078	7,302			2,776
694	X	DIGI INTERNATIONAL INC	253798102			11/4/2010		9/7/2011	2,299	1,896			403
695	X	COSTAR GROUP INC	22160N109			9/28/2009		8/23/2011	5,320	4,627			693
696	X	COSTAR GROUP INC	22160N109			9/28/2009		11/29/2011	3,180	2,066			1,114
697	X	DIGI INTERNATIONAL INC	253798102			9/28/2009		11/29/2011	1,118	981			137
698	X	DIGI INTERNATIONAL INC	253798102			9/28/2009		11/29/2011	1,887	1,657			230
699	X	WALT DISNEY CO (HOLDING	254687106			4/26/2011		8/12/2011	619	786			-167
700	X	WALT DISNEY CO (HOLDING	254687106			3/8/2011		8/12/2011	3,038	3,946			-908
701	X	WALT DISNEY CO (HOLDING	254687106			9/30/2010		8/12/2011	22,020	19,215			2,805
702	X	DIRECTV	25490A101			12/4/2009		8/12/2011	26,103	18,226			7,877
703	X	DIRECTV	25490A101			9/27/2011		11/28/2011	1,154	1,111			43
704	X	DIRECTV	25490A101			11/24/2009		11/28/2011	7,429	4,845			2,584
705	X	DIRECTV	25490A101			12/4/2009		11/28/2011	53,389	35,382			18,007
706	X	ONEOK INC NEW COM	682680103			9/28/2009		8/11/2011	28,729	16,051			12,678
707	X	ONEOK INC NEW COM	682680103			10/14/2010		8/11/2011	5,093	3,815			1,278
708	X	ORACLE SYSTEMS CORP	68389X105			7/23/2010		8/11/2011	38,083	30,933			7,150
709	X	ORACLE SYSTEMS CORP	68389X105			7/23/2010		11/28/2011	8,244	6,164			2,080
710	X	ORACLE SYSTEMS CORP	68389X105			9/30/2010		11/28/2011	4,899	4,453			446
711	X	OWENS ILLINOIS COM NEW	690768403			4/21/2010		8/11/2011	4,463	9,484			-5,021
712	X	OWENS ILLINOIS COM NEW	690768403			9/30/2010		8/23/2011	2,038	3,532			-1,494
713	X	OWENS ILLINOIS COM NEW	690768403			4/21/2010		8/23/2011	6,082	13,764			-7,682
714	X	OWENS ILLINOIS COM NEW	690768403			9/28/2009		11/29/2011	2,978	6,111			-3,133

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

										Amount				
Long Term CG Distributions										1,856				
Short Term CG Distributions										0				
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals		Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss	
									Gross Sales Price	Cost or Other Basis				
715	X	PACCAR INC	693718108			9/30/2010		8/11/2011	497	651			-154	
716	X	PACCAR INC	693718108			9/29/2009		8/11/2011	13,096	13,829			-733	
717	X	PACCAR INC	693718108			9/29/2009		11/8/2011	30,367	26,768			3,599	
718	X	PACCAR INC	693718108			9/30/2010		11/8/2011	1,151	1,260			-109	
719	X	PACCAR INC	693718108			10/12/2011		11/29/2011	2,188	2,219			-31	
720	X	PACCAR INC	693718108			2/4/2011		11/29/2011	192	251			-59	
721	X	PACCAR INC	693718108			9/29/2009		11/29/2011	5,757	5,693			64	
722	X	PAR PHARMACEUTICAL COS	69888P106			8/12/2011		9/6/2011	1,270	1,385			-115	
723	X	PAYCHEX INC	704326107			9/30/2010		8/12/2011	5,750	5,844			-94	
724	X	PAYCHEX INC	704326107			9/29/2009		8/12/2011	17,340	18,661			-1,321	
725	X	PAYCHEX INC	704326107			9/30/2010		11/8/2011	12,342	11,328			1,014	
726	X	PAYCHEX INC	704326107			9/29/2009		11/8/2011	37,220	36,173			1,047	
727	X	PEABODY ENERGY CORP	704549104			6/24/2010		8/11/2011	10,140	8,817			1,323	
728	X	CARNIVAL CORP NEW PAIRE	143658300			9/8/2010		8/23/2011	6,339	7,259			-920	
729	X	CARNIVAL CORP NEW PAIRE	143658300			9/8/2010		11/29/2011	2,855	3,062			-207	
730	X	CARREFOUR SA SPONS ADR	144430204			9/30/2010		8/11/2011	618	1,107			-489	
731	X	CARREFOUR SA SPONS ADR	144430204			6/29/2010		8/11/2011	3,694	4,945			-1,251	
732	X	CARREFOUR SA SPONS ADR	144430204			1/25/2011		8/11/2011	1,270	1,950			-680	
733	X	CARREFOUR SA SPONS ADR	144430204			6/29/2010		9/7/2011	10,302	15,270			-4,968	
734	X	CARREFOUR SA SPONS ADR	144430204			9/30/2010		9/7/2011	1,725	3,419			-1,694	
735	X	CARREFOUR SA SPONS ADR	144430204			1/25/2011		9/7/2011	3,543	6,022			-2,479	
736	X	CARREFOUR SA SPONS ADR	144430204			6/29/2010		11/29/2011	2,909	4,771			-1,862	
737	X	CASS INFORMATION SYSTEM	14808P109			9/28/2009		8/11/2011	4,007	3,468			539	
738	X	CASS INFORMATION SYSTEM	14808P109			11/4/2010		8/23/2011	1,311	1,342			-31	
739	X	CASS INFORMATION SYSTEM	14808P109			9/28/2009		8/23/2011	6,142	5,512			630	
740	X	CASS INFORMATION SYSTEM	14808P109			9/28/2009		11/29/2011	2,814	2,477			337	
741	X	CATERPILLAR INC	149123101			3/28/2011		8/12/2011	1,792	2,174			-382	
742	X	CATERPILLAR INC	149123101			3/26/2010		8/12/2011	19,799	13,766			6,033	
743	X	CATERPILLAR INC	149123101			6/17/2010		8/12/2011	525	372			153	
744	X	CELGENE CORP	151020104			8/11/2011		9/27/2011	1,868	1,546			322	
745	X	CELGENE CORP	151020104			8/22/2011		9/27/2011	1,481	1,280			201	
746	X	CELGENE CORP	151020104			8/11/2011		12/5/2011	1,771	1,546			225	
747	X	CELGENE CORP	151020104			11/29/2011		12/5/2011	8,670	8,719			-49	
748	X	CEPHEID INC	15670R107			9/28/2009		8/11/2011	15,278	6,269			9,009	
749	X	CEPHEID INC	15670R107			9/28/2009		11/8/2011	30,818	12,141			18,677	
750	X	CEPHEID INC	15670R107			9/28/2009		11/29/2011	8,249	3,498			4,751	
751	X	CHEESECAKE FACTORY INC	163072101			9/28/2009		8/11/2011	6,773	4,762			2,011	
752	X	CHEESECAKE FACTORY INC	163072101			11/4/2010		8/23/2011	2,466	2,678			-212	
753	X	CHEESECAKE FACTORY INC	163072101			9/28/2009		8/23/2011	10,632	7,480			3,152	
754	X	CHEESECAKE FACTORY INC	163072101			9/28/2009		11/29/2011	4,807	3,374			1,433	
755	X	CHEMED CORP	16359R103			9/28/2009		8/11/2011	8,459	6,948			1,511	
756	X	CHEMED CORP	16359R103			11/4/2010		8/11/2011	1,090	1,227			-137	
757	X	CHEMED CORP	16359R103			9/28/2009		9/7/2011	16,853	13,454			3,399	
758	X	CHEMED CORP	16359R103			11/4/2010		9/7/2011	2,172	2,376			-204	
759	X	CHEMED CORP	16359R103			9/28/2009		11/29/2011	6,371	5,667			704	
760	X	CHEMTURA CORP	163893209			3/14/2011		8/11/2011	5,371	6,530			-1,159	
761	X	CHEMTURA CORP	163893209			2/23/2011		8/23/2011	6,441	9,410			-2,969	
762	X	CHEMTURA CORP	163893209			3/14/2011		8/23/2011	2,059	3,068			-1,009	
763	X	CHEMTURA CORP	163893209			2/23/2011		11/29/2011	1,530	2,252			-722	
764	X	CHEMTURA CORP	163893209			3/14/2011		11/29/2011	1,311	1,969			-658	
765	X	CHEVRON CORPORATION	166764100			9/29/2009		8/11/2011	41,827	31,874			9,953	
									9,226,247		8,652,785		633,180	
									0		0		0	

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

										Amount					
Long Term CG Distributions										1,856					
Short Term CG Distributions										0					
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals						
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss	
766	X	CHICAGO BRIDGE & IRON CO	167250109			6/28/2010		8/23/2011	15,322	10,012					5,310
767	X	CARLSBERG AS ADR	142795202			8/23/2011		9/8/2011	6,550	6,230					320
768	X	CHICAGO BRIDGE & IRON CO	167250109			6/28/2010		11/29/2011	4,258	2,236					2,022
769	X	PEABODY ENERGY CORP	704549104			6/24/2010		8/23/2011	17,212	17,126					86
770	X	PEGASYS SYSTEMS INC	705573103			6/7/2011		8/11/2011	87	73					14
771	X	PEGASYS SYSTEMS INC	705573103			6/17/2011		8/11/2011	5,725	5,026					699
772	X	PEGASYS SYSTEMS INC	705573103			6/8/2011		8/23/2011	1,217	1,218					-1
773	X	PEGASYS SYSTEMS INC	705573103			6/6/2011		8/23/2011	1,826	1,829					-3
774	X	PEGASYS SYSTEMS INC	705573103			6/3/2011		8/23/2011	2,399	2,405					-6
775	X	PEGASYS SYSTEMS INC	705573103			6/7/2011		8/23/2011	3,902	3,960					-58
776	X	PEGASYS SYSTEMS INC	705573103			6/6/2011		11/29/2011	362	466					-104
777	X	PEGASYS SYSTEMS INC	705573103			6/8/2011		11/29/2011	251	322					-71
778	X	PEGASYS SYSTEMS INC	705573103			6/3/2011		11/29/2011	474	610					-136
779	X	PEGASYS SYSTEMS INC	705573103			6/7/2011		11/29/2011	808	1,053					-245
780	X	PEGASYS SYSTEMS INC	705573103			6/17/2011		11/29/2011	808	1,104					-296
781	X	PENN VIRGINIA CORP	707882106			11/19/2009		8/11/2011	6,112	13,276					-7,164
782	X	PENN VIRGINIA CORP	707882106			8/25/2010		8/23/2011	3,171	5,241					-2,070
783	X	PENN VIRGINIA CORP	707882106			8/26/2010		8/23/2011	1,914	3,237					-1,323
784	X	PENN VIRGINIA CORP	707882106			9/30/2010		8/23/2011	1,027	2,030					-1,003
785	X	PENN VIRGINIA CORP	707882106			4/4/2011		8/23/2011	2,136	4,327					-2,191
786	X	PENN VIRGINIA CORP	707882106			3/30/2011		8/23/2011	1,684	3,477					-1,793
787	X	PENN VIRGINIA CORP	707882106			11/19/2009		8/23/2011	82	211					-129
788	X	PENN VIRGINIA CORP	707882106			4/4/2011		11/29/2011	324	1,082					-758
789	X	PENN VIRGINIA CORP	707882106			3/30/2011		11/29/2011	25	85					-60
790	X	PENN VIRGINIA CORP	707882106			10/19/2010		11/29/2011	1,682	5,572					-3,890
791	X	PETROBRAS BRASILEIRO SP	71654V101			2/2/2011		11/29/2011	2,182	3,120					-938
792	X	PETROBRAS BRASILEIRO SP	71654V101			2/2/2011		11/29/2011	5,906	8,444					-2,538
793	X	PETROBRAS BRASILEIRO SP	71654V101			9/28/2009		11/29/2011	2,372	3,888					-1,516
794	X	PETROBRAS BRASILEIRO SP	71654V101			9/28/2009		11/29/2011	6,641	10,886					-4,245
795	X	PFIZER INC	717081103			1/21/2010		8/11/2011	41,905	45,523					-3,618
796	X	PHARMACEUTICAL PROD DE	717124101			8/12/2011		12/7/2011	5,287	4,188					1,099
797	X	PHILIP MORRIS INTERNATION	718172109			9/29/2009		8/11/2011	29,953	22,206					7,747
798	X	PLAINS EXPLORATION & PRD	726505AD2			11/14/2011		12/1/2011	8,330	8,319					11
799	X	PORTFOLIO RECOVERY ASS	73640Q105			9/28/2009		8/11/2011	7,561	4,873					2,688
800	X	PORTFOLIO RECOVERY ASS	73640Q105			9/28/2009		9/7/2011	12,074	7,625					4,449
801	X	PORTFOLIO RECOVERY ASS	73640Q105			11/4/2010		9/7/2011	2,858	2,734					124
802	X	PORTFOLIO RECOVERY ASS	73640Q105			2/1/2011		11/29/2011	327	372					-45
803	X	PORTFOLIO RECOVERY ASS	73640Q105			9/28/2009		11/29/2011	4,841	3,339					1,502
804	X	POWER INTEGRATIONS INC	739276103			9/28/2009		8/12/2011	1,559	1,625					-66
805	X	POWER INTEGRATIONS INC	739276103			11/4/2010		9/7/2011	2,018	2,422					-404
806	X	POWER INTEGRATIONS INC	739276103			9/28/2009		9/7/2011	8,319	9,073					-754
807	X	POWER INTEGRATIONS INC	739276103			9/28/2009		11/29/2011	2,509	2,573					-64
808	X	PRAXAIR INC	74005P104			8/11/2011		8/22/2011	27,246	28,853					-1,607
809	X	PRECISION CASTPARTS COR	740189105			9/30/2010		8/12/2011	1,254	1,067					187
810	X	CHINA RESOURCES ENTERP	16940R109			10/21/2009		9/7/2011	8,253	6,626					1,627
811	X	CHINA RESOURCES ENTERP	16940R109			10/20/2009		11/29/2011	3,073	3,137					-64
812	X	CHIPOTLE MEXICAN GRILL IN	169656105			8/11/2011		9/27/2011	3,917	3,796					121
813	X	CHIPOTLE MEXICAN GRILL IN	169656105			8/11/2011		10/5/2011	1,479	1,582					-103
814	X	CISCO SYS INC	17275R102			10/6/2011		11/29/2011	1,346	1,238					108
815	X	CISCO SYS INC	17275R102			10/10/2011		11/29/2011	1,292	1,229					63
816	X	COACH INC	189754104			9/30/2011		11/28/2011	1,542	1,305					237

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

Index	Check "X" if Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				Expense of Sale and Cost of Improve-ments	Valuation Method	Depreciation	Net Gain or Loss		
									Gross Sales		Cost or Other Basis							
									Price									
Long Term CG Distributions									Amount		8,652,785						633,180	
Short Term CG Distributions									1,856		0						0	
Other sales									0		0						0	
817	X	COCA COLA CO	191216100			9/29/2009		8/11/2011	29,195	23,487					5,708			
818	X	COCA COLA CO	191216100			9/29/2009		11/28/2011	12,047	10,095					1,952			
819	X	COCA COLA CO	191216100			9/29/2009		11/28/2011	44,541	36,428					8,113			
820	X	COCA COLA CO	191216100			9/30/2010		11/28/2011	11,070	9,935					1,135			
821	X	COCHLEAR LTD ADR	191459205			7/16/2010		9/7/2011	3,793	3,260					533			
822	X	COCHLEAR LTD ADR	191459205			7/16/2010		9/21/2011	6,015	7,400					-1,385			
823	X	COCHLEAR LTD ADR	191459205			7/16/2010		11/29/2011	4,154	5,118					-964			
824	X	COGNIZANT TECHNOLOGY S	192446102			8/11/2011		10/21/2011	2,171	1,945					226			
825	X	COHERENT INC	192479103			8/12/2011		8/29/2011	8,858	9,537					-679			
826	X	COMSTOCK RES INC	205768203			5/24/2011		8/12/2011	3,370	3,831					-461			
827	X	COMSTOCK RES INC	205768203			5/25/2011		8/12/2011	1,013	1,162					-149			
828	X	COMSTOCK RES INC	205768203			5/24/2011		8/23/2011	365	518					-153			
829	X	COMSTOCK RES INC	205768203			2/22/2011		8/23/2011	11,771	14,624					-2,853			
830	X	COMSTOCK RES INC	205768203			5/25/2011		11/29/2011	889	1,656					-767			
831	X	CONCUR TECHNOLOGIES INC	206708109			9/28/2009		8/11/2011	2,568	2,682					-114			
832	X	CONCUR TECHNOLOGIES INC	206708109			9/28/2009		8/23/2011	4,032	4,418					-386			
833	X	CONCUR TECHNOLOGIES INC	206708109			1/14/2010		8/23/2011	720	1,071					-351			
834	X	CONCUR TECHNOLOGIES INC	206708109			8/19/2011		11/29/2011	228	173					55			
835	X	CONCUR TECHNOLOGIES INC	206708109			8/16/2011		11/29/2011	410	348					62			
836	X	CONCUR TECHNOLOGIES INC	206708109			8/18/2011		11/29/2011	273	214					59			
837	X	CONCUR TECHNOLOGIES INC	206708109			8/12/2011		11/29/2011	410	341					69			
838	X	CONCUR TECHNOLOGIES INC	206708109			9/28/2009		11/29/2011	2,278	1,972					306			
839	X	CONCUR TECHNOLOGIES INC	206708109			8/29/2011		11/29/2011	46	41					5			
840	X	CONCOPHILLIPS	20825C104			1/5/2011		8/11/2011	10,409	10,734					-325			
841	X	CONSTANT CONTACT INC	210313102			4/1/2010		8/11/2011	2,208	2,659					-451			
842	X	CONSTANT CONTACT INC	210313102			1/14/2010		8/23/2011	719	1,082					-363			
843	X	CONSTANT CONTACT INC	210313102			4/1/2010		8/23/2011	2,861	4,103					-1,242			
844	X	CONSTANT CONTACT INC	210313102			3/30/2010		11/29/2011	1,704	1,857					-153			
845	X	CORN PRODS INTL INC	219023108			9/28/2009		8/11/2011	3,103	1,944					1,159			
846	X	CORN PRODS INTL INC	219023108			9/28/2009		8/23/2011	6,071	3,746					2,325			
847	X	CORN PRODS INTL INC	219023108			9/28/2009		11/29/2011	2,322	1,296					1,026			
848	X	COST PLUS INC CALIF	221485105			11/29/2011		12/2/2011	924	782					142			
849	X	COSTAR GROUP INC	22160N109			9/28/2009		8/11/2011	3,506	3,016					490			
850	X	COSTAR GROUP INC	22160N109			11/4/2010		8/23/2011	1,425	1,546					-121			
851	X	PRECISION CASTPARTS COR	740189105			12/7/2009		8/12/2011	17,867	12,145					5,722			
852	X	PRECISION CASTPARTS COR	740189105			8/11/2011		10/28/2011	2,455	2,218					237			
853	X	PROCTER & GAMBLE	742718109			9/29/2009		8/11/2011	31,297	32,018					-721			
854	X	QBE INSURANCE GROUP LTD	74728G605			11/4/2011		11/29/2011	868	770					98			
855	X	QBE INSURANCE GROUP LTD	74728G605			10/5/2011		11/29/2011	434	397					37			
856	X	QUALCOMM INC	747525103			9/29/2009		8/11/2011	12,421	11,453					968			
857	X	QUALCOMM INC	747525103			1/6/2011		8/23/2011	34,162	38,257					-4,095			
858	X	QUALCOMM INC	747525103			4/14/2011		8/23/2011	18,672	20,996					-2,324			
859	X	QUALCOMM INC	747525103			12/7/2011		8/23/2011	7,768	9,062					-1,294			
860	X	QUALCOMM INC	747525103			7/6/2010		8/23/2011	9,406	6,544					2,862			
861	X	QUALCOMM INC	747525103			4/5/2010		8/23/2011	10,904	9,902					1,002			
862	X	QUALCOMM INC	747525103			9/29/2009		8/23/2011	5,054	4,908					146			
863	X	QUALCOMM INC	747525103			9/29/2009		9/27/2011	6,260	5,408					852			
864	X	QUALCOMM INC	747525103			9/29/2009		10/21/2011	4,926	4,272					654			
865	X	QUALITY SYSTEMS INC	747582104			12/4/2009		8/11/2011	4,367	3,462					905			
866	X	QUALITY SYSTEMS INC	747582104			12/7/2009		11/29/2011	2,796	2,519					277			
867	X	QUALITY SYSTEMS INC	747582104			12/4/2009		11/29/2011	6,070	5,501					569			

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

Long Term CG Distributions										Amount					
Short Term CG Distributions										1,856	0				
Index	Check "X" if Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals			Expense of Sale and Cost of Improve-ments	Valuation Method	Depreciation	Net Gain or Loss
									Gross Sales Price	Cost or Other Basis	Gross Sales				
868	X	QUALITY SYSTEMS INC	747582104			11/4/2010		11/29/2011	1,364	1,272	9,226,247	8,652,785			633,180
869	X	RWE AG SPON ADR	74975E303			6/15/2011		8/11/2011	920	1,328					-408
870	X	RWE AG SPON ADR	74975E303			9/30/2010		8/11/2011	828	1,488					-660
871	X	RWE AG SPON ADR	74975E303			6/29/2010		8/11/2011	4,940	8,555					-3,615
872	X	RWE AG SPON ADR	74975E303			9/30/2010		9/7/2011	2,231	4,590					-2,359
873	X	RWE AG SPON ADR	74975E303			6/29/2010		9/7/2011	13,309	26,387					-13,078
874	X	RWE AG SPON ADR	74975E303			6/15/2011		9/7/2011	2,478	4,096					-1,618
875	X	RWE AG SPON ADR	74975E303			8/25/2011		11/29/2011	1,200	1,135					65
876	X	RWE AG SPON ADR	74975E303			8/18/2011		11/29/2011	1,664	1,590					74
877	X	RWE AG SPON ADR	74975E303			8/24/2011		11/29/2011	232	224					8
878	X	RWE AG SPON ADR	74975E303			6/15/2011		11/29/2011	813	1,139					-326
879	X	RWE AG SPON ADR	74975E303			6/29/2010		11/29/2011	4,568	7,678					-3,110
880	X	RAYTHEON COMPANY NEW	755111507			9/30/2010		8/12/2011	5,134	5,748					-614
881	X	RAYTHEON COMPANY NEW	755111507			12/3/2010		8/12/2011	2,470	2,882					-412
882	X	RAYTHEON COMPANY NEW	755111507			9/29/2009		8/12/2011	9,477	11,226					-1,749
883	X	RAYTHEON COMPANY NEW	755111507			7/28/2011		11/29/2011	1,370	1,399					-29
884	X	RAYTHEON COMPANY NEW	755111507			12/3/2010		11/29/2011	2,033	2,188					-155
885	X	RAYTHEON COMPANY NEW	755111507			12/3/2010		11/29/2011	5,188	5,585					-397
886	X	RAYTHEON COMPANY NEW	755111507			9/30/2010		11/29/2011	10,784	11,138					-354
887	X	RAYTHEON COMPANY NEW	755111507			9/29/2009		11/29/2011	19,907	21,755					-1,848
888	X	DOW CHEMICAL CO	260543103			9/28/2009		8/11/2011	9,450	8,291					1,159
889	X	RED HAT INC	756577102			10/29/2010		9/7/2011	4,110	4,571					-461
890	X	RED HAT INC	756577102			11/1/2010		9/7/2011	9,599	10,760					-1,161
891	X	RED HAT INC	756577102			11/2/2010		9/7/2011	702	797					-95
892	X	RED HAT INC	756577102			3/8/2011		9/7/2011	5,865	6,233					-368
893	X	REDWOOD TRUST INC	758075402			4/21/2010		9/21/2011	11,940	15,535					-3,595
894	X	REDWOOD TRUST INC	758075402			9/30/2010		9/21/2011	2,556	3,043					-487
895	X	REDWOOD TRUST INC	758075402			11/5/2010		9/21/2011	6,268	7,529					-1,261
896	X	REDWOOD TRUST INC	758075402			11/5/2010		11/29/2011	3,889	5,947					-2,058
897	X	REED ELSEVIER NV SPONS A	758204200			9/30/2010		8/11/2011	904	1,044					-140
898	X	REED ELSEVIER NV SPONS A	758204200			6/29/2010		8/11/2011	5,404	5,570					-166
899	X	REED ELSEVIER NV SPONS A	758204200			9/30/2010		9/21/2011	2,857	3,216					-359
900	X	REED ELSEVIER NV SPONS A	758204200			6/29/2010		9/21/2011	17,073	17,152					-79
901	X	REED ELSEVIER NV SPONS A	758204200			6/29/2010		11/29/2011	4,177	4,162					15
902	X	RESOURCES CONNECTION II	76122Q105			9/28/2009		8/11/2011	3,126	5,405					-2,279
903	X	RESOURCES CONNECTION II	76122Q105			11/4/2010		8/23/2011	1,218	2,141					-923
904	X	RESOURCES CONNECTION II	76122Q105			9/28/2009		8/23/2011	4,696	8,324					-3,628
905	X	RESOURCES CONNECTION II	76122Q105			9/28/2009		11/29/2011	2,104	3,886					-1,782
906	X	RIGHTNOW TECHNOLOGIES	76657R106			8/12/2011		10/6/2011	1,064	935					129
907	X	RITCHIE BROTHERS AUCTION	767744105			11/4/2011		8/11/2011	653	614					39
908	X	RITCHIE BROTHERS AUCTION	767744105			11/8/2011		8/11/2011	3,286	3,643					-357
909	X	RITCHIE BROTHERS AUCTION	767744105			10/23/2009		8/11/2011	4,338	4,772					-434
910	X	RITCHIE BROTHERS AUCTION	767744105			11/8/2011		11/8/2011	5,944	7,058					-1,114
911	X	RITCHIE BROTHERS AUCTION	767744105			11/4/2010		11/8/2011	1,180	1,190					-10
912	X	RITCHIE BROTHERS AUCTION	767744105			10/23/2009		11/8/2011	7,846	9,245					-1,399
913	X	RITCHIE BROTHERS AUCTION	767744105			11/8/2011		11/29/2011	1,776	2,300					-524
914	X	RITCHIE BROTHERS AUCTION	767744105			2/1/2011		11/29/2011	193	251					-58
915	X	RITCHIE BROTHERS AUCTION	767744105			10/22/2009		11/29/2011	2,991	3,845					-854
916	X	ROCHE HOLDINGS AG SPON	771195104			9/28/2009		8/15/2011	2,538	2,566					-28
917	X	ROCHE HOLDINGS AG SPON	771195104			9/30/2010		11/29/2011	4,555	4,077					478
918	X	ROCHE HOLDINGS AG SPON	771195104			9/28/2009		11/29/2011	7,058	7,613					-555

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

										Amount			
Long Term CG Distributions										1,856			
Short Term CG Distributions										0			
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals			Net Gain or Loss	
									Gross Sales Price	Cost or Other Basis	Valuation Method		Expense of Sale and Cost of Improvements
919	X	ROCHE HOLDINGS AG SPON	771195104			9/28/2009		11/29/2011	15,890	17,142		-1,252	
920	X	ROLLINS INC	775711104			8/11/2011		8/11/2011	1,307	1,333		-26	
921	X	ROLLINS INC	775711104			9/28/2009		8/11/2011	9,535	6,802		2,733	
922	X	ROLLINS INC	775711104			9/28/2009		11/8/2011	22,814	13,204		9,610	
923	X	ROLLINS INC	775711104			11/4/2010		11/8/2011	3,127	2,588		539	
924	X	ROLLINS INC	775711104			9/28/2009		11/29/2011	8,876	5,499		3,377	
925	X	ROYAL DUTCH SHELL PLC	780259206			6/28/2011		8/11/2011	121	0		121	
926	X	ROYAL DUTCH SHELL PLC	780259206			9/30/2010		8/11/2011	2,652	2,516		136	
927	X	ROYAL DUTCH SHELL PLC	780259206			1/27/2011		8/11/2011	3,027	3,360		-333	
928	X	ROYAL DUTCH SHELL PLC	780259206			6/29/2010		8/11/2011	10,224	8,212		2,012	
929	X	ROYAL DUTCH SHELL PLC	780259206			9/29/2009		8/11/2011	15,088	13,669		1,419	
930	X	EMC CORP MASS	268648102			4/26/2011		8/12/2011	15,173	18,494		-3,321	
931	X	EMC CORP MASS	268648102			5/13/2011		8/12/2011	3,923	4,691		-768	
932	X	EMC CORP MASS	268648102			8/11/2011		9/29/2011	9,719	10,410		-691	
933	X	EMC CORP MASS	268648102			8/23/2011		9/29/2011	8,120	8,047		73	
934	X	EMC CORP MASS	268648102			8/11/2011		10/21/2011	3,136	2,954		182	
935	X	EMC CORP MASS	268648102			4/26/2011		11/28/2011	28,546	35,864		-7,318	
936	X	EMC CORP MASS	268648102			5/13/2011		11/28/2011	7,381	9,096		-1,715	
937	X	EMC CORP MASS	268648102			4/26/2011		11/28/2011	2,971	3,733		-762	
938	X	ENI S P A SPONSORED ADR	26874R108			10/14/2010		8/11/2011	673	850		-177	
939	X	ENI S P A SPONSORED ADR	26874R108			9/30/2010		8/11/2011	461	549		-88	
940	X	ENI S P A SPONSORED ADR	26874R108			11/26/2010		8/11/2011	1,577	1,920		-343	
941	X	ENI S P A SPONSORED ADR	26874R108			8/25/2010		8/11/2011	523	562		-39	
942	X	ENI S P A SPONSORED ADR	26874R108			9/22/2010		8/11/2011	585	686		-101	
943	X	ENI S P A SPONSORED ADR	26874R108			10/15/2010		8/11/2011	788	992		-204	
944	X	ENI S P A SPONSORED ADR	26874R108			9/23/2010		8/11/2011	735	850		-115	
945	X	ENI S P A SPONSORED ADR	26874R108			8/24/2010		8/11/2011	797	867		-70	
946	X	SASOL LTD SPON ADR	803866300			9/29/2009		11/29/2011	3,149	2,745		404	
947	X	EBIX INC	278715206			6/3/2011		11/28/2011	2,013	1,811		202	
948	X	EBIX INC	278715206			6/7/2011		11/28/2011	586	540		46	
949	X	EBIX INC	278715206			6/9/2011		11/28/2011	137	143		-6	
950	X	ECHELON CORP	27874N105			9/28/2009		8/11/2011	3,985	5,722		-1,737	
951	X	ECHELON CORP	27874N105			9/28/2009		9/7/2011	1,760	2,894		-1,134	
952	X	ECHELON CORP	27874N105			12/17/2010		9/7/2011	400	522		-122	
953	X	ECHELON CORP	27874N105			12/10/2010		9/7/2011	640	787		-147	
954	X	ECHELON CORP	27874N105			11/1/2011		9/7/2011	384	492		-108	
955	X	ECHELON CORP	27874N105			1/4/2011		9/7/2011	760	949		-189	
956	X	ECHELON CORP	27874N105			1/10/2011		9/7/2011	432	548		-116	
957	X	ECHELON CORP	27874N105			11/4/2010		9/7/2011	760	846		-86	
958	X	ECHELON CORP	27874N105			12/29/2010		9/7/2011	632	807		-175	
959	X	ECHELON CORP	27874N105			1/7/2011		9/7/2011	368	467		-99	
960	X	ECHELON CORP	27874N105			12/9/2010		9/7/2011	616	755		-139	
961	X	ECHELON CORP	27874N105			12/9/2010		11/29/2011	101	206		-105	
962	X	ECHELON CORP	27874N105			1/7/2011		11/29/2011	63	132		-69	
963	X	ECHELON CORP	27874N105			11/1/2011		11/29/2011	63	133		-70	
964	X	ECHELON CORP	27874N105			12/10/2010		11/29/2011	106	216		-110	
965	X	ECHELON CORP	27874N105			12/29/2010		11/29/2011	101	214		-113	
966	X	ECHELON CORP	27874N105			12/17/2010		11/29/2011	67	146		-79	
967	X	ECHELON CORP	27874N105			9/28/2009		11/29/2011	842	2,302		-1,460	
968	X	ECHELON CORP	27874N105			11/10/2011		11/29/2011	67	142		-75	
969	X	ENI S P A SPONSORED ADR	26874R108			11/26/2010		11/8/2011	6,012	5,906		106	

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

Totals														
Securities														
Other sales														
Gross Sales														
Cost, Other Basis and Expenses														
Net Gain or Loss														
8,652,785														
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Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

										Amount		Totals					
Long Term CG Distributions										1,856		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Short Term CG Distributions										0		9,226,247		8,652,785		633,180	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Securities		Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss	
									Other sales								
1,021	X	SANOFI-SYNTHELABO SA AD	80105N105			8/2/2010		11/28/2011		1,337	1,198					139	
1,022	X	SANOFI-SYNTHELABO SA AD	80105N105			8/3/2010		11/28/2011		3,707	3,349					358	
1,023	X	SANOFI-SYNTHELABO SA AD	80105N105			9/30/2010		11/28/2011		4,968	4,941					27	
1,024	X	SANOFI-SYNTHELABO SA AD	80105N105			8/3/2010		11/28/2011		7,557	7,934					-377	
1,025	X	SANOFI-SYNTHELABO SA AD	80105N105			10/2/2009		11/28/2011		21,796	23,730					-1,934	
1,026	X	SAP AG SPON ADR	803054204			9/30/2010		9/21/2011		2,866	2,749					117	
1,027	X	SAP AG SPON ADR	803054204			9/28/2009		9/21/2011		19,108	18,184					924	
1,028	X	SAP AG SPON ADR	803054204			9/28/2009		11/29/2011		9,433	8,157					1,276	
1,029	X	SASOL LTD SPON ADR	803866300			9/29/2009		8/23/2011		7,130	6,495					635	
1,030	X	GRAND CANYON EDUCATION	38526M106			9/6/2011		11/29/2011		161	159					2	
1,031	X	GRAND CANYON EDUCATION	38526M106			8/18/2011		11/29/2011		132	133					-1	
1,032	X	GRAND CANYON EDUCATION	38526M106			8/22/2011		11/29/2011		102	104					-2	
1,033	X	GRAND CANYON EDUCATION	38526M106			9/9/2011		11/29/2011		102	107					-5	
1,034	X	GRAND CANYON EDUCATION	38526M106			8/16/2011		11/29/2011		132	140					-8	
1,035	X	GRAND CANYON EDUCATION	38526M106			8/12/2011		11/29/2011		234	252					-18	
1,036	X	GRAND CANYON EDUCATION	38526M106			10/28/2010		11/29/2011		2,211	3,301					-1,090	
1,037	X	GRAND CANYON EDUCATION	38526M106			8/25/2011		11/29/2011		117	120					-3	
1,038	X	GRAND CANYON EDUCATION	38526M106			9/8/2011		11/29/2011		176	185					-9	
1,039	X	GUIDANCE SOFTWARE INC	401692108			9/28/2009		8/11/2011		1,703	1,085					618	
1,040	X	GUIDANCE SOFTWARE INC	401692108			11/4/2010		8/23/2011		597	589					8	
1,041	X	GUIDANCE SOFTWARE INC	401692108			9/28/2009		8/23/2011		2,390	1,683					707	
1,042	X	GUIDANCE SOFTWARE INC	401692108			9/28/2009		11/29/2011		1,050	775					275	
1,043	X	HSBC HLDGS PLC SPON ADR	404280406			9/28/2009		11/28/2011		8,205	11,294					-3,089	
1,044	X	HSBC HLDGS PLC SPON ADR	404280406			9/28/2009		11/29/2011		3,288	6,154					-2,866	
1,045	X	ECHELON CORP	27874N105			1/4/2011		11/29/2011		125	260					-135	
1,046	X	ECHO GLOBAL LOGISTICS IN	27875T101			4/28/2011		8/11/2011		3,593	3,695					-102	
1,047	X	ECHO GLOBAL LOGISTICS IN	27875T101			11/4/2010		8/23/2011		817	767					50	
1,048	X	ECHO GLOBAL LOGISTICS IN	27875T101			11/11/2010		8/23/2011		1,008	802					206	
1,049	X	ECHO GLOBAL LOGISTICS IN	27875T101			11/9/2010		8/23/2011		332	287					45	
1,050	X	ECHO GLOBAL LOGISTICS IN	27875T101			10/8/2010		8/23/2011		906	811					95	
1,051	X	ECHO GLOBAL LOGISTICS IN	27875T101			10/8/2010		8/23/2011		638	629					9	
1,052	X	ECHO GLOBAL LOGISTICS IN	27875T101			10/11/2010		8/23/2011		357	354					3	
1,053	X	ECHO GLOBAL LOGISTICS IN	27875T101			4/28/2011		8/23/2011		2,540	2,765					-225	
1,054	X	ECHO GLOBAL LOGISTICS IN	27875T101			4/28/2011		11/29/2011		1,781	1,598					183	
1,055	X	ECHO GLOBAL LOGISTICS IN	27875T101			11/11/2010		11/29/2011		1,208	884					324	
1,056	X	EMERSON ELECTRIC CO	291011104			9/30/2010		8/11/2011		1,859	2,149					-290	
1,057	X	EMERSON ELECTRIC CO	291011104			9/29/2009		8/11/2011		14,500	13,003					1,497	
1,058	X	ENCANA CORP	292505104			1/28/2011		11/8/2011		3,382	5,259					-1,877	
1,059	X	ENCANA CORP	292505104			9/28/2009		11/8/2011		5,248	7,141					-1,893	
1,060	X	ENCANA CORP	292505104			9/28/2009		11/16/2011		3,765	5,533					-1,768	
1,061	X	ENCANA CORP	292505104			1/28/2011		11/16/2011		2,427	4,074					-1,647	
1,062	X	ENCANA CORP	292505104			9/28/2009		11/29/2011		2,650	4,099					-1,449	
1,063	X	ENCANA CORP	292505104			1/28/2011		11/29/2011		977	1,737					-760	
1,064	X	ENERNOC INC	292764107			7/19/2010		8/11/2011		1,219	3,935					-2,716	
1,065	X	SCHLUMBERGER LTD	806857108			6/21/2010		8/11/2011		32,965	27,854					5,111	
1,066	X	SCHLUMBERGER LTD	806857108			7/20/2010		11/29/2011		4,108	3,498					610	
1,067	X	SCHLUMBERGER LTD	806857108			8/4/2011		11/29/2011		1,123	1,326					-203	
1,068	X	SCHLUMBERGER LTD	806857108			6/3/2011		11/29/2011		10,597	12,688					-2,091	
1,069	X	SCHLUMBERGER LTD	806857108			9/28/2009		11/29/2011		7,369	6,343					1,026	
1,070	X	SCHLUMBERGER LTD	806857108			9/28/2009		11/29/2011		13,352	11,493					1,859	
1,071	X	SCHLUMBERGER LTD	806857108			9/30/2010		11/29/2011		1,699	1,494					205	

Totals										Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Securities										9,226,247	0	8,652,785	0	633,180	0
Other sales															

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

										Amount				
Long Term CG Distributions										1,856				
Short Term CG Distributions										0				
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals			Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
									Gross Sales Price	Cost or Other Basis	Valuation Method			
1,072	X	SCHLUMBERGER LTD	806857108			9/30/2010		11/29/2011	12,843	11,403				1,440
1,073	X	SCHLUMBERGER LTD	806857108			6/21/2010		11/29/2011	6,878	6,225				653
1,074	X	SCHLUMBERGER LTD	806857108			6/21/2010		11/29/2011	34,880	32,269				2,611
1,075	X	SCHNEIDER ELECTRIC SA UN	80687P106			10/15/2010		8/23/2011	10,161	11,517				-1,356
1,076	X	SCHNEIDER ELECTRIC SA UN	80687P106			9/28/2009		8/23/2011	9,824	8,096				1,728
1,077	X	SCHNEIDER ELECTRIC SA UN	80687P106			10/15/2010		11/29/2011	7,199	8,139				-940
1,078	X	SCRIPPS NETWORKS INTERA	811065101			8/12/2011		10/7/2011	8,362	9,341				-979
1,079	X	SEMTECH CORP	816850101			9/28/2009		8/12/2011	3,751	3,170				581
1,080	X	SEMTECH CORP	816850101			11/4/2010		9/7/2011	2,901	2,998				-97
1,081	X	SEMTECH CORP	816850101			9/28/2009		9/7/2011	12,916	10,583				2,333
1,082	X	SEMTECH CORP	816850101			9/28/2009		11/29/2011	236	194				42
1,083	X	SEMTECH CORP	816850101			9/28/2009		11/29/2011	4,266	3,504				762
1,084	X	SENSIENT TECHNOLOGIES C	81725T100			9/28/2009		8/11/2011	8,370	7,196				1,174
1,085	X	SENSIENT TECHNOLOGIES C	81725T100			9/28/2009		11/8/2011	14,543	11,005				3,538
1,086	X	HALLIBURTON CO	406216101			12/22/2010		8/12/2011	13,829	12,143				1,686
1,087	X	HALLIBURTON CO	406216101			4/26/2011		8/12/2011	12,032	13,309				-1,277
1,088	X	HARRY WINSTON DIAMOND C	41587B100			5/25/2010		8/11/2011	7,571	6,018				1,553
1,089	X	HARRY WINSTON DIAMOND C	41587B100			9/30/2010		9/21/2011	7,716	7,387				329
1,090	X	HARRY WINSTON DIAMOND C	41587B100			5/25/2010		9/21/2011	5,551	4,889				662
1,091	X	HARRY WINSTON DIAMOND C	41587B100			5/20/2010		11/29/2011	3,582	3,833				-251
1,092	X	HONEYWELL INTL INC	438516106			8/11/2011		12/7/2011	4,676	3,917				759
1,093	X	HONEYWELL INTL INC	438516106			11/29/2011		12/7/2011	3,064	2,985				79
1,094	X	HOYA CORP SPONS ADR	443251103			9/28/2009		8/15/2011	2,098	2,232				-134
1,095	X	HOYA CORP SPONS ADR	443251103			9/28/2009		8/23/2011	12,549	13,850				-1,301
1,096	X	HOYA CORP SPONS ADR	443251103			9/30/2010		8/23/2011	3,634	4,108				-474
1,097	X	HOYA CORP SPONS ADR	443251103			9/28/2009		11/28/2011	6,394	7,481				-1,087
1,098	X	IPC THE HOSPITALIST CO INC	44984A105			9/28/2009		8/11/2011	4,812	3,982				830
1,099	X	IPC THE HOSPITALIST CO INC	44984A105			11/4/2010		8/23/2011	1,804	1,602				202
1,100	X	IPC THE HOSPITALIST CO INC	44984A105			9/28/2009		8/23/2011	6,783	6,136				647
1,101	X	IPC THE HOSPITALIST CO INC	44984A105			9/28/2009		11/29/2011	3,761	2,937				824
1,102	X	IBERDROLA SA SPON ADR	450737101			1/6/2011		8/11/2011	264	0				264
1,103	X	GOODRICH BF CO	382388106			8/12/2011		9/29/2011	12,958	9,250				3,708
1,104	X	TESCO PLC SPONSORED ADI	881575302			1/25/2011		11/29/2011	1,486	1,524				-38
1,105	X	TESCO PLC SPONSORED ADI	881575302			4/11/2011		11/29/2011	260	273				-13
1,106	X	TESCO PLC SPONSORED ADI	881575302			4/8/2011		11/29/2011	892	938				-46
1,107	X	TESCO PLC SPONSORED ADI	881575302			2/4/2011		11/29/2011	1,431	1,515				-84
1,108	X	TESCO PLC SPONSORED ADI	881575302			11/2/2011		11/29/2011	632	678				-46
1,109	X	TESCO PLC SPONSORED ADI	881575302			9/28/2009		11/29/2011	3,363	3,590				-227
1,110	X	TESCO PLC SPONSORED ADI	881575302			11/16/2010		11/29/2011	910	991				-81
1,111	X	SENSIENT TECHNOLOGIES C	81725T100			9/30/2010		11/8/2011	3,886	3,239				647
1,112	X	SENSIENT TECHNOLOGIES C	81725T100			9/28/2009		11/29/2011	5,756	4,620				1,136
1,113	X	SEVEN & I HOLDINGS CO LTD	81783H105			9/30/2010		8/11/2011	1,306	1,126				180
1,114	X	SEVEN & I HOLDINGS CO LTD	81783H105			10/12/2010		8/11/2011	2,025	1,775				250
1,115	X	SEVEN & I HOLDINGS CO LTD	81783H105			5/9/2011		8/11/2011	1,585	1,473				112
1,116	X	SEVEN & I HOLDINGS CO LTD	81783H105			6/29/2010		8/11/2011	7,794	6,579				1,215
1,117	X	SEVEN & I HOLDINGS CO LTD	81783H105			5/9/2011		11/29/2011	214	203				11
1,118	X	SEVEN & I HOLDINGS CO LTD	81783H105			5/9/2011		11/29/2011	4,816	4,558				258
1,119	X	SEVEN & I HOLDINGS CO LTD	81783H105			6/29/2010		11/29/2011	23,675	20,358				3,317
1,120	X	SEVEN & I HOLDINGS CO LTD	81783H105			10/12/2010		11/29/2011	7,979	6,875				1,104
1,121	X	SEVEN & I HOLDINGS CO LTD	81783H105			9/30/2010		11/29/2011	3,966	3,484				482
1,122	X	SEVEN & I HOLDINGS CO LTD	81783H105			10/12/2010		11/29/2011	6,151	5,492				659
									Gross Sales		8,652,785		Net Gain or Loss	
									9,226,247		633,180			
									0		0		0	

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

Long Term CG Distributions										Amount		Totals							
Short Term CG Distributions										1,856		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss			
										0		0		9,226,247		8,652,785		633,180	
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		Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss				
									Price										
1,123	X	SIMPSON MANUFACTURING (	829073105			2/7/2011		8/11/2011	688	761					-73				
1,124	X	SIMPSON MANUFACTURING (	829073105			2/9/2011		8/11/2011	829	932					-103				
1,125	X	SIMPSON MANUFACTURING (	829073105			1/7/2011		8/11/2011	2,592	2,939					-347				
1,126	X	SIMPSON MANUFACTURING (	829073105			2/22/2011		8/11/2011	1,940	2,214					-274				
1,127	X	SIMPSON MANUFACTURING (	829073105			1/19/2011		8/11/2011	2,645	3,153					-508				
1,128	X	SIMPSON MANUFACTURING (	829073105			2/7/2011		11/8/2011	1,549	1,480					69				
1,129	X	SIMPSON MANUFACTURING (	829073105			2/9/2011		11/8/2011	1,866	1,811					55				
1,130	X	ENERNOC INC	292764107			7/2/2010		8/23/2011	178	539					-361				
1,131	X	ENERNOC INC	292764107			7/1/2010		8/23/2011	425	1,326					-901				
1,132	X	ENERNOC INC	292764107			6/29/2010		8/23/2011	573	1,811					-1,238				
1,133	X	ENERNOC INC	292764107			7/19/2010		8/23/2011	691	2,240					-1,549				
1,134	X	ENERNOC INC	292764107			7/19/2010		11/29/2011	795	2,709					-1,914				
1,135	X	ENSCO INTL INC ADP	29358Q109			10/12/2011		11/29/2011	1,589	1,424					165				
1,136	X	ENSCO INTL INC ADP	29358Q109			9/27/2011		11/29/2011	1,390	1,279					111				
1,137	X	ERSTE BK DER OEST SPARK	296036304			5/17/2010		8/23/2011	12,987	16,845					-3,858				
1,138	X	ERSTE BK DER OEST SPARK	296036304			9/30/2010		8/23/2011	4,848	5,914					-1,066				
1,139	X	ERSTE BK DER OEST SPARK	296036304			5/17/2010		11/29/2011	3,332	8,660					-5,328				
1,140	X	ESTERLINE TECHNOLOGIES	297425100			9/30/2010		8/11/2011	1,558	1,372					186				
1,141	X	ESTERLINE TECHNOLOGIES	297425100			4/21/2010		8/11/2011	11,131	6,901					4,230				
1,142	X	ESTERLINE TECHNOLOGIES	297425100			9/30/2010		9/7/2011	2,911	2,658					253				
1,143	X	ESTERLINE TECHNOLOGIES	297425100			4/21/2010		9/7/2011	20,793	13,376					7,417				
1,144	X	ESTERLINE TECHNOLOGIES	297425100			9/28/2009		11/29/2011	6,646	5,122					1,524				
1,145	X	EXPEDITORS INTENATIONAL	302130109			8/11/2011		9/27/2011	3,231	3,288					-57				
1,146	X	EXPRESS SCRIPTS INC CL A	302182100			9/28/2009		8/12/2011	20,286	16,998					3,288				
1,147	X	EXPRESS SCRIPTS INC CL A	302182100			9/28/2009		11/28/2011	14,550	13,339					1,211				
1,148	X	EXPRESS SCRIPTS INC CL A	302182100			9/28/2009		11/28/2011	2,747	2,518					229				
1,149	X	EXXON MOBIL CORP	30231G102			4/5/2011		8/11/2011	5,414	6,485					-1,071				
1,150	X	EXXON MOBIL CORP	30231G102			2/23/2011		8/11/2011	26,141	32,018					-5,877				
1,151	X	EXXON MOBIL CORP	30231G102			8/11/2011		8/15/2011	8,150	7,919					231				
1,152	X	EXXON MOBIL CORP	30231G102			11/29/2011		12/5/2011	7,395	7,108					287				
1,153	X	FANUC LTD JAPAN UNSP ADP	307305102			9/30/2010		8/23/2011	3,301	2,723					578				
1,154	X	FANUC LTD JAPAN UNSP ADP	307305102			9/28/2009		8/23/2011	20,763	11,953					8,810				
1,155	X	FANUC LTD JAPAN UNSP ADP	307305102			9/28/2009		11/29/2011	9,839	5,455					4,384				
1,156	X	FARO TECHNOLOGIES INC	311642102			11/4/2010		8/23/2011	1,526	1,211					315				
1,157	X	FARO TECHNOLOGIES INC	311642102			9/28/2009		8/23/2011	6,072	3,120					2,952				
1,158	X	FARO TECHNOLOGIES INC	311642102			9/28/2009		11/7/2011	315	122					193				
1,159	X	FARO TECHNOLOGIES INC	311642102			9/28/2009		11/29/2011	1,968	767					1,201				
1,160	X	FINANCIAL ENGINES INC	317485100			5/4/2011		8/11/2011	2,220	3,422					-1,202				
1,161	X	FINANCIAL ENGINES INC	317485100			1/5/2011		8/23/2011	1,188	1,210					-22				
1,162	X	FINANCIAL ENGINES INC	317485100			5/6/2011		8/23/2011	3,331	4,756					-1,425				
1,163	X	FINANCIAL ENGINES INC	317485100			5/4/2011		8/23/2011	117	167					-50				
1,164	X	FINANCIAL ENGINES INC	317485100			9/23/2011		11/29/2011	203	178					25				
1,165	X	FINANCIAL ENGINES INC	317485100			5/4/2011		11/29/2011	548	751					-203				
1,166	X	FINANCIAL ENGINES INC	317485100			5/6/2011		11/29/2011	873	1,196					-323				
1,167	X	FINANCIAL ENGINES INC	317485100			1/5/2011		11/29/2011	325	317					8				
1,168	X	FINANCIAL ENGINES INC	317485100			9/21/2011		11/29/2011	792	780					12				
1,169	X	ENERNOC INC	292764107			11/4/2010		8/23/2011	494	1,486					-992				
1,170	X	FINANCIAL ENGINES INC	317485100			9/22/2011		11/29/2011	244	216					28				
1,171	X	SIMPSON MANUFACTURING (	829073105			1/7/2011		11/8/2011	5,838	5,711					127				
1,172	X	SIMPSON MANUFACTURING (	829073105			2/22/2011		11/8/2011	4,368	4,302					66				
1,173	X	SIMPSON MANUFACTURING (	829073105			1/19/2011		11/8/2011	5,957	6,128					-171				

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

Long Term CG Distributions															Amount	
Short Term CG Distributions															1,856	
															0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals			Cost, Other Basis and Expenses			Net Gain or Loss	
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss		
1,174	X	SIMPSON MANUFACTURING	829073105			2/7/2011		11/29/2011	576	546				30		
1,175	X	SIMPSON MANUFACTURING	829073105			2/9/2011		11/29/2011	697	671				26		
1,176	X	SIMPSON MANUFACTURING	829073105			1/7/2011		11/29/2011	2,211	2,148				63		
1,177	X	SIMPSON MANUFACTURING	829073105			2/22/2011		11/29/2011	1,666	1,629				37		
1,178	X	SIMPSON MANUFACTURING	829073105			1/19/2011		11/29/2011	1,515	1,547				-32		
1,179	X	SINGAPORE TELECOMMUNIC	82929R304			9/30/2010		8/11/2011	1,288	1,222				66		
1,180	X	SINGAPORE TELECOMMUNIC	82929R304			6/29/2010		8/11/2011	7,711	6,542				1,169		
1,181	X	SINGAPORE TELECOMMUNIC	82929R304			6/29/2010		11/8/2011	23,381	20,211				3,170		
1,182	X	SINGAPORE TELECOMMUNIC	82929R304			9/30/2010		11/8/2011	3,906	3,776				130		
1,183	X	SINGAPORE TELECOMMUNIC	82929R304			6/29/2010		11/29/2011	4,956	4,491				465		
1,184	X	A O SMITH CORP	831865209			4/21/2010		8/11/2011	10,934	7,875				3,059		
1,185	X	A O SMITH CORP	831865209			4/21/2010		11/8/2011	22,503	15,301				7,202		
1,186	X	A O SMITH CORP	831865209			9/28/2009		11/29/2011	7,292	5,074				2,218		
1,187	X	SOCIETE GENERALE FRANCE	83364L109			7/8/2011		8/11/2011	113	198				-85		
1,188	X	SOCIETE GENERALE FRANCE	83364L109			6/29/2010		8/11/2011	3,217	3,879				-662		
1,189	X	SOCIETE GENERALE FRANCE	83364L109			7/8/2011		8/23/2011	308	610				-302		
1,190	X	SOCIETE GENERALE FRANCE	83364L109			6/29/2010		8/23/2011	8,758	11,985				-3,227		
1,191	X	SOCIETE GENERALE FRANCE	83364L109			6/29/2010		11/29/2011	1,512	2,759				-1,247		
1,192	X	SONOVA HLDG AG ADR	83569C102			3/28/2011		9/7/2011	5,257	6,818				-1,561		
1,193	X	SONOVA HLDG AG ADR	83569C102			3/29/2011		9/7/2011	2,159	2,806				-647		
1,194	X	SONOVA HLDG AG ADR	83569C102			8/11/2011		11/29/2011	1,592	1,250				342		
1,195	X	SONOVA HLDG AG ADR	83569C102			3/28/2011		11/29/2011	3,264	3,246				18		
1,196	X	SONOVA HLDG AG ADR	83569C102			3/29/2011		11/29/2011	1,350	1,345				5		
1,197	X	SOUTHERN COPPER CORP	84265V105			9/30/2010		8/12/2011	210	234				-24		
1,198	X	SOUTHERN COPPER CORP	84265V105			5/10/2011		8/12/2011	5,343	6,226				-883		
1,199	X	SOUTHERN COPPER CORP	84265V105			9/29/2009		8/12/2011	18,579	18,625				-46		
1,200	X	SOUTHERN COPPER CORP	84265V105			11/5/2009		8/12/2011	3,590	3,926				-336		
1,201	X	SOUTHERN COPPER CORP	84265V105			5/10/2011		11/8/2011	10,728	12,063				-1,335		
1,202	X	SOUTHERN COPPER CORP	84265V105			9/29/2009		11/8/2011	37,306	36,090				1,216		
1,203	X	SOUTHERN COPPER CORP	84265V105			11/5/2009		11/8/2011	7,208	7,608				-400		
1,204	X	SOUTHERN COPPER CORP	84265V105			9/30/2010		11/8/2011	422	453				-31		
1,205	X	SOUTHERN COPPER CORP	84265V105			5/10/2011		11/29/2011	2,671	3,270				-599		
1,206	X	SOUTHERN COPPER CORP	84265V105			9/29/2009		11/29/2011	8,219	8,729				-510		
1,207	X	TIDEWATER INC	886423102			4/21/2010		8/12/2011	5,387	4,919				468		
1,208	X	TIDEWATER INC	886423102			9/30/2010		8/23/2011	1,159	1,033				126		
1,209	X	TIDEWATER INC	886423102			4/21/2010		8/23/2011	10,263	9,585				678		
1,210	X	TIDEWATER INC	886423102			9/28/2009		11/29/2011	3,623	3,495				128		
1,211	X	TOKIO MARINE HOLDINGS INC	889094108			9/30/2010		8/11/2011	1,442	1,384				58		
1,212	X	TOKIO MARINE HOLDINGS INC	889094108			6/29/2010		8/11/2011	8,624	8,111				513		
1,213	X	TOKIO MARINE HOLDINGS INC	889094108			6/29/2010		9/7/2011	17,458	18,460				-1,002		
1,214	X	STARWOOD HOTELS & RESO	85590A401			3/8/2011		8/11/2011	688	909				-221		
1,215	X	STARWOOD HOTELS & RESO	85590A401			2/3/2011		8/11/2011	4,833	6,618				-1,785		
1,216	X	STARWOOD HOTELS & RESO	85590A401			6/11/2010		8/11/2011	10,026	11,299				-1,273		
1,217	X	STARWOOD HOTELS & RESO	85590A401			3/8/2011		8/23/2011	1,231	1,759				-528		
1,218	X	FORD MTR CO NEW	345370860			3/1/2010		8/11/2011	13,373	14,524				-1,151		
1,219	X	FORD MTR CO NEW	345370860			3/1/2010		8/23/2011	24,302	28,154				-3,852		
1,220	X	FORCE PROTECTION	345991194			8/12/2011		12/19/2011	4,261	2,743				1,518		
1,221	X	FOREST OIL CORPORATION	346091705			3/19/2010		8/11/2011	6,988	7,427				-439		
1,222	X	FOREST OIL CORPORATION	346091705			6/17/2011		8/23/2011	3,052	4,424				-1,372		
1,223	X	FOREST OIL CORPORATION	346091705			3/19/2010		8/23/2011	4,721	5,396				-675		
1,224	X	FOREST OIL CORPORATION	346091705			6/16/2011		8/23/2011	4,847	7,009				-2,162		
Totals									9,226,247	8,652,785				633,180		
Securities									0	0				0		
Other sales									0	0				0		

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

Totals										Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Securities										9,226,247		8,652,785		633,180	
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	FOREST OIL CORPORATION	346091705			9/28/2009		11/29/2011	2,212	2,159				53	
1,226	X	FOREST OIL CORPORATION	346091705			6/17/2011		11/29/2011	214					-63	
1,227	X	FOREST OIL CORPORATION	346091705			6/16/2011		11/29/2011	813	1,051				-238	
1,228	X	FORRESTER RESEARCH INC	346563109			9/28/2009		8/11/2011	4,757	3,860				897	
1,229	X	FORRESTER RESEARCH INC	346563109			11/4/2010		8/23/2011	1,706	1,836				-130	
1,230	X	FORRESTER RESEARCH INC	346563109			9/28/2009		8/23/2011	7,598	6,114				1,484	
1,231	X	FORRESTER RESEARCH INC	346563109			9/28/2009		11/29/2011	3,477	2,850				627	
1,232	X	FORWARD AIR CORPORATIO	349853101			9/28/2009		8/11/2011	3,164	2,707				457	
1,233	X	FORWARD AIR CORPORATIO	349853101			9/28/2009		8/23/2011	4,547	4,231				316	
1,234	X	FORWARD AIR CORPORATIO	349853101			11/4/2010		8/23/2011	1,100	1,258				-158	
1,235	X	FORWARD AIR CORPORATIO	349853101			9/28/2009		11/29/2011	2,609	1,934				675	
1,236	X	FRANCE TELECOM SPONSOR	35177Q105			9/30/2010		8/11/2011	966	1,159				-193	
1,237	X	FRANCE TELECOM SPONSOR	35177Q105			7/7/2011		8/11/2011	494	570				-76	
1,238	X	FRANCE TELECOM SPONSOR	35177Q105			1/24/2011		8/11/2011	1,217	1,504				-287	
1,239	X	FRANCE TELECOM SPONSOR	35177Q105			11/4/2010		8/11/2011	397	541				-144	
1,240	X	FRANCE TELECOM SPONSOR	35177Q105			7/11/2011		8/11/2011	1,481	1,617				-136	
1,241	X	FRANCE TELECOM SPONSOR	35177Q105			11/3/2010		8/11/2011	952	1,276				-324	
1,242	X	FRANCE TELECOM SPONSOR	35177Q105			6/29/2010		8/11/2011	3,973	3,893				80	
1,243	X	FRANCE TELECOM SPONSOR	35177Q105			7/12/2010		8/11/2011	507	527				-20	
1,244	X	FRANCE TELECOM SPONSOR	35177Q105			7/9/2010		8/11/2011	855	901				-46	
1,245	X	FRANCE TELECOM SPONSOR	35177Q105			7/11/2011		9/7/2011	4,311	4,987				-676	
1,246	X	FRANCE TELECOM SPONSOR	35177Q105			7/7/2011		9/7/2011	1,437	1,757				-320	
1,247	X	FRANCE TELECOM SPONSOR	35177Q105			9/30/2010		9/7/2011	2,810	3,574				-764	
1,248	X	FRANCE TELECOM SPONSOR	35177Q105			1/24/2011		9/7/2011	3,541	4,639				-1,098	
1,249	X	FRANCE TELECOM SPONSOR	35177Q105			11/3/2010		9/7/2011	2,771	3,937				-1,166	
1,250	X	FRANCE TELECOM SPONSOR	35177Q105			11/4/2010		9/7/2011	1,155	1,669				-514	
1,251	X	FRANCE TELECOM SPONSOR	35177Q105			6/29/2010		9/7/2011	11,559	12,009				-450	
1,252	X	FRANCE TELECOM SPONSOR	35177Q105			7/12/2010		9/7/2011	1,475	1,627				-152	
1,253	X	FRANCE TELECOM SPONSOR	35177Q105			7/9/2010		9/7/2011	2,489	2,779				-290	
1,254	X	FRANCE TELECOM SPONSOR	35177Q105			7/7/2011		11/29/2011	328	416				-88	
1,255	X	FRANCE TELECOM SPONSOR	35177Q105			1/24/2011		11/29/2011	409	556				-147	
1,256	X	FRANCE TELECOM SPONSOR	35177Q105			7/11/2011		11/29/2011	966	1,160				-194	
1,257	X	FRANCE TELECOM SPONSOR	35177Q105			7/12/2010		11/29/2011	4,765	5,227				-462	
1,258	X	STARWOOD HOTELS & RESO	85590A401			2/3/2011		8/23/2011	8,641	12,805				-4,164	
1,259	X	STARWOOD HOTELS & RESO	85590A401			6/11/2010		8/23/2011	17,925	21,864				-3,939	
1,260	X	STEWART ENTERPRISES A	860370105			8/4/2011		8/11/2011	8,255	7,366				889	
1,261	X	STEWART ENTERPRISES A	860370105			7/29/2011		8/23/2011	15,513	14,277				1,236	
1,262	X	STEWART ENTERPRISES A	860370105			11/5/2009		11/29/2011	5,647	4,746				901	
1,263	X	STRATASYS INC	862685104			9/28/2009		8/11/2011	2,912	2,018				894	
1,264	X	STRATASYS INC	862685104			9/28/2009		8/23/2011	5,074	3,934				1,140	
1,265	X	STRATASYS INC	862685104			2/1/2011		11/29/2011	140	170				-30	
1,266	X	STRATASYS INC	862685104			9/28/2009		11/29/2011	2,296	1,390				906	
1,267	X	SUPERVALU INC	868536103			11/3/2011		8/11/2011	1,032	1,057				-25	
1,268	X	SUPERVALU INC	868536103			11/2/2011		8/11/2011	5,092	5,352				-260	
1,269	X	SUPERVALU INC	868536103			6/27/2011		8/11/2011	2,649	3,109				-460	
1,270	X	SUPERVALU INC	868536103			11/3/2011		8/23/2011	1,879	2,049				-170	
1,271	X	SUPERVALU INC	868536103			11/2/2011		8/23/2011	9,269	10,379				-1,110	
1,272	X	SUPERVALU INC	868536103			6/27/2011		8/23/2011	4,823	6,028				-1,205	
1,273	X	SUPERVALU INC	868536103			11/3/2011		11/29/2011	725	748				-23	
1,274	X	SUPERVALU INC	868536103			11/2/2011		11/29/2011	3,450	3,658				-208	
1,275	X	SUPERVALU INC	868536103			6/27/2011		11/29/2011	1,479	1,750				-271	

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

										Amount		Totals					
Long Term CG Distributions										1,856		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Short Term CG Distributions										0		9,226,247		8,652,785		633,180	
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			
1,276	X	TESCO PLC SPONSORED ADI	881575302			11/12/2010		11/29/2011	279	307				-28			
1,277	X	TESCO PLC SPONSORED ADI	881575302			11/15/2010		11/29/2011	130	143				-13			
1,278	X	TESCO PLC SPONSORED ADI	881575302			3/9/2011		11/29/2011	1,152	1,223				-71			
1,279	X	TEVA PHARMACEUTICAL IND	881624209			6/23/2011		8/11/2011	1,175	1,414				-239			
1,280	X	TEVA PHARMACEUTICAL IND	881624209			6/14/2011		8/11/2011	1,074	1,346				-272			
1,281	X	TEVA PHARMACEUTICAL IND	881624209			6/2/2011		8/11/2011	1,067	1,364				-297			
1,282	X	TEVA PHARMACEUTICAL IND	881624209			9/28/2009		8/11/2011	1,412	1,855				-443			
1,283	X	TEVA PHARMACEUTICAL IND	881624209			9/28/2009		8/15/2011	6,504	8,386				-1,882			
1,284	X	TEVA PHARMACEUTICAL IND	881624209			6/23/2011		9/21/2011	5,396	6,834				-1,438			
1,285	X	TEVA PHARMACEUTICAL IND	881624209			6/14/2011		9/21/2011	4,931	6,507				-1,576			
1,286	X	TEVA PHARMACEUTICAL IND	881624209			6/2/2011		9/21/2011	4,900	6,591				-1,691			
1,287	X	TEVA PHARMACEUTICAL IND	881624209			9/28/2009		9/21/2011	6,482	8,954				-2,482			
1,288	X	TEVA PHARMACEUTICAL IND	881624209			8/9/2011		11/29/2011	1,347	1,355				-8			
1,289	X	TEVA PHARMACEUTICAL IND	881624209			8/25/2011		11/29/2011	112	114				-2			
1,290	X	TEVA PHARMACEUTICAL IND	881624209			6/23/2011		11/29/2011	1,268	1,564				-296			
1,291	X	TEVA PHARMACEUTICAL IND	881624209			6/14/2011		11/29/2011	1,191	1,531				-340			
1,292	X	TEVA PHARMACEUTICAL IND	881624209			6/2/2011		11/29/2011	1,152	1,510				-358			
1,293	X	THOMSON REUTERS CORP	884903105			9/30/2010		8/12/2011	3,637	4,336				-699			
1,294	X	THOMSON REUTERS CORP	884903105			4/28/2011		8/12/2011	2,246	2,889				-643			
1,295	X	THOMSON REUTERS CORP	884903105			9/29/2009		8/12/2011	12,109	12,849				-740			
1,296	X	THOMSON REUTERS CORP	884903105			9/30/2010		9/21/2011	6,620	8,415				-1,795			
1,297	X	THOMSON REUTERS CORP	884903105			4/28/2011		9/21/2011	4,089	5,607				-1,518			
1,298	X	THOMSON REUTERS CORP	884903105			9/29/2009		9/21/2011	22,042	24,934				-2,892			
1,299	X	THOMSON REUTERS CORP	884903105			4/28/2011		12/1/2011	808	1,214				-406			
1,300	X	THOMSON REUTERS CORP	884903105			9/29/2009		12/1/2011	5,492	6,809				-1,317			
1,301	X	TIDEWATER INC	886423102			9/30/2010		8/12/2011	608	530				78			
1,302	X	SWATCH GROUP AG ADR TH	870123106			4/27/2011		8/15/2011	2,168	2,202				-34			
1,303	X	SWATCH GROUP AG ADR TH	870123106			9/21/2010		9/7/2011	3,381	2,916				465			
1,304	X	SWATCH GROUP AG ADR TH	870123106			4/27/2011		9/7/2011	2,990	3,407				-417			
1,305	X	SWATCH GROUP AG ADR TH	870123106			9/21/2010		9/21/2011	10,023	8,626				1,397			
1,306	X	SWATCH GROUP AG ADR TH	870123106			9/21/2010		11/29/2011	5,455	5,421				34			
1,307	X	TAIWAN SEMICONDUCTOR M	874039100			9/30/2010		8/11/2011	993	885				108			
1,308	X	TAIWAN SEMICONDUCTOR M	874039100			9/30/2010		8/11/2011	1,695	1,558				137			
1,309	X	TAIWAN SEMICONDUCTOR M	874039100			6/29/2010		8/11/2011	5,941	5,053				888			
1,310	X	TAIWAN SEMICONDUCTOR M	874039100			9/30/2010		9/7/2011	4,203	3,616				587			
1,311	X	TAIWAN SEMICONDUCTOR M	874039100			9/30/2010		9/7/2011	7,174	6,361				813			
1,312	X	TAIWAN SEMICONDUCTOR M	874039100			6/29/2010		9/7/2011	25,142	20,635				4,507			
1,313	X	TAIWAN SEMICONDUCTOR M	874039100			6/29/2010		11/29/2011	6,801	5,348				1,453			
1,314	X	TAIWAN SEMICONDUCTOR M	874039100			9/29/2009		11/29/2011	4,294	3,730				564			
1,315	X	TAKEDA PHARMACEUTICAL C	874060205			6/24/2011		8/11/2011	1,468	1,430				38			
1,316	X	TAKEDA PHARMACEUTICAL C	874060205			6/23/2011		8/11/2011	359	349				10			
1,317	X	TAKEDA PHARMACEUTICAL C	874060205			9/30/2010		8/11/2011	1,389	1,374				15			
1,318	X	TAKEDA PHARMACEUTICAL C	874060205			6/29/2010		8/11/2011	8,321	7,717				604			
1,319	X	TAKEDA PHARMACEUTICAL C	874060205			6/24/2011		11/8/2011	4,277	4,414				-137			
1,320	X	TAKEDA PHARMACEUTICAL C	874060205			6/23/2011		11/8/2011	1,044	1,078				-34			
1,321	X	TAKEDA PHARMACEUTICAL C	874060205			6/29/2010		11/8/2011	24,238	23,819				419			
1,322	X	TAKEDA PHARMACEUTICAL C	874060205			9/30/2010		11/8/2011	4,045	4,240				-195			
1,323	X	TAKEDA PHARMACEUTICAL C	874060205			6/29/2010		11/29/2011	6,334	6,859				-525			
1,324	X	FRESENIUS MED CARE AG SF	358029106			5/20/2011		11/29/2011	6,587	7,198				-611			
1,325	X	FRESENIUS MED CARE AG SF	358029106			4/27/2011		11/29/2011	185	216				-31			
1,326	X	FRESENIUS MED CARE AG SF	358029106			5/20/2011		11/29/2011	1,249	1,365				-116			

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

										Amount		Totals							
Long Term CG Distributions										1,856		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss			
Short Term CG Distributions										0		Securities		9,226,247		8,652,785		633,180	
										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					
1,327	X	FRESENIUS MED CARE AG SF	358029106			9/28/2009		11/29/2011	15,245	11,503				3,742					
1,328	X	FRESENIUS MED CARE AG SF	358029106			9/28/2009		11/29/2011	7,098	5,356				1,742					
1,329	X	FRESH MKT INC	35804H106			8/18/2011		11/29/2011	256	223				33					
1,330	X	FRESH MKT INC	35804H106			8/12/2011		11/29/2011	621	559				62					
1,331	X	FRESH MKT INC	35804H106			9/8/2011		11/29/2011	475	489				-14					
1,332	X	FRESH MKT INC	35804H106			8/25/2011		11/29/2011	365	330				35					
1,333	X	FRESH MKT INC	35804H106			8/15/2011		11/29/2011	256	236				20					
1,334	X	FRESH MKT INC	35804H106			9/6/2011		11/29/2011	329	328				1					
1,335	X	FRESH MKT INC	35804H106			8/16/2011		11/29/2011	1,059	960				99					
1,336	X	GDF SUEZ ADR	36160B105			5/9/2011		8/11/2011	616	818				-202					
1,337	X	GDF SUEZ ADR	36160B105			4/4/2011		8/11/2011	408	583				-175					
1,338	X	GDF SUEZ ADR	36160B105			5/6/2011		8/11/2011	907	1,239				-332					
1,339	X	GDF SUEZ ADR	36160B105			4/5/2011		8/11/2011	941	1,304				-363					
1,340	X	GDF SUEZ ADR	36160B105			5/9/2011		9/7/2011	1,912	2,512				-600					
1,341	X	GDF SUEZ ADR	36160B105			5/6/2011		9/7/2011	2,814	3,803				-989					
1,342	X	GDF SUEZ ADR	36160B105			4/5/2011		9/7/2011	2,921	4,000				-1,078					
1,343	X	GDF SUEZ ADR	36160B105			4/4/2011		9/7/2011	1,267	1,790				-523					
1,344	X	GDF SUEZ ADR	36160B105			5/9/2011		11/29/2011	470	673				-203					
1,345	X	GDF SUEZ ADR	36160B105			5/6/2011		11/29/2011	679	1,001				-322					
1,346	X	GDF SUEZ ADR	36160B105			4/4/2011		11/29/2011	601	927				-326					
1,347	X	GAIAM INC CLASS A	36268Q103			8/12/2011		11/29/2011	264	303				-39					
1,348	X	OAO GAZPROM SP REG S GD	368287207			9/30/2010		8/23/2011	4,284	3,895				389					
1,349	X	OAO GAZPROM SP REG S GD	368287207			9/28/2009		8/23/2011	3,284	3,450				-166					
1,350	X	OAO GAZPROM SP REG S GD	368287207			9/28/2009		11/29/2011	3,413	3,799				-386					
1,351	X	GENERAL CABLE CORP DEL	369300108			6/10/2011		8/11/2011	5,034	6,338				-1,304					
1,352	X	GENERAL CABLE CORP DEL	369300108			6/10/2011		8/23/2011	4,481	6,375				-1,894					
1,353	X	GENERAL CABLE CORP DEL	369300108			6/13/2011		8/23/2011	4,168	5,916				-1,748					
1,354	X	GENERAL CABLE CORP DEL	369300108			6/13/2011		11/29/2011	2,620	3,883				-1,263					
1,355	X	GENTEX CORPORATION	371901109			9/28/2009		8/11/2011	6,889	4,081				2,808					
1,356	X	GENTEX CORPORATION	371901109			9/28/2009		9/7/2011	13,980	7,904				6,076					
1,357	X	GENTEX CORPORATION	371901109			9/28/2009		11/28/2011	5,611	2,935				2,676					
1,358	X	GLAXOSMITHKLINE PLC ADS	37733W105			9/30/2010		8/11/2011	169	164				5					
1,359	X	GLAXOSMITHKLINE PLC ADS	37733W105			6/29/2010		8/11/2011	13,371	11,142				2,229					
1,360	X	GOLDMAN SACHS GROUP INC	38141G104			9/30/2010		8/12/2011	17,661	23,001				-5,340					
1,361	X	FRANKLIN RES INC	354613101			8/11/2011		8/26/2011	5,810	5,732				78					
1,362	X	GOLDMAN SACHS GROUP INC	38141G104			10/20/2010		8/12/2011	1,143	1,562				-419					
1,363	X	GOLDMAN SACHS GROUP INC	38141G104			9/30/2010		9/7/2011	31,695	44,724				-13,029					
1,364	X	GOLDMAN SACHS GROUP INC	38141G104			10/20/2010		9/7/2011	2,052	3,037				-985					
1,365	X	TECHNE CORP	878377100			11/4/2010		8/11/2011	841	724				117					
1,366	X	TECHNE CORP	878377100			9/28/2009		8/11/2011	5,043	4,442				601					
1,367	X	TECHNE CORP	878377100			11/4/2010		8/23/2011	1,608	1,412				196					
1,368	X	TECHNE CORP	878377100			9/28/2009		8/23/2011	9,649	8,670				979					
1,369	X	TECHNE CORP	878377100			2/12/2011		11/29/2011	322	344				-22					
1,370	X	TECHNE CORP	878377100			9/28/2009		11/29/2011	3,546	3,434				112					
1,371	X	TELEFONICA DE ESPANA SA	879382208			9/30/2010		8/11/2011	913	1,150				-237					
1,372	X	TELEFONICA DE ESPANA SA	879382208			6/29/2010		8/11/2011	10,081	9,467				614					
1,373	X	TELEFONICA DE ESPANA SA	879382208			9/30/2010		9/21/2011	2,716	3,546				-830					
1,374	X	TELEFONICA DE ESPANA SA	879382208			6/29/2010		9/21/2011	29,976	29,194				782					
1,375	X	TELEFONICA DE ESPANA SA	879382208			6/29/2010		11/29/2011	6,828	7,061				-233					
1,376	X	TELSTRA CORP LTD ADR	87969N204			9/30/2010		8/11/2011	1,437	1,173				264					
1,377	X	TELSTRA CORP LTD ADR	87969N204			6/29/2010		8/11/2011	8,606	7,719				887					

Totals														
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		Cost, Other Basis and Expenses		Net Gain or Loss
1,378	1,379									Price	Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	
Long Term CG Distributions										9,226,247		8,652,785		633,180
Short Term CG Distributions										0		0		0
Amount										1,856		0		0
Long Term CG Distributions										9,226,247		8,652,785		633,180
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Short Term CG Distributions										0		0		0
Amount										1,856		0		0
Long Term CG Distributions														

ACCT 5880 039139456270
FROM 01/01/2011
TO 12/31/2011

CITIGROUP TRUST - DELAWARE, NA
STATEMENT OF CAPITAL GAINS AND LOSSES
A M. ROBERTS CHARITABLE FOUNDATION

TRUST YEAR ENDING 12/31/2011

PAGE 201

RUN 02/28/2012
04 25 18 PM

TAX PREPARER: 39
TRUST ADMINISTRATOR: 405
INVESTMENT OFFICER: 65

LEGEND: F - FEDERAL S - STATE I - INHERITED
E - EXEMPT FROM STATE U ACQ COST UNKNOWN

PROPERTY DESCRIPTION	SHARES	DATE	SALES PRICE	COST BASIS	GAIN/LOSS	TERM	NC
2284 0000 MERCK & CO INC NEW - 58933Y105 - MINOR = 43							
SOLD		01/04/2011	82352.56				
ACQ	822 0000	06/15/2010	29638 27	29357 73	SUB TRUST 039141544270		
	385 0000	07/12/2010	13881 67	13887 99	280 54	ST	Y
	819 0000	07/15/2010	29530 10	29761 40	-6 32	ST	Y
	258 0000	09/30/2010	9302 52	9626 34	-231 30	ST	Y
					-123 82	ST	Y
485 0000 DIRECTV COM USDO 01 CLASS 'A' - 25490A101 - MINOR = 43							
SOLD		01/06/2011	19961 68		SUB TRUST 039141544270		
ACQ	252 0000	12/14/2009	10371.84	8341 15	2030 69	LT15	Y
	137 0000	09/17/2010	5638 66	5711 68	-73 02	ST	Y
	96 0000	12/14/2009	3951 18	3177 58	773 60	LT15	Y
376 0000 PHILIP MORRIS INTL INC - 718172109 - MINOR = 3101							
SOLD		01/06/2011	21790 90		SUB TRUST 039141544270		
ACQ	293 0000	10/14/2010	16980 67	16897 63	83 04	ST	Y
	83 0000	09/30/2010	4810 23	4719 79	90 44	ST	Y
647 0000 JM COMPANY 00 - 88579Y101							
SOLD		01/06/2011	55604 83		SUB TRUST 039141544270		
ACQ	238 0000	10/08/2009	20454 33	17759 77	2694 56	LT15	Y
	119 0000	10/20/2009	10227 16	9033 40	1193 76	LT15	Y
	181 0000	10/08/2009	15555 60	13515 18	2040 42	LT15	Y
	90 0000	10/20/2009	7734 83	6831 98	902 85	LT15	Y
	18 0000	10/23/2009	1546 97	1404 10	142 87	LT15	Y
	1 0000	07/27/2010	85 94	86 66	-0 72	ST	Y
1730 0000 AT&T INC - 00206R102 - MINOR = 3101							
SOLD		01/11/2011	48283 31		SUB TRUST 039141544270		
ACQ	1563 0000	09/09/2010	43622 44	43411 86	210 58	ST	Y
	167 0000	09/30/2010	4660 87	4822 84	-161 97	ST	Y
328 0000 NIPPON TELEGRAPH & TELEPHONE CORP - 654624105 - MINOR = 44							
SOLD		01/17/2011	7321 45		SUB TRUST 039141536270		
ACQ	116 0000	09/30/2010	2589.79	2541 00	48 79	ST	Y
	212 0000	06/29/2010	4732 16	4356 60	375 56	ST	Y
844 0000 PHILIP MORRIS INTL INC - 718172109 - MINOR = 3101							
SOLD		01/12/2011	47511 32		SUB TRUST 039141544270		
ACQ	562 0000	08/10/2010	31640 68	29691 19	1949 49	ST	Y
	219 0000	09/20/2010	12329 73	12280 67	49 06	ST	Y
	63 0000	09/30/2010	3546 91	3582 49	-35 58	ST	Y
52687 3500 FILMC POOL HG18309 4 500N 5/01/24 - 3128MMXK0 - MINOR = 27							
SOLD		01/14/2011	55321 77		SUB TRUST 039141494270		
ACQ	39130 8200	09/09/2009	41087 36	40316 98	770 38	LT15	Y
	13556 5300	09/09/2009	14234 36	14150 21	84 15	LT15	Y
225.0000 EXTERRRAN HOLDINGS INC - 30225X103 - MINOR = 43							
SOLD		01/18/2011	5452 14		SUB TRUST 039141510270		
ACQ	275 0000	09/28/2009	5452 14	5411 91	40 23	LT15	Y
155 0000 EXTERRRAN HOLDINGS INC - 30225X103 - MINOR = 43							
SOLD		01/18/2011	3768 45		SUB TRUST 039141510270		
ACQ	45 0000	09/28/2009	1094 07	1082 38	11 69	LT15	Y
	105 0000	09/28/2009	2597.82	2525 55	72 27	LT15	Y
	5 0000	09/30/2010	121 56	113 81	7 75	ST	Y
30000 0000 TRUSTEES OF DARTMOUTH 4 750N 6/01/19 - 89837RAA0 - MINOR = 30							
SOLD		01/19/2011	32068 50		SUB TRUST 039141494270		
ACQ	9000 0000	04/26/2010	9620 55	9369 09	251 46	ST	Y
	21000 0000	04/26/2010	22447 95	21861 21	586 74	ST	Y
130 0000 EXTERRRAN HOLDINGS INC - 30225X103 - MINOR = 43							
SOLD		01/20/2011	3152 05		SUB TRUST 039141510270		
ACQ	130 0000	09/30/2010	3152 05	2959 14	192 91	ST	Y
773 0000 BANCO SANJANDR CENTRAL HISPANO - 05964H105 - MINOR = 44							
SOLD		01/21/2011	9524 95		SUB TRUST 039141536270		
ACQ	773 0000	10/02/2009	9524 95	11810 43	-2285 48	LT15	Y
478.0000 NIPPON TELEGRAPH & TELEPHONE CORP - 654624105 - MINOR = 44							
SOLD		01/21/2011	10778 55		SUB TRUST 039141536270		
ACQ	478 0000	06/29/2010	10778 55	9822 90	955 65	ST	Y
196 0000 CHICAGO BRIDGE & I NICO 01 - 167250109 - MINOR = 44							
SOLD		01/24/2011	6574 85		SUB TRUST 039141510270		
ACQ	105 0000	09/30/2010	3522 24	2570 66	951 58	ST	Y
	91 0000	06/28/2010	3052 61	1894 90	1157 71	ST	Y
705 0000 SOCIETE GENERALE FRANCE ADR - 83364L109 - MINOR = 44							
SOLD		01/24/2011	9250 97		SUB TRUST 039141536270		
ACQ	409 0000	09/30/2010	5366 87	4711 68	655 19	ST	Y
	296 0000	06/29/2010	3884 10	2430 40	1453 70	ST	Y
25 0000 CHICAGO BRIDGE & I NICO 01 - 167250109 - MINOR = 44							
SOLD		01/25/2011	823 48		SUB TRUST 039141510270		
ACQ	25 0000	06/28/2010	873 48	520 58	302 90	ST	Y
361 0000 FRERPORT MCMORAN COPPER & GOLD - 35671D857 - MINOR = 3101							
SOLD		01/25/2011	38040 00		SUB TRUST 039141544270		
ACQ	149 0000	12/02/2010	15700 72	15976 73	-276 01	ST	Y
	105 0000	12/07/2010	11064 27	11837 51	-773 24	ST	Y
	107 0000	10/14/2010	11275 01	10667 74	607 77	ST	Y
514 0000 ENCANIA CORP - 792505104 MINOR = 5020							
SOLD		01/27/2011	16673.76		SUB TRUST 039141528270		
ACQ	159 0000	01/06/2010	5157 68	5508 87	-351 19	LT15	Y
	355 0000	12/17/2009	11515 58	10868 57	647 01	LT15	Y
1286 0000 WAL MART STORES INC - 931142103							
SOLD		01/27/2011	73999 38		SUB TRUST 039141528270		
ACQ	858 0000	01/14/2010	49371.28	46858 90	2512 38	LT15	Y
	178 0000	02/04/2010	10242 53	9509 86	732 67	ST	Y
	250 0000	09/30/2010	14385 57	13324 50	1061 07	ST	Y

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PROPERTY DESCRIPTION	SHARES	DATE	SALES PRICE	COST BASIS	GAIN/LOSS	TERM	NC
90 0000 RG GROUP PLC - 055434203 - MINOR = 44							
SOLD		01/28/2011	9790 25				
ACQ	56 0000	09/30/2010	6091 71	4947 60			
	34 0000	06/29/2010	3698 54	2631 26			
763 0000 LVMH MOST HENNESSY LOUIS VUITTON - 502441306 - MINOR = 44							
SOLD		01/28/2011	23878 01				
ACQ	236 0000	09/30/2010	7385 60	6921 88			
	527 0000	09/28/2009	16492 41	10724 45			
510 0000 CROWN HLDGS INC - 228368106 - MINOR = 43							
SOLD		01/31/2011	16966 30				
ACQ	440 0000	09/28/2009	14637 59	11839 74			
	70 0000	09/28/2009	2328 71	1883 59			
187 2900 FNMA POOL #A5487 3 50006% 10/01/25 - 31419GCZ5 - MINOR = 27							
SOLD		01/31/2011	187 29				
ACQ	197 2900	10/14/2010	187 29	195 04			
CHANGED 03/07/11 CLG							
701 0000 GAZPROM OAO SPD ADR - 368287207 - MINOR = 44							
SOLD		01/31/2011	18521 88				
ACQ	701 0000	09/28/2009	18521 88	16964 20			
60 0000 GAZPROM OAO SPD ADR - 368287207 - MINOR = 44							
SOLD		01/31/2011	1585 32				
ACQ	60 0000	09/28/2009	1585 32	1452.00			
629 0000 TARGET CORP - 87612E106 - MINOR = 31000							
SOLD		02/02/2011	33556 94				
ACQ	629 0000	12/21/2010	33556 94	37316 43			
163 0000 NOVO NORDISK A S ADR - 670100205 - MINOR = 44							
SOLD		02/03/2011	18123 67				
ACQ	56 0000	09/30/2010	6226 54	5501 44			
	107 0000	09/28/2009	11897 13	6822 32			
110.0000 SCHWEITZER-MAUDUIT INTL INC - 808541106 - MINOR = 43							
SOLD		02/03/2011	5926 04				
ACQ	55 0000	04/05/2010	2963 02	2698 17			
	30 0000	04/05/2010	1616 19	1471 73			
	25 0000	09/30/2010	1346 83	1485 75			
277 0000 LAS VEGAS SANDS CORP - 517834107 - MINOR = 43							
SOLD		02/04/2011	13000 72				
ACQ	277 0000	10/29/2010	13000 72	12587 88			
96 0000 SCHWEITZER-MAUDUIT INTL INC - 808541106 - MINOR = 43							
SOLD		02/04/2011	5241 83				
ACQ	55 0000	04/01/2010	3003.13	2650 93			
	41 0000	04/01/2010	2238 70	1976 15			
398 0000 MCDONALDS CORP - 580135101 - MINOR = 3101							
SOLD		02/07/2011	29319 17				
ACQ	229 0000	12/07/2010	16869 57	18479 38			
	169 0000	09/07/2010	12449 60	12805 27			
113 0000 SCHWEITZER-MAUDUIT INTL INC - 808541106 - MINOR = 43							
SOLD		02/07/2011	6392 99				
ACQ	113 0000	04/01/2010	6392 99	5446 45			
590 0000 KINDRED HEALTHCARE INC - 494580103 - MINOR = 43							
SOLD		02/08/2011	14363 03				
ACQ	60 0000	04/21/2010	1460.65	1064 88			
	530 0000	09/28/2009	12902 38	8928 44			
722 0000 TEVA PHARMACEUTICAL INDS ADR - 881624209 - MINOR = 3161							
SOLD		07/08/2011	37158.46				
ACQ	276 0000	09/08/2010	14204 62	14968 70			
	193 0000	09/22/2010	9932 94	10642.15			
	253 0000	09/30/2010	13020.90	13333 13			
178 0000 GOLDMAN SACHS GROUP INC - 38141G104 - MINOR = 31001							
SOLD		02/09/2011	29402 54				
ACQ	88 0000	12/21/2010	14536 09	14793 06			
	90 0000	12/09/2010	14866 45	15058 17			
32498.2000 FNMA POOL #932359 4 000% 1/01/25 - 31412QZY8 - MINOR = 27							
SOLD		07/10/2011	33072 00				
ACQ	32498 2000	04/15/2010	33072 00	32960 29			
26308 5600 FNMA POOL #A5487 3 50006% 10/01/25 - 31419GCZ5 - MINOR = 27							
SOLD		02/10/2011	26012 59				
ACQ	26308 5600	10/14/2010	26012 59	27397 90			
361 0000 AFLAC INC - 001055102 - MINOR = 3101							
SOLD		02/14/2011	20563 57				
ACQ	300 0000	09/30/2010	17088 84	15658 89			
	61 0000	09/29/2009	3474 73	2611 90			
1909 0000 ENCANVA CORP - 292505104 - MINOR = 5020							
SOLD		07/14/2011	59427 74				
ACQ	756 0000	09/29/2009	23534 51	22502.30			
	373 0000	12/17/2009	11611 60	11419 66			
	780 0000	09/30/2010	24281 63	22289.51			
452 0000 RAYTHEON COMPANY - 755111507 - MINOR = 43							
SOLD		02/14/2011	22818 92				
ACQ	452 0000	09/29/2009	22818.92	21826 36			
175 0000 CORN PRODUCTS INTL INC - 219023108 - MINOR = 43							
SOLD		02/18/2011	8684 77				
ACQ	175 0000	09/28/2009	8684.77	4929 57			
240 0000 QUALCOMM INC - 747525103 - MINOR = 3101							
SOLD		02/22/2011	14001 86				
ACQ	240 0000	09/29/2009	14001 86	10907 76			

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PROPERTY DESCRIPTION	SHARES	DATE	SALES PRICE	COST BASIS	GAIN/LOSS	TERM	NC
290 0000 DYNAMEX INC - 26784F103 - MINOR = 43							
SOLD		02/23/2011	7250 00				
ACQ	210 0000	09/28/2009	5250 00	3378 71			
	80 0000	09/28/2009	2000 00	1287 13			
					SUB TRUST 039141551270		
					1871 29	LT15	Y
					712 87	LT15	Y
469.0000 ULERF & CO - 244199105 - MINOR = 5010							
SOLD		02/24/2011	41638 94				
ACQ	469 0000	11/12/2010	41638 94	36347 78			
					SUB TRUST 039141544270		
					5291 16	ST	Y
931 0000 DOM CHEM CO - 260543103 - MINOR = 31001							
SOLD		02/24/2011	32710 15				
ACQ	498 0000	09/28/2009	17496 94	12823 15			
	212 0000	09/30/2010	7448 50				
	221 0000	09/28/2009	7764 71	5690 59			
					SUB TRUST 039141544270		
					4673 79	LT15	Y
					5878 89	ST	Y
					2074 12	LT15	Y
665 0000 DU PONT E I DE NEMOURS & CO - 263534109 - MINOR = 3101							
SOLD		02/24/2011	15234 21				
ACQ	350 0000	09/17/2010	18544 32	15431 71			
	269 0000	09/30/2010	14252 64	12150 51			
	46 0000	04/26/2010	2437 25	1882 54			
					SUB TRUST 039141544270		
					3112 61	ST	Y
					2102 13	ST	Y
					554 71	ST	Y
130 0000 SALESFORCE COM INC - 79466L302 - MINOR = 43							
SOLD		02/24/2011	44435 71				
ACQ	104 0000	12/30/2009	14003 98	7633 35			
	190 0000	12/30/2009	25584 20	13945 54			
	36 0000	09/30/2010	4847 53	4131 94			
					SUB TRUST 039141544270		
					6370 63	LT15	Y
					11638 66	LT15	Y
					715 59	ST	Y
573 6400 FNMA POOL #932359 4 0001 1/01/25 - 3141202Y8 - MINOR = 27							
SOLD		02/25/2011	573 64				
ACQ	573 6400	04/15/2010	573 64	581 80			
					SUB TRUST 039141494270		
					-8 16	ST	Y
90 0000 APPLE COMPUTER INC - 037833100 - MINOR = 50							
SOLD		03/08/2011	31972 02				
ACQ	87 0000	09/30/2010	30906 29	25100 35			
	3 0000	09/28/2009	1065 73	554 43			
					SUB TRUST 039141544270		
					5805 94	ST	Y
					511 30	LT15	Y
97 0000 BHP BILLITON LTD 00 - 088606108 - MINOR = 44							
SOLD		03/08/2011	8627 23				
ACQ	92 0000	02/07/2011	8627 23	8714 76			
					SUB TRUST 039141544270		
					-87 53	ST	
63 0000 CAPITAL ONE FINL CORP - 14040H105 - MINOR = 43							
SOLD		03/08/2011	3071 51				
ACQ	63 0000	09/30/2010	3071 51	2833 80			
					SUB TRUST 039141544270		
					237 71	ST	Y
38 0000 CONOCOPHILLIPS - 70825C104 - MINOR = 31000							
SOLD		03/08/2011	2980 97				
ACQ	38 0000	02/07/2011	2980 97	2750 08			
					SUB TRUST 039141544270		
					230 89	ST	
124 0000 DIRECTV COM USDO 01 CLASS 'A' - 25490A101 - MINOR = 43							
SOLD		03/08/2011	5726 56				
ACQ	95 0000	12/14/2009	4387 28	3144 48			
	29 0000	12/04/2009	1339 28	938 08			
					SUB TRUST 039141544270		
					1242 80	LT15	Y
					401 20	LT15	Y
19 0000 GOLDMAN SACHS GROUP INC - 38141G104 - MINOR = 31001							
SOLD		03/08/2011	3051 76				
ACQ	19 0000	12/09/2010	3051 76	3178 94			
					SUB TRUST 039141544270		
					-127 18	ST	Y
41 0000 HALLIBURTON CO - 406216101 - MINOR = 50							
SOLD		03/08/2011	1893 99				
ACQ	41 0000	12/22/2010	1893 99	1653 69			
					SUB TRUST 039141544270		
					240 30	ST	Y
243 0000 HEWLETT PACKARD CO - 428236103 - MINOR = 5010							
SOLD		03/08/2011	10261 20				
ACQ	243 0000	09/28/2009	10261 20	11497 55			
					SUB TRUST 039141544270		
					-1236 35	LT15	Y
1220 0000 LAS VEGAS SANDS CORP - 517834107 - MINOR = 43							
SOLD		03/08/2011	51284 27				
ACQ	1000 0000	09/22/2010	42036 29	32550 80			
	40 0000	09/30/2010	1681 45	1399 81			
	180 0000	10/29/2010	7566 53	8179 85			
					SUB TRUST 039141544270		
					9485 49	ST	Y
					781 64	ST	Y
					-613 32	ST	Y
55 0000 OCCIDENTAL PETROLEUM CORP - 674599105 - MINOR = 43							
SOLD		03/08/2011	5646 61				
ACQ	55 0000	11/04/2009	5646 61	4437 65			
					SUB TRUST 039141544270		
					1208 96	LT15	Y
161 0000 PEABODY ENERGY CORP - 704549104 - MINOR = 50							
SOLD		03/08/2011	10944 50				
ACQ	161 0000	12/02/2010	10944 50	10112 92			
					SUB TRUST 039141544270		
					831 58	ST	Y
56 0000 UNION PAC CORP - 907818108 - MINOR = 43							
SOLD		03/08/2011	5344 17				
ACQ	56 0000	09/30/2010	5344 17	4635 17			
					SUB TRUST 039141544270		
					709 00	ST	Y
773 0000 ALLIANZ AG - ADR - 018805101 - MINOR = 44							
SOLD		03/09/2011	11157 42				
ACQ	773 0000	09/29/2009	11157 42	9399 83			
					SUB TRUST 039141502270		
					1757 59	LT15	Y
61 0000 NOVARTIS AG-ADR - 66987V109							
SOLD		03/09/2011	3370 18				
ACQ	61 0000	09/30/2010	3370 18	3510 32			
					SUB TRUST 039141536270		
					-140 14	ST	Y
219 0000 SOCIETE GENERALE FRANCE ADR - 83364L109 - MINOR = 44							
SOLD		03/09/2011	2816 28				
ACQ	219 0000	06/29/2010	2816 28	1798 17			
					SUB TRUST 039141536270		
					1018 11	ST	Y
641 0000 POWER ASSETS HLDS LTD - 739197200 - MINOR = 44							
SOLD		03/10/2011	4289 23				
ACQ	557 0000	09/30/2010	3727 15	3386 56			
	84 0000	06/29/2010	562 08	494 56			
					SUB TRUST 039141536270		
					340 59	ST	Y
					67 52	ST	Y
149 0000 WPP PLC - 92933H101 - MINOR = 44							
SOLD		03/10/2011	9425 67				
ACQ	149 0000	09/30/2010	9425 67	8285 22			
					SUB TRUST 039141502270		
					1140 45	ST	Y
20000 0000 GOLDMAN SACHS GRP IN 6 0001 5/01/14 - 38141EA33 - MINOR = 30							
SOLD		03/11/2011	22127 80				
ACQ	7000 0000	12/09/2009	7744 73	7764 12			
	13000 0000	12/09/2009	14383 07	14419 08			
					SUB TRUST 039141494270		
					-19 39	LT15	Y
					-36 01	LT15	Y

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PROPERTY DESCRIPTION	SHARES	DATE	SALES PRICE	COST BASIS	GAIN/LOSS	TERM	NC
491.0000 POWER ASSETS HLDGS LTD - 739197200 - MINOR = 44							
SOLD		03/11/2011	3277 70				
ACQ	491 0000	06/29/2010	3277 70	2890.81	SUB TRUST 039141536270	386 89 ST	Y
389 0000 POWER ASSETS HLDGS LTD - 739197200 - MINOR = 44							
SOLD		03/14/2011	2577 93				
ACQ	389 0000	06/29/2010	2577 93	2290.28	SUB TRUST 039141536270	287 65 ST	Y
30 0000 APPLE COMPUTER INC - 037833100 - MINOR = 50							
SOLD		03/13/2011	10140 20				
ACQ	30 0000	09/28/2009	10140 20	5544.30	SUB TRUST 039141544270	4595 90 LT15	Y
897 0000 POWER ASSETS HLDGS LTD - 739197200 - MINOR = 44							
SOLD		03/14/2011	5768 67				
ACQ	897 0000	06/29/2010	5768 67	5281.17	SUB TRUST 039141536270	487 50 ST	Y
261 0000 POWER ASSETS HLDGS LTD - 739197200 - MINOR = 44							
SOLD		03/25/2011	1676 86				
ACQ	261 0000	06/29/2010	1676 86	1536.66	SUB TRUST 039141536270	140 20 ST	Y
115 0000 PROCTOR & GAMBLE CO - 742718109							
SOLD		03/28/2011	7018 49				
ACQ	115 0000	09/29/2009	7018 49	7080.85	SUB TRUST 039141528270	-62 36 LT15	Y
134 0000 QUALCOMM INC - 747525103 - MINOR = 3101							
SOLD		03/28/2011	7089 47				
ACQ	134 0000	09/29/2009	7089 47	6090.17	SUB TRUST 039141528270	999 30 LT15	Y
343 0000 YESCO PLC - 881575302 - MINOR = 44							
SOLD		03/28/2011	6366.46				
ACQ	343 0000	09/28/2009	6366.46	6414.10	SUB TRUST 039141502270	-47 64 LT15	Y
486 0000 WAL-MART DE MEXICO SA-SP ADR - 93114W107 - MINOR = 44							
SOLD		03/29/2011	14120.98				
ACQ	303 0000	09/30/2010	8803.82	7587.12	SUB TRUST 039141502270	1216 70 ST	Y
	183 0000	09/28/2009	5317.16	3238.19		2078 97 LT15	Y
1210 0000 POWER ASSETS HLDGS LTD - 739197200 - MINOR = 44							
SOLD		03/30/2011	7973.98				
ACQ	1210 0000	06/29/2010	7973.98	7124.00	SUB TRUST 039141536270	849 98 ST	Y
4583 ROYAL DUTCH SHELL PLC SPD ADR - 780259206 - MINOR = 44							
SOLD		03/30/2011	33.32				
ACQ	4583	12/20/2010	33.32	29.48	SUB TRUST 039141536270	3 84 ST	Y
1475 0000 POSTERS GROUP LTD - 350258307 - MINOR = 44							
SOLD		03/31/2011	8618.85				
ACQ	712 0000	09/30/2010	4160.42	4207.92	SUB TRUST 039141536270	-47 50 ST	Y
	763 0000	06/29/2010	4458.43	3599.53		858 90 ST	Y
719 0000 EXPRESS SCRIPTS INC - 302182100 - MINOR = 43							
SOLD		04/01/2011	40407.39				
ACQ	298 0000	07/12/2010	16747.43	14216.30	SUB TRUST 039141544270	2531.13 ST	Y
	265.0000	09/30/2010	14892.85	12988.21		1904.64 ST	Y
	156 0000	07/08/2010	8767.11	7262.47		1504.64 ST	Y
152 0000 APPLE COMPUTER INC - 037833100 - MINOR = 50							
SOLD		04/04/2011	51679.36				
ACQ	152 0000	09/28/2009	51679.36	28091.12	SUB TRUST 039141544270	23588.24 LT15	Y
340 0000 OCCIDENTAL PETROLEUM CORP - 674599105 - MINOR = 43							
SOLD		04/04/2011	35268.88				
ACQ	60 0000	11/04/2009	6223.92	4841.07	SUB TRUST 039141544270	1382.85 LT15	Y
	280 0000	09/28/2009	29044.96	21851.18		7193.78 LT15	Y
569.0000 AMERICAN TOWER CORP CL A - 029912201 - MINOR = 43							
SOLD		04/05/2011	29164.90				
ACQ	339 0000	09/08/2010	17375.92	16731.38	SUB TRUST 039141544270	644.54 ST	Y
	224 0000	09/30/2010	11481.44	11609.96		-128.52 ST	Y
	6 0000	06/11/2010	307.54	263.92		43.62 ST	Y
200 0000 ADR ERSTE GROUP BANK AG SPD ADR - 296036304 - MINOR = 44							
SOLD		04/05/2011	5069.90				
ACQ	200 0000	09/29/2009	5069.90	4466.76	SUB TRUST 039141502270	603.14 LT15	Y
70 0000 GOOGLE INC CL A - 38259P508 - MINOR = 3101							
SOLD		04/05/2011	40213.41				
ACQ	22 0000	09/20/2010	12638.50	11154.02	SUB TRUST 039141544270	1484.48 ST	Y
	38 0000	09/30/2010	21810.14	20096.48		1733.66 ST	Y
	10 0000	03/08/2011	5744.77	5928.50		-183.73 ST	Y
257 0000 OCCIDENTAL PETROLEUM CORP - 674599105 - MINOR = 43							
SOLD		04/05/2011	26644.73				
ACQ	257 0000	09/28/2009	26644.73	20056.25	SUB TRUST 039141544270	6588.48 LT15	Y
55 0000 SCHLUMBERGER LTD - 806857108 - MINOR = 5020							
SOLD		04/05/2011	5116.06				
ACQ	55 0000	09/30/2010	5116.06	3394.38	SUB TRUST 039141502270	1721.68 ST	Y
66000 0000 FED NATL. MIG ASSN 6 0001 5/15/11 - 31359MJH7 - MINOR = 25							
SOLD		04/06/2011	66411.77				
ACQ	19000 0000	06/12/2007	19118.54	19380.36	SUB TRUST 039141494270	-261.82 LT15	Y
	47000 0000	06/12/2007	47293.23	47940.89		-647.66 LT15	Y
1374 0000 COMPANHIA VALE DO RIO DOCE - 91912E105 - MINOR = 44							
SOLD		04/06/2011	44616.48				
ACQ	357 0000	04/28/2010	12030.27	10912.53	SUB TRUST 039141544270	1117.74 ST	Y
	63 0000	04/16/2010	2122.99	2099.69		23.30 ST	Y
	267 0000	04/28/2010	8997.43	8161.47		835.96 ST	Y
	504 0000	06/21/2010	16983.92	13950.97		3032.95 ST	Y
	133 0000	09/30/2010	4481.87	4135.77		346.10 ST	Y
207 0000 GOODRICH CORPORATION - 382388106 - MINOR = 43							
SOLD		04/08/2011	17649.91				
ACQ	207 0000	07/07/2011	17649.91	19105.96	SUB TRUST 039141544270	-1456.05 ST	Y

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PROPERTY DESCRIPTION	SHARES	DATE	SALES PRICE	COST BASIS	GAIN/LOSS	TERM	NC
208.0000 GOODRICH CORPORATION - 382388106 - MINOR = 43							
SOLD		04/11/2011	17605.18				
ACQ	208.0000	02/02/2011	17605.18	19198.25	SUB TRUST 039141544270 -1593.07	ST	
169.0000 SLM CORP - 78442P106 - MINOR = 43							
SOLD		04/11/2011	2578.86				
ACQ	110.0000	04/21/2010	1678.55	1413.09	SUB TRUST 039141510270 265.46	ST	Y
	59.0000	09/30/2010	900.31	687.76	212.55	ST	Y
377.0000 OCCIDENTAL PETROLEUM CORP - 674599105 - MINOR = 43							
SOLD		04/12/2011	36868.94				
ACQ	194.0000	09/28/2009	18972.35	15139.74	SUB TRUST 039141544270 3832.61	LT15	Y
	63.0000	09/28/2009	6161.12	4916.51	1244.61	LT15	Y
	120.0000	09/30/2010	11735.47	9324.68	2410.79	ST	Y
89.0000 PEABODY ENERGY CORP - 704549104 - MINOR = 50							
SOLD		04/12/2011	5689.59				
ACQ	89.0000	12/02/2010	5689.59	5590.38	SUB TRUST 039141544270 99.21	ST	Y
181.0000 RED HAT INC 00 - 756577102 - MINOR = 43							
SOLD		04/12/2011	8052.15				
ACQ	181.0000	12/08/2010	8052.15	8669.63	SUB TRUST 039141544270 -617.48	ST	Y
6.0000 SLM CORP - 78442P106 - MINOR = 43							
SOLD		04/12/2011	89.57				
ACQ	6.0000	09/30/2010	89.57	69.94	SUB TRUST 039141510270 19.63	ST	Y
107.0000 ALCON INC - H01301102 - MINOR = 44							
SOLD		04/12/2011	17969.53				
ACQ	107.0000	09/28/2009	17969.53	15092.99	SUB TRUST 039141502270 2876.54	LT15	Y
CHANGED 05/03/11 RER PRP NOTE EXISTS							
1638.0000 FORD MOTOR COMPANY - 345370860 - MINOR = 5010							
SOLD		04/13/2011	24385.90				
ACQ	720.0000	03/29/2010	10719.08	9698.18	SUB TRUST 039141544270 1020.90	LT15	Y
	472.0000	03/05/2010	7026.95	6118.16	908.79	LT15	Y
	208.0000	03/29/2010	3096.62	2801.70	294.92	LT15	Y
	238.0000	03/05/2010	3543.25	3085.00	458.25	LT15	Y
580.0000 SLM CORP - 78442P106 - MINOR = 43							
SOLD		04/14/2011	8472.76				
ACQ	440.0000	09/30/2010	6427.61	5129.09	SUB TRUST 039141510270 1298.52	ST	Y
	140.0000	09/28/2009	2045.15	1218.63	826.52	LT15	Y
7396.0000 NOVARTIS AG-ADR - 66987V109							
SOLD		04/15/2011	40.88				
ACQ	7396.0000	04/11/2011	40.88	41.15	SUB TRUST 039141502270 -0.27	ST	
25.0000 AMAZON COM INC - 023135106 - MINOR = 43							
SOLD		04/26/2011	4604.95				
ACQ	25.0000	10/05/2010	4604.95	3991.32	SUB TRUST 039141544270 613.63	ST	Y
30.0000 AMERICAN TOWER CORP CL A - 029912201 - MINOR = 43							
SOLD		04/26/2011	1539.06				
ACQ	30.0000	06/11/2010	1539.06	1319.61	SUB TRUST 039141544270 219.45	ST	Y
9.0000 APPLE COMPUTER INC - 037833100 - MINOR = 50							
SOLD		04/26/2011	3171.28				
ACQ	9.0000	09/28/2009	3171.28	1663.29	SUB TRUST 039141544270 1507.99	LT15	Y
4.0000 BHP BILLITON LTD 00 - 088606108 - MINOR = 44							
SOLD		04/26/2011	407.59				
ACQ	4.0000	02/07/2011	407.59	378.90	SUB TRUST 039141544270 28.69	ST	
51.0000 BOEING CO - 097023105 - MINOR = 3101							
SOLD		04/26/2011	3849.66				
ACQ	51.0000	01/27/2010	3849.66	3088.42	SUB TRUST 039141544270 761.24	LT15	Y
52.0000 CONOCOPHILLIPS - 20825C104 - MINOR = 31000							
SOLD		04/26/2011	4213.94				
ACQ	52.0000	03/22/2011	4213.94	4022.63	SUB TRUST 039141544270 191.31	ST	
41.0000 DIRECTV COM USDO 01 CLASS 'A' - 25490A101 - MINOR = 43							
SOLD		04/26/2011	1937.60				
ACQ	41.0000	12/04/2009	1937.60	1326.25	SUB TRUST 039141544270 611.35	LT15	Y
58.0000 DOW CHEM CO - 260543103 - MINOR = 31001							
SOLD		04/26/2011	2328.53				
ACQ	58.0000	09/28/2009	2328.53	1493.46	SUB TRUST 039141544270 835.07	LT15	Y
4.0000 EXXON MOBIL CORP - 30231G102 - MINOR = 31001							
SOLD		04/26/2011	347.53				
ACQ	4.0000	02/23/2011	347.53	348.97	SUB TRUST 039141544270 -1.44	ST	
98.0000 FORD MOTOR COMPANY - 345370860 - MINOR = 5010							
SOLD		04/26/2011	1561.27				
ACQ	98.0000	03/05/2010	1561.27	1270.30	SUB TRUST 039141544270 290.97	LT15	Y
541.0000 FREEPORT MCMORAN COPPER & GOLD - 35671D857 - MINOR = 3101							
SOLD		04/26/2011	30107.21				
ACQ	140.0000	10/14/2010	7791.14	6978.56	SUB TRUST 039141544270 812.58	ST	Y
	401.0000	10/13/2010	22316.07	19780.90	2535.17	ST	Y
10.0000 GOLDMAN SACHS GROUP INC - 38141G104 - MINOR = 31001							
SOLD		04/26/2011	1533.36				
ACQ	8.0000	12/09/2010	1226.69	1338.50	SUB TRUST 039141544270 -111.81	ST	Y
	2.0000	12/07/2010	306.67	326.97	-20.30	ST	Y
60.0000 GOOGLE INC CL A - 38259P508 - MINOR = 3101							
SOLD		04/26/2011	31992.56				
ACQ	60.0000	09/28/2009	31992.56	30074.10	SUB TRUST 039141544270 1918.46	LT15	Y
43.0000 INTERNATIONAL BUSINESS MACHS CORP - 459200101 - MINOR = 31001							
SOLD		04/26/2011	7249.46				
ACQ	43.0000	09/30/2010	7249.46	5822.66	SUB TRUST 039141544270 1426.80	ST	Y
17.0000 J P MORGAN CHASE & CO F/K/A - 46625H100 - MINOR = 31001							
SOLD		04/26/2011	766.30				
ACQ	17.0000	09/30/2010	766.30	811.82	SUB TRUST 039141544270 -45.52	ST	Y

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TAX PREPARER 39
TRUST ADMINISTRATOR 405
INVESTMENT OFFICER: 65

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PROPERTY DESCRIPTION	SHARES	DATE	SALES PRICE	COST BASIS	GAIN/LOSS	TERM	NC
15 0000 MCDONALDS CORP - 580135101 - MINOR = 3101							
SOLD		04/26/2011	3463 66		SUB TRUST 039141544270		
ACQ	5 0000	09/07/2010	384 85	378 85	6 00 ST Y		
	10 0000	09/30/2010	3078 81	2977 19	101 62 ST Y		
17 0000 METLIFE INC - 59156R108 - MINOR = 50							
SOLD		04/26/2011	760 08		SUB TRUST 039141544270		
ACQ	17 0000	01/06/2011	760 08	791 54	-31 46 ST Y		
99 0000 ORACLE CORP - 68389X105 - MINOR = 43							
SOLD		04/26/2011	3469 78		SUB TRUST 039141544270		
ACQ	99 0000	09/30/2010	3469 78	2688 05	781 73 ST Y		
12 0000 PEABODY ENERGY CORP - 704549104 - MINOR = 50							
SOLD		04/26/2011	780 17		SUB TRUST 039141544270		
ACQ	12 0000	12/02/2010	780 17	753 76	26 41 ST Y		
18 0000 PRECISION CASTPARTS CORP - 740189105 - MINOR = 43							
SOLD		04/26/2011	2719 61		SUB TRUST 039141544270		
ACQ	18 0000	09/30/2010	2719 61	2343 40	376 21 ST Y		
67 0000 QUALCOMM INC - 747525103 - MINOR = 3101							
SOLD		04/26/2011	3843 34		SUB TRUST 039141544270		
ACQ	67 0000	01/27/2011	3843 34	3657 68	185 66 ST Y		
380 0000 RED HAT INC 00 - 756577102 - MINOR = 43							
SOLD		04/26/2011	17782 36		SUB TRUST 039141544270		
ACQ	121 0000	12/08/2010	5662 28	5795 72	-133 44 ST Y		
	259 0000	12/03/2010	12120 08	12716 90	-96 82 ST Y		
16 0000 RIO TINTO PLC SPN ADR - 767204100 - MINOR = 3161							
SOLD		04/26/2011	1167 64		SUB TRUST 039141544270		
ACQ	16 0000	02/08/2011	1167 64	1221 98	-54 34 ST Y		
7 0000 ST JUDH MFD INC - 790849103 - MINOR = 43							
SOLD		04/26/2011	363 65		SUB TRUST 039141544270		
ACQ	7 0000	04/04/2011	363 65	365 98	-2 33 ST Y		
21 0000 UNITED PARCEL SERV CORP - CL B - 911312106 - MINOR = 3101							
SOLD		04/26/2011	1565 85		SUB TRUST 039141544270		
ACQ	21 0000	03/08/2011	1565 85	1516 20	49 65 ST Y		
18 0000 UNITED TECHNOLOGIES CP - 913017109 - MINOR = 31001							
SOLD		04/26/2011	1577 43		SUB TRUST 039141544270		
ACQ	18 0000	10/14/2010	1577 43	1327 11	250 32 ST Y		
2457 0000 WELLS FARGO & COMPANY (NEW) - 949746101							
SOLD		04/26/2011	70443 29		SUB TRUST 039141544270		
ACQ	1228 0000	12/10/2010	35207 31	37361 41	-2154 10 ST Y		
	575 0000	12/22/2010	16485 51	18152 29	-1666 78 ST Y		
	654 0000	02/09/2011	18750 47	21870 81	-3120 34 ST Y		
180 0000 ANSYS INC COM - 036620105 - MINOR = 43							
SOLD		04/28/2011	9847 97		SUB TRUST 039141551270		
ACQ	45 0000	10/23/2009	2461 99	1914 69	547 30 LT15 Y		
	50 0000	11/04/2010	2735 55	2284 50	451 05 ST Y		
	85 0000	10/23/2009	4650 43	3616 63	1033 80 LT15 Y		
108 0000 BAIDU INC SPD ADR - 056752108 - MINOR = 44							
SOLD		04/28/2011	16184 02		SUB TRUST 039141544270		
ACQ	108 0000	03/23/2011	16184 02	14351 37	1832 65 ST Y		
10 0000 BEACON ROOFING SUPPLY INC - 073685109 - MINOR = 43							
SOLD		04/28/2011	223 99		SUB TRUST 039141551270		
ACQ	10 0000	09/28/2009	223 99	161 19	62 80 LT15 Y		
185 0000 CFPHELD - 15670R107 - MINOR = 43							
SOLD		04/28/2011	5949 48		SUB TRUST 039141551270		
ACQ	185 0000	11/04/2010	5949 48	3962 33	1987 15 ST Y		
5 0000 CHEESECAKE FACTORY INC - 163072101 - MINOR = 43							
SOLD		04/28/2011	148 04		SUB TRUST 039141551270		
ACQ	5 0000	11/04/2010	148 04	148 75	-0 71 ST Y		
5 0000 CONCUR TECHNOLOGIES INC - 206708109 - MINOR = 43							
SOLD		04/28/2011	286 29		SUB TRUST 039141551270		
ACQ	5 0000	11/04/2010	286 29	267 80	18 49 ST Y		
360 0000 EQT CORP - 26884L109 - MINOR = 43							
SOLD		04/28/2011	17638 22		SUB TRUST 039141528270		
ACQ	360 0000	09/29/2009	17638 22	15457 46	2180 76 LT15 Y		
10 0000 GENTEX CORP COM - 371901109 - MINOR = 43							
SOLD		04/28/2011	309 79		SUB TRUST 039141551270		
ACQ	10 0000	11/04/2010	309 79	212 18	97 61 ST Y		
5 0000 IPC THE HOSPITALIST CO INC - 44984A105 - MINOR = 43							
SOLD		04/28/2011	258 54		SUB TRUST 039141551270		
ACQ	5 0000	09/28/2009	258 54	163 18	95 36 LT15 Y		
150 0000 J P MORGAN CHASE & CO F/K/A - 46625H100 - MINOR = 31001							
SOLD		04/28/2011	6832 69		SUB TRUST 039141528270		
ACQ	150 0000	09/30/2010	6832 69	7107 43	-274 74 ST Y		
5 0000 LKQ CORP - 501889208 - MINOR = 43							
SOLD		04/28/2011	126 49		SUB TRUST 039141551270		
ACQ	5 0000	11/04/2010	126 49	111 08	15 41 ST Y		
170 0000 MICROCHIP TECHNOLOGY INC - 595017104 - MINOR = 43							
SOLD		04/28/2011	6897 10		SUB TRUST 039141528270		
ACQ	170 0000	09/30/2010	6897 10	5315 20	1581 90 ST Y		
5 0000 NATIONAL INSTRUMENTS CORP - 636518102 - MINOR = 43							
SOLD		04/28/2011	162 14		SUB TRUST 039141551270		
ACQ	5 0000	11/04/2010	162 14	116 85	45 29 ST Y		
130 0000 ONEOK INC NEW COM - 682680103 - MINOR = 43							
SOLD		04/28/2011	8944 37		SUB TRUST 039141528270		
ACQ	130 0000	10/14/2010	8944 37	6358 65	2585 72 ST Y		

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TRUST ADMINISTRATOR 405
INVESTMENT OFFICER 65

LEGEND F - FEDERAL S - STATE I - INHERITED
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PROPERTY DESCRIPTION	SHARES	DATE	SALES PRICE	COST BASIS	GAIN/LOSS	TERM	NC
5 0000 PORTFOLIO RECOVERY ASSOCIATE - 73640Q105 - MINOR = 43							
SOLD		04/28/2011	436 94		SUB TRUST 039141551270		
ACQ	5 0000	11/04/2010	436 94	341 75	95 19	ST	Y
5 0000 SEMTECH CORP - 816850101 - MINOR = 43							
SOLD		04/28/2011	139 34		SUB TRUST 039141551270		
ACQ	5 0000	11/04/2010	139 34	111 04	28 30	ST	Y
280 0000 SOUTHERN COPPER CORP DFL - 84265V105 - MINOR = 43							
SOLD		04/28/2011	10222 60		SUB TRUST 039141528270		
ACQ	280 0000	09/30/2010	10222 60	9606 10	616 50	SI	Y
5 0000 STRATASYS INC - 862685104 - MINOR = 43							
SOLD		04/28/2011	268 89		SUB TRUST 039141551270		
ACQ	5 0000	09/28/2009	268 89	84 78	184 11	LT15	Y
5 0000 TECHNE CORP - 878377100 - MINOR = 43							
SOLD		04/28/2011	384 74		SUB TRUST 039141551270		
ACQ	5 0000	09/28/2009	384 74	312 18	72 56	LT15	Y
5 0000 ULTIMATE SOFTWARE GROUP INC - 90385D107 - MINOR = 43							
SOLD		04/28/2011	277 49		SUB TRUST 039141551270		
ACQ	5 0000	11/04/2010	277 49	208 55	68 94	ST	Y
210 0000 SEADRILL LIMITED - G7945E105 - MINOR = 44							
SOLD		04/28/2011	7346 49		SUB TRUST 039141528270		
ACQ	210 0000	07/14/2010	7346 49	4544 15	2802 34	SI	Y
5 0000 ARAXIS INC - 002567105 - MINOR = 43							
SOLD		05/02/2011	142 54		SUB TRUST 039141551270		
ACQ	5 0000	12/21/2010	142 54	139 98	2 56	ST	Y
190 0000 AIR LIQUIDE - 009126202 - MINOR = 44							
SOLD		05/02/2011	5627 69		SUB TRUST 039141502270		
ACQ	190 0000	09/30/2010	5627 69	4639 80	987 89	ST	Y
10 0000 ALLSCRIPTS HEALTHCARE SOLUTIONS INC - 01988P108 - MINOR = 43							
SOLD		05/02/2011	216 69		SUB TRUST 039141551270		
ACQ	10 0000	11/04/2010	216 69	191 78	24 91	ST	Y
52 0000 AMAZON COM INC - 023115106 - MINOR = 43							
SOLD		05/02/2011	10335 16		SUB TRUST 039141544270		
ACQ	52 0000	10/05/2010	10335 16	8301 95	2033 21	ST	Y
49 0000 AMERICAN TOWER CORP CL A - 029912201 - MINOR = 43							
SOLD		05/02/2011	2556 23		SUB TRUST 039141544270		
ACQ	49 0000	06/11/2010	2556 23	2155 37	400 86	ST	Y
10 0000 ANGIODYNAMICS INC - 03475V101 - MINOR = 43							
SOLD		05/02/2011	158 39		SUB TRUST 039141551270		
ACQ	10 0000	11/04/2010	158 39	144 84	13 55	ST	Y
5 0000 ANSYS INC COM - 03662Q105 - MINOR = 43							
SOLD		05/02/2011	273 74		SUB TRUST 039141551270		
ACQ	5 0000	10/23/2009	273 74	212 74	61 00	LT15	Y
33 0000 APACHE CORP - 037411105 - MINOR = 31001							
SOLD		05/02/2011	4375 75		SUB TRUST 039141544270		
ACQ	33 0000	03/30/2011	4375 75	4330 15	45 60	ST	Y
24 0000 APPLE COMPUTER INC - 037833100 - MINOR = 50							
SOLD		05/02/2011	8361 08		SUB TRUST 039141544270		
ACQ	24 0000	09/28/2009	8361 08	4435 44	3925 64	LT15	Y
45 0000 BG GROUP PLC - 055434203 - MINOR = 44							
SOLD		05/02/2011	5730 63		SUB TRUST 039141502270		
ACQ	45 0000	09/30/2010	5730 63	3986 55	1744 08	ST	Y
37 0000 BAIDU, INC SPD ADR - 056752108 - MINOR = 44							
SOLD		05/02/2011	5529 29		SUB TRUST 039141544270		
ACQ	14 0000	03/23/2011	2092 16	1860 36	231 80	ST	Y
	23 0000	11/02/2010	3437 13	2521 40	915 73	SI	Y
18 0000 BHP BILLITON LTD 00 - 088606108 - MINOR = 44							
SOLD		05/02/2011	1815 93		SUB TRUST 039141544270		
ACQ	18 0000	02/07/2011	1815 93	1705 06	110 87	SI	Y
70 0000 CSX CORP - 126408103 - MINOR = 31001							
SOLD		05/02/2011	5545 92		SUB TRUST 039141544270		
ACQ	31 0000	03/08/2011	2456 05	2311 67	144 38	ST	Y
	5 0000	04/26/2011	396 14	376 74	19 40	ST	Y
	34 0000	01/26/2011	2693 73	2421 76	271 97	ST	Y
5 0000 CABOT MICROELECTRONICS CORP - 17709P103 - MINOR = 43							
SOLD		05/02/2011	242 04		SUB TRUST 039141551270		
ACQ	5 0000	11/04/2010	242 04	206 45	35 59	ST	Y
7 0000 CASS INFORMATION SYS INC - 14808P109 - MINOR = 43							
SOLD		05/02/2011	275 37		SUB TRUST 039141551270		
ACQ	7 0000	11/04/2010	275 37	247 74	28 13	ST	Y
7 0000 CEPHEID - 15670R107 - MINOR = 43							
SOLD		05/02/2011	225 81		SUB TRUST 039141551270		
ACQ	7 0000	11/04/2010	225 81	149 93	75 88	ST	Y
7 0000 CHEMED CORP NEW - 16359R101 - MINOR = 43							
SOLD		05/02/2011	482 64		SUB TRUST 039141551270		
ACQ	7 0000	11/04/2010	482 64	434 77	47 87	ST	Y
17 0000 CHEVRONTXACO CORP - 166764100							
SOLD		05/02/2011	1854 01		SUB TRUST 039141544270		
ACQ	17 0000	04/26/2011	1854 01	1843 15	10 86	ST	Y
14 0000 CONOCOPHILLIPS - 20825C104 - MINOR = 31000							
SOLD		05/02/2011	1095 13		SUB TRUST 039141544270		
ACQ	14 0000	03/27/2011	1095 13	1083 02	12 11	ST	Y
70 0000 DASSAULT SYS S A SPD ADR - 237545108 - MINOR = 44							
SOLD		05/02/2011	5753 88		SUB TRUST 039141502270		
ACQ	70 0000	09/30/2010	5753 88	5162 50	591 38	ST	Y

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TAX PREPARER 19
TRUST ADMINISTRATOR 405
INVESTMENT OFFICER 65

LEGEND F - FEDERAL S - STATE I - INHERITED
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PROPERTY DESCRIPTION	SHARES	DATE	SALES PRICE	COST BASIS	GAIN/LOSS	TERM	NC
10 0000 DEALERTRACK HDGS INC - 242309102 - MINOR = 43							
SOLD		05/02/2011	219 19		SUB TRUST 039141551270		
ACQ	10 0000	09/28/2009	219.19	196 06	23 13 LT15 Y		
15 0000 DIGI INTL INC COM - 453798102 - MINOR = 43							
SOLD		05/02/2011	174 14		SUB TRUST 039141551270		
ACQ	15 0000	11/04/2010	174.14	153 75	20 39 ST Y		
187 0000 WALT DISNEY CO - 254687106 - MINOR = 5010							
SOLD		05/02/2011	8132 88		SUB TRUST 039141544270		
ACQ	187 0000	03/08/2011	8132 88	8017 26	95 62 ST		
143 0000 DIRECTV COM USDO 01 CLASS 'A' - 25490A101 - MINOR = 43							
SOLD		05/02/2011	6992 52		SUB TRUST 039141544270		
ACQ	143 0000	12/04/2009	6992 52	4625 71	2366 81 LT15 Y		
54 0000 DOM CHEM CO - 260543103 - MINOR = 31001							
SOLD		05/02/2011	2239 51		SUB TRUST 039141544270		
ACQ	54 0000	09/28/2009	2239 51	1390 46	849 05 LT15 Y		
129 0000 DU PONT E I DE NEMOURS & CO - 263534109 - MINOR = 3101							
SOLD		05/02/2011	7281 97		SUB TRUST 039141544270		
ACQ	14 0000	04/26/2011	790.29	775 79	14 50 ST		
	115 0000	04/26/2010	6491 68	4706 34	1785 34 LT15 Y		
142 0000 P M C CORP MASS - 268648102 - MINOR = 31000							
SOLD		05/02/2011	4049 02		SUB TRUST 039141544270		
ACQ	142 0000	04/26/2011	4049 02	4015 97	33 05 ST		
155 0000 EXPRESS SCRIPTS INC - 302182100 - MINOR = 43							
SOLD		05/02/2011	8916 78		SUB TRUST 039141544270		
ACQ	27 0000	07/08/2010	1553 25	1256.97	296 28 ST Y		
	57 0000	04/26/2011	3279 07	3068 94	210 13 ST		
	71 0000	09/28/2009	4084 46	2793 71	1290 75 LT15 Y		
67 0000 EXXON MOBIL CORP - 302316102 - MINOR = 31001							
SOLD		05/02/2011	5869 64		SUB TRUST 039141544270		
ACQ	67 0000	02/23/2011	5869 64	5845 27	24 37 ST		
190 0000 PANUC CORPORATION - 307305102 - MINOR = 44							
SOLD		05/02/2011	5291 39		SUB TRUST 039141502270		
ACQ	190 0000	09/30/2010	5291 39	4047 00	1244 39 ST Y		
189 0000 FORD MOTOR COMPANY - 345370860 - MINOR = 5010							
SOLD		05/02/2011	2939 38		SUB TRUST 039141544270		
ACQ	189 0000	03/05/2010	2939 38	2449 85	489 53 LT15 Y		
7 0000 FORRESTER RESH INC 00 - 346563109 - MINOR = 43							
SOLD		05/02/2011	273 55		SUB TRUST 039141551270		
ACQ	7 0000	11/04/2010	273 55	242 55	31 00 ST Y		
40 0000 FREEPORT MCMORAN COPPER & GOLD - 35671D857 - MINOR = 3101							
SOLD		05/02/2011	2204 15		SUB TRUST 039141544270		
ACQ	40 0000	10/13/2010	2204 15	1973 16	230 99 ST Y		
70 0000 FRESSENIUS MED CARE AG & CO SPD ADK - 358029106 - MINOR = 44							
SOLD		05/02/2011	5473 19		SUB TRUST 039141502270		
ACQ	70 0000	04/27/2011	5473 19	5365 50	107 69 ST		
114 0000 GENERAL MTRS CO - 37045V100 - MINOR = 43							
SOLD		05/02/2011	3682 10		SUB TRUST 039141544270		
ACQ	114 0000	01/11/2011	3682 10	4465 33	-783 23 ST		
29 0000 GOLDMAN SACHS GROUP INC - 38141G104 - MINOR = 31001							
SOLD		05/02/2011	4414 51		SUB TRUST 039141544270		
ACQ	29 0000	12/07/2010	4414 51	4741 09	-326 58 ST Y		
10 0000 GOOGLE INC CL A - 38259P508 - MINOR = 3101							
SOLD		05/02/2011	5477 62		SUB TRUST 039141544270		
ACQ	7 0000	09/28/2009	3799 33	3508 65	290 68 LT15 Y		
	3 0000	09/28/2009	1628 29	1503 71	124 58 LT15 Y		
10 0000 GRAND CANYON ED INC - 38526M106 - MINOR = 43							
SOLD		05/02/2011	141 49		SUB TRUST 039141551270		
ACQ	10 0000	03/22/2010	141 49	259 17	-117 68 LT15 Y		
73 0000 HALLIBURTON CO - 406216101 - MINOR = 50							
SOLD		05/02/2011	3662 36		SUB TRUST 039141544270		
ACQ	73 0000	04/26/2011	3662 36	3709 13	-46 77 ST		
109 0000 HEWLETT PACKARD CO - 428236103 - MINOR = 5010							
SOLD		05/02/2011	4399 16		SUB TRUST 039141544270		
ACQ	109 0000	09/28/2009	4399 16	5157 33	-758 17 LT15 Y		
10 0000 INNERWORKINGS INC - 45773Y105 - MINOR = 43							
SOLD		05/02/2011	89 59		SUB TRUST 039141551270		
ACQ	10 0000	11/04/2010	89 59	65.76	23 83 ST Y		
69 0000 INTERNATIONAL BUSINESS MACHS CORP - 459200101 - MINOR = 31001							
SOLD		05/02/2011	11898 29		SUB TRUST 039141544270		
ACQ	69 0000	09/30/2010	11898 29	9343 34	2554 95 ST Y		
120 0000 J P MORGAN CHASE & CO F/K/A - 46625H100 - MINOR = 31001							
SOLD		05/02/2011	5470 56		SUB TRUST 039141544270		
ACQ	120 0000	09/30/2010	5470 56	5730 50	-259 94 ST Y		
10 0000 LKQ CORP - 501889208 - MINOR = 43							
SOLD		05/02/2011	254 29		SUB TRUST 039141551270		
ACQ	10 0000	11/04/2010	254 29	222 16	32 13 ST Y		
5 0000 MAXIMUS INC 00 - 577933104 - MINOR = 43							
SOLD		05/02/2011	392 69		SUB TRUST 039141551270		
ACQ	5 0000	11/04/2010	392 69	313 50	79 19 ST Y		
37 0000 MCDONALDS CORP - 580135101 - MINOR = 3101							
SOLD		05/02/2011	2907 53		SUB TRUST 039141544270		
ACQ	37 0000	09/30/2010	2907 53	2753 91	153 62 ST Y		
235 0000 METLIFE INC - 59156R108 - MINOR = 50							
SOLD		05/02/2011	10985 16		SUB TRUST 039141544270		
ACQ	235 0000	01/06/2011	10985.16	10941 81	43 35 ST		

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TAX PREPARER 39
TRUST ADMINISTRATION 405
INVESTMENT OFFICER 65

LEGEND: F - FEDERAL S - STATE I - INHERITED
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PROPERTY DESCRIPTION	SQUARES	DATE	SALES PRICE	COST BASIS	CAIN/LOSS	TERM	NC
40 0000 CHEVRONTXACO CORP - 166764100							
SOLD		05/03/2011	4285 51				
ACQ	40 0000	09/30/2010	4285 51	3227 92	SUB TRUST 039141528270		
					1057.59	ST	Y
471 0000 CONOCOPHILLIPS - 20825C104 - MINOR = 31000							
SOLD		05/03/2011	35305 90		SUB TRUST 039141544270		
ACQ	391 0000	03/22/2011	29309 14	30247 09	-937.95	ST	
	80 0000	02/07/2011	5996 76	5789 63	207 13	ST	
140 0000 PACCAR INC - 693718108 - MINOR = 50							
SOLD		05/03/2011	7435 56		SUB TRUST 039141528270		
ACQ	140 0000	09/30/2010	7435.56	6687.22	748 34	ST	Y
471 0000 RIO TINTO PLC SPN ADR - 767204100 - MINOR = 3161							
SOLD		05/03/2011	33006 43		SUB TRUST 039141544270		
ACQ	471 0000	02/08/2011	33006.43	35971 91	-2965 48	ST	
127 0000 AMCOR LTD ARD NEW ADR 00 - 02341H302 - MINOR = 44							
SOLD		05/06/2011	3801 39		SUB TRUST 039141536270		
ACQ	109.0000	09/30/2010	3262.62	2749 24	513 37	ST	Y
	18 0000	06/29/2010	538 78	386 96	151 82	ST	Y
95 0000 AMCOR LTD ARD NEW ADR 00 - 02341H302 - MINOR = 44							
SOLD		05/09/2011	2828 45		SUB TRUST 039141536270		
ACQ	95 0000	06/29/2010	2828 45	2042 78	786 17	ST	Y
139 0000 ROYAL DUTCH SHELL PLC SPD ADR - 780259206 - MINOR = 44							
SOLD		05/10/2011	10202.09		SUB TRUST 039141536270		
ACQ	109 7698	09/30/2010	8056 70	6648 27	1408 48	ST	Y
	9 1568	12/20/2010	672 08		589 03	ST	Y
	6151	09/30/2010	45 15		7 90	ST	Y
	9 4583	03/25/2011	694 20	687 24	6 96	ST	
	10 0000	06/29/2010	733 96	512 09	221 87	ST	Y
30000 0000 TOTAL CAPITAL SA 3 125% 10/02/15 - 89152UAA0 - MINOR = 33							
SOLD		05/11/2011	31205 10		SUB TRUST 039141494270		
ACQ	30000 0000	10/15/2010	31205 10	31760 40	-555 30	ST	Y
371 0000 BHP BILLITON LTD 00 - 088606108 - MINOR = 44							
SOLD		05/12/2011	34625.17		SUB TRUST 039141544270		
ACQ	371 0000	02/07/2011	34625 17	35143 24	-518 07	ST	
214 0000 CONOCOPHILLIPS - 20825C104 - MINOR = 31000							
SOLD		05/12/2011	15268 24		SUB TRUST 039141544270		
ACQ	171 0000	02/07/2011	8632 98	8756 82	-173 84	ST	
	93 0000	01/05/2011	6635 76	6278 46	356 80	ST	
953.0000 TELECOM CORP NEW ZEALAND LTD - 879278208 - MINOR = 44							
SOLD		05/12/2011	8686 14		SUB TRUST 039141536270		
ACQ	713 0000	09/30/2010	1941 39	1611 52	329 87	ST	Y
	740 0000	06/29/2010	6744 75	4826 94	1917 81	ST	Y
152 0000 BAIDU, INC SPD ADR - 056752108 - MINOR = 44							
SOLD		05/13/2011	20046 18		SUB TRUST 039141544270		
ACQ	152 0000	11/02/2010	20046 18	16663 15	3383 03	ST	Y
169 0000 GOLDMAN SACHS GROUP INC - 38141G104 - MINOR = 31001							
SOLD		05/13/2011	23703 48		SUB TRUST 039141514270		
ACQ	91 0000	12/07/2010	12763 41	14877 21	-2113 80	ST	Y
	78 0000	10/20/2010	10940 07	12370.36	-1430 29	ST	Y
331 0000 DU PONT E I DP NEMOURS & CO. - 263534109 - MINOR = 3101							
SOLD		05/16/2011	17487 09		SUB TRUST 039141544270		
ACQ	296 0000	04/26/2010	15638 00	12113 71	3524 29	LT15	Y
	15 0000	04/26/2010	1849.09	1432 36	416 73	LT15	Y
1294 0000 HEWLETT PACKARD CO - 428236103 - MINOR = 5010							
SOLD		05/16/2011	51537 22		SUB TRUST 039141544270		
ACQ	870 0000	09/28/2009	34650 22	41164 05	-6513 83	LT15	Y
	386 0000	09/30/2010	15373 54	16433 41	-1059 87	ST	Y
	38 0000	04/26/2011	1513 46	1533 56	-20 10	ST	
471 0000 J P MORGAN CHASE & CO F/K/A - 46625H100 - MINOR = 31001							
SOLD		05/16/2011	20309 46		SUB TRUST 039141544270		
ACQ	25 0000	04/14/2010	1076 00	1180 57	-102 57	LT15	Y
	245 0000	09/30/2010	10564 37	11699 77	-1135 40	ST	Y
	201 0000	09/28/2009	8667 09	8821 39	-154 30	LT15	Y
312 0000 PEABODY ENERGY CORP - 704549104 - MINOR = 50							
SOLD		05/16/2011	18384 12		SUB TRUST 039141544270		
ACQ	163 0000	09/30/2010	9604 52	8049 51	1555 01	ST	Y
	149 0000	08/02/2010	8779.60	7226 19	1553 41	ST	Y
280.0000 TAIWAN SEMICONDUCTOR-SP ADR - 874039100 - MINOR = 3161							
SOLD		05/18/2011	3790 67		SUB TRUST 039141502270		
ACQ	280 0000	09/29/2009	3790 67	3018 40	772 27	LT15	Y
1033 0000 TAIWAN SEMICONDUCTOR-SP ADR - 874039100 - MINOR = 3161							
SOLD		05/18/2011	13984.90		SUB TRUST 039141502270		
ACQ	753 0000	09/29/2009	10194 22	8117.34	2076 88	LT15	Y
	280 0000	09/29/2009	3790 68	3018 40	772 28	LT15	Y
832 0000 POSTERS GROUP LTD - 350258307 - MINOR = 44							
SOLD		05/23/2011	3771.38		SUB TRUST 039141536270		
ACQ	832 0000	06/29/2010	3771 38	3925 04	-153 66	ST	Y
66 0000 USANA HEALTH SCIENCES INC - 90328M107 - MINOR = 43							
SOLD		05/23/2011	1969 57		SUB TRUST 039141551270		
ACQ	30 0000	09/28/2009	895 26	1045 05	-149 79	LT15	Y
	15 0000	11/04/2010	447 63	669 75	-222 12	ST	Y
	21 0000	09/28/2009	626 68	731 53	-104 85	LT15	Y
65000 0000 U S TREAS NT'S 2 175% 2/28/15 - 912828M88 - MINOR = 18							
SOLD		05/24/2011	67658 37		SUB TRUST 039141494270		
ACQ	65000 0000	09/23/2010	67658 37	68407 43	-749 06	ST	Y

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TRUST ADMINISTRATOR: 405
INVESTMENT OFFICER: 65

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PROPERTY DESCRIPTION	SHARES	DATE	SALES PRICE	COST BASIS	GAIN/LOSS	TERM	NC
921.0000 FOSTERS GROUP LTD - 350258307 - MINOR = 44							
SOLD		05/25/2011	4138 05				
ACQ	927 0000	06/29/2010	4138 05	4373 22			
6667 TREASURY WINE ESTATES LTD - 89465J109 - MINOR = 44							
SOLD		05/27/2011	2 20				
ACQ	6667	05/10/2011	2 20	2 57			
CHANGED 07/26/11 RER PREP NOTE EXISTS							
64 0000 USANA HEALTH SCIENCES INC - 90328M107 - MINOR = 43							
SOLD		05/27/2011	1880 07				
ACQ	64 0000	09/28/2009	1880 07	2229 44			
208 0000 GLAXO WELLCOME PLC SPONSORED ADR - 37733W105 - MINOR = 3161							
SOLD		05/31/2011	9021 84				
ACQ	208 0000	09/30/2010	9021 84	8219 06			
1738 0000 FOSTERS GROUP LTD - 350258307 - MINOR = 44							
SOLD		06/01/2011	7829 88				
ACQ	1738 0000	06/29/2010	7829 88	8199 19			
21000 0000 MERRILL LYNCH & CO 6 1504 4/25/13 - 59018YN56 - MINOR = 30							
SOLD		06/01/2011	22765 89				
ACQ	8000 0000	11/13/2008	8672 72	7777 04			
	13000 0000	11/13/2008	14093 17	12547 98			
1385 0000 GENERAL MTRS CO - 37045V100 - MINOR = 43							
SOLD		06/02/2011	41085.93				
ACQ	859 0000	01/11/2011	25482 18	33646 69			
	526 0000	04/05/2011	15603.75	17181 74			
38.0000 ANSYS INC COM - 03662Q105 - MINOR = 43							
SOLD		06/03/2011	2089 90				
ACQ	15 0000	10/23/2009	824 96	638 23			
	23 0000	09/28/2009	1264 94	862 84			
51 0000 CEPHEID - 15670R107 - MINOR = 43							
SOLD		06/03/2011	1602 99				
ACQ	48 0000	11/04/2010	1508 70	1028 06			
	3 0000	09/28/2009	94 29	41 16			
71 0000 GENTEX CORP COM - 371901109 - MINOR = 43							
SOLD		06/03/2011	1963.66				
ACQ	71 0000	11/04/2010	1963 66	1506 48			
161 0000 TFLFFONICA DE ESPANA SPONSORED - 879382208 - MINOR = 44							
SOLD		06/03/2011	3902 56				
ACQ	161 0000	09/30/2010	3902 56	3978 64			
68 0000 TOTAL S A SPONSORED ADR - 89151E109 - MINOR = 44							
SOLD		06/03/2011	3805 20				
ACQ	68 0000	10/02/2009	3805 20	3895 61			
1165 0000 TREASURY WINE ESTATES LTD - 89465J109 - MINOR = 44							
SOLD		06/03/2011	3961 00				
ACQ	1165 0000	05/10/2011	3961 00	4485 25			
CHANGED 07/26/11 RER PREP NOTE EXISTS							
128 0000 UNILEVER PLC SPNSRD ADR NEW - 904767704 - MINOR = 44							
SOLD		06/03/2011	4159 92				
ACQ	128 0000	09/30/2010	4159 92	3721 13			
39 0000 ANSYS INC COM - 03662Q105 - MINOR = 43							
SOLD		06/06/2011	2118 62				
ACQ	39 0000	09/28/2009	2118 62	1463 08			
37 0000 CEPHEID - 15670R107 - MINOR = 43							
SOLD		06/06/2011	1175.70				
ACQ	37 0000	09/28/2009	1175 70	507 60			
69 0000 GENTEX CORP COM - 371901109 - MINOR = 43							
SOLD		06/06/2011	1873 72				
ACQ	69 0000	11/04/2010	1873 72	1464 04			
343 0000 PEABODY ENERGY CORP - 704549104 - MINOR = 50							
SOLD		06/06/2011	19938 27				
ACQ	343 0000	08/07/2010	19938 27	16634 77			
58 0000 ANSYS INC COM - 03662Q105 - MINOR = 43							
SOLD		06/07/2011	3115.04				
ACQ	58 0000	09/28/2009	3115 04	2175 86			
308 0000 GENTEX CORP COM - 371901109 - MINOR = 43							
SOLD		06/07/2011	8211 67				
ACQ	20 0000	11/04/2010	533 23	424 36			
	288 0000	09/28/2009	7678 44	4123.64			
43 0000 CEPHEID - 15670R107 - MINOR = 43							
SOLD		06/08/2011	1335 27				
ACQ	43 0000	09/28/2009	1335.27	589 91			
75 0000 ANSYS INC COM - 03662Q105 - MINOR = 43							
SOLD		06/09/2011	3922 50				
ACQ	25 0000	09/28/2009	1307 50	937 87			
	50 0000	09/28/2009	2615 00	1875 74			
154 0000 CEPHEID - 15670R107 - MINOR = 43							
SOLD		06/09/2011	4856 74				
ACQ	154 0000	09/28/2009	4856 74	2112 69			
40 0000 ONBOK INC NEW COM - 682680103 - MINOR = 43							
SOLD		06/09/2011	2764 14				
ACQ	40 0000	09/30/2010	2764 14	1793 60			
1100 0000 DARLING INFL INC - 237266101 - MINOR = 43							
SOLD		06/10/2011	20180 54				
ACQ	185 0000	04/21/2010	3394.00	1783 96			
	136 0000	12/14/2009	2495 05	981 14			
	89 0000	12/17/2009	1632 79	638 80			
	10 0000	01/05/2010	183 46	89.47			
	540 0000	09/30/2010	9906 81	4588 92			

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TRUST ADMINISTRATOR: 405
INVESTMENT OFFICER: 65

LEGEND: F - FEDERAL S - STATE I - INHERITED
E - EXEMPT FROM STATE U - ACQ COST UNKNOWN

PROPERTY DESCRIPTION	SHARES	DATE	SALES PRICE	COST BASIS	GAIN/LOSS	TERM	NC
140 0000	12/17/2009	2568.43	1004.85	1563.58	LT15	Y	
422.0000 PEABODY ENERGY CORP - 704549104 - MINOR = 50							
SOLD	06/10/2011	23636.13			SUB TRUST 039141544270		
ACQ	10 0000	08/02/2010	1680.29	1454.94	225.35	ST	Y
	111 0000	09/01/2010	17419.05	13943.53	3475.52	ST	Y
	81 0000	06/24/2010	4536.79	3433.61	1103.18	ST	Y
749 0000 LOGITECH INTERNATIONAL S.A - H50430232 - MINOR = 44							
SOLD	06/14/2011	9000.70			SUB TRUST 039141502270		
ACQ	749.0000	08/10/2010	9000.70	12238.14	-3237.44	ST	Y
671.0000 FREEPORT MCMORAN COPPER & GOLD - 35671D857 - MINOR = 3101							
SOLD	06/15/2011	32946.60			SUB TRUST 039141544270		
ACQ	269.0000	10/13/2010	13208.10	13269.47	-61.37	ST	Y
	402 0000	10/21/2010	19738.50	19440.42	298.08	ST	Y
665 0000 SLM CORP - 78442P106 - MINOR = 43							
SOLD	06/16/2011	10533.99			SUB TRUST 039141510270		
ACQ	460 0000	09/28/2009	7286.67	4004.07	3282.60	LT15	Y
	205.0000	09/28/2009	3247.32	1784.42	1462.90	LT15	Y
315 0000 RED HAT INC 00 - 756577102 - MINOR = 43							
SOLD	06/17/2011	13000.87			SUB TRUST 039141544270		
ACQ	55 0000	12/03/2010	2269.99	2594.32	-324.33	ST	Y
	260 0000	11/02/2010	10730.88	11215.54	-484.66	ST	Y
3009 0000 SHAW COMMUNICATIONS INC-B - 82028K200 - MINOR = 44							
SOLD	06/20/2011	62577.26			SUB TRUST 039141528270		
ACQ	2279.0000	10/08/2009	47395.67	43247.22	4148.45	LT15	Y
	400 0000	09/30/2010	8318.68	8787.20	-468.52	ST	Y
	310.0000	04/28/2011	6862.91	6876.51	-13.60	ST	Y
34 0000 GOOGLE INC CL A - 38259P508 - MINOR = 3101							
SOLD	06/21/2011	16610.94			SUB TRUST 039141544270		
ACQ	34 0000	09/28/2009	16610.94	17041.99	-431.05	LT15	Y
534 0000 TELECOM CORP NEW ZEALAND LTD - 879278208 - MINOR = 44							
SOLD	06/23/2011	5331.13			SUB TRUST 039141536270		
ACQ	534.0000	06/29/2010	5331.13	3483.23	1847.90	ST	Y
405 0000 SOUTHERN UN CO NEW - 844030106 - MINOR = 43							
SOLD	06/24/2011	16063.89			SUB TRUST 039141510270		
ACQ	135 0000	05/20/2010	5354.63	2808.71	2545.92	LT15	Y
	270 0000	09/28/2009	10709.26	5596.56	5112.70	LT15	Y
410 0000 SOUTHERN UN CO NEW - 844030106 - MINOR = 43							
SOLD	06/24/2011	16262.21			SUB TRUST 039141510270		
ACQ	215 0000	09/28/2009	8527.74	4456.52	4071.22	LT15	Y
	195 0000	09/28/2009	7734.47	4041.96	3692.51	LT15	Y
160 0000 UNILEVER PLC SPNSKD ADR NEW - 904767704 - MINOR = 44							
SOLD	06/27/2011	5095.90			SUB TRUST 039141536270		
ACQ	160 0000	09/30/2010	5095.90	4651.41	444.49	ST	Y
7061 SANOFI - 80105N105 - MINOR = 44							
SOLD	06/29/2011	26.30			SUB TRUST 039141536270		
ACQ	7061	10/02/2009	26.30	25.66	0.64	LT15	Y
2609 BP AMOCO PLC-SPONS ADR - 055622104							
SOLD	07/01/2011	11.28			SUB TRUST 039141536270		
ACQ	2609	05/10/2011	11.28	11.71	-0.43	ST	Y
7385 ROYAL DUTCH SHELL PLC SPD ADR - 780259206 - MINOR = 44							
SOLD	07/01/2011	50.56			SUB TRUST 039141536270		
ACQ	7356	06/29/2010	50.36	37.67	12.69	LT15	Y
	0029	06/29/2010	0.20	0.15	0.05	LT15	Y
26000 0000 U S TREASURY NOTES 4 250% 8/15/14 - 912828CT5 - MINOR = 18							
SOLD	07/06/2011	28770.64			SUB TRUST 039141494270		
ACQ	10000.0000	09/18/2009	11065.63	10880.47	185.16	LT15	Y
	16000 0000	09/18/2009	17705.01	17408.75	296.26	LT15	Y
1176 0000 FORD MOTOR COMPANY - 345370860 - MINOR = 5010							
SOLD	07/07/2011	16479.66			SUB TRUST 039141544270		
ACQ	94.0000	03/05/2010	1317.25	1218.45	98.80	LT15	Y
	804 0000	09/30/2010	11266.71	9938.40	1328.31	ST	Y
	278 0000	03/01/2010	3895.70	3424.74	470.96	LT15	Y
5441 UNITED OVERSEAS BK LTDADR - 911271302 - MINOR = 44							
SOLD	07/07/2011	17.44			SUB TRUST 039141536270		
ACQ	.5441	09/30/2010	17.44	15.20	2.24	ST	Y
268 0000 TELVENT GIT SA - E90215109 - MINOR = 44							
SOLD	07/07/2011	10680.07			SUB TRUST 039141551270		
ACQ	220 0000	10/23/2009	8767.22	6723.75	2043.47	LT15	Y
	48.0000	10/23/2009	1912.85	1467.00	445.85	LT15	Y
82 0000 TELVENT GIT SA - E90215109 - MINOR = 44							
SOLD	07/08/2011	3266.84			SUB TRUST 039141551270		
ACQ	37 0000	10/23/2009	1474.06	1130.81	343.25	LT15	Y
	45 0000	11/04/2010	1792.78	1152.00	640.78	ST	Y
2808 SOCIETE GENERALE FRANCE ADR - 833641109 - MINOR = 44							
SOLD	07/14/2011	2.85			SUB TRUST 039141536270		
ACQ	2808	07/08/2011	2.85	3.09	-0.24	ST	Y
CHANGED 12/19/11 RER PREP NOTE EXISTS							
8901 SOCIETE GENERALE FRANCE ADR - 833641109 - MINOR = 44							
SOLD	11/04/2011	4.30			SUB TRUST 039141536270		
ACQ	8901	11/01/2011	4.30	0.00	4.30	ST	Y
TOTALS			1350985.28	1045666.75			

Line 11 (990-PF) - Other Income

		-180	-180	0
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income
1	OTHER INC FROM PARTNERSHIP	-180	-180	
2			0	
3			0	
4			0	
5			0	
6			0	
7			0	
8			0	
9			0	
10			0	

Line 16a (990-PF) - Legal Fees

		10,445	0	0	10,445
	Name of Organization or Person Providing Service	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes (Cash Basis Only)
1	LEGAL FEES	10,445			10,445
2					
3					
4					
5					
6					
7					
8					
9					
10					

Line 18 (990-PF) - Taxes

		41,197	39,237	0	0
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	REAL ESTATE TAXES	29,373	29,373		
2	FOREIGN TAXES	9,864	9,864		
3	FEDERAL ESTIMATES	1,960			
4					
5					
6					
7					
8					
9					
10					

Line 23 (990-PF) - Other Expenses

		36,165	19,223	0	16,942
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	ADR FEES	2,278	2,278		
2	MANAGEMENT FEES	31,557	15,779		15,778
3	INVESTMENT EXP- INTEREST	72	36		36
4	REAL ESTATE FEE	125	63		62
5	OTHER MISC EXP	480	240		240
6	PARTNERSHIP EXPENSES	1,653	827		826
7					
8					
9					

Part II, Line 13 (990-PF) - Investments - Other

	Item or Category	Basis of Valuation	Book Value Beg. of Year	Book Value End of Year	FMV End of Year
1	PRIOR YEAR				
2	SEE ATTACHED		10,938,871	17,069,626	17,073,793
3					
4					
5					
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Part III (990-PF) - Changes in Net Assets or Fund Balances**Line 3 - Other increases not included in Part III, Line 2**

1	PARTNERSHIP INCOME ADJSUTMENT	1	7,036
2	BALANCE OF ESCROW ACCOUNT	2	15,414
3	SECURITIES CONTRIBUTED IN 2011-DEPOSTIED TO ACCOUNT IN ERROR- REVERSED IN 2012	3	200,000
4	FMV TO COST ADJUSTMENT FOR CONTRIBUTIONS	4	547,945
5	Total	5	770,395

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

1	CHUBB AND SON	1	2,583
2	COST BASIS ADJUSTMENT	2	374,520
3	Total	3	377,103

Long Term CG Distributions										Amount							
Short Term CG Distributions										1,856	0						
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	0	8,652,785	631,324	0	631,324
1	IBERDROLA SA SPON ADR	450737101		6/29/2010	9/7/2011	15,822	0	13,602	2,220			0					
2	IBERDROLA SA SPON ADR	450737101		1/6/2011	9/21/2011	778	0	1	777			0					
3	IBERDROLA SA SPON ADR	450737101		9/30/2010	9/21/2011	4,015	0	4,552	-537			0					
4	IBERDROLA SA SPON ADR	450737101		6/29/2010	9/21/2011	7,736	0	6,467	1,269			0					
5	IBERDROLA SA SPON ADR	450737101		1/6/2011	11/29/2011	200	0	0	200			0					
6	IBERDROLA SA SPON ADR	450737101		6/29/2010	11/29/2011	5,026	0	4,470	556			0					
7	IBERIABANK CORP	450828108		9/28/2009	8/11/2011	7,201	0	7,063	138			0					
8	IBERIABANK CORP	450828108		9/30/2010	8/24/2011	3,884	0	4,260	-376			0					
9	IBERDROLA SA SPON ADR	450737101		9/30/2010	8/11/2011	1,363	0	1,474	-111			0					
10	IBERDROLA SA SPON ADR	450737101		6/29/2010	8/11/2011	8,149	0	6,501	1,648			0					
11	IBERIABANK CORP	450828108		2/1/2011	8/24/2011	3,061	0	3,849	-788			0					
12	IBERIABANK CORP	450828108		9/28/2009	8/24/2011	6,853	0	6,835	18			0					
13	IBERIABANK CORP	450828108		2/1/2011	11/29/2011	285	0	345	-60			0					
14	IBERIABANK CORP	450828108		9/28/2009	11/29/2011	4,329	0	4,329	178			0					
15	ICIJ BK LTD ADR	45104G104		5/17/2010	8/15/2011	2,406	0	2,240	166			0					
16	TOYOTA MTR CORP	892331307		9/30/2010	8/23/2011	3,239	0	3,204	35			0					
17	TOYOTA MTR CORP	892331307		6/29/2010	8/23/2011	19,266	0	20,558	-1,292			0					
18	TOYOTA MTR CORP	892331307		5/14/2010	11/29/2011	4,169	0	5,110	-941			0					
19	TURKIYE GARANTI BANKASI A S SPON	900148701		3/9/2011	9/7/2011	7,532	0	9,595	-2,063			0					
20	TURKIYE GARANTI BANKASI A S SPON	900148701		11/23/2010	9/7/2011	8,401	0	13,340	-4,939			0					
21	TURKIYE GARANTI BANKASI A S SPON	900148701		3/9/2011	11/29/2011	2,986	0	4,428	-1,442			0					
22	TURKIYE GARANTI BANKASI A S SPON	900148701		11/23/2010	11/29/2011	2,549	0	4,711	-2,162			0					
23	TWO HARBORS INVESTMENT CORP CC90187B101			4/8/2011	1/18/2011	7,233	0	7,996	-763			0					
24	TWO HARBORS INVESTMENT CORP CC90187B101			4/11/2011	1/18/2011	2,405	0	2,665	-260			0					
25	TWO HARBORS INVESTMENT CORP CC90187B101			3/14/2011	1/18/2011	8,417	0	9,510	-1,093			0					
26	TWO HARBORS INVESTMENT CORP CC90187B101			4/8/2011	11/30/2011	1,730	0	1,902	-172			0					
27	TWO HARBORS INVESTMENT CORP CC90187B101			4/11/2011	11/30/2011	558	0	615	-57			0					
28	TWO HARBORS INVESTMENT CORP CC90187B101			3/14/2011	11/30/2011	1,720	0	1,933	-213			0					
29	US BANCORP DEL NEW	902973304		9/30/2010	8/12/2011	6,187	0	6,030	157			0					
30	US BANCORP DEL NEW	902973304		11/3/2011	8/12/2011	2,263	0	2,750	-487			0					
31	US BANCORP DEL NEW	902973304		11/20/2009	8/12/2011	13,128	0	13,786	-658			0					
32	US BANCORP DEL NEW	902973304		9/30/2010	9/7/2011	11,962	0	11,695	267			0					
33	US BANCORP DEL NEW	902973304		1/13/2011	9/7/2011	4,376	0	5,334	-958			0					
34	US BANCORP DEL NEW	902973304		11/20/2009	9/7/2011	25,383	0	26,736	-1,353			0					
35	U S G CORP	903293405		11/9/2010	8/11/2011	3,835	0	6,484	-2,649			0					
36	U S G CORP	903293405		11/11/2010	8/11/2011	2,156	0	3,754	-1,598			0					
37	U S G CORP	903293405		11/22/2010	8/23/2011	3,270	0	5,898	-2,628			0					
38	U S G CORP	903293405		11/23/2010	8/23/2011	2,149	0	3,891	-1,742			0					
39	U S G CORP	903293405		11/12/2010	8/23/2011	2,960	0	5,916	-2,956			0					
40	U S G CORP	903293405		11/9/2010	8/23/2011	1,424	0	2,853	-1,429			0					
41	ULTA SALON COSMETCS & FRAGRANC	90384S303		8/12/2011	9/15/2011	1,750	0	1,492	258			0					
42	ULTIMATE SOFTWARE GROUP INC	90385D107		11/4/2010	8/11/2011	1,301	0	1,133	168			0					
43	ULTIMATE SOFTWARE GROUP INC	90385D107		9/28/2009	8/11/2011	8,947	0	5,372	3,575			0					
44	ULTIMATE SOFTWARE GROUP INC	90385D107		9/28/2009	12/1/2011	10,302	0	4,457	5,845			0					
45	ULTIMATE SOFTWARE GROUP INC	90385D107		9/28/2009	12/1/2011	24,138	0	10,443	13,695			0					
46	ULTIMATE SOFTWARE GROUP INC	90385D107		11/4/2010	12/1/2011	3,511	0	2,203	1,308			0					
47	UNICHARM CORP	90460M105		8/19/2010	8/15/2011	330	0	288	42			0					
48	UNICHARM CORP	90460M105		8/20/2010	8/15/2011	1,936	0	1,698	238			0					
49	UNICHARM CORP	90460M105		8/20/2010	8/15/2011	370	0	325	45			0					
50	AFLAC INCORPORATED	001055102		6/30/2011	9/7/2011	6,100	0	8,087	-1,987			0					
51	AFLAC INCORPORATED	001055102		9/29/2010	9/7/2011	25,687	0	31,037	-5,350			0					
52	AFLAC INCORPORATED	001055102		6/30/2011	11/29/2011	2,128	0	2,443	-315			0					
53	AFLAC INCORPORATED	001055102		9/29/2009	11/29/2011	5,648	0	5,909	-261			0					
54	AT&T INC	00206R102		9/29/2009	8/11/2011	29,218	0	28,404	814			0					
55	ABAXIS INC	002567105		9/28/2009	8/11/2011	4,151	0	5,171	-1,020			0					
56	ABAXIS INC	002567105		9/28/2009	8/23/2011	3,888	0	4,784	-896			0					
57	ABAXIS INC	002567105		11/4/2010	8/23/2011	1,124	0	1,248	-124			0					
58	ABAXIS INC	002567105		12/21/2010	8/23/2011	3,124	0	3,891	-767			0					

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

Amount																
1,856																
0																
Long Term CG Distributions																
Short Term CG Distributions																
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	0	Gains Minus Excess of FMV Over Adjusted Basis or Losses	631,324
59	ABAXIS INC	002567105		12/21/2010	11/29/2011		612	0	672	-60			0	0	-60	631,324
60	ABAXIS INC	002567105		9/28/2009	11/29/2011		2,806	0	3,042	-236			0	0	-236	
61	ACME PACKET INC	004764106		9/27/2011	10/21/2011		5,214	0	8,014	-2,800			0	0	-2,800	
62	ACME PACKET INC	004764106		8/11/2011	10/21/2011		13,979	0	23,330	-9,351			0	0	-9,351	
63	ACME PACKET INC	004764106		10/5/2011	10/21/2011		5,654	0	6,780	-1,126			0	0	-1,126	
64	ADMIRAL GROUP ADR	007192107		12/1/2011	9/7/2011		3,998	0	4,863	-865			0	0	-865	
65	ADMIRAL GROUP ADR	007192107		12/1/2011	9/7/2011		3,614	0	4,397	-783			0	0	-783	
66	ADMIRAL GROUP ADR	007192107		12/1/2011	11/4/2011		2,422	0	3,418	-996			0	0	-996	
67	ADMIRAL GROUP ADR	007192107		12/1/2011	11/4/2011		2,679	0	3,781	-1,102			0	0	-1,102	
68	ADMIRAL GROUP ADR	007192107		12/1/2011	11/29/2011		1,101	0	2,088	-987			0	0	-987	
69	ADMIRAL GROUP ADR	007192107		12/5/2011	11/29/2011		226	0	423	-197			0	0	-197	
70	ADMIRAL GROUP ADR	007192107		12/4/2011	11/29/2011		1,243	0	2,355	-1,112			0	0	-1,112	
71	AIR LIQUIDE	009126202		9/30/2010	11/8/2011		4,276	0	4,165	111			0	0	111	
72	AIR LIQUIDE	009126202		9/29/2009	11/8/2011		26,434	0	23,343	3,091			0	0	3,091	
73	AIR LIQUIDE	009126202		9/29/2009	11/29/2011		12,949	0	11,985	964			0	0	964	
74	ALBANY INTL CORP NEW CLASS A	012348108		6/30/2010	8/11/2011		7,852	0	7,377	475			0	0	475	
75	ALBANY INTL CORP NEW CLASS A	012348108		9/30/2010	8/11/2011		1,473	0	1,437	36			0	0	36	
76	ALBANY INTL CORP NEW CLASS A	012348108		6/30/2010	11/8/2011		18,100	0	14,302	3,798			0	0	3,798	
77	ALBANY INTL CORP NEW CLASS A	012348108		9/30/2010	11/8/2011		3,395	0	2,786	609			0	0	609	
78	ALBANY INTL CORP NEW CLASS A	012348108		6/30/2010	11/29/2011		6,625	0	5,440	1,185			0	0	1,185	
79	AFLAC INCORPORATED	001055102		6/30/2011	8/12/2011		3,351	0	4,174	-823			0	0	-823	
80	AFLAC INCORPORATED	001055102		9/29/2010	8/12/2011		14,111	0	16,020	-1,909			0	0	-1,909	
81	ALEXION PHARMACEUTICALS INC	015351109		8/11/2011	10/5/2011		2,473	0	2,021	452			0	0	452	
82	ALEXION PHARMACEUTICALS INC	015351109		11/29/2011	12/5/2011		2,434	0	2,438	-4			0	0	-4	
83	ALLEGHENY TECHNOLOGIES INC	01741R102		8/12/2011	8/26/2011		9,096	0	9,629	-533			0	0	-533	
84	ALLERGAN INC	018490102		8/11/2011	9/27/2011		4,005	0	3,423	582			0	0	582	
85	ALLERGAN INC	018490102		9/26/2011	11/28/2011		1,865	0	1,892	-27			0	0	-27	
86	ALLERGAN INC	018490102		9/27/2011	11/28/2011		1,135	0	1,184	-49			0	0	-49	
87	ALLERGAN INC	018490102		9/23/2011	11/28/2011		1,865	0	1,885	-20			0	0	-20	
88	ALLERGAN INC	018490102		11/29/2011	12/5/2011		4,201	0	4,066	135			0	0	135	
89	ALLIANZ SE ADS	018805101		9/30/2010	9/7/2011		3,567	0	4,429	-862			0	0	-862	
90	ALLIANZ SE ADS	018805101		7/20/2010	9/7/2011		2,327	0	2,806	-479			0	0	-479	
91	ALLIANZ SE ADS	018805101		9/29/2009	9/7/2011		10,168	0	13,587	-3,419			0	0	-3,419	
92	JGC CORP ADR	466140100		5/10/2011	9/21/2011		5,189	0	4,686	503			0	0	503	
93	JGC CORP ADR	466140100		5/10/2011	11/28/2011		3,406	0	3,540	-134			0	0	-134	
94	J P MORGAN CHASE & CO	46625H100		11/5/2009	8/11/2011		5,166	0	6,267	-1,101			0	0	-1,101	
95	J P MORGAN CHASE & CO	46625H100		9/29/2009	8/11/2011		32,098	0	39,226	-7,128			0	0	-7,128	
96	J P MORGAN CHASE & CO	46625H100		9/30/2010	9/7/2011		6,571	0	9,003	-2,432			0	0	-2,432	
97	J P MORGAN CHASE & CO	46625H100		11/1/2010	9/7/2011		9,856	0	12,454	-2,598			0	0	-2,598	
98	J P MORGAN CHASE & CO	46625H100		11/5/2009	9/7/2011		6,052	0	7,779	-1,727			0	0	-1,727	
99	J P MORGAN CHASE & CO	46625H100		9/28/2009	9/7/2011		45,685	0	57,975	-12,290			0	0	-12,290	
100	J P MORGAN CHASE & CO	46625H100		8/24/2011	11/28/2011		3,076	0	3,651	-575			0	0	-575	
101	J P MORGAN CHASE & CO	46625H100		8/15/2011	11/28/2011		1,006	0	1,250	-244			0	0	-244	
102	J P MORGAN CHASE & CO	46625H100		8/29/2011	11/28/2011		917	0	1,158	-241			0	0	-241	
103	J P MORGAN CHASE & CO	46625H100		9/28/2009	11/28/2011		3,253	0	4,828	-1,575			0	0	-1,575	
104	AMERICAN EXPRESS CO	025816109		6/16/2011	11/28/2011		1,514	0	1,589	-75			0	0	-75	
105	AMERICAN EXPRESS CO	025816109		5/24/2011	11/28/2011		2,662	0	2,937	-275			0	0	-275	
106	AMERICAN ST WATER CO HLDG	029899101		9/28/2009	8/11/2011		6,190	0	6,587	-397			0	0	-397	
107	AMERICAN ST WATER CO HLDG	029899101		9/28/2009	9/7/2011		9,590	0	10,242	-652			0	0	-652	
108	AMERICAN ST WATER CO HLDG	029899101		9/30/2010	9/7/2011		2,372	0	2,518	-146			0	0	-146	
109	AMERICAN ST WATER CO HLDG	029899101		9/28/2009	11/29/2011		3,760	0	3,981	-221			0	0	-221	
110	AMERICAN TOWER CORP CL A	029912201		6/11/2010	8/11/2011		11,249	0	9,844	1,405			0	0	1,405	
111	AMERISOURCEBERGEN CORPORATION	03073E105		12/7/2011	8/12/2011		22,088	0	21,373	715			0	0	715	
112	AMERISOURCEBERGEN CORPORATION	03073E105		3/28/2011	8/12/2011		3,911	0	4,019	-108			0	0	-108	
113	ALLIANZ SE ADS	018805101		7/20/2010	11/29/2011		6,921	0	8,568	-1,647			0	0	-1,647	
114	ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108		9/28/2009	8/11/2011		4,912	0	6,235	-1,323			0	0	-1,323	
115	AMERISOURCEBERGEN CORPORATION	03073E105		3/28/2011	11/28/2011		7,269	0	7,790	-521			0	0	-521	
116	AMERISOURCEBERGEN CORPORATION	03073E105		12/7/2011	11/28/2011		41,056	0	41,427	-371			0	0	-371	

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

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Long Term CG Distributions	Amount												
	Short Term CG Distributions	1,856												
		0												
117	AMERISOURCEBERGEN CORPORATION	03073E105		1/27/2011	11/28/2011		8,933	0	9,014	-81			0	631,324
118	AMERISOURCEBERGEN CORPORATION	03073E105		3/28/2011	11/28/2011		1,611	0	1,726	-115			0	-115
119	KONINKLIKE AHOOLD ADR	500467402		11/16/2010	9/7/2011		1,542	0	1,825	-283			0	-283
120	KONINKLIKE AHOOLD ADR	500467402		11/3/2010	9/7/2011		1,145	0	1,400	-255			0	-255
121	UNITED TECHNOLOGIES CORP	913017109		9/28/2009	11/29/2011		37,378	0	31,645	5,733			0	5,733
122	UNITED TECHNOLOGIES CORP	913017109		9/28/2009	11/29/2011		7,622	0	6,893	729			0	729
123	UNITED TECHNOLOGIES CORP	913017109		9/30/2010	11/29/2011		4,544	0	4,485	59			0	59
124	ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108		11/4/2010	8/23/2011		1,856	0	2,301	-445			0	-445
125	ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108		9/28/2009	8/23/2011		7,998	0	9,827	-1,829			0	-1,829
126	ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108		9/28/2009	11/29/2011		4,448	0	4,372	76			0	76
127	AMAZON COM INC	023135106		10/5/2010	10/6/2011		1,758	0	1,277	481			0	481
128	AMAZON COM INC	023135106		9/30/2010	10/6/2011		2,418	0	1,685	733			0	733
129	AMAZON COM INC	023135106		8/10/2011	11/28/2011		1,355	0	1,383	-28			0	-28
130	AMAZON COM INC	023135106		9/14/2011	11/28/2011		581	0	667	-86			0	-86
131	AMAZON COM INC	023135106		9/22/2010	11/28/2011		6,583	0	5,176	1,407			0	1,407
132	AMAZON COM INC	023135106		6/24/2011	11/28/2011		1,742	0	1,740	2			0	2
133	AMAZON COM INC	023135106		8/30/2011	11/28/2011		968	0	1,041	-73			0	-73
134	AMAZON COM INC	023135106		9/30/2010	11/28/2011		63,696	0	50,403	13,293			0	13,293
135	AMCOR LTD ADR NEW	02341R302		6/29/2010	8/11/2011		3,498	0	2,859	639			0	639
136	AMCOR LTD ADR NEW	02341R302		6/29/2010	11/29/2011		2,522	0	1,870	652			0	652
137	AMCOR LTD ADR NEW	02341R302		6/29/2010	11/29/2011		11,944	0	8,857	3,087			0	3,087
138	AMERICA MOVIL S A DE C V ADR SER L	02364W105		9/29/2009	8/15/2011		2,151	0	1,992	159			0	159
139	AMERICA MOVIL S A DE C V ADR SER L	02364W105		9/30/2010	9/7/2011		3,052	0	3,285	-233			0	-233
140	AMERICA MOVIL S A DE C V ADR SER L	02364W105		9/29/2009	9/7/2011		15,841	0	14,235	1,606			0	1,606
141	AMERICAN EXPRESS CO	025816109		9/29/2009	11/29/2011		7,556	0	7,061	495			0	495
142	AMERICAN EXPRESS CO	025816109		6/16/2011	8/12/2011		5,693	0	6,025	-332			0	-332
143	AMERICAN EXPRESS CO	025816109		6/22/2011	8/12/2011		4,904	0	5,390	-486			0	-486
144	AMERICAN EXPRESS CO	025816109		5/24/2011	8/12/2011		10,689	0	11,903	-1,214			0	-1,214
145	AMERICAN EXPRESS CO	025816109		6/22/2011	9/7/2011		10,269	0	10,457	-188			0	-188
146	AMERICAN EXPRESS CO	025816109		5/24/2011	9/7/2011		22,384	0	23,094	-710			0	-710
147	AMERICAN EXPRESS CO	025816109		6/16/2011	9/7/2011		11,921	0	11,690	231			0	231
148	AMERICAN EXPRESS CO	025816109		6/22/2011	11/28/2011		1,239	0	1,350	-111			0	-111
149	ICICI BK LTD ADR	45104G104		9/30/2010	8/23/2011		5,491	0	7,354	-1,863			0	-1,863
150	ICICI BK LTD ADR	45104G104		5/17/2010	8/23/2011		14,606	0	15,702	-1,096			0	-1,096
151	ICICI BK LTD ADR	45104G104		9/28/2009	11/29/2011		5,227	0	7,485	-2,258			0	-2,258
152	IMPERIAL OIL LTD NEW	453038408		9/28/2009	11/29/2011		13,105	0	11,787	1,318			0	1,318
153	IMPERIAL OIL LTD NEW	453038408		9/28/2009	11/29/2011		6,072	0	5,647	425			0	425
154	ING GROEP N V SPONSORED ADR	456837103		9/30/2010	8/11/2011		829	0	1,017	-188			0	-188
155	ING GROEP N V SPONSORED ADR	456837103		6/29/2010	8/11/2011		4,955	0	4,450	505			0	505
156	ING GROEP N V SPONSORED ADR	456837103		9/30/2010	8/23/2011		2,343	0	3,136	-793			0	-793
157	ING GROEP N V SPONSORED ADR	456837103		6/29/2010	8/23/2011		14,014	0	13,725	289			0	289
158	ING GROEP N V SPONSORED ADR	456837103		6/29/2010	11/29/2011		3,593	0	3,772	-179			0	-179
159	INNERWORKINGS INC	45773Y105		10/23/2009	8/11/2011		3,447	0	2,319	1,128			0	1,128
160	INNERWORKINGS INC	45773Y105		10/23/2009	8/23/2011		5,238	0	3,638	1,600			0	1,600
161	INNERWORKINGS INC	45773Y105		11/4/2010	8/23/2011		1,230	0	1,151	79			0	79
162	INNERWORKINGS INC	45773Y105		10/22/2009	11/29/2011		2,884	0	1,645	1,239			0	1,239
163	INTEL CORP	458140100		10/5/2011	11/28/2011		1,289	0	1,199	90			0	90
164	INTEL CORP	458140100		9/27/2011	11/28/2011		2,601	0	2,535	66			0	66
165	IBM	459200101		6/23/2010	8/11/2011		77,044	0	57,500	19,544			0	19,544
166	INTERNATIONAL PWR PLC ADR	46018M104		8/11/2011	8/30/2011		6,078	0	5,386	692			0	692
167	INTERNATIONAL PWR PLC ADR	46018M104		8/23/2010	8/30/2011		5,438	0	5,156	282			0	282
168	ION GEOPHYSICAL CORP	462044108		4/21/2010	8/11/2011		7,788	0	5,029	2,759			0	2,759
169	ION GEOPHYSICAL CORP	462044108		9/30/2010	8/23/2011		1,246	0	1,004	242			0	242
170	ION GEOPHYSICAL CORP	462044108		4/21/2010	8/23/2011		14,502	0	8,981	5,521			0	5,521
171	ION GEOPHYSICAL CORP	462044108		9/28/2009	11/29/2011		5,253	0	3,420	1,833			0	1,833
172	ITAU UNIBANCO BANCO MULTIPLO SA	465562106		9/30/2010	9/7/2011		2,334	0	3,126	-792			0	-792
173	ITAU UNIBANCO BANCO MULTIPLO SA	465562106		6/11/2010	9/7/2011		9,145	0	9,490	-345			0	-345
174	ITAU UNIBANCO BANCO MULTIPLO SA	465562106		5/27/2010	11/29/2011		3,947	0	4,478	-531			0	-531

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Long Term CG Distributions													Amount									
Short Term CG Distributions													1,856									
													0									
Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals			9,224,391			8,652,785			631,324			0			631,324		
					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										
175 TOKIO MARINE HOLDINGS INC ADR	889094108		9/30/2010	9/21/2011		3,934	0	4,266	-332			0	-332									
176 TOKIO MARINE HOLDINGS INC ADR	889094108		6/29/2010	9/21/2011		6,163	0	6,551	-388			0	-388									
177 TOKIO MARINE HOLDINGS INC ADR	889094108		6/29/2010	11/29/2011		6,434	0	7,199	-765			0	-765									
178 TOTAL FINA SA ADS	89151E109		9/30/2010	8/11/2011		1,654	0	1,846	-192			0	-192									
179 TOTAL FINA SA ADS	89151E109		6/29/2010	8/11/2011		9,166	0	9,908	-742			0	-742									
180 TOYOTA MTR CORP	892331307		9/30/2010	8/11/2011		1,080	0	1,033	47			0	47									
181 TOYOTA MTR CORP	892331307		6/29/2010	8/11/2011		6,427	0	6,632	-205			0	-205									
182 J P MORGAN CHASE & CO	46625H100		1/6/2010	11/28/2011		6,950	0	10,447	-3,497			0	-3,497									
183 JUPITER TELECOMMUNICATION ADR	48206M102		9/29/2009	8/23/2011		10,518	0	8,932	1,586			0	1,586									
184 JUPITER TELECOMMUNICATION ADR	48206M102		9/29/2009	11/28/2011		4,185	0	4,118	67			0	67									
185 KAO CORP SPON ADR	485537302		9/30/2010	8/11/2011		1,825	0	1,697	128			0	128									
186 KAO CORP SPON ADR	485537302		6/29/2010	8/11/2011		10,906	0	9,807	1,099			0	1,099									
187 KAO CORP SPON ADR	485537302		6/29/2010	11/8/2011		33,575	0	30,249	3,326			0	3,326									
188 KAO CORP SPON ADR	485537302		9/30/2010	11/8/2011		5,619	0	5,235	384			0	384									
189 KAO CORP SPON ADR	485537302		6/29/2010	11/29/2011		7,986	0	7,341	645			0	645									
190 KENAMETAL INC	489170100		8/12/2011	8/18/2011		8,744	0	9,413	-669			0	-669									
191 KINDER MORGAN INC	49456B101		10/4/2011	11/28/2011		8,502	0	7,370	1,132			0	1,132									
192 KINDRED HEALTHCARE INC	494580103		9/28/2009	8/11/2011		5,065	0	6,469	-1,404			0	-1,404									
193 KINDRED HEALTHCARE INC	494580103		9/30/2010	8/23/2011		1,525	0	1,708	-183			0	-183									
194 KINDRED HEALTHCARE INC	494580103		6/30/2011	8/23/2011		6,276	0	11,554	-5,278			0	-5,278									
195 KINDRED HEALTHCARE INC	494580103		9/28/2009	8/23/2011		950	0	1,365	-415			0	-415									
196 KINDRED HEALTHCARE INC	494580103		6/30/2011	11/29/2011		1,251	0	2,376	-1,125			0	-1,125									
197 KINDRED HEALTHCARE INC	494580103		9/21/2011	11/29/2011		1,991	0	1,777	214			0	214									
198 KINDRED HEALTHCARE INC	494580103		9/28/2009	11/29/2011		1,593	0	2,358	-765			0	-765									
199 KONINKLIJKE AHOLD ADR	500467402		1/11/2011	8/11/2011		1,015	0	1,082	-67			0	-67									
200 KONINKLIJKE AHOLD ADR	500467402		1/10/2011	8/11/2011		855	0	913	-58			0	-58									
201 KONINKLIJKE AHOLD ADR	500467402		11/15/2010	8/11/2011		506	0	568	-62			0	-62									
202 KONINKLIJKE AHOLD ADR	500467402		11/12/2010	8/11/2011		698	0	789	-91			0	-91									
203 KONINKLIJKE AHOLD ADR	500467402		1/28/2011	8/11/2011		1,695	0	1,921	-226			0	-226									
204 KONINKLIJKE AHOLD ADR	500467402		11/16/2010	8/11/2011		520	0	591	-71			0	-71									
205 KONINKLIJKE AHOLD ADR	500467402		11/3/2010	8/11/2011		387	0	453	-66			0	-66									
206 KONINKLIJKE AHOLD ADR	500467402		11/4/2010	8/11/2011		1,244	0	1,466	-222			0	-222									
207 KONINKLIJKE AHOLD ADR	500467402		11/12/2010	9/7/2011		2,067	0	2,436	-369			0	-369									
208 KONINKLIJKE AHOLD ADR	500467402		1/28/2011	9/7/2011		5,021	0	5,934	-913			0	-913									
209 ITC HOLDINGS CORP	465685105		8/26/2011	11/29/2011		7,686	0	7,804	-118			0	-118									
210 JGC CORP ADR	466140100		5/10/2011	9/7/2011		5,510	0	4,985	525			0	525									
211 UNICHARM CORP	90460M105		4/27/2011	11/29/2011		3,940	0	3,292	648			0	648									
212 UNICHARM CORP	90460M105		8/19/2010	11/29/2011		7,937	0	6,847	1,090			0	1,090									
213 UNICHARM CORP	90460M105		8/19/2010	11/29/2011		14,028	0	12,102	1,926			0	1,926									
214 UNICHARM CORP	90460M105		8/20/2010	11/29/2011		2,995	0	2,602	393			0	393									
215 UNILEVER PLC (NEW) ADS	904767704		9/30/2010	8/11/2011		326	0	301	25			0	25									
216 UNILEVER PLC (NEW) ADS	904767704		6/29/2010	8/11/2011		12,325	0	10,500	1,825			0	1,825									
217 UNILEVER PLC (NEW) ADS	904767704		9/28/2009	8/11/2011		1,706	0	1,522	184			0	184									
218 UNILEVER PLC (NEW) ADS	904767704		6/29/2010	11/28/2011		9,690	0	8,145	1,545			0	1,545									
219 UNILEVER PLC (NEW) ADS	904767704		6/29/2010	11/28/2011		45,487	0	38,237	7,250			0	7,250									
220 UNILEVER PLC (NEW) ADS	904767704		9/28/2009	11/28/2011		3,742	0	3,292	450			0	450									
221 UNILEVER PLC (NEW) ADS	904767704		9/28/2009	11/28/2011		6,297	0	5,542	755			0	755									
222 UNILEVER PLC (NEW) ADS	904767704		9/30/2010	11/28/2011		1,204	0	1,095	109			0	109									
223 UNION PACIFIC CORP	907818108		9/28/2009	8/11/2011		59,454	0	38,932	20,522			0	20,522									
224 UNITED NATURAL FOODS INC	911163103		9/28/2009	8/11/2011		8,016	0	5,218	2,798			0	2,798									
225 UNITED NATURAL FOODS INC	911163103		11/4/2010	8/23/2011		3,069	0	2,969	100			0	100									
226 UNITED NATURAL FOODS INC	911163103		9/28/2009	8/23/2011		12,891	0	8,154	4,737			0	4,737									
227 UNITED NATURAL FOODS INC	911163103		9/28/2009	11/28/2011		5,186	0	3,689	1,497			0	1,497									
228 UNITED OVERSEAS BANK LTD SPON ADR	911271302		6/30/2011	8/11/2011		177	0	0	177			0	177									
229 UNITED OVERSEAS BANK LTD SPON ADR	911271302		9/30/2010	8/11/2011		1,034	0	939	95			0	95									
230 UNITED OVERSEAS BANK LTD SPON ADR	911271302		6/29/2010	8/11/2011		5,339	0	4,768	571			0	571									
231 UNITED OVERSEAS BANK LTD SPON ADR	911271302		6/30/2011	9/7/2011		533	0	1	532			0	532									
232 UNITED OVERSEAS BANK LTD SPON ADR	911271302		9/30/2010	9/7/2011		3,112	0	2,901	211			0	211									

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Long Term CG Distributions														Amount	
Short Term CG Distributions														1,856	0
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	0	Gains Minus Excess of FMV Over Adjusted Basis or Losses	
233	UNITED OVERSEAS BANK LTD SPON ADR	911271302		6/29/2010	9/7/2011	16,075	0	14,729	1,346			0		1,346	
234	UNITED OVERSEAS BANK LTD SPON ADR	911271302		6/30/2011	11/30/2011	115	0	0	115			0		115	
235	UNIVERSAL TECHNICAL INST INC	913915104		9/28/2009	8/23/2011	2,270	0	3,177	-907			0		-907	
236	V F CORPORATION	918204108		9/30/2010	8/12/2011	4,175	0	3,021	1,154			0		1,154	
237	V F CORPORATION	918204108		9/29/2009	8/12/2011	21,671	0	14,224	7,447			0		7,447	
238	VERINT SYSTEMS INC	92343X100		9/28/2009	8/11/2011	5,014	0	2,470	2,544			0		2,544	
239	VERINT SYSTEMS INC	92343X100		1/14/2010	9/21/2011	1,846	0	2,095	-249			0		-249	
240	VERINT SYSTEMS INC	92343X100		9/28/2009	9/21/2011	8,178	0	3,908	4,270			0		4,270	
241	VERINT SYSTEMS INC	92343X100		9/28/2009	11/30/2011	3,660	0	1,764	1,896			0		1,896	
242	VIACOM INC NEW CLASS B	92553P201		7/8/2011	8/11/2011	16,347	0	18,508	-2,161			0		-2,161	
243	VINCI S ADR	927320101		9/23/2010	8/11/2011	1,318	0	1,294	24			0		24	
244	VINCI S ADR	927320101		9/23/2010	8/11/2011	147	0	146	1			0		1	
245	VINCI S ADR	927320101		9/30/2010	8/11/2011	764	0	792	-28			0		-28	
246	VINCI S ADR	927320101		6/29/2010	8/11/2011	2,796	0	2,412	384			0		384	
247	VINCI S ADR	927320101		9/23/2010	8/23/2011	4,061	0	3,989	72			0		72	
248	VINCI S ADR	927320101		9/23/2010	8/23/2011	454	0	450	4			0		4	
249	UNITED TECHNOLOGIES CORP	913017109		10/14/2010	11/29/2011	13,705	0	13,787	-82			0		-82	
250	UNITEDHEALTH GROUP INC	91324P102		6/2/2011	8/12/2011	5,928	0	6,481	-553			0		-553	
251	VINCI S ADR	927320101		9/30/2010	8/23/2011	2,355	0	2,443	-88			0		-88	
252	VINCI S ADR	927320101		6/29/2010	8/23/2011	8,614	0	7,436	1,178			0		1,178	
253	VINCI S ADR	927320101		9/23/2010	12/1/2011	2,845	0	2,833	12			0		12	
254	VODAFONE GP PLC ADS NEW	92857W209		9/30/2010	8/11/2011	2,298	0	2,159	139			0		139	
255	VODAFONE GP PLC ADS NEW	92857W209		10/2/2009	8/11/2011	6,680	0	6,264	416			0		416	
256	WPP PLC ADR	92933H101		9/30/2010	8/23/2011	1,401	0	1,627	-226			0		-226	
257	WPP PLC ADR	92933H101		9/28/2009	8/23/2011	19,178	0	17,211	1,967			0		1,967	
258	WPP PLC ADR	92933H101		9/28/2009	9/1/2011	2,486	0	2,062	424			0		424	
259	WPP PLC ADR	92933H101		9/28/2009	11/28/2011	7,250	0	7,402	-152			0		-152	
260	WPP PLC ADR	92933H101		8/23/2011	12/13/2011	6,237	0	6,079	158			0		158	
261	WPP PLC ADR	92933H101		8/11/2011	12/13/2011	6,589	0	6,646	-57			0		-57	
262	WPP PLC ADR	92933H101		11/29/2011	12/13/2011	4,778	0	4,832	-54			0		-54	
263	WAL-MART DE MEXICO S A SPON ADR	93114W107		9/28/2009	11/29/2011	6,664	0	4,654	2,010			0		2,010	
264	WAL-MART DE MEXICO S A SPON ADR	93114W107		9/28/2009	11/29/2011	16,699	0	11,661	5,038			0		5,038	
265	WASTE MGMT INC DEL	94106L109		9/30/2010	8/12/2011	2,845	0	3,282	-437			0		-437	
266	WASTE MGMT INC DEL	94106L109		9/29/2009	8/12/2011	19,543	0	18,934	609			0		609	
267	WASTE MGMT INC DEL	94106L109		9/29/2009	12/1/2011	38,320	0	36,715	1,605			0		1,605	
268	WASTE MGMT INC DEL	94106L109		9/29/2009	12/1/2011	8,203	0	8,263	-60			0		-60	
269	WASTE MGMT INC DEL	94106L109		9/30/2010	12/1/2011	5,578	0	6,364	-786			0		-786	
270	WELLPOINT INC	94973V107		3/16/2011	8/12/2011	11,362	0	12,561	-1,199			0		-1,199	
271	WELLPOINT INC	94973V107		4/14/2011	8/12/2011	5,507	0	6,330	-823			0		-823	
272	WELLPOINT INC	94973V107		4/26/2011	8/12/2011	4,890	0	5,902	-1,012			0		-1,012	
273	WELLPOINT INC	94973V107		3/16/2011	8/23/2011	21,050	0	24,388	-3,338			0		-3,338	
274	ANGIODYNAMICS INC	03475V101		9/28/2009	8/23/2011	7,851	0	8,159	-308			0		-308	
275	ANGIODYNAMICS INC	03475V101		11/4/2010	8/23/2011	1,834	0	1,955	-121			0		-121	
276	ANGIODYNAMICS INC	03475V101		9/28/2009	11/29/2011	3,603	0	3,670	-67			0		-67	
277	APACHE CORP	037411105		4/26/2011	8/11/2011	211	0	253	-42			0		-42	
278	APACHE CORP	037411105		4/4/2011	8/11/2011	11,549	0	13,561	-2,012			0		-2,012	
279	APACHE CORP	037411105		3/30/2011	8/11/2011	2,773	0	3,531	-758			0		-758	
280	KONINKLUKE AHOLD ADR	500467402		11/4/2010	9/7/2011	3,686	0	4,528	-842			0		-842	
281	KONINKLUKE AHOLD ADR	500467402		1/11/2011	9/7/2011	3,006	0	3,341	-335			0		-335	
282	KONINKLUKE AHOLD ADR	500467402		1/10/2011	9/7/2011	2,532	0	2,820	-288			0		-288	
283	KONINKLUKE AHOLD ADR	500467402		11/15/2010	9/7/2011	1,498	0	1,754	-256			0		-256	
284	KONINKLUKE AHOLD ADR	500467402		8/25/2011	11/29/2011	458	0	422	36			0		36	
285	KONINKLUKE AHOLD ADR	500467402		12/8/2011	11/29/2011	1,385	0	1,509	-124			0		-124	
286	KONINKLUKE AHOLD ADR	500467402		8/24/2011	11/29/2011	693	0	669	24			0		24	
287	KONINKLUKE AHOLD ADR	500467402		1/11/2011	11/29/2011	779	0	798	-19			0		-19	
288	KONINKLUKE AHOLD ADR	500467402		1/10/2011	11/29/2011	656	0	673	-17			0		-17	
289	KONINKLUKE AHOLD ADR	500467402		11/15/2010	11/29/2011	433	0	467	-34			0		-34	
290	KONINKLUKE AHOLD ADR	500467402		11/16/2010	11/29/2011	445	0	486	-41			0		-41	

		Amount		Long Term CG Distributions										Short Term CG Distributions																													
		1,856		0		Totals					9,224,391					0					8,652,785					631,324					0					0					631,324		
			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																												
291	KONINKLIKE AHOLD ADR	500467402			11/12/2010	11/29/2011	2,016	0	2,253	-237			0	0	-237																												
292	KRAFT FOODS INC CLASS A	50075N104			9/6/2011	11/28/2011	2,443	0	2,383	60			0	0	60																												
293	LKQ CORPORATION	501889208			11/1/2010	8/11/2011	943	0	906	37			0	0	37																												
294	LKQ CORPORATION	501889208			9/28/2009	8/11/2011	6,918	0	5,541	1,377			0	0	1,377																												
295	LKQ CORPORATION	501889208			11/1/2010	9/7/2011	1,994	0	1,760	234			0	0	234																												
296	LKQ CORPORATION	501889208			9/28/2009	9/7/2011	14,619	0	10,755	3,864			0	0	3,864																												
297	LKQ CORPORATION	501889208			9/28/2009	11/29/2011	7,130	0	4,537	2,593			0	0	2,593																												
298	LI & FUNG LTD UNSPON ADR	501897102			9/30/2010	9/21/2011	3,084	0	4,952	-1,868			0	0	-1,868																												
299	LI & FUNG LTD UNSPON ADR	501897102			2/17/2010	9/21/2011	9,799	0	12,377	-2,578			0	0	-2,578																												
300	LI & FUNG LTD UNSPON ADR	501897102			9/1/2011	11/29/2011	5,498	0	5,347	151			0	0	151																												
301	LI & FUNG LTD UNSPON ADR	501897102			2/17/2010	11/29/2011	4,158	0	4,536	-378			0	0	-378																												
302	L OREAL CO UNSPONSORED ADR	502117203			9/28/2009	8/15/2011	2,312	0	2,021	291			0	0	291																												
303	L OREAL CO UNSPONSORED ADR	502117203			9/28/2009	8/23/2011	16,186	0	13,905	2,281			0	0	2,281																												
304	L OREAL CO UNSPONSORED ADR	502117203			8/11/2011	10/31/2011	4,045	0	4,077	-32			0	0	-32																												
305	L OREAL CO UNSPONSORED ADR	502117203			9/28/2009	10/31/2011	662	0	596	66			0	0	66																												
306	L OREAL CO UNSPONSORED ADR	502117203			9/30/2010	10/31/2011	3,117	0	3,155	-38			0	0	-38																												
307	L OREAL CO UNSPONSORED ADR	502117203			9/28/2009	11/29/2011	7,294	0	7,122	172			0	0	172																												
308	LTC PROPERTIES INC	502175102			9/28/2009	11/8/2011	5,050	0	4,280	770			0	0	770																												
309	LTC PROPERTIES INC	502175102			4/21/2010	11/8/2011	13,274	0	11,297	1,977			0	0	1,977																												
310	LTC PROPERTIES INC	502175102			9/30/2010	11/8/2011	3,318	0	2,940	378			0	0	378																												
311	LTC PROPERTIES INC	502175102			9/28/2009	11/28/2011	4,608	0	4,078	530			0	0	530																												
312	LVMH MOET HENNESSY LOU VUITT AD	502441306			9/28/2009	8/23/2011	11,388	0	7,265	4,123			0	0	4,123																												
313	LVMH MOET HENNESSY LOU VUITT AD	502441306			9/28/2009	11/29/2011	3,839	0	2,646	1,193			0	0	1,193																												
314	LANDEC CORP	514766104			9/28/2009	8/11/2011	1,931	0	2,263	-332			0	0	-332																												
315	LANDEC CORP	514766104			11/4/2010	8/23/2011	773	0	835	-62			0	0	-62																												
316	LANDEC CORP	514766104			9/28/2009	8/23/2011	3,075	0	3,514	-439			0	0	-439																												
317	LAUDER ESTEE COS INC CL A	518439104			8/11/2011	9/27/2011	4,728	0	4,648	80			0	0	80																												
318	LEGGETT & PLATT INC	524660107			9/30/2010	8/11/2011	3,910	0	4,502	-592			0	0	-592																												
319	UNITEDHEALTH GROUP INC	913324P102			5/4/2011	8/12/2011	10,523	0	11,556	-1,033			0	0	-1,033																												
320	UNITEDHEALTH GROUP INC	91324P102			6/21/2011	8/12/2011	4,611	0	5,331	-720			0	0	-720																												
321	UNIVERSAL TECHNICAL INST INC	913915104			11/4/2011	8/23/2011	575	0	773	-198			0	0	-198																												
322	UNITED OVERSEAS BANK LTD SPON A	911271302			6/29/2010	11/30/2011	3,200	0	3,632	-432			0	0	-432																												
323	UNITED PARCEL SVC INC CL B	911312106			10/14/2010	8/11/2011	3,417	0	3,650	-233			0	0	-233																												
324	UNITED PARCEL SVC INC CL B	911312106			6/24/2010	8/11/2011	29,855	0	29,814	41			0	0	41																												
325	UNITED PARCEL SVC INC CL B	911312106			9/22/2010	11/28/2011	2,732	0	2,457	275			0	0	275																												
326	UNITED PARCEL SVC INC CL B	911312106			9/30/2010	11/28/2011	9,083	0	8,993	90			0	0	90																												
327	UNITED PARCEL SVC INC CL B	911312106			9/22/2010	11/28/2011	26,906	0	26,671	235			0	0	235																												
328	UNITED PARCEL SVC INC CL B	911312106			10/5/2010	11/29/2011	16,390	0	16,366	24			0	0	24																												
329	UNITED PARCEL SVC INC CL B	911312106			10/14/2010	11/28/2011	15,980	0	16,116	-136			0	0	-136																												
330	US TREASURY NOTE 4 000% 11/15/12	912828AP5			3/19/2010	8/24/2011	109,913	0	108,497	1,416			0	0	1,416																												
331	US TREASURY NOTE 1 750% 11/15/11	912828JUU5			7/21/2009	8/24/2011	66,252	0	66,949	-697			0	0	-697																												
332	US TREASURY NOTE 1 750% 04/15/13	912828MX5			5/24/2011	9/21/2011	68,677	0	68,562	115			0	0	115																												
333	UNITED TECHNOLOGIES CORP	913017109			9/28/2009	8/11/2011	27,240	0	24,323	2,917			0	0	2,917																												
334	NOVARTIS AG SPONSORED ADR	66987V109			8/12/2011	11/29/2011	879	0	855	24			0	0	24																												
335	NOVARTIS AG SPONSORED ADR	66987V109			4/11/2011	8/11/2011	886	0	903	-17			0	0	-17																												
336	NOVARTIS AG SPONSORED ADR	66987V109			4/11/2011	8/11/2011	1,137	0	1,159	-22			0	0	-22																												
337	NOVARTIS AG SPONSORED ADR	66987V109			9/30/2010	8/11/2011	1,184	0	1,249	-65			0	0	-65																												
338	NOVARTIS AG SPONSORED ADR	66987V109			6/29/2010	8/11/2011	11,254	0	10,197	1,057			0	0	1,057																												
339	NOVARTIS AG SPONSORED ADR	66987V109			6/29/2010	11/8/2011	43,165	0	38,209	4,956			0	0	4,956																												
340	NOVARTIS AG SPONSORED ADR	66987V109			9/30/2010	11/8/2011	4,541	0	4,679	-138			0	0	-138																												
341	NOVARTIS AG SPONSORED ADR	66987V109			4/11/2011	11/8/2011	4,362	0	4,344	18			0	0	18																												
342	NOVARTIS AG SPONSORED ADR	66987V109			4/11/2011	11/8/2011	3,398	0	3,385	13			0	0	13																												
343	NOVARTIS AG SPONSORED ADR	66987V109			4/11/2011	11/29/2011	3,381	0	3,561	-180			0	0	-180																												
344	NOVARTIS AG SPONSORED ADR	66987V109			6/29/2010	11/29/2011	9,562	0	9,256	306			0	0	306																												
345	NOVO-NORDISK A S ADR	670100205			9/30/2010	8/11/2011	905	0	836	69			0	0	69																												
346	NOVO-NORDISK A S ADR	670100205			9/28/2009	8/11/2011	1,855	0	1,112	743			0	0	743																												
347	NOVO-NORDISK A S ADR	670100205			1/14/2010	8/11/2011	11,608	0	7,518	4,090			0	0	4,090																												
348	NOVO-NORDISK A S ADR	670100205			9/28/2009	10/13/2011	6,395	0	4,081	2,314			0	0	2,314																												

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

	Kind(s) of Property Sold	Amount		How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
		Long Term CG Distributions	Short Term CG Distributions												
		1,856	0					9,224,391	0	8,652,785	631,324	0	0	0	631,324
349	NOVO-NORDISK A S ADR	670100205			9/28/2009	11/8/2011		7,331	0	4,117	3,214			0	3,214
350	NOVO-NORDISK A S ADR	670100205			1/14/2010	11/8/2011		45,865		27,844	18,021			0	18,021
351	NOVO-NORDISK A S ADR	670100205			9/30/2010	11/8/2011		3,576		3,097	479			0	479
352	NOVO-NORDISK A S ADR	670100205			1/14/2010	11/28/2011		7,853		4,963	2,890			0	2,890
353	NOVO-NORDISK A S ADR	670100205			11/29/2011	12/5/2011		3,887		3,848	39			0	39
354	NOVO-NORDISK A S ADR	670100205			11/29/2011	12/6/2011		4,315		4,178	137			0	137
355	OCWEN FINANCIAL CORP NEW	675746309			11/30/2010	8/11/2011		342		236	106			0	106
356	CVS/CAREMARK CORP	126650100			9/6/2011	11/28/2011		1,533		1,464	69			0	69
357	CVS/CAREMARK CORP	126650100			6/2/2011	11/28/2011		2,955		3,034	-79			0	-79
358	CVS/CAREMARK CORP	126650100			6/2/2011	11/28/2011		22,552		23,157	-605			0	-605
359	CABOT MICROELECTRONICS CORP	12709P103			9/28/2009	8/11/2011		5,666		5,217	449			0	449
360	CABOT MICROELECTRONICS CORP	12709P103			11/4/2011	9/7/2011		1,123		1,239	-116			0	-116
361	CABOT MICROELECTRONICS CORP	12709P103			9/28/2009	9/7/2011		4,641		4,431	210			0	210
362	CABOT MICROELECTRONICS CORP	12709P103			1/11/2011	11/29/2011		835		864	-29			0	-29
363	CABOT MICROELECTRONICS CORP	12709P103			9/28/2009	11/29/2011		3,378		3,038	340			0	340
364	CABOT MICROELECTRONICS CORP	12709P103			2/1/2011	8/23/2011		9,651		9,448	203			0	203
365	CANADIAN NATIONAL RAILWAY CO	136375102			3/9/2011	8/23/2011		4,011		4,250	-239			0	-239
366	CANADIAN NATIONAL RAILWAY CO	136375102			2/4/2011	11/29/2011		5,245		4,790	455			0	455
367	CANADIAN NATIONAL RAILWAY CO	136375102			3/9/2011	11/29/2011		75		75	0			0	0
368	CANON INC ADR	138006309			9/30/2010	8/11/2011		1,414		1,423	-9			0	-9
369	CANON INC ADR	138006309			3/19/2010	8/11/2011		3,055		2,996	59			0	59
370	CANON INC ADR	138006309			9/30/2010	8/11/2011		633		638	-5			0	-5
371	CANON INC ADR	138006309			6/29/2010	8/11/2011		8,477		6,862	1,615			0	1,615
372	CANON INC ADR	138006309			3/19/2010	8/15/2011		2,350		2,272	78			0	78
373	CANON INC ADR	138006309			9/30/2010	9/21/2011		6,206		6,551	-345			0	-345
374	CANON INC ADR	138006309			3/19/2010	9/21/2011		13,407		13,793	-386			0	-386
375	CANON INC ADR	138006309			9/30/2010	9/21/2011		2,779		2,938	-159			0	-159
376	CANON INC ADR	138006309			6/29/2010	9/21/2011		37,199		31,593	5,606			0	5,606
377	CANON INC ADR	138006309			3/19/2010	11/29/2011		7,912		8,271	-359			0	-359
378	CANON INC ADR	138006309			6/29/2010	11/29/2011		8,173		7,053	1,120			0	1,120
379	CANON INC ADR	138006309			3/24/2010	8/11/2011		2,141		5,617	-3,476			0	-3,476
380	CAPELLA EDUCATION COMPANY	139594105			10/21/2010	8/23/2011		3,282		7,209	-3,917			0	-3,917
381	CAPELLA EDUCATION COMPANY	139594105			3/24/2010	8/23/2011		366		1,087	-721			0	-721
382	CAPELLA EDUCATION COMPANY	139594105			10/21/2010	11/29/2011		1,511		3,523	-2,012			0	-2,012
383	CAPELLA EDUCATION COMPANY	139594105			9/30/2010	8/12/2011		12,890		10,472	2,418			0	2,418
384	CAPITAL ONE FINL CORP	14040H105			4/26/2011	8/12/2011		5,858		7,238	-1,380			0	-1,380
385	CAPITAL ONE FINL CORP	14040H105			9/30/2010	8/12/2011		11,136		14,014	-2,878			0	-2,878
386	CAPITAL ONE FINL CORP	14040H105			4/26/2011	9/7/2011		24,505		20,277	4,228			0	4,228
387	CAPITAL ONE FINL CORP	14040H105			9/30/2010	9/7/2011		955		990	-35			0	-35
388	CAPITAL ONE FINL CORP	14040H105			9/15/2011	11/28/2011		3,115		2,656	459			0	459
389	CAPITAL ONE FINL CORP	14040H105			9/28/2009	11/28/2011		955		1,005	-50			0	-50
390	CAPITAL ONE FINL CORP	14040H105			10/12/2011	11/28/2011		955		22,689	-1,896			0	-1,896
391	CAPSTEAD MTG CORP NEW	14067E506			5/19/2010	11/8/2011		20,793		6,405	854			0	854
392	CAPSTEAD MTG CORP NEW	14067E506			9/30/2010	11/8/2011		7,259		3,992	22			0	22
393	CAPSTEAD MTG CORP NEW	14067E506			10/19/2010	11/28/2011		4,014		1,134	100			0	100
394	CVS/CAREMARK CORP	126650100			8/24/2011	11/28/2011		1,234		8,639	-1,621			0	-1,621
395	CARLSBERG AS ADR	142795202			8/11/2011	9/6/2011		7,018		875	-154			0	-154
396	CARLSBERG AS ADR	142795202			8/11/2011	9/6/2011		721		1,580	-472			0	-472
397	OCWEN FINANCIAL CORP NEW	675746309			11/23/2010	8/11/2011		1,580		1,007	440			0	440
398	OCWEN FINANCIAL CORP NEW	675746309			11/29/2010	8/11/2011		1,447		313	132			0	132
399	OCWEN FINANCIAL CORP NEW	675746309			11/22/2010	8/11/2011		445		5,240	-897			0	-897
400	NETAPP INC	64110D104			4/26/2011	8/12/2011		4,343		6,859	-1,285			0	-1,285
401	NETAPP INC	64110D104			12/2/2010	8/12/2011		5,574		11,603	-2,738			0	-2,738
402	NETAPP INC	64110D104			11/10/2010	9/21/2011		8,865		10,164	-3,317			0	-3,317
403	NETAPP INC	64110D104			4/26/2011	9/21/2011		6,847		13,304	-4,518			0	-4,518
404	NETAPP INC	64110D104			12/2/2010	9/21/2011		8,786		22,507	-8,533			0	-8,533
405	NETAPP INC	64110D104			11/10/2010	9/21/2011		13,974		4,628	-1,449			0	-1,449
406	NETFLIX INC	64110L106			8/22/2011	9/19/2011		3,179						0	

Long Term CG Distributions										Amount					
Short Term CG Distributions										1,856					
Totals										9,224,391					
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	0	0	631,324
407	NETFLIX INC	64110L106		8/11/2011	9/19/2011	14,885	0	25,143	-10,258			0			-10,258
408	NEW YORK COMMUNITY BANCORP INC	649445103		9/30/2010	8/12/2011	5,256	0	6,799	-1,543			0			-1,543
409	NEW YORK COMMUNITY BANCORP INC	649445103		12/3/2010	8/12/2011	1,919	0	2,630	-711			0			-711
410	NEW YORK COMMUNITY BANCORP INC	649445103		9/29/2009	8/12/2011	14,729	0	13,321	1,408			0			1,408
411	NEW YORK COMMUNITY BANCORP INC	649445103		9/30/2010	9/7/2011	9,867	0	13,184	-3,317			0			-3,317
412	NEW YORK COMMUNITY BANCORP INC	649445103		12/3/2010	9/7/2011	3,602	0	5,101	-1,499			0			-1,499
413	NEW YORK COMMUNITY BANCORP INC	649445103		9/29/2009	9/7/2011	27,651	0	25,833	1,818			0			1,818
414	NEW YORK COMMUNITY BANCORP INC	649445103		12/3/2010	11/29/2011	332	0	499	-167			0			-167
415	NEW YORK COMMUNITY BANCORP INC	649445103		9/12/2011	11/29/2011	1,123	0	1,205	-82			0			-82
416	NEW YORK COMMUNITY BANCORP INC	649445103		9/29/2009	11/29/2011	7,756	0	7,690	66			0			66
417	NEWS CORP LTD CL A	65248E104		7/21/2011	11/29/2011	3,061	0	3,049	12			0			12
418	NEWS CORP LTD CL A	65248E104		8/24/2011	11/29/2011	1,291	0	1,298	-7			0			-7
419	NEWS CORP LTD CL A	65248E104		8/12/2011	11/29/2011	2,713	0	2,659	54			0			54
420	METLIFE INC	59156R108		3/8/2011	9/7/2011	10,233	0	15,141	-4,908			0			-4,908
421	METLIFE INC	59156R108		9/12/2010	9/7/2011	930	0	1,180	-250			0			-250
422	WELLPOINT INC	94973V107		4/14/2011	8/23/2011	10,201	0	12,290	-2,089			0			-2,089
423	WELLPOINT INC	94973V107		4/26/2011	8/23/2011	9,059	0	11,460	-2,401			0			-2,401
424	WELLPOINT INC	94973V107		3/16/2011	11/29/2011	3,354	0	3,341	13			0			13
425	WELLPOINT INC	94973V107		4/14/2011	11/29/2011	1,409	0	1,459	-50			0			-50
426	WELLPOINT INC	94973V107		4/26/2011	11/29/2011	1,207	0	1,313	-106			0			-106
427	YUM BRANDS INC	988498101		9/29/2009	8/11/2011	30,426	0	19,444	10,982			0			10,982
428	ZURICH FINANCIAL SERVICES - ADR	98982M107		9/30/2010	8/11/2011	720	0	804	-84			0			-84
429	ZURICH FINANCIAL SERVICES - ADR	98982M107		7/8/2011	8/11/2011	679	0	802	-123			0			-123
430	ZURICH FINANCIAL SERVICES - ADR	98982M107		6/29/2010	8/11/2011	4,318	0	4,576	-258			0			-258
431	ZURICH FINANCIAL SERVICES - ADR	98982M107		9/30/2010	9/7/2011	2,099	0	2,479	-380			0			-380
432	ZURICH FINANCIAL SERVICES - ADR	98982M107		7/8/2011	9/7/2011	1,979	0	2,473	-494			0			-494
433	ZURICH FINANCIAL SERVICES - ADR	98982M107		6/29/2010	9/7/2011	12,577	0	14,116	-1,539			0			-1,539
434	ZURICH FINANCIAL SERVICES - ADR	98982M107		7/11/2011	11/30/2011	503	0	560	-57			0			-57
435	ZURICH FINANCIAL SERVICES - ADR	98982M107		7/8/2011	11/30/2011	416	0	471	-55			0			-55
436	ZURICH FINANCIAL SERVICES - ADR	98982M107		6/29/2010	11/30/2011	4,420	0	4,501	-81			0			-81
437	ASPEN INSURANCE HDGS LTD	G05384105		8/29/2011	11/29/2011	2,796	0	2,676	120			0			120
438	ACCENTURE LTD CLASS A	G1151C101		6/23/2010	8/11/2011	28,339	0	20,124	8,215			0			8,215
439	BUNGE LIMITED	G16962105		9/28/2009	8/23/2011	7,416	0	7,437	-21			0			-21
440	BUNGE LIMITED	G16962105		9/28/2009	11/29/2011	3,223	0	3,231	-8			0			-8
441	SEADRILL LIMITED	G7945E105		7/15/2010	8/12/2011	9,347	0	6,620	2,727			0			2,727
442	SEADRILL LIMITED	G7945E105		7/14/2010	8/12/2011	13,934	0	10,089	3,845			0			3,845
443	QIAGEN NV	N72482107		9/28/2009	8/23/2011	8,711	0	12,429	-3,718			0			-3,718
444	QIAGEN NV	N72482107		9/28/2009	11/29/2011	3,796	0	5,680	-1,884			0			-1,884
445	LONG TERM SALES AT CITI	SEEAATTACH		1/1/2000	12/31/2011	199,556	0	0	199,556			0			0
446	LONG TERM SALES AT CITI	SEEAATTACH		1/1/2000	12/31/2011	105,762	0	0	105,762			0			0
447	BG GROUP PLC SPON ADR	055434203		6/29/2010	11/8/2011	28,900	0	19,861	9,039			0			9,039
448	BG GROUP PLC SPON ADR	055434203		9/28/2009	11/8/2011	14,217	0	10,935	3,282			0			3,282
449	BG GROUP PLC SPON ADR	055434203		9/30/2010	11/8/2011	2,039	0	1,604	435			0			435
450	BG GROUP PLC SPON ADR	055434203		9/28/2009	11/29/2011	8,299	0	7,102	1,197			0			1,197
451	BG GROUP P L C SPON ADR	055434203		6/29/2010	11/29/2011	4,858	0	3,715	1,143			0			1,143
452	BP AMOCO P L C SPON ADR	055622104		6/29/2010	8/11/2011	6,463	0	4,556	1,907			0			1,907
453	BP AMOCO P L C SPON ADR	055622104		6/28/2011	8/15/2011	104	0	0	104			0			104
454	BP AMOCO P L C SPON ADR	055622104		6/29/2010	8/15/2011	1,320	0	880	440			0			440
455	BP AMOCO P L C SPON ADR	055622104		9/30/2010	8/15/2011	1,366	0	1,352	14			0			14
456	BP AMOCO P L C SPON ADR	055622104		5/10/2011	8/15/2011	1,354	0	1,466	-112			0			-112
457	BAIDU COM	056752108		11/2/2010	8/11/2011	5,488	0	4,011	1,477			0			1,477
458	BAIDU COM	056752108		11/10/2010	8/11/2011	6,512	0	4,732	1,780			0			1,780
459	BAIDU COM	056752108		11/10/2010	11/28/2011	17,013	0	14,671	2,342			0			2,342
460	BAIDU COM	056752108		11/2/2010	11/28/2011	1,011	0	877	134			0			134
461	BAIDU COM	056752108		11/10/2010	11/28/2011	2,149	0	1,853	296			0			296
462	BAIDU COM	056752108		11/2/2010	11/28/2011	14,337	0	12,433	1,904			0			1,904
463	BANCO SANTANDER CENT HISPANO A	05984H105		4/8/2010	8/11/2011	2,289	0	3,658	-1,369			0			-1,369
464	BANCO SANTANDER CENT HISPANO A	05984H105		9/30/2010	8/11/2011	658	0	962	-304			0			-304

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

Long Term CG Distributions										Amount		Short Term CG Distributions										
										1,856												
										0												
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Totals		9,224,391		0		8,652,785		631,324		0		0		631,324	
465	BANCO SANTANDER CENT HISPANO A	05964H105		9/30/2010	8/23/2011	2,044								2,969	-925						-925	
466	BANCO SANTANDER CENT HISPANO A	05964H105		4/8/2010	8/23/2011	7,115								11,285	-4,170						-4,170	
467	BANCO SANTANDER CENT HISPANO A	05964H105		4/8/2010	11/29/2011	1,552								2,934	-1,382						-1,382	
468	BARNES GROUP INC	067806109		4/21/2010	8/11/2011	7,979								6,536	1,443						1,443	
469	BARNES GROUP INC	067806109		4/21/2010	11/8/2011	12,696								9,405	3,291						3,291	
470	BARNES GROUP INC	067806109		9/30/2010	11/8/2011	4,423								3,273	1,150						1,150	
471	BARNES GROUP INC	067806109		9/28/2009	11/28/2011	5,722								4,395	1,327						1,327	
472	BEACON ROOFING SUPPLY INC	073685109		11/4/2010	8/12/2011	684								644	40						40	
473	BEACON ROOFING SUPPLY INC	073685109		9/28/2009	8/12/2011	4,435								4,441	-6						-6	
474	BEACON ROOFING SUPPLY INC	073685109		9/28/2009	8/23/2011	8,423								8,616	-193						-193	
475	BEACON ROOFING SUPPLY INC	073685109		11/4/2010	8/23/2011	1,300								1,250	50						50	
476	BEACON ROOFING SUPPLY INC	073685109		9/28/2009	11/29/2011	4,304								3,707	597						597	
477	BIO-REFERENCE LABS INC	09057G602		9/28/2009	8/11/2011	3,483								3,225	258						258	
478	BIO-REFERENCE LABS INC	09057G602		11/4/2010	8/23/2011	1,295								1,547	-252						-252	
479	BIO-REFERENCE LABS INC	09057G602		9/28/2009	8/23/2011	5,420								5,053	367						367	
480	BIO-REFERENCE LABS INC	09057G602		9/28/2009	11/29/2011	1,699								2,414	-715						-715	
481	BIO-REFERENCE LABS INC	09057G602		7/27/2011	11/29/2011	73								118	-45						-45	
482	BIO-REFERENCE LABS INC	09057G602		8/1/2011	11/29/2011	352								550	-198						-198	
483	BIO-REFERENCE LABS INC	09057G602		8/9/2011	11/29/2011	413								635	-222						-222	
484	BIOMET INC	030613AC4		11/14/2011	12/1/2011	3,225								3,259	-34						-34	
485	BIOMET INC	030613AC4		8/29/2011	12/1/2011	1,075								1,047	28						28	
486	BG GROUP PLC SPON ADR	055434203		9/30/2010	8/11/2011	337								296	41						41	
487	BIOMET INC	030613AC4		8/29/2011	12/8/2011	4,310								4,190	120						120	
488	METLIFE INC	59156R108		6/29/2011	11/29/2011	752								1,125	-373						-373	
489	METLIFE INC	59156R108		3/8/2011	11/29/2011	1,302								2,065	-763						-763	
490	METLIFE INC	59156R108		1/6/2011	11/29/2011	318								512	-194						-194	
491	METLIFE INC	59156R108		9/2/2010	11/29/2011	3,849								5,441	-1,592						-1,592	
492	MICROSOFT CORP	594918104		9/29/2009	8/11/2011	38,051								40,095	-2,044						-2,044	
493	MICROCHIP TECHNOLOGY INC	595017104		9/30/2010	8/12/2011	2,191								2,127	64						64	
494	MICROCHIP TECHNOLOGY INC	595017104		9/29/2009	8/12/2011	25,090								20,516	4,574						4,574	
495	MICROCHIP TECHNOLOGY INC	595017104		9/29/2009	11/8/2011	55,489								39,273	16,216						16,216	
496	MICROCHIP TECHNOLOGY INC	595017104		9/30/2010	11/8/2011	4,846								4,080	766						766	
497	MICROCHIP TECHNOLOGY INC	595017104		7/28/2011	11/29/2011	797								814	-17						-17	
498	MICROCHIP TECHNOLOGY INC	595017104		9/29/2009	11/29/2011	11,951								9,482	2,469						2,469	
499	MOBILE MINI INC	60740F105		9/28/2009	8/11/2011	2,714								2,625	89						89	
500	MOBILE MINI INC	60740F105		11/4/2010	8/23/2011	946								961	-15						-15	
501	MOBILE MINI INC	60740F105		9/28/2009	8/23/2011	3,992								4,114	-122						-122	
502	APACHE CORP	037411105		3/30/2011	11/28/2011	4,711								6,836	-2,125						-2,125	
503	APACHE CORP	037411105		4/26/2011	11/28/2011	358								489	-131						-131	
504	APACHE CORP	037411105		4/4/2011	11/28/2011	19,618								26,256	-6,638						-6,638	
505	APPLE COMPUTER INC	037833100		9/28/2009	8/11/2011	53,782								26,613	27,169						27,169	
506	ARM HOLDINGS PLC	042068106		10/15/2010	11/8/2011	8,619								5,314	3,305						3,305	
507	ARM HOLDINGS PLC	042068106		4/27/2010	11/8/2011	18,148								7,018	11,130						11,130	
508	ARM HOLDINGS PLC	042068106		9/30/2010	11/8/2011	4,275								2,600	1,675						1,675	
509	ARM HOLDINGS PLC	042068106		10/15/2010	11/29/2011	10,079								4,536	5,543						5,543	
510	ASTELLAS PHARMA INC ADR	04623U102		10/12/2010	8/11/2011	358								363	-5						-5	
511	ASTELLAS PHARMA INC ADR	04623U102		10/8/2010	8/11/2011	1,844								1,890	-46						-46	
512	ASTELLAS PHARMA INC ADR	04623U102		6/14/2010	8/11/2011	4,762								4,580	182						182	
513	ASTELLAS PHARMA INC ADR	04623U102		9/30/2010	8/11/2011	1,055								1,020	35						35	
514	ASTELLAS PHARMA INC ADR	04623U102		8/25/2010	8/11/2011	1,193								1,091	102						102	
515	ASTELLAS PHARMA INC ADR	04623U102		9/30/2010	9/7/2011	3,152								3,142	10						10	
516	ASTELLAS PHARMA INC ADR	04623U102		10/8/2010	9/7/2011	5,508								5,823	-315						-315	
517	ASTELLAS PHARMA INC ADR	04623U102		10/12/2010	9/7/2011	1,069								1,118	-49						-49	
518	ASTELLAS PHARMA INC ADR	04623U102		8/25/2010	9/7/2011	3,563								3,360	203						203	
519	ASTELLAS PHARMA INC ADR	04623U102		6/14/2010	9/7/2011	14,223								14,113	110						110	
520	ASTELLAS PHARMA INC ADR	04623U102		10/12/2010	11/29/2011	6,641								6,351	293						293	
521	ATHENAHEALTH INC	04685W103		4/28/2011	8/12/2011	3,681								3,257	424						424	
522	ATHENAHEALTH INC	04685W103		4/28/2011	8/23/2011	11,259								9,819	1,440						1,440	

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

Amount															
Long Term CG Distributions															
Short Term CG Distributions															
Totals															
	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	631,324	
														0	
523	ATHENAHEALTH INC	04685W103		4/28/2011	11/29/2011	2,171	0	1,815	356			0	356	631,324	0
524	ATHENAHEALTH INC	04685W103		4/28/2011	11/29/2011	668	0	558	110			0	110	0	110
525	ATLAS COPCO AB SP ADR A NEW	049255706		9/28/2009	8/15/2011	2,142	0	1,290	852			0	852	0	852
526	ATLAS COPCO AB SP ADR A NEW	049255706		9/28/2009	11/8/2011	11,604	0	7,203	4,401			0	4,401	0	4,401
527	ATLAS COPCO AB SP ADR A NEW	049255706		9/30/2010	11/8/2011	2,961	0	2,697	264			0	264	0	264
528	ATLAS COPCO AB SP ADR A NEW	049255706		9/28/2009	11/29/2011	5,246	0	3,566	1,680			0	1,680	0	1,680
529	AVIS BUDGET GROUP	053774105		8/19/2011	11/29/2011	2,615	0	2,705	-90			0	-90	0	-90
530	AVIS BUDGET GROUP	053774105		8/30/2011	11/29/2011	455	0	514	-59			0	-59	0	-59
531	AVIS BUDGET GROUP	053774105		8/29/2011	11/29/2011	1,182	0	1,300	-118			0	-118	0	-118
532	BASF AG SPON ADR	055262505		8/11/2011	10/31/2011	4,902	0	5,049	-147			0	-147	0	-147
533	ANGIODYNAMICS INC	03475V101		9/28/2009	8/11/2011	5,155	0	5,181	-26			0	-26	0	-26
534	BB&T CORPORATION	05531FAB9		11/10/2009	8/24/2011	32,309	0	30,498	1,811			0	1,811	0	1,811
535	BG GROUP PLC SPON ADR	055434203		9/28/2009	8/11/2011	2,348	0	2,018	330			0	330	0	330
536	BG GROUP PLC SPON ADR	055434203		6/29/2010	8/11/2011	4,772	0	3,665	1,107			0	1,107	0	1,107
537	LEGGETT & PLATT INC	524660107		5/14/2010	8/11/2011	12,460	0	15,036	-2,576			0	-2,576	0	-2,576
538	LEGGETT & PLATT INC	524660107		9/30/2010	11/8/2011	8,437	0	8,731	-294			0	-294	0	-294
539	LEGGETT & PLATT INC	524660107		5/14/2010	11/8/2011	26,883	0	29,162	-2,279			0	-2,279	0	-2,279
540	LEGGETT & PLATT INC	524660107		2/4/2011	11/29/2011	1,171	0	1,243	-72			0	-72	0	-72
541	LEGGETT & PLATT INC	524660107		5/14/2010	11/29/2011	6,279	0	7,056	-777			0	-777	0	-777
542	LONE PINE RESOURCES INC	54222A106		9/28/2009	11/29/2011	684	0	881	-197			0	-197	0	-197
543	LONE PINE RESOURCES INC	54222A106		6/17/2011	11/29/2011	66	0	113	-47			0	-47	0	-47
544	LONE PINE RESOURCES INC	54222A106		6/16/2011	11/29/2011	252	0	429	-177			0	-177	0	-177
545	LONZA GROUP AG ZUERICH ADR	54338V101		8/6/2010	8/23/2011	5,061	0	7,234	-2,173			0	-2,173	0	-2,173
546	LONZA GROUP AG ZUERICH ADR	54338V101		8/6/2010	11/29/2011	2,856	0	4,238	-1,382			0	-1,382	0	-1,382
547	LONZA GROUP AG ZUERICH ADR	54338V101		8/12/2011	11/29/2011	1,950	0	2,210	-260			0	-260	0	-260
548	LORILLARD INC	544147101		9/29/2010	8/11/2011	27,637	0	20,451	7,186			0	7,186	0	7,186
549	MASTERCARD INC CLASS A	57636Q104		9/23/2011	11/28/2011	1,427	0	1,347	80			0	80	0	80
550	MASTERCARD INC CLASS A	57636Q104		9/16/2011	11/28/2011	2,854	0	2,795	59			0	59	0	59
551	MASTERCARD INC CLASS A	57636Q104		9/20/2011	11/28/2011	1,070	0	1,076	-6			0	-6	0	-6
552	MAXIMUS INC	577933104		11/4/2010	8/11/2011	905	0	745	160			0	160	0	160
553	MAXIMUS INC	577933104		9/28/2009	8/11/2011	6,593	0	4,175	2,418			0	2,418	0	2,418
554	MAXIMUS INC	577933104		11/4/2010	9/7/2011	1,646	0	1,449	197			0	197	0	197
555	MAXIMUS INC	577933104		9/28/2009	9/7/2011	11,995	0	8,117	3,878			0	3,878	0	3,878
556	MAXIMUS INC	577933104		9/28/2009	11/29/2011	5,712	0	3,495	2,217			0	2,217	0	2,217
557	MCCORMICK & COMPANY	579780206		8/27/2010	8/12/2011	16,639	0	14,460	2,179			0	2,179	0	2,179
558	MCCORMICK & COMPANY	579780206		9/30/2010	8/12/2011	3,909	0	3,553	356			0	356	0	356
559	MCCORMICK & COMPANY	579780206		8/27/2010	11/28/2011	9,104	0	7,630	1,474			0	1,474	0	1,474
560	MCCORMICK & COMPANY	579780206		8/27/2010	11/28/2011	33,462	0	28,046	5,416			0	5,416	0	5,416
561	MCCORMICK & COMPANY	579780206		9/30/2010	11/28/2011	7,862	0	6,891	971			0	971	0	971
562	MC DONALDS CORP	580135101		9/30/2010	8/11/2011	1,233	0	1,064	169			0	169	0	169
563	MC DONALDS CORP	580135101		8/13/2010	8/11/2011	11,540	0	19,870	-8,330			0	-8,330	0	-8,330
564	MEDTOX SCIENTIFIC INC	584977201		9/28/2009	8/11/2011	1,216	0	806	410			0	410	0	410
565	MEDTOX SCIENTIFIC INC	584977201		9/28/2009	8/23/2011	2,231	0	1,575	656			0	656	0	656
566	MEDTOX SCIENTIFIC INC	584977201		9/28/2009	11/29/2011	921	0	641	280			0	280	0	280
567	MEDNAX INC	58502B106		9/28/2009	8/11/2011	8,216	0	7,015	1,201			0	1,201	0	1,201
568	MEDNAX INC	58502B106		11/4/2010	9/7/2011	3,267	0	3,060	207			0	207	0	207
569	MEDNAX INC	58502B106		9/28/2009	9/7/2011	13,133	0	10,930	2,203			0	2,203	0	2,203
570	MEDNAX INC	58502B106		9/28/2009	11/28/2011	6,234	0	5,166	1,068			0	1,068	0	1,068
571	METLIFE INC	59156R108		3/8/2011	8/11/2011	6,414	0	8,855	-2,441			0	-2,441	0	-2,441
572	METLIFE INC	59156R108		1/6/2011	8/11/2011	2,227	0	3,120	-893			0	-893	0	-893
573	METLIFE INC	59156R108		8/3/2010	8/11/2011	23,264	0	29,823	-6,559			0	-6,559	0	-6,559
574	METLIFE INC	59156R108		9/2/2010	9/7/2011	21,272	0	27,335	-6,063			0	-6,063	0	-6,063
575	METLIFE INC	59156R108		9/30/2010	9/7/2011	9,551	0	12,054	-2,503			0	-2,503	0	-2,503
576	METLIFE INC	59156R108		6/29/2011	9/7/2011	15,722	0	21,941	-6,219			0	-6,219	0	-6,219
577	MOBILE MINI INC	60740F105		9/28/2009	11/29/2011	1,751	0	1,862	-111			0	-111	0	-111
578	MTN GROUP LTD	62474M108		11/20/2009	8/15/2011	2,366	0	1,921	445			0	445	0	445
579	MTN GROUP LTD	62474M108		9/30/2010	9/7/2011	3,151	0	2,857	294			0	294	0	294
580	MTN GROUP LTD	62474M108		11/20/2009	9/7/2011	17,561	0	13,907	3,654			0	3,654	0	3,654

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

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Amount		Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
							Long Term CG Distributions	Short Term CG Distributions								
							1,856	0								631,324
581	MTN GROUP LTD	62474M108		11/20/2009	11/29/2011				7,202	0	6,828	374			0	374
582	NAPCO SECURITY TECHNOLOGIES INC	630402105		9/28/2009	8/11/2011				401	0	257	144			0	144
583	NAPCO SECURITY TECHNOLOGIES INC	630402105		9/28/2009	8/23/2011				856	0	497	359			0	359
584	NAPCO SECURITY TECHNOLOGIES INC	630402105		9/28/2009	11/29/2011				279	0	200	79			0	79
585	NATL GRID TRANSCO PLC ADS	636274300		8/18/2010	8/11/2011				246	0	221	25			0	25
586	NATL GRID TRANSCO PLC ADS	636274300		9/30/2010	8/11/2011				600	0	546	54			0	54
587	NATL GRID TRANSCO PLC ADS	636274300		10/2/2009	8/11/2011				3,817	0	3,897	-80			0	-80
588	NATL GRID TRANSCO PLC ADS	636274300		8/18/2010	11/28/2011				798	0	681	117			0	117
589	NATL GRID TRANSCO PLC ADS	636274300		9/30/2010	11/29/2011				1,948	0	1,682	266			0	266
590	NATL GRID TRANSCO PLC ADS	636274300		8/18/2010	11/28/2011				2,283	0	2,172	111			0	111
591	NATL GRID TRANSCO PLC ADS	636274300		10/2/2009	11/29/2011				12,392	0	12,008	386			0	386
592	NATIONAL INSTRUMENTS CORPORATI	636518102		11/4/2010	8/11/2011				1,206	0	1,192	14			0	14
593	NATIONAL INSTRUMENTS CORPORATI	636518102		9/28/2009	8/11/2011				8,564	0	6,715	1,849			0	1,849
594	NATIONAL INSTRUMENTS CORPORATI	636518102		11/4/2010	9/7/2011				2,422	0	2,314	108			0	108
595	NATIONAL INSTRUMENTS CORPORATI	636518102		9/28/2009	11/29/2011				17,198	0	13,040	4,158			0	4,158
596	NATIONAL INSTRUMENTS CORPORATI	636518102		9/28/2009	8/23/2011				6,568	0	4,934	1,634			0	1,634
597	NEOGEN CORP	640491106		9/28/2009	8/11/2011				7,575	0	4,827	2,748			0	2,748
598	NEOGEN CORP	640491106		11/4/2010	8/23/2011				2,582	0	2,712	-130			0	-130
599	NEOGEN CORP	640491106		9/28/2009	8/23/2011				11,776	0	7,679	4,097			0	4,097
600	NEOGEN CORP	640491106		9/28/2009	11/29/2011				4,732	0	3,211	1,521			0	1,521
601	NESTLE SPON ADR REP REG SHR	641069406		9/30/2010	8/23/2011				4,211	0	3,609	602			0	602
602	NESTLE SPON ADR REP REG SHR	641069406		9/28/2009	8/23/2011				28,777	0	19,612	9,165			0	9,165
603	NESTLE SPON ADR REP REG SHR	641069406		9/28/2009	11/29/2011				13,145	0	10,317	2,828			0	2,828
604	BIODEN IDEC INC	09062X103		8/22/2011	9/27/2011				2,753	0	2,546	207			0	207
605	BIODEN IDEC INC	09062X103		8/11/2011	9/27/2011				98	0	87	11			0	11
606	BIODEN IDEC INC	09062X103		8/11/2011	10/29/2011				4,290	0	3,141	1,149			0	1,149
607	BIODEN IDEC INC	09062X103		11/29/2011	12/5/2011				9,347	0	9,224	123			0	123
608	BLACKROCK INC CLASS A	09247X101		9/30/2010	8/12/2011				2,221	0	2,327	-106			0	-106
609	BLACKROCK INC CLASS A	09247X101		9/29/2009	8/12/2011				9,608	0	12,645	-3,037			0	-3,037
610	BLACKROCK INC CLASS A	09247X101		2/14/2011	8/12/2011				5,998	0	7,536	-1,538			0	-1,538
611	BLACKROCK INC CLASS A	09247X101		7/6/2010	8/12/2011				3,610	0	3,189	421			0	421
612	BLACKROCK INC CLASS A	09247X101		4/5/2010	8/12/2011				2,166	0	2,742	-576			0	-576
613	BLACKROCK INC CLASS A	09247X101		4/5/2010	9/7/2011				3,995	0	5,295	-1,300			0	-1,300
614	BLACKROCK INC CLASS A	09247X101		7/6/2010	9/7/2011				6,658	0	6,159	499			0	499
615	BLACKROCK INC CLASS A	09247X101		9/30/2010	9/7/2011				4,097	0	4,494	-397			0	-397
616	BLACKROCK INC CLASS A	09247X101		9/29/2009	9/7/2011				17,721	0	24,418	-6,697			0	-6,697
617	BLACKROCK INC CLASS A	09247X101		2/14/2011	9/7/2011				11,063	0	14,552	-3,489			0	-3,489
618	BLACKROCK INC CLASS A	09247X101		2/14/2011	11/29/2011				1,765	0	2,250	-485			0	-485
619	BLACKROCK INC CLASS A	09247X101		7/6/2010	11/29/2011				6,738	0	8,034	-1,296			0	-1,296
620	BRIGHTMAN EXPLORATION CO	109178103		9/28/2009	8/11/2011				10,320	0	3,348	6,972			0	6,972
621	BRIGHTMAN EXPLORATION CO	109178103		9/28/2009	8/23/2011				19,213	0	6,495	12,718			0	12,718
622	BRIGHTMAN EXPLORATION CO	109178103		9/28/2009	11/29/2011				8,744	0	2,208	6,536			0	6,536
623	BROOKDALE SENIOR LIVING INC	112463104		9/28/2009	8/11/2011				6,879	0	9,264	-2,385			0	-2,385
624	BROOKDALE SENIOR LIVING INC	112463104		9/28/2009	8/23/2011				10,304	0	14,610	-4,306			0	-4,306
625	BROOKDALE SENIOR LIVING INC	112463104		9/30/2010	8/23/2011				2,348	0	2,864	-516			0	-516
626	BROOKDALE SENIOR LIVING INC	112463104		9/28/2009	11/29/2011				5,019	0	6,563	-1,544			0	-1,544
627	COMMUNITY HEALTH SYSTEMS	12598BJ21		8/25/2011	11/22/2011				8,380	0	8,010	370			0	370
628	CNO FINANCIAL GROUP INC	12621E103		4/21/2010	8/11/2011				7,648	0	6,479	1,169			0	1,169
629	CNO FINANCIAL GROUP INC	12621E103		9/30/2010	8/11/2011				1,130	0	1,089	41			0	41
630	CNO FINANCIAL GROUP INC	12621E103		4/21/2010	9/7/2011				15,786	0	12,569	3,217			0	3,217
631	CNO FINANCIAL GROUP INC	12621E103		9/30/2010	9/7/2011				2,333	0	2,112	221			0	221
632	CNO FINANCIAL GROUP INC	12621E103		10/19/2010	11/29/2011				6,188	0	5,174	1,014			0	1,014
633	CSL LTD UNSPONSORED ADR	12637N105		8/24/2010	8/23/2011				7,721	0	7,272	449			0	449
634	CSL LTD UNSPONSORED ADR	12637N105		8/24/2010	11/29/2011				3,386	0	3,085	301			0	301
635	CSX CORP	126408103		1/25/2011	8/12/2011				1,375	0	1,403	-28			0	-28
636	CSX CORP	126408103		1/13/2011	8/12/2011				3,753	0	3,774	-21			0	-21
637	CSX CORP	126408103		1/12/2011	8/12/2011				9,138	0	9,173	-35			0	-35
638	CSX CORP	126408103		1/26/2011	8/12/2011				9,790	0	10,175	-385			0	-385

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	Kind(s) of Property Sold	Amount		How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
		Long Term CG Distributions	Short Term CG Distributions											
		1,856	0				9,224,391	0	8,652,785	631,324	0	0	0	631,324
		Totals												
639	CSX CORP	126408103			1/26/2011	9/21/2011	15,746	0	19,741	-3,995			0	-3,995
640	CSX CORP	126408103			1/12/2011	9/21/2011	14,696	0	17,796	-3,100			0	-3,100
641	CSX CORP	126408103			1/13/2011	9/21/2011	6,036	0	7,322	-1,286			0	-1,286
642	CSX CORP	126408103			1/25/2011	9/21/2011	2,212	0	2,722	-510			0	-510
643	CVS/CAREMARK CORP	126650100			6/2/2011	8/11/2011	10,316	0	11,943	-1,627			0	-1,627
644	CVS/CAREMARK CORP	126650100			9/15/2011	11/28/2011	1,234	0	1,213	21			0	21
645	OCWEN FINANCIAL CORP NEW	675746309			9/30/2010	8/11/2011	706	0	573	133			0	133
646	OCWEN FINANCIAL CORP NEW	675746309			4/21/2010	8/11/2011	5,655	0	4,527	1,128			0	1,128
647	OCWEN FINANCIAL CORP NEW	675746309			11/30/2010	9/7/2011	690	0	458	232			0	232
648	OCWEN FINANCIAL CORP NEW	675746309			11/29/2010	9/7/2011	2,917	0	1,952	965			0	965
649	OCWEN FINANCIAL CORP NEW	675746309			11/23/2010	9/7/2011	3,185	0	2,147	1,038			0	1,038
650	OCWEN FINANCIAL CORP NEW	675746309			11/22/2010	9/7/2011	898	0	606	292			0	292
651	OCWEN FINANCIAL CORP NEW	675746309			9/30/2010	9/7/2011	1,424	0	1,110	314			0	314
652	OCWEN FINANCIAL CORP NEW	675746309			4/21/2010	9/7/2011	11,401	0	8,774	2,627			0	2,627
653	OCWEN FINANCIAL CORP NEW	675746309			11/29/2010	11/29/2011	629	0	420	209			0	209
654	OCWEN FINANCIAL CORP NEW	675746309			11/30/2010	11/29/2011	131	0	87	44			0	44
655	OCWEN FINANCIAL CORP NEW	675746309			11/23/2010	11/29/2011	655	0	479	176			0	176
656	OCWEN FINANCIAL CORP NEW	675746309			10/19/2010	11/29/2011	5,044	0	3,773	1,271			0	1,271
657	OCWEN FINANCIAL CORP NEW	675746309			11/22/2010	11/29/2011	183	0	141	42			0	42
658	OMEGA HEALTHCARE INVS INC	681936100			9/28/2009	11/8/2011	19,317	0	17,669	1,648			0	1,648
659	OMEGA HEALTHCARE INVS INC	681936100			9/30/2010	11/8/2011	6,765	0	8,462	-1,697			0	-1,697
660	OMEGA HEALTHCARE INVS INC	681936100			9/28/2009	11/29/2011	5,154	0	5,069	85			0	85
661	RAYTHEON COMPANY NEW	755111507			9/29/2009	11/29/2011	5,126	0	5,866	-740			0	-740
662	RED HAT INC	756577102			3/8/2011	8/11/2011	2,988	0	3,210	-222			0	-222
663	RED HAT INC	756577102			10/29/2010	8/11/2011	2,094	0	2,354	-260			0	-260
664	RED HAT INC	756577102			11/1/2010	8/11/2011	4,890	0	5,541	-651			0	-651
665	RED HAT INC	756577102			11/2/2010	8/11/2011	358	0	411	-53			0	-53
666	CULLEN FROST BANKERS INC	229899109			9/30/2010	8/12/2011	4,415	0	4,786	-371			0	-371
667	CULLEN FROST BANKERS INC	229899109			6/17/2010	8/12/2011	2,954	0	3,204	-250			0	-250
668	CULLEN FROST BANKERS INC	229899109			9/29/2009	8/12/2011	14,263	0	14,792	-529			0	-529
669	CULLEN FROST BANKERS INC	229899109			9/29/2009	9/7/2011	26,953	0	28,729	-1,776			0	-1,776
670	CULLEN FROST BANKERS INC	229899109			6/17/2010	9/7/2011	5,583	0	6,222	-639			0	-639
671	CULLEN FROST BANKERS INC	229899109			9/30/2010	9/7/2011	8,343	0	9,296	-953			0	-953
672	CULLEN FROST BANKERS INC	229899109			6/17/2010	11/29/2011	8,753	0	9,559	-806			0	-806
673	DBS GROUP HOLDINGS ADR	23304Y100			9/28/2009	8/23/2011	6,438	0	5,365	1,073			0	1,073
674	DBS GROUP HOLDINGS ADR	23304Y100			7/20/2011	11/28/2011	1,937	0	2,565	-628			0	-628
675	DBS GROUP HOLDINGS ADR	23304Y100			9/28/2009	11/28/2011	3,166	0	3,145	21			0	21
676	DARLING INTL INC	237266101			12/17/2009	8/11/2011	10,855	0	4,882	5,973			0	5,973
677	DARLING INTL INC	237266101			12/17/2009	9/21/2011	19,989	0	9,461	10,528			0	10,528
678	DARLING INTL INC	237266101			10/23/2009	11/29/2011	6,072	0	3,214	2,858			0	2,858
679	DASSAULT SYS S A SPON ADR	237545108			9/30/2010	9/21/2011	4,125	0	4,154	-29			0	-29
680	DASSAULT SYS S A SPON ADR	237545108			9/28/2009	9/21/2011	25,536	0	19,665	5,871			0	5,871
681	DASSAULT SYS S A SPON ADR	237545108			9/28/2009	11/28/2011	14,118	0	10,208	3,910			0	3,910
682	DEALERTRACK HLDGS INC	242309102			9/28/2009	8/11/2011	3,966	0	4,294	-328			0	-328
683	DEALERTRACK HLDGS INC	242309102			9/28/2009	8/23/2011	5,420	0	6,588	-1,168			0	-1,168
684	DEALERTRACK HLDGS INC	242309102			11/4/2010	8/23/2011	1,452	0	1,644	-192			0	-192
685	DEALERTRACK HLDGS INC	242309102			9/28/2009	11/29/2011	4,003	0	3,137	866			0	866
686	DENDREON CORP	248230107			8/11/2011	8/12/2011	6,425	0	6,169	256			0	256
687	DEUTSCHE TELEKOM AG 1 ORD SPON	251566105			6/29/2010	8/11/2011	9,371	0	8,418	953			0	953
688	DEUTSCHE TELEKOM AG 1 ORD SPON	251566105			9/30/2010	8/11/2011	1,546	0	1,604	-58			0	-58
689	DEUTSCHE TELEKOM AG 1 ORD SPON	251566105			6/29/2010	9/7/2011	25,929	0	25,995	-66			0	-66
690	DEUTSCHE TELEKOM AG 1 ORD SPON	251566105			9/30/2010	9/7/2011	4,278	0	4,953	-675			0	-675
691	DEUTSCHE TELEKOM AG 1 ORD SPON	251566105			6/29/2010	11/29/2011	7,743	0	7,447	296			0	296
692	DIGI INTERNATIONAL INC	253798102			9/28/2009	8/12/2011	5,079	0	3,647	1,432			0	1,432
693	DIGI INTERNATIONAL INC	253798102			9/28/2009	9/7/2011	10,078	0	7,302	2,776			0	2,776
694	DIGI INTERNATIONAL INC	253798102			11/4/2010	9/7/2011	2,299	0	1,896	403			0	403
695	COSTAR GROUP INC	22160N109			9/28/2009	8/23/2011	5,320	0	4,627	693			0	693
696	COSTAR GROUP INC	22160N109			9/28/2009	11/29/2011	3,180	0	2,066	1,114			0	1,114

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Long Term CG Distributions																
Short Term CG Distributions																
Amount																
1,856																
0																
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses		
697	DIGI INTERNATIONAL INC	253798102		9/28/2009	11/29/2011		1,118	0	981	137			0	137		
698	DIGI INTERNATIONAL INC	253798102		9/28/2009	11/29/2011		1,887	0	1,657	230			0	230		
699	WALT DISNEY CO (HOLDING CO)	254687106		4/26/2011	8/12/2011		619	0	786	-167			0	-167		
700	WALT DISNEY CO (HOLDING CO)	254687106		3/8/2011	8/12/2011		3,038	0	3,946	-908			0	-908		
701	WALT DISNEY CO (HOLDING CO)	254687106		9/30/2010	8/12/2011		22,020	0	19,215	2,805			0	2,805		
702	DIRECTV	25490A101		12/14/2009	8/12/2011		26,103	0	18,226	7,877			0	7,877		
703	DIRECTV	25490A101		9/27/2011	11/28/2011		1,154	0	1,111	43			0	43		
704	DIRECTV	25490A101		11/24/2009	11/28/2011		7,429	0	4,845	2,584			0	2,584		
705	DIRECTV	25490A101		12/14/2009	11/28/2011		53,389	0	35,382	18,007			0	18,007		
706	ONEOK INC NEW COM	682680103		9/28/2009	8/11/2011		28,729	0	16,051	12,678			0	12,678		
707	ONEOK INC NEW COM	682680103		10/14/2010	8/11/2011		5,093	0	3,815	1,278			0	1,278		
708	ORACLE SYSTEMS CORP	68389X105		7/23/2010	8/11/2011		38,083	0	30,933	7,150			0	7,150		
709	ORACLE SYSTEMS CORP	68389X105		7/23/2010	11/28/2011		8,244	0	6,164	2,080			0	2,080		
710	ORACLE SYSTEMS CORP	68389X105		9/30/2010	11/28/2011		4,899	0	4,453	446			0	446		
711	OWENS ILLINOIS COM NEW	690768403		4/21/2010	8/11/2011		4,463	0	9,484	-5,021			0	-5,021		
712	OWENS ILLINOIS COM NEW	690768403		9/30/2010	8/23/2011		2,038	0	3,532	-1,494			0	-1,494		
713	OWENS ILLINOIS COM NEW	690768403		4/21/2010	8/23/2011		6,082	0	13,764	-7,682			0	-7,682		
714	OWENS ILLINOIS COM NEW	690768403		9/28/2009	11/29/2011		2,978	0	6,111	-3,133			0	-3,133		
715	PACCAR INC	693718108		9/30/2010	8/11/2011		497	0	651	-154			0	-154		
716	PACCAR INC	693718108		9/29/2009	8/11/2011		13,096	0	13,829	-733			0	-733		
717	PACCAR INC	693718108		9/29/2009	11/8/2011		30,367	0	26,768	3,599			0	3,599		
718	PACCAR INC	693718108		9/30/2010	11/8/2011		1,151	0	1,260	-109			0	-109		
719	PACCAR INC	693718108		10/12/2011	11/29/2011		2,188	0	2,219	-31			0	-31		
720	PACCAR INC	693718108		2/4/2011	11/29/2011		192	0	251	-59			0	-59		
721	PACCAR INC	693718108		9/29/2009	11/29/2011		5,757	0	5,693	64			0	64		
722	PAR PHARMACEUTICAL COS INC	69888P106		8/12/2011	9/6/2011		1,270	0	1,385	-115			0	-115		
723	PAYCHEX INC	704326107		9/30/2010	8/12/2011		5,750	0	5,844	-94			0	-94		
724	PAYCHEX INC	704326107		9/29/2009	8/12/2011		17,340	0	18,661	-1,321			0	-1,321		
725	PAYCHEX INC	704326107		9/30/2010	11/8/2011		12,342	0	11,328	1,014			0	1,014		
726	PAYCHEX INC	704326107		9/29/2009	11/8/2011		37,220	0	36,173	1,047			0	1,047		
727	PEABODY ENERGY CORP	704549104		6/24/2010	8/11/2011		10,140	0	8,817	1,323			0	1,323		
728	CARNIVAL CORP NEW PAIRED	143658300		9/8/2010	8/23/2011		6,339	0	7,259	-920			0	-920		
729	CARNIVAL CORP NEW PAIRED	143658300		9/8/2010	11/29/2011		2,855	0	3,062	-207			0	-207		
730	CARREFOUR SA SPONS ADR	144430204		9/30/2010	8/11/2011		618	0	1,107	-489			0	-489		
731	CARREFOUR SA SPONS ADR	144430204		6/29/2010	8/11/2011		3,694	0	4,945	-1,251			0	-1,251		
732	CARREFOUR SA SPONS ADR	144430204		1/25/2011	8/11/2011		1,270	0	1,950	-680			0	-680		
733	CARREFOUR SA SPONS ADR	144430204		6/29/2010	9/7/2011		10,302	0	15,270	-4,968			0	-4,968		
734	CARREFOUR SA SPONS ADR	144430204		9/30/2010	9/7/2011		1,725	0	3,419	-1,694			0	-1,694		
735	CARREFOUR SA SPONS ADR	144430204		1/25/2011	9/7/2011		3,543	0	6,022	-2,479			0	-2,479		
736	CARREFOUR SA SPONS ADR	144430204		6/29/2010	11/29/2011		2,909	0	4,771	-1,862			0	-1,862		
737	CASS INFORMATION SYSTEMS INC	14808P109		9/28/2009	8/11/2011		4,007	0	3,468	539			0	539		
738	CASS INFORMATION SYSTEMS INC	14808P109		11/4/2010	8/23/2011		1,311	0	1,342	-31			0	-31		
739	CASS INFORMATION SYSTEMS INC	14808P109		9/28/2009	8/23/2011		6,142	0	5,512	630			0	630		
740	CASS INFORMATION SYSTEMS INC	14808P109		9/28/2009	11/29/2011		2,814	0	2,477	337			0	337		
741	CATERPILLAR INC	149123101		3/28/2011	8/12/2011		1,792	0	2,174	-382			0	-382		
742	CATERPILLAR INC	149123101		3/26/2010	8/12/2011		19,799	0	13,766	6,033			0	6,033		
743	CATERPILLAR INC	149123101		6/17/2010	8/12/2011		525	0	372	153			0	153		
744	CELGENE CORP	151020104		8/11/2011	9/27/2011		1,868	0	1,546	322			0	322		
745	CELGENE CORP	151020104		8/22/2011	9/27/2011		1,481	0	1,280	201			0	201		
746	CELGENE CORP	151020104		8/11/2011	12/5/2011		1,771	0	1,546	225			0	225		
747	CELGENE CORP	151020104		11/29/2011	12/5/2011		8,670	0	8,719	-49			0	-49		
748	CEPHEID INC	15670R107		9/28/2009	8/11/2011		15,278	0	6,269	9,009			0	9,009		
749	CEPHEID INC	15670R107		9/28/2009	11/8/2011		30,818	0	12,141	18,677			0	18,677		
750	CEPHEID INC	15670R107		9/28/2009	11/29/2011		8,249	0	3,498	4,751			0	4,751		
751	CHEESECAKE FACTORY INC	163072101		9/28/2009	8/11/2011		6,773	0	4,762	2,011			0	2,011		
752	CHEESECAKE FACTORY INC	163072101		11/4/2010	8/23/2011		2,466	0	2,678	-212			0	-212		
753	CHEESECAKE FACTORY INC	163072101		9/28/2009	8/23/2011		10,632	0	7,480	3,152			0	3,152		
754	CHEESECAKE FACTORY INC	163072101		9/28/2009	11/29/2011		4,807	0	3,374	1,433			0	1,433		

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

Amount												
Long Term CG Distributions												
Short Term CG Distributions												
1,856												
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Totals												
9,224,391												
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Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

Amount													
Long Term CG Distributions													
Short Term CG Distributions													
	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
813	CHIPOTLE MEXICAN GRILL INC CLASS	169656105		8/11/2011	10/5/2011	1,479	0	1,582	-103			0	-103
814	CISCO SYS INC	17275R102		10/6/2011	11/29/2011	1,346	0	1,238	108			0	108
815	CISCO SYS INC	17275R102		10/10/2011	11/29/2011	1,292	0	1,229	63			0	63
816	COACH INC	189754104		9/30/2011	11/28/2011	1,542	0	1,305	237			0	237
817	COCA COLA CO	191216100		9/29/2009	8/11/2011	29,195	0	23,487	5,708			0	5,708
818	COCA COLA CO	191216100		9/29/2009	11/28/2011	12,047	0	10,095	1,952			0	1,952
819	COCA COLA CO	191216100		9/29/2009	11/28/2011	44,541	0	36,428	8,113			0	8,113
820	COCA COLA CO	191216100		9/30/2010	11/28/2011	11,070	0	9,935	1,135			0	1,135
821	COCHLEAR LTD ADR	191459205		7/16/2010	9/7/2011	3,793	0	3,260	533			0	533
822	COCHLEAR LTD ADR	191459205		7/16/2010	9/21/2011	6,015	0	7,400	-1,385			0	-1,385
823	COCHLEAR LTD ADR	191459205		7/16/2010	11/29/2011	4,154	0	5,118	-964			0	-964
824	COGNIZANT TECHNOLOGY SOLUTIONS	192446102		8/11/2011	10/21/2011	2,171	0	1,945	226			0	226
825	COHERENT INC	192479103		8/12/2011	8/29/2011	8,858	0	9,537	-679			0	-679
826	COMSTOCK RES INC	205768203		5/24/2011	8/12/2011	3,370	0	3,831	-461			0	-461
827	COMSTOCK RES INC	205768203		5/25/2011	8/12/2011	1,013	0	1,162	-149			0	-149
828	COMSTOCK RES INC	205768203		5/24/2011	8/23/2011	365	0	518	-153			0	-153
829	COMSTOCK RES INC	205768203		2/22/2011	8/23/2011	11,771	0	14,624	-2,853			0	-2,853
830	COMSTOCK RES INC	205768203		5/25/2011	11/29/2011	889	0	1,656	-767			0	-767
831	CONCUR TECHNOLOGIES INC	206708109		9/28/2009	8/11/2011	2,568	0	2,682	-114			0	-114
832	CONCUR TECHNOLOGIES INC	206708109		9/28/2009	8/23/2011	4,032	0	4,418	-386			0	-386
833	CONCUR TECHNOLOGIES INC	206708109		11/4/2010	8/23/2011	720	0	1,071	-351			0	-351
834	CONCUR TECHNOLOGIES INC	206708109		8/19/2011	11/29/2011	228	0	173	55			0	55
835	CONCUR TECHNOLOGIES INC	206708109		8/16/2011	11/29/2011	410	0	348	62			0	62
836	CONCUR TECHNOLOGIES INC	206708109		8/18/2011	11/29/2011	273	0	214	59			0	59
837	CONCUR TECHNOLOGIES INC	206708109		8/12/2011	11/29/2011	410	0	341	69			0	69
838	CONCUR TECHNOLOGIES INC	206708109		9/28/2009	11/29/2011	2,278	0	1,972	306			0	306
839	CONCUR TECHNOLOGIES INC	206708109		8/29/2011	11/29/2011	46	0	41	5			0	5
840	CONOCOPHILLIPS	20825C104		1/5/2011	8/11/2011	10,409	0	10,734	-325			0	-325
841	CONSTANT CONTACT INC	210313102		4/1/2010	8/11/2011	2,208	0	2,659	-451			0	-451
842	CONSTANT CONTACT INC	210313102		11/4/2010	8/23/2011	719	0	1,082	-363			0	-363
843	CONSTANT CONTACT INC	210313102		4/1/2010	8/23/2011	2,861	0	4,103	-1,242			0	-1,242
844	CONSTANT CONTACT INC	210313102		3/30/2010	11/29/2011	1,704	0	1,857	-153			0	-153
845	CORN PRODS INTL INC	219023108		9/28/2009	8/11/2011	3,103	0	1,944	1,159			0	1,159
846	CORN PRODS INTL INC	219023108		9/28/2009	8/23/2011	6,071	0	3,746	2,325			0	2,325
847	CORN PRODS INTL INC	219023108		9/28/2009	11/29/2011	2,322	0	1,296	1,026			0	1,026
848	COST PLUS INC CALIF	221485105		11/29/2011	12/2/2011	924	0	782	142			0	142
849	COSTAR GROUP INC	22160N109		9/28/2009	8/11/2011	3,506	0	3,016	490			0	490
850	COSTAR GROUP INC	22160N109		11/4/2010	8/23/2011	1,425	0	1,546	-121			0	-121
851	PRECISION CASTPARTS CORP	740189105		12/7/2009	8/12/2011	17,867	0	12,145	5,722			0	5,722
852	PRECISION CASTPARTS CORP	740189105		8/11/2011	10/28/2011	2,455	0	2,218	237			0	237
853	PROCTER & GAMBLE	742718109		9/29/2009	8/11/2011	31,297	0	32,018	-721			0	-721
854	QBE INSURANCE GROUP LTD ADR	74728G605		11/4/2011	11/29/2011	868	0	770	98			0	98
855	QBE INSURANCE GROUP LTD ADR	74728G605		10/5/2011	11/29/2011	434	0	397	37			0	37
856	QUALCOMM INC	747525103		9/29/2009	8/11/2011	12,421	0	11,453	968			0	968
857	QUALCOMM INC	747525103		1/6/2011	8/23/2011	34,162	0	38,257	-4,095			0	-4,095
858	QUALCOMM INC	747525103		4/14/2011	8/23/2011	18,672	0	20,996	-2,324			0	-2,324
859	QUALCOMM INC	747525103		12/7/2011	8/23/2011	7,768	0	9,062	-1,294			0	-1,294
860	QUALCOMM INC	747525103		7/6/2010	8/23/2011	9,408	0	6,544	2,862			0	2,862
861	QUALCOMM INC	747525103		4/5/2010	8/23/2011	10,904	0	9,902	1,002			0	1,002
862	QUALCOMM INC	747525103		9/29/2009	8/23/2011	5,054	0	4,908	146			0	146
863	QUALCOMM INC	747525103		9/29/2009	9/27/2011	6,260	0	5,408	852			0	852
864	QUALCOMM INC	747525103		9/29/2009	10/21/2011	4,926	0	4,272	654			0	654
865	QUALITY SYSTEMS INC	747582104		12/4/2009	8/11/2011	4,367	0	3,462	905			0	905
866	QUALITY SYSTEMS INC	747582104		12/7/2009	11/29/2011	2,796	0	2,519	277			0	277
867	QUALITY SYSTEMS INC	747582104		12/4/2009	11/29/2011	6,070	0	5,501	569			0	569
868	QUALITY SYSTEMS INC	747582104		11/4/2010	11/29/2011	1,364	0	1,272	92			0	92
869	RWE AG SPON ADR	74975E303		6/15/2011	8/11/2011	920	0	1,328	-408			0	-408
870	RWE AG SPON ADR	74975E303		9/30/2010	8/11/2011	828	0	1,488	-660			0	-660

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

Long Term CG Distributions														Amount	
Short Term CG Distributions														1,856	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		
871	RWE AG SPON ADR	74975E303		6/29/2010	8/11/2011	4,940	0	8,555	-3,615			0	-3,615		
872	RWE AG SPON ADR	74975E303		9/30/2010	9/7/2011	2,231	0	4,590	-2,359			0	-2,359		
873	RWE AG SPON ADR	74975E303		6/29/2010	9/7/2011	13,309	0	26,387	-13,078			0	-13,078		
874	RWE AG SPON ADR	74975E303		6/15/2011	9/7/2011	2,478	0	4,096	-1,618			0	-1,618		
875	RWE AG SPON ADR	74975E303		8/25/2011	11/29/2011	1,200	0	1,135	65			0	65		
876	RWE AG SPON ADR	74975E303		8/18/2011	11/29/2011	1,684	0	1,590	74			0	74		
877	RWE AG SPON ADR	74975E303		8/24/2011	11/29/2011	232	0	224	8			0	8		
878	RWE AG SPON ADR	74975E303		6/15/2011	11/29/2011	813	0	1,139	-326			0	-326		
879	RWE AG SPON ADR	74975E303		6/29/2010	11/29/2011	4,568	0	7,678	-3,110			0	-3,110		
880	RAYTHEON COMPANY NEW	755111507		9/30/2010	8/12/2011	5,134	0	5,748	-614			0	-614		
881	RAYTHEON COMPANY NEW	755111507		12/3/2010	8/12/2011	2,470	0	2,882	-412			0	-412		
882	RAYTHEON COMPANY NEW	755111507		9/29/2009	8/12/2011	9,477	0	11,226	-1,749			0	-1,749		
883	RAYTHEON COMPANY NEW	755111507		7/28/2011	11/29/2011	1,370	0	1,399	-29			0	-29		
884	RAYTHEON COMPANY NEW	755111507		12/3/2010	11/29/2011	2,033	0	2,188	-155			0	-155		
885	RAYTHEON COMPANY NEW	755111507		12/3/2010	11/29/2011	5,188	0	5,585	-397			0	-397		
886	RAYTHEON COMPANY NEW	755111507		9/30/2010	11/29/2011	10,784	0	11,138	-354			0	-354		
887	RAYTHEON COMPANY NEW	755111507		9/29/2009	11/29/2011	19,907	0	21,755	-1,848			0	-1,848		
888	DOW CHEMICAL CO	260543103		9/28/2009	8/11/2011	9,450	0	8,291	1,159			0	1,159		
889	RED HAT INC	756577102		10/29/2010	9/7/2011	4,110	0	4,571	-461			0	-461		
890	RED HAT INC	756577102		11/1/2010	9/7/2011	9,599	0	10,760	-1,161			0	-1,161		
891	RED HAT INC	756577102		11/2/2010	9/7/2011	702	0	797	-95			0	-95		
892	RED HAT INC	756577102		3/6/2011	9/7/2011	5,865	0	6,233	-368			0	-368		
893	REDWOOD TRUST INC	758075402		4/21/2010	9/21/2011	11,940	0	15,535	-3,595			0	-3,595		
894	REDWOOD TRUST INC	758075402		9/30/2010	9/21/2011	2,556	0	3,043	-487			0	-487		
895	REDWOOD TRUST INC	758075402		11/5/2010	9/21/2011	6,268	0	7,529	-1,261			0	-1,261		
896	REDWOOD TRUST INC	758075402		11/5/2010	11/29/2011	3,889	0	5,947	-2,058			0	-2,058		
897	REED ELSEVIER NV SPONS ADR	758204200		9/30/2010	8/11/2011	904	0	1,044	-140			0	-140		
898	REED ELSEVIER NV SPONS ADR	758204200		6/29/2010	8/11/2011	5,404	0	5,570	-166			0	-166		
899	REED ELSEVIER NV SPONS ADR	758204200		9/30/2010	9/21/2011	2,857	0	3,216	-359			0	-359		
900	REED ELSEVIER NV SPONS ADR	758204200		6/29/2010	9/21/2011	17,073	0	17,152	-79			0	-79		
901	REED ELSEVIER NV SPONS ADR	758204200		6/29/2010	11/29/2011	4,177	0	4,162	15			0	15		
902	RESOURCES CONNECTION INC	76122Q105		9/28/2009	8/11/2011	3,126	0	5,405	-2,279			0	-2,279		
903	RESOURCES CONNECTION INC	76122Q105		11/4/2010	8/23/2011	1,218	0	2,141	-923			0	-923		
904	RESOURCES CONNECTION INC	76122Q105		9/28/2009	8/23/2011	4,696	0	8,324	-3,628			0	-3,628		
905	RESOURCES CONNECTION INC	76122Q105		9/28/2009	11/29/2011	2,104	0	3,886	-1,782			0	-1,782		
906	RIGHTNOW TECHNOLOGIES INC	76657R106		8/12/2011	10/6/2011	1,064	0	935	129			0	129		
907	RITCHIE BROTHERS AUCTIONEERS	767744105		11/4/2010	8/11/2011	653	0	614	39			0	39		
908	RITCHIE BROTHERS AUCTIONEERS	767744105		11/8/2011	8/11/2011	3,286	0	3,643	-357			0	-357		
909	RITCHIE BROTHERS AUCTIONEERS	767744105		10/23/2009	8/11/2011	4,338	0	4,772	-434			0	-434		
910	RITCHIE BROTHERS AUCTIONEERS	767744105		11/8/2011	11/8/2011	5,944	0	7,058	-1,114			0	-1,114		
911	RITCHIE BROTHERS AUCTIONEERS	767744105		11/4/2010	11/8/2011	1,180	0	1,190	-10			0	-10		
912	RITCHIE BROTHERS AUCTIONEERS	767744105		10/23/2009	11/8/2011	7,846	0	9,245	-1,399			0	-1,399		
913	RITCHIE BROTHERS AUCTIONEERS	767744105		11/8/2011	11/29/2011	1,776	0	2,300	-524			0	-524		
914	RITCHIE BROTHERS AUCTIONEERS	767744105		2/1/2011	11/29/2011	193	0	251	-58			0	-58		
915	RITCHIE BROTHERS AUCTIONEERS	767744105		10/22/2009	11/29/2011	2,991	0	3,845	-854			0	-854		
916	ROCHE HOLDINGS AG SPON ADR	771195104		9/28/2009	8/15/2011	2,538	0	2,566	-28			0	-28		
917	ROCHE HOLDINGS AG SPON ADR	771195104		9/30/2010	11/29/2011	4,555	0	4,077	478			0	478		
918	ROCHE HOLDINGS AG SPON ADR	771195104		9/28/2009	11/29/2011	7,058	0	7,613	-555			0	-555		
919	ROCHE HOLDINGS AG SPON ADR	771195104		9/28/2009	11/29/2011	15,890	0	17,142	-1,252			0	-1,252		
920	ROLLINS INC	775711104		11/4/2010	8/11/2011	1,307	0	1,333	-26			0	-26		
921	ROLLINS INC	775711104		9/28/2009	8/11/2011	9,535	0	6,802	2,733			0	2,733		
922	ROLLINS INC	775711104		9/28/2009	11/8/2011	22,814	0	13,204	9,610			0	9,610		
923	ROLLINS INC	775711104		11/4/2010	11/8/2011	3,127	0	2,588	539			0	539		
924	ROLLINS INC	775711104		9/28/2009	11/29/2011	8,876	0	5,499	3,377			0	3,377		
925	ROYAL DUTCH SHELL PLC	780259206		6/28/2011	8/11/2011	121	0	0	121			0	121		
926	ROYAL DUTCH SHELL PLC	780259206		9/30/2010	8/11/2011	2,652	0	2,516	136			0	136		
927	ROYAL DUTCH SHELL PLC	780259206		12/7/2011	8/11/2011	3,027	0	3,360	-333			0	-333		
928	ROYAL DUTCH SHELL PLC	780259206		6/29/2010	8/11/2011	10,224	0	8,212	2,012			0	2,012		

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		Amount		Totals	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
		Long Term CG Distributions	Short Term CG Distributions											
	Kind(s) of Property Sold	CUSIP #	How Acquired											
929	ROYAL DUTCH SHELL PLC	780259206		9/29/2009	8/11/2011		15,088	0	13,669	1,419			0	631,324
930	EMC CORP MASS	268648102		4/26/2011	8/12/2011		15,173	0	18,494	-3,321			0	1,419
931	EMC CORP MASS	268648102		5/13/2011	8/12/2011		3,923	0	4,691	-768			0	-3,321
932	EMC CORP MASS	268648102		8/11/2011	9/29/2011		9,719	0	10,410	-691			0	-768
933	EMC CORP MASS	268648102		8/23/2011	9/29/2011		8,120	0	8,047	73			0	-691
934	EMC CORP MASS	268648102		8/11/2011	10/21/2011		3,136	0	2,954	182			0	73
935	EMC CORP MASS	268648102		4/26/2011	11/28/2011		28,546	0	35,864	-7,318			0	182
936	EMC CORP MASS	268648102		5/13/2011	11/28/2011		7,381	0	9,096	-1,715			0	-7,318
937	EMC CORP MASS	268648102		4/26/2011	11/28/2011		2,971	0	3,733	-762			0	-1,715
938	ENI S P A SPONSORED ADR	26874R108		10/14/2010	8/11/2011		673	0	850	-177			0	-762
939	ENI S P A SPONSORED ADR	26874R108		9/30/2010	8/11/2011		461	0	549	-88			0	-177
940	ENI S P A SPONSORED ADR	26874R108		11/26/2010	8/11/2011		1,577	0	1,920	-343			0	-88
941	ENI S P A SPONSORED ADR	26874R108		8/25/2010	8/11/2011		523	0	562	-39			0	-343
942	ENI S P A SPONSORED ADR	26874R108		9/22/2010	8/11/2011		585	0	686	-101			0	-39
943	ENI S P A SPONSORED ADR	26874R108		10/15/2010	8/11/2011		788	0	992	-204			0	-101
944	ENI S P A SPONSORED ADR	26874R108		9/23/2010	8/11/2011		735	0	850	-115			0	-204
945	ENI S P A SPONSORED ADR	26874R108		8/24/2010	8/11/2011		797	0	867	-70			0	-115
946	SASOL LTD SPON ADR	803866300		9/29/2009	11/29/2011		3,149	0	2,745	404			0	-70
947	EBIX INC	278715206		6/3/2011	11/28/2011		2,013	0	1,811	202			0	404
948	EBIX INC	278715206		6/7/2011	11/28/2011		586	0	540	46			0	202
949	EBIX INC	278715206		6/9/2011	11/28/2011		137	0	143	-6			0	46
950	ECHELON CORP	27874N105		9/28/2009	8/11/2011		3,985	0	5,722	-1,737			0	-6
951	ECHELON CORP	27874N105		9/28/2009	9/7/2011		1,760	0	2,894	-1,134			0	-1,737
952	ECHELON CORP	27874N105		12/17/2010	9/7/2011		400	0	522	-122			0	-1,134
953	ECHELON CORP	27874N105		12/10/2010	9/7/2011		640	0	787	-147			0	-122
954	ECHELON CORP	27874N105		1/11/2011	9/7/2011		384	0	492	-108			0	-147
955	ECHELON CORP	27874N105		1/4/2011	9/7/2011		760	0	949	-189			0	-108
956	ECHELON CORP	27874N105		1/10/2011	9/7/2011		432	0	548	-116			0	-189
957	ECHELON CORP	27874N105		1/14/2011	9/7/2011		760	0	846	-86			0	-116
958	ECHELON CORP	27874N105		12/29/2010	9/7/2011		632	0	807	-175			0	-86
959	ECHELON CORP	27874N105		1/7/2011	9/7/2011		368	0	467	-99			0	-175
960	ECHELON CORP	27874N105		12/9/2010	9/7/2011		616	0	755	-139			0	-99
961	ECHELON CORP	27874N105		12/9/2010	11/29/2011		101	0	206	-105			0	-139
962	ECHELON CORP	27874N105		1/7/2011	11/29/2011		63	0	132	-69			0	-105
963	ECHELON CORP	27874N105		1/11/2011	11/29/2011		63	0	133	-70			0	-69
964	ECHELON CORP	27874N105		12/10/2010	11/29/2011		106	0	216	-110			0	-70
965	ECHELON CORP	27874N105		12/29/2010	11/29/2011		101	0	214	-113			0	-110
966	ECHELON CORP	27874N105		12/17/2010	11/29/2011		67	0	146	-79			0	-113
967	ECHELON CORP	27874N105		9/28/2009	11/29/2011		842	0	2,302	-1,460			0	-79
968	ECHELON CORP	27874N105		1/10/2011	11/29/2011		67	0	142	-75			0	-1,460
969	ENI S P A SPONSORED ADR	26874R108		11/26/2010	11/8/2011		6,012	0	5,906	106			0	-75
970	ENI S P A SPONSORED ADR	26874R108		10/14/2010	11/8/2011		2,567	0	2,615	-48			0	106
971	ENI S P A SPONSORED ADR	26874R108		8/24/2010	11/8/2011		3,040	0	2,666	374			0	-48
972	ENI S P A SPONSORED ADR	26874R108		9/22/2010	11/8/2011		2,229	0	2,111	118			0	374
973	ENI S P A SPONSORED ADR	26874R108		9/23/2010	11/8/2011		2,803	0	2,613	190			0	118
974	ENI S P A SPONSORED ADR	26874R108		9/30/2010	11/8/2011		1,756	0	1,688	68			0	190
975	ENI S P A SPONSORED ADR	26874R108		8/25/2010	11/8/2011		1,993	0	1,728	265			0	68
976	ENI S P A SPONSORED ADR	26874R108		10/15/2010	11/8/2011		3,006	0	3,052	-46			0	265
977	ENI S P A SPONSORED ADR	26874R108		10/15/2010	11/29/2011		4,243	0	4,425	-182			0	-46
978	ENI S P A SPONSORED ADR	26874R108		7/20/2011	11/29/2011		849	0	926	-77			0	-182
979	ENI S P A SPONSORED ADR	26874R108		9/30/2010	11/29/2011		28,708	0	1,539	125			0	-77
980	EOT CORP	26884L109		9/30/2010	8/11/2011		60,822	0	21,739	6,969			0	-125
981	EOT CORP	26884L109		11/2/2010	11/29/2011		9,835	0	42,140	18,682			0	6,969
982	EOT CORP	26884L109		7/22/2011	11/28/2011		7,452	0	7,049	2,786			0	18,682
983	EATON CORP	278058102		6/10/2011	8/11/2011		1,340	0	1,666	-326			0	2,786
984	EBIX INC	278715206		6/6/2011	8/11/2011		1,098	0	1,235	-137			0	-326
985	EBIX INC	278715206		6/7/2011	8/11/2011		194	0	216	-22			0	-137
986	EBIX INC	278715206						0					0	-22

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	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Amount		Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
							Long Term CG Distributions	Short Term CG Distributions							
							1,856	0							631,324
987	EBIX INC	278715206		6/9/2011	8/11/2011				1,098	1,388	-290			0	-290
988	EBIX INC	278715206		6/8/2011	8/11/2011				468	548	-80			0	-80
989	EBIX INC	278715206		6/3/2011	8/23/2011				6,008	7,051	-1,043			0	-1,043
990	EBIX INC	278715206		6/7/2011	8/23/2011				1,528	1,836	-308			0	-308
991	EBIX INC	278715206		6/10/2011	11/28/2011				430	442	-12			0	-12
992	DOW CHEMICAL CO	260543103		9/28/2009	11/28/2011				16,014	16,042	-28			0	-28
993	EBIX INC	278715206		6/6/2011	11/28/2011				332	309	23			0	23
994	EBIX INC	278715206		6/8/2011	11/28/2011				137	132	5			0	5
995	SLM CORP	78442P106		9/28/2009	8/11/2011				5,610	3,490	2,120			0	2,120
996	SLM CORP	78442P106		9/28/2009	9/7/2011				10,298	6,781	3,517			0	3,517
997	SPS COMMERCE INC	78463M107		7/2/2011	8/11/2011				402	411	-9			0	-9
998	SPS COMMERCE INC	78463M107		6/24/2011	8/23/2011				520	509	11			0	11
999	SPS COMMERCE INC	78463M107		7/2/2011	8/23/2011				252	268	-16			0	-16
1,000	SPS COMMERCE INC	78463M107		6/24/2011	11/29/2011				176	131	45			0	45
1,001	SPS COMMERCE INC	78463M107		7/5/2011	11/29/2011				220	179	41			0	41
1,002	SPS COMMERCE INC	78463M107		8/8/2011	11/29/2011				1,032	845	187			0	187
1,003	SPS COMMERCE INC	78463M107		8/2/2011	11/29/2011				373	308	65			0	65
1,004	SPS COMMERCE INC	78463M107		8/3/2011	11/29/2011				241	200	41			0	41
1,005	SPS COMMERCE INC	78463M107		8/4/2011	11/29/2011				263	222	41			0	41
1,006	SPS COMMERCE INC	78463M107		7/27/2011	11/29/2011				834	703	131			0	131
1,007	ST JUDE MED INC	790849103		4/4/2011	8/11/2011				9,689	12,029	-2,340			0	-2,340
1,008	ST JUDE MED INC	790849103		5/3/2011	8/11/2011				3,913	4,984	-1,071			0	-1,071
1,009	ST JUDE MED INC	790849103		4/4/2011	9/21/2011				18,900	23,314	-4,414			0	-4,414
1,010	ST JUDE MED INC	790849103		5/3/2011	9/21/2011				7,633	9,659	-2,026			0	-2,026
1,011	ST JUDE MED INC	790849103		8/11/2011	9/27/2011				3,853	4,111	-258			0	-258
1,012	ST JUDE MED INC	790849103		8/11/2011	10/28/2011				30,910	31,924	-1,014			0	-1,014
1,013	SALESFORCE COM INC	79466L302		8/11/2011	9/27/2011				2,770	2,963	-193			0	-193
1,014	SANOFI-SYNTHELABO SA ADR	80105N105		9/30/2010	8/11/2011				1,574	1,599	-25			0	-25
1,015	SANOFI-SYNTHELABO SA ADR	80105N105		6/24/2011	8/11/2011				381	436	-55			0	-55
1,016	SANOFI-SYNTHELABO SA ADR	80105N105		8/2/2010	8/11/2011				424	388	36			0	36
1,017	SANOFI-SYNTHELABO SA ADR	80105N105		8/3/2010	8/11/2011				1,175	1,084	91			0	91
1,018	SANOFI-SYNTHELABO SA ADR	80105N105		10/2/2009	8/11/2011				6,907	7,678	-771			0	-771
1,019	SANOFI-SYNTHELABO SA ADR	80105N105		6/24/2011	11/28/2011				286	321	-35			0	-35
1,020	SANOFI-SYNTHELABO SA ADR	80105N105		6/24/2011	11/28/2011				1,203	1,347	-144			0	-144
1,021	SANOFI-SYNTHELABO SA ADR	80105N105		8/2/2010	11/28/2011				1,337	1,198	139			0	139
1,022	SANOFI-SYNTHELABO SA ADR	80105N105		8/3/2010	11/28/2011				3,707	3,349	358			0	358
1,023	SANOFI-SYNTHELABO SA ADR	80105N105		9/30/2010	11/28/2011				4,968	4,941	27			0	27
1,024	SANOFI-SYNTHELABO SA ADR	80105N105		8/3/2010	11/28/2011				7,557	7,934	-377			0	-377
1,025	SANOFI-SYNTHELABO SA ADR	80105N105		10/2/2009	11/28/2011				21,796	23,730	-1,934			0	-1,934
1,026	SAP AG SPON ADR	803054204		9/30/2010	9/21/2011				2,866	2,749	117			0	117
1,027	SAP AG SPON ADR	803054204		9/28/2009	9/21/2011				19,108	18,184	924			0	924
1,028	SAP AG SPON ADR	803054204		9/28/2009	11/29/2011				9,433	8,157	1,276			0	1,276
1,029	SASOL LTD SPON ADR	803866300		9/29/2009	8/23/2011				7,130	6,495	635			0	635
1,030	GRAND CANYON EDUCATION INC	38526M106		9/6/2011	11/29/2011				161	159	2			0	2
1,031	GRAND CANYON EDUCATION INC	38526M106		8/18/2011	11/29/2011				132	133	-1			0	-1
1,032	GRAND CANYON EDUCATION INC	38526M106		8/22/2011	11/29/2011				102	104	-2			0	-2
1,033	GRAND CANYON EDUCATION INC	38526M106		9/9/2011	11/29/2011				102	107	-5			0	-5
1,034	GRAND CANYON EDUCATION INC	38526M106		8/16/2011	11/29/2011				132	140	-8			0	-8
1,035	GRAND CANYON EDUCATION INC	38526M106		8/12/2011	11/29/2011				234	252	-18			0	-18
1,036	GRAND CANYON EDUCATION INC	38526M106		10/28/2010	11/29/2011				2,211	3,301	-1,090			0	-1,090
1,037	GRAND CANYON EDUCATION INC	38526M106		8/25/2011	11/29/2011				117	120	-3			0	-3
1,038	GRAND CANYON EDUCATION INC	38526M106		9/8/2011	11/29/2011				176	185	-9			0	-9
1,039	GUIDANCE SOFTWARE INC	401692108		9/28/2009	8/11/2011				1,703	1,085	618			0	618
1,040	GUIDANCE SOFTWARE INC	401692108		11/4/2010	8/23/2011				597	589	8			0	8
1,041	GUIDANCE SOFTWARE INC	401692108		9/28/2009	8/23/2011				2,390	1,683	707			0	707
1,042	GUIDANCE SOFTWARE INC	401692108		9/28/2009	11/29/2011				1,050	775	275			0	275
1,043	HSBC HLDGS PLC SPON ADR NEW	404280406		9/28/2009	9/7/2011				8,205	11,294	-3,089			0	-3,089
1,044	HSBC HLDGS PLC SPON ADR NEW	404280406		9/28/2009	11/29/2011				3,288	6,154	-2,866			0	-2,866

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Long Term CG Distributions														Amount	
Short Term CG Distributions														1,856	0
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Totals		8,652,785		631,324		0		
							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		
1,045	ECHOLON CORP	27874N105		1/4/2011	11/29/2011	125	0	260	-135			0	-135		
1,046	ECHO GLOBAL LOGISTICS INC	27875T101		4/28/2011	8/11/2011	3,593	0	3,695	-102			0	-102		
1,047	ECHO GLOBAL LOGISTICS INC	27875T101		11/4/2010	8/23/2011	817	0	767	50			0	50		
1,048	ECHO GLOBAL LOGISTICS INC	27875T101		11/11/2010	8/23/2011	1,008	0	802	206			0	206		
1,049	ECHO GLOBAL LOGISTICS INC	27875T101		11/9/2010	8/23/2011	332	0	287	45			0	45		
1,050	ECHO GLOBAL LOGISTICS INC	27875T101		11/8/2010	8/23/2011	906	0	811	95			0	95		
1,051	ECHO GLOBAL LOGISTICS INC	27875T101		10/8/2010	8/23/2011	638	0	629	9			0	9		
1,052	ECHO GLOBAL LOGISTICS INC	27875T101		10/11/2010	8/23/2011	357	0	354	3			0	3		
1,053	ECHO GLOBAL LOGISTICS INC	27875T101		4/28/2011	8/23/2011	2,540	0	2,765	-225			0	-225		
1,054	ECHO GLOBAL LOGISTICS INC	27875T101		4/28/2011	11/29/2011	1,781	0	1,598	183			0	183		
1,055	ECHO GLOBAL LOGISTICS INC	27875T101		11/11/2010	11/29/2011	1,208	0	884	324			0	324		
1,056	EMERSON ELECTRIC CO	291011104		9/30/2010	8/11/2011	1,859	0	2,149	-290			0	-290		
1,057	EMERSON ELECTRIC CO	291011104		9/29/2009	8/11/2011	14,500	0	13,003	1,497			0	1,497		
1,058	ENCANA CORP	292505104		1/28/2011	11/8/2011	3,382	0	5,259	-1,877			0	-1,877		
1,059	ENCANA CORP	292505104		9/28/2009	11/8/2011	5,248	0	7,141	-1,893			0	-1,893		
1,060	ENCANA CORP	292505104		9/28/2009	11/16/2011	3,765	0	5,533	-1,768			0	-1,768		
1,061	ENCANA CORP	292505104		1/28/2011	11/16/2011	2,427	0	4,074	-1,647			0	-1,647		
1,062	ENCANA CORP	292505104		9/28/2009	11/29/2011	2,650	0	4,099	-1,449			0	-1,449		
1,063	ENCANA CORP	292505104		1/28/2011	11/29/2011	977	0	1,737	-760			0	-760		
1,064	ENERNOC INC	292764107		7/19/2010	8/11/2011	1,219	0	3,935	-2,716			0	-2,716		
1,065	SCHLUMBERGER LTD	806857108		6/21/2010	8/11/2011	32,965	0	27,854	5,111			0	5,111		
1,066	SCHLUMBERGER LTD	806857108		7/20/2010	11/29/2011	4,108	0	3,498	610			0	610		
1,067	SCHLUMBERGER LTD	806857108		8/4/2011	11/29/2011	1,123	0	1,326	-203			0	-203		
1,068	SCHLUMBERGER LTD	806857108		6/3/2011	11/29/2011	10,597	0	12,688	-2,091			0	-2,091		
1,069	SCHLUMBERGER LTD	806857108		9/28/2009	11/29/2011	7,369	0	6,343	1,026			0	1,026		
1,070	SCHLUMBERGER LTD	806857108		9/28/2009	11/29/2011	13,352	0	11,493	1,859			0	1,859		
1,071	SCHLUMBERGER LTD	806857108		9/30/2010	11/29/2011	1,699	0	1,494	205			0	205		
1,072	SCHLUMBERGER LTD	806857108		9/30/2010	11/29/2011	12,843	0	11,403	1,440			0	1,440		
1,073	SCHLUMBERGER LTD	806857108		6/21/2010	11/29/2011	6,878	0	6,225	653			0	653		
1,074	SCHLUMBERGER LTD	806857108		6/21/2010	11/29/2011	34,880	0	32,269	2,611			0	2,611		
1,075	SCHNEIDER ELECTRIC SA UNSP ADR	80687P106		10/15/2010	8/23/2011	10,161	0	11,517	-1,356			0	-1,356		
1,076	SCHNEIDER ELECTRIC SA UNSP ADR	80687P106		9/28/2009	8/23/2011	9,824	0	8,096	1,728			0	1,728		
1,077	SCHNEIDER ELECTRIC SA UNSP ADR	80687P106		10/15/2010	11/29/2011	7,199	0	8,139	-940			0	-940		
1,078	SCRIPPS NETWORKS INTERACTIVE	811065101		8/12/2011	10/7/2011	8,362	0	9,341	-979			0	-979		
1,079	SEMTECH CORP	816850101		9/28/2009	8/12/2011	3,751	0	3,170	581			0	581		
1,080	SEMTECH CORP	816850101		11/4/2010	9/7/2011	2,901	0	2,998	-97			0	-97		
1,081	SEMTECH CORP	816850101		9/28/2009	9/7/2011	12,916	0	10,583	2,333			0	2,333		
1,082	SEMTECH CORP	816850101		9/28/2009	11/29/2011	236	0	194	42			0	42		
1,083	SEMTECH CORP	816850101		9/28/2009	11/29/2011	4,266	0	3,504	762			0	762		
1,084	SENSIENT TECHNOLOGIES CORP	81725T100		9/28/2009	8/11/2011	8,370	0	7,196	1,174			0	1,174		
1,085	SENSIENT TECHNOLOGIES CORP	81725T100		9/28/2009	11/8/2011	14,543	0	11,005	3,538			0	3,538		
1,086	HALLIBURTON CO	406216101		12/22/2010	8/12/2011	13,829	0	12,143	1,686			0	1,686		
1,087	HALLIBURTON CO	406216101		4/26/2011	8/12/2011	12,032	0	13,309	-1,277			0	-1,277		
1,088	HARRY WINSTON DIAMOND CORP	41587B100		5/25/2010	8/11/2011	7,571	0	6,018	1,553			0	1,553		
1,089	HARRY WINSTON DIAMOND CORP	41587B100		9/30/2010	9/21/2011	7,716	0	7,387	329			0	329		
1,090	HARRY WINSTON DIAMOND CORP	41587B100		5/25/2010	9/21/2011	5,551	0	4,889	662			0	662		
1,091	HARRY WINSTON DIAMOND CORP	41587B100		5/20/2010	11/29/2011	3,582	0	3,833	-251			0	-251		
1,092	HONEYWELL INTL INC	438516106		8/11/2011	12/7/2011	4,676	0	3,917	759			0	759		
1,093	HONEYWELL INTL INC	438516106		11/29/2011	12/7/2011	3,064	0	2,985	79			0	79		
1,094	HOYA CORP SPONS ADR	443251103		9/28/2009	8/15/2011	2,098	0	2,232	-134			0	-134		
1,095	HOYA CORP SPONS ADR	443251103		9/28/2009	8/23/2011	12,549	0	13,850	-1,301			0	-1,301		
1,096	HOYA CORP SPONS ADR	443251103		9/30/2010	8/23/2011	6,394	0	4,108	-474			0	-474		
1,097	HOYA CORP SPONS ADR	443251103		9/28/2009	11/28/2011	6,394	0	7,481	-1,087			0	-1,087		
1,098	IPC THE HOSPITALIST CO INC	44984A105		9/28/2009	8/11/2011	4,812	0	3,982	830			0	830		
1,099	IPC THE HOSPITALIST CO INC	44984A105		11/4/2010	8/23/2011	1,804	0	1,602	202			0	202		
1,100	IPC THE HOSPITALIST CO INC	44984A105		9/28/2009	8/23/2011	6,783	0	6,136	647			0	647		
1,101	IPC THE HOSPITALIST CO INC	44984A105		9/28/2009	11/29/2011	3,761	0	2,937	824			0	824		
1,102	IBERROLA SA SPON ADR	450737101		1/6/2011	8/11/2011	264	0	0	264			0	264		

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	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Amount		Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	0	Gains Minus Excess of FMV Over Adjusted Basis or Losses
							Long Term CG Distributions	Short Term CG Distributions									
1,103	GOODRICH BF CO	382388106		8/12/2011	9/29/2011		1,856	0	12,958	0	9,250	3,708			0	0	631,324
1,104	TESCO PLC SPONSORED ADR	881575302		1/25/2011	11/29/2011				1,486	0	1,524	-38			0	0	-38
1,105	TESCO PLC SPONSORED ADR	881575302		4/11/2011	11/29/2011				280	0	273	-13			0	0	-13
1,106	TESCO PLC SPONSORED ADR	881575302		4/8/2011	11/29/2011				892	0	938	-46			0	0	-46
1,107	TESCO PLC SPONSORED ADR	881575302		2/4/2011	11/29/2011				1,431	0	1,515	-84			0	0	-84
1,108	TESCO PLC SPONSORED ADR	881575302		1/12/2011	11/29/2011				632	0	678	-46			0	0	-46
1,109	TESCO PLC SPONSORED ADR	881575302		9/28/2009	11/29/2011				3,363	0	3,590	-227			0	0	-227
1,110	TESCO PLC SPONSORED ADR	881575302		11/16/2010	11/29/2011				910	0	991	-81			0	0	-81
1,111	SENSIENT TECHNOLOGIES CORP	817251100		9/30/2010	11/8/2011				3,886	0	3,239	647			0	0	647
1,112	SENSIENT TECHNOLOGIES CORP	817251100		9/28/2009	11/29/2011				5,756	0	4,620	1,136			0	0	1,136
1,113	SEVEN & HOLDINGS CO LTD ADR	81783H105		9/30/2010	8/11/2011				1,306	0	1,126	180			0	0	180
1,114	SEVEN & HOLDINGS CO LTD ADR	81783H105		10/12/2010	8/11/2011				2,025	0	1,775	250			0	0	250
1,115	SEVEN & HOLDINGS CO LTD ADR	81783H105		5/9/2011	8/11/2011				1,585	0	1,473	112			0	0	112
1,116	SEVEN & HOLDINGS CO LTD ADR	81783H105		6/29/2010	8/11/2011				7,794	0	6,579	1,215			0	0	1,215
1,117	SEVEN & HOLDINGS CO LTD ADR	81783H105		5/9/2011	11/29/2011				214	0	203	11			0	0	11
1,118	SEVEN & HOLDINGS CO LTD ADR	81783H105		5/9/2011	11/29/2011				4,816	0	4,558	258			0	0	258
1,119	SEVEN & HOLDINGS CO LTD ADR	81783H105		6/29/2010	11/29/2011				23,675	0	20,358	3,317			0	0	3,317
1,120	SEVEN & HOLDINGS CO LTD ADR	81783H105		10/12/2010	11/29/2011				7,979	0	6,875	1,104			0	0	1,104
1,121	SEVEN & HOLDINGS CO LTD ADR	81783H105		9/30/2010	11/29/2011				3,966	0	3,484	482			0	0	482
1,122	SEVEN & HOLDINGS CO LTD ADR	81783H105		10/12/2010	11/29/2011				6,151	0	5,492	659			0	0	659
1,123	SIMPSON MANUFACTURING CO INC	829073105		2/7/2011	8/11/2011				688	0	761	-73			0	0	-73
1,124	SIMPSON MANUFACTURING CO INC	829073105		2/9/2011	8/11/2011				829	0	932	-103			0	0	-103
1,125	SIMPSON MANUFACTURING CO INC	829073105		1/7/2011	8/11/2011				2,592	0	2,939	-347			0	0	-347
1,126	SIMPSON MANUFACTURING CO INC	829073105		2/22/2011	8/11/2011				1,940	0	2,214	-274			0	0	-274
1,127	SIMPSON MANUFACTURING CO INC	829073105		1/19/2011	8/11/2011				2,645	0	3,153	-508			0	0	-508
1,128	SIMPSON MANUFACTURING CO INC	829073105		2/7/2011	11/8/2011				1,549	0	1,480	69			0	0	69
1,129	SIMPSON MANUFACTURING CO INC	829073105		2/9/2011	11/8/2011				1,866	0	1,811	55			0	0	55
1,130	ENERNOC INC	292764107		7/2/2010	8/23/2011				178	0	539	-361			0	0	-361
1,131	ENERNOC INC	292764107		7/1/2010	8/23/2011				425	0	1,326	-901			0	0	-901
1,132	ENERNOC INC	292764107		6/29/2010	8/23/2011				573	0	1,811	-1,238			0	0	-1,238
1,133	ENERNOC INC	292764107		7/19/2010	8/23/2011				691	0	2,240	-1,549			0	0	-1,549
1,134	ENERNOC INC	292764107		7/19/2010	11/29/2011				795	0	2,709	-1,914			0	0	-1,914
1,135	ENSCO INTL INC ADR	29358Q109		10/12/2011	11/29/2011				1,589	0	1,424	165			0	0	165
1,136	ENSCO INTL INC ADR	29358Q109		9/27/2011	11/29/2011				1,390	0	1,279	111			0	0	111
1,137	ERSTE BK DER OEST SPARKASSEN	296036304		5/17/2010	8/23/2011				12,987	0	16,845	-3,858			0	0	-3,858
1,138	ERSTE BK DER OEST SPARKASSEN	296036304		9/30/2010	8/23/2011				4,848	0	5,914	-1,066			0	0	-1,066
1,139	ERSTE BK DER OEST SPARKASSEN	296036304		5/17/2010	11/29/2011				3,332	0	8,660	-5,328			0	0	-5,328
1,140	ESTERLINE TECHNOLOGIES CORP	297425100		9/30/2010	8/11/2011				1,558	0	1,372	186			0	0	186
1,141	ESTERLINE TECHNOLOGIES CORP	297425100		4/21/2010	8/11/2011				11,131	0	6,901	4,230			0	0	4,230
1,142	ESTERLINE TECHNOLOGIES CORP	297425100		9/30/2010	9/7/2011				2,911	0	2,658	253			0	0	253
1,143	ESTERLINE TECHNOLOGIES CORP	297425100		4/21/2010	9/7/2011				20,793	0	13,376	7,417			0	0	7,417
1,144	ESTERLINE TECHNOLOGIES CORP	297425100		9/28/2009	11/29/2011				6,646	0	5,122	1,524			0	0	1,524
1,145	EXPEDITORS INTERNATIONAL OF	302130109		8/11/2011	9/27/2011				3,231	0	3,288	-57			0	0	-57
1,146	EXPRESS SCRIPTS INC CL A	302182100		9/28/2009	8/12/2011				20,286	0	16,998	3,288			0	0	3,288
1,147	EXPRESS SCRIPTS INC CL A	302182100		9/28/2009	11/28/2011				14,550	0	13,339	1,211			0	0	1,211
1,148	EXPRESS SCRIPTS INC CL A	302182100		9/28/2009	11/28/2011				2,747	0	2,518	229			0	0	229
1,149	EXXON MOBIL CORP	30231G102		4/5/2011	8/11/2011				5,414	0	6,485	-1,071			0	0	-1,071
1,150	EXXON MOBIL CORP	30231G102		2/23/2011	8/11/2011				26,141	0	32,018	-5,877			0	0	-5,877
1,151	EXXON MOBIL CORP	30231G102		8/11/2011	8/15/2011				8,150	0	7,919	231			0	0	231
1,152	EXXON MOBIL CORP	30231G102		11/29/2011	12/5/2011				7,395	0	7,108	287			0	0	287
1,153	FANUC LTD JAPAN UNSP ADR	307305102		9/30/2010	8/23/2011				3,301	0	2,723	578			0	0	578
1,154	FANUC LTD JAPAN UNSP ADR	307305102		9/28/2009	8/23/2011				20,763	0	11,953	8,810			0	0	8,810
1,155	FANUC LTD JAPAN UNSP ADR	307305102		9/28/2009	11/29/2011				9,839	0	5,455	4,384			0	0	4,384
1,156	FARO TECHNOLOGIES INC	311642102		11/4/2010	8/23/2011				1,526	0	1,211	315			0	0	315
1,157	FARO TECHNOLOGIES INC	311642102		9/28/2009	8/23/2011				6,072	0	3,120	2,952			0	0	2,952
1,158	FARO TECHNOLOGIES INC	311642102		9/28/2009	11/7/2011				315	0	122	193			0	0	193
1,159	FARO TECHNOLOGIES INC	311642102		9/28/2009	11/29/2011				1,968	0	767	1,201			0	0	1,201
1,160	FINANCIAL ENGINES INC	317485100		5/4/2011	8/11/2011				2,220	0	3,422	-1,202			0	0	-1,202

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		Long Term CG Distributions	Short Term CG Distributions												
		1,856	0				9,224,391	0	8,652,785	631,324	0	0	0	0	631,324
1,161	FINANCIAL ENGINES INC	317485100			1/5/2011	8/23/2011	1,188	0	0	1,210	-22			0	-22
1,162	FINANCIAL ENGINES INC	317485100			5/6/2011	8/23/2011	3,331	0	4,756	-1,425				0	-1,425
1,163	FINANCIAL ENGINES INC	317485100			5/4/2011	8/23/2011	117	0	167	-50				0	-50
1,164	FINANCIAL ENGINES INC	317485100			9/23/2011	11/29/2011	203	0	178	25				0	25
1,165	FINANCIAL ENGINES INC	317485100			5/4/2011	11/29/2011	548	0	751	-203				0	-203
1,166	FINANCIAL ENGINES INC	317485100			5/6/2011	11/29/2011	873	0	1,196	-323				0	-323
1,167	FINANCIAL ENGINES INC	317485100			1/5/2011	11/29/2011	325	0	317	8				0	8
1,168	FINANCIAL ENGINES INC	317485100			9/21/2011	11/29/2011	792	0	780	12				0	12
1,169	ENERNOC INC	292764107			11/4/2010	8/23/2011	494	0	1,486	-992				0	-992
1,170	FINANCIAL ENGINES INC	317485100			9/22/2011	11/29/2011	244	0	216	28				0	28
1,171	SIMPSON MANUFACTURING CO INC	829073105			1/7/2011	11/8/2011	5,838	0	5,711	127				0	127
1,172	SIMPSON MANUFACTURING CO INC	829073105			2/22/2011	11/8/2011	4,368	0	4,302	66				0	66
1,173	SIMPSON MANUFACTURING CO INC	829073105			1/19/2011	11/8/2011	5,957	0	6,128	-171				0	-171
1,174	SIMPSON MANUFACTURING CO INC	829073105			2/7/2011	11/29/2011	576	0	546	30				0	30
1,175	SIMPSON MANUFACTURING CO INC	829073105			2/9/2011	11/29/2011	697	0	671	26				0	26
1,176	SIMPSON MANUFACTURING CO INC	829073105			1/7/2011	11/29/2011	2,211	0	2,148	63				0	63
1,177	SIMPSON MANUFACTURING CO INC	829073105			2/22/2011	11/29/2011	1,666	0	1,629	37				0	37
1,178	SIMPSON MANUFACTURING CO INC	829073105			1/19/2011	11/29/2011	1,515	0	1,547	-32				0	-32
1,179	SINGAPORE TELECOMMUNICATIONS LTD	82929R304			9/30/2010	8/11/2011	1,288	0	1,222	66				0	66
1,180	SINGAPORE TELECOMMUNICATIONS LTD	82929R304			6/29/2010	8/11/2011	7,711	0	6,542	1,169				0	1,169
1,181	SINGAPORE TELECOMMUNICATIONS LTD	82929R304			6/29/2010	11/8/2011	23,381	0	20,211	3,170				0	3,170
1,182	SINGAPORE TELECOMMUNICATIONS LTD	82929R304			9/30/2010	11/8/2011	3,906	0	3,776	130				0	130
1,183	SINGAPORE TELECOMMUNICATIONS LTD	82929R304			6/29/2010	11/29/2011	4,956	0	4,491	465				0	465
1,184	A O SMITH CORP	831865209			4/21/2010	8/11/2011	10,934	0	7,875	3,059				0	3,059
1,185	A O SMITH CORP	831865209			4/21/2010	11/8/2011	22,503	0	15,301	7,202				0	7,202
1,186	A O SMITH CORP	831865209			9/28/2009	11/29/2011	7,292	0	5,074	2,218				0	2,218
1,187	SOCIETE GENERALE FRANCE SPON AL	83364L109			7/8/2011	8/11/2011	113	0	198	-85				0	-85
1,188	SOCIETE GENERALE FRANCE SPON AL	83364L109			6/29/2010	8/11/2011	3,217	0	3,879	-662				0	-662
1,189	SOCIETE GENERALE FRANCE SPON AL	83364L109			7/8/2011	8/23/2011	308	0	610	-302				0	-302
1,190	SOCIETE GENERALE FRANCE SPON AL	83364L109			6/29/2010	8/23/2011	8,758	0	11,985	-3,227				0	-3,227
1,191	SOCIETE GENERALE FRANCE SPON AL	83364L109			6/29/2010	11/29/2011	1,512	0	2,759	-1,247				0	-1,247
1,192	SONOVA HLDG AG ADR	83569C102			3/28/2011	9/7/2011	5,257	0	6,818	-1,561				0	-1,561
1,193	SONOVA HLDG AG ADR	83569C102			3/29/2011	9/7/2011	2,159	0	2,806	-647				0	-647
1,194	SONOVA HLDG AG ADR	83569C102			8/11/2011	11/29/2011	1,592	0	1,592	342				0	342
1,195	SONOVA HLDG AG ADR	83569C102			3/28/2011	11/29/2011	3,264	0	3,246	18				0	18
1,196	SONOVA HLDG AG ADR	83569C102			3/29/2011	11/29/2011	1,350	0	1,345	5				0	5
1,197	SOUTHERN COPPER CORP	84265V105			9/30/2010	8/12/2011	210	0	234	-24				0	-24
1,198	SOUTHERN COPPER CORP	84265V105			5/10/2011	8/12/2011	5,343	0	6,226	-883				0	-883
1,199	SOUTHERN COPPER CORP	84265V105			9/29/2009	8/12/2011	18,579	0	18,625	-46				0	-46
1,200	SOUTHERN COPPER CORP	84265V105			1/15/2009	8/12/2011	3,590	0	3,926	-336				0	-336
1,201	SOUTHERN COPPER CORP	84265V105			5/10/2011	11/8/2011	10,728	0	12,063	-1,335				0	-1,335
1,202	SOUTHERN COPPER CORP	84265V105			9/29/2009	11/8/2011	37,306	0	36,090	1,216				0	1,216
1,203	SOUTHERN COPPER CORP	84265V105			1/15/2009	11/8/2011	7,208	0	7,608	-400				0	-400
1,204	SOUTHERN COPPER CORP	84265V105			9/30/2010	11/8/2011	422	0	453	-31				0	-31
1,205	SOUTHERN COPPER CORP	84265V105			5/10/2011	11/29/2011	2,671	0	3,270	-599				0	-599
1,206	SOUTHERN COPPER CORP	84265V105			9/29/2009	11/29/2011	8,219	0	8,729	-510				0	-510
1,207	TIDEWATER INC	886423102			4/21/2010	8/12/2011	5,387	0	4,919	468				0	468
1,208	TIDEWATER INC	886423102			9/30/2010	8/23/2011	1,159	0	1,033	126				0	126
1,209	TIDEWATER INC	886423102			4/21/2010	8/23/2011	10,263	0	9,585	678				0	678
1,210	TIDEWATER INC	886423102			9/28/2009	11/29/2011	3,623	0	3,495	128				0	128
1,211	TOKIO MARINE HOLDINGS INC ADR	88094108			9/30/2010	8/11/2011	1,442	0	1,384	58				0	58
1,212	TOKIO MARINE HOLDINGS INC ADR	88094108			6/29/2010	8/11/2011	8,624	0	8,111	513				0	513
1,213	TOKIO MARINE HOLDINGS INC ADR	88094108			6/29/2010	9/7/2011	17,458	0	18,460	-1,002				0	-1,002
1,214	STARWOOD HOTELS & RESORTS WOR	85590A401			3/8/2011	8/11/2011	688	0	909	-221				0	-221
1,215	STARWOOD HOTELS & RESORTS WOR	85590A401			2/3/2011	8/11/2011	4,833	0	6,618	-1,785				0	-1,785
1,216	STARWOOD HOTELS & RESORTS WOR	85590A401			6/11/2010	8/11/2011	10,026	0	11,299	-1,273				0	-1,273
1,217	STARWOOD HOTELS & RESORTS WOR	85590A401			3/8/2011	8/23/2011	1,231	0	1,759	-528				0	-528
1,218	FORD MTR CO NEW	345370860			3/1/2010	8/11/2011	13,373	0	14,524	-1,151				0	-1,151

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

Amount													
Long Term CG Distributions													
Short Term CG Distributions													
	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
1,219	FORD MTR CO NEW	345370860		3/1/2010	8/23/2011	24,302	0	28,154	-3,852			0	-3,852
1,220	FORCE PROTECTION	345991194		8/12/2011	12/19/2011	4,261	0	2,743	1,518			0	1,518
1,221	FOREST OIL CORPORATION \$0 01	346091705		3/19/2010	8/11/2011	6,988	0	7,427	-439			0	-439
1,222	FOREST OIL CORPORATION \$0 01	346091705		6/17/2011	8/23/2011	3,052	0	4,424	-1,372			0	-1,372
1,223	FOREST OIL CORPORATION \$0 01	346091705		3/19/2010	8/23/2011	4,721	0	5,396	-675			0	-675
1,224	FOREST OIL CORPORATION \$0 01	346091705		6/16/2011	8/23/2011	4,847	0	7,009	-2,162			0	-2,162
1,225	FOREST OIL CORPORATION \$0 01	346091705		9/28/2009	11/29/2011	2,212	0	2,159	53			0	53
1,226	FOREST OIL CORPORATION \$0 01	346091705		6/17/2011	11/29/2011	214	0	277	-63			0	-63
1,227	FOREST OIL CORPORATION \$0 01	346091705		6/16/2011	11/29/2011	813	0	1,051	-238			0	-238
1,228	FORRESTER RESEARCH INC	346563109		9/28/2009	8/11/2011	4,757	0	3,860	897			0	897
1,229	FORRESTER RESEARCH INC	346563109		1/14/2010	8/23/2011	1,706	0	1,836	-130			0	-130
1,230	FORRESTER RESEARCH INC	346563109		9/28/2009	8/23/2011	7,598	0	6,114	1,484			0	1,484
1,231	FORRESTER RESEARCH INC	346563109		9/28/2009	11/29/2011	3,477	0	2,850	627			0	627
1,232	FORWARD AIR CORPORATION	349853101		9/28/2009	8/11/2011	3,164	0	2,707	457			0	457
1,233	FORWARD AIR CORPORATION	349853101		9/28/2009	8/23/2011	4,547	0	4,231	316			0	316
1,234	FORWARD AIR CORPORATION	349853101		1/14/2010	8/23/2011	1,100	0	1,258	-158			0	-158
1,235	FORWARD AIR CORPORATION	349853101		9/28/2009	11/29/2011	2,609	0	1,934	675			0	675
1,236	FRANCE TELECOM SPONSORED ADR	35177Q105		9/30/2010	8/11/2011	966	0	1,159	-193			0	-193
1,237	FRANCE TELECOM SPONSORED ADR	35177Q105		7/7/2011	8/11/2011	494	0	570	-76			0	-76
1,238	FRANCE TELECOM SPONSORED ADR	35177Q105		1/24/2011	8/11/2011	1,217	0	1,504	-287			0	-287
1,239	FRANCE TELECOM SPONSORED ADR	35177Q105		1/14/2010	8/11/2011	397	0	541	-144			0	-144
1,240	FRANCE TELECOM SPONSORED ADR	35177Q105		7/11/2011	8/11/2011	1,481	0	1,617	-136			0	-136
1,241	FRANCE TELECOM SPONSORED ADR	35177Q105		1/13/2010	8/11/2011	952	0	1,276	-324			0	-324
1,242	FRANCE TELECOM SPONSORED ADR	35177Q105		6/29/2010	8/11/2011	3,973	0	3,893	80			0	80
1,243	FRANCE TELECOM SPONSORED ADR	35177Q105		7/12/2010	8/11/2011	507	0	527	-20			0	-20
1,244	FRANCE TELECOM SPONSORED ADR	35177Q105		7/9/2010	8/11/2011	855	0	901	-46			0	-46
1,245	FRANCE TELECOM SPONSORED ADR	35177Q105		7/11/2011	9/7/2011	4,311	0	4,987	-676			0	-676
1,246	FRANCE TELECOM SPONSORED ADR	35177Q105		7/7/2011	9/7/2011	1,437	0	1,757	-320			0	-320
1,247	FRANCE TELECOM SPONSORED ADR	35177Q105		9/30/2010	9/7/2011	2,810	0	3,574	-764			0	-764
1,248	FRANCE TELECOM SPONSORED ADR	35177Q105		1/24/2011	9/7/2011	3,541	0	4,639	-1,098			0	-1,098
1,249	FRANCE TELECOM SPONSORED ADR	35177Q105		1/13/2010	9/7/2011	2,771	0	3,937	-1,166			0	-1,166
1,250	FRANCE TELECOM SPONSORED ADR	35177Q105		1/14/2010	9/7/2011	1,155	0	1,669	-514			0	-514
1,251	FRANCE TELECOM SPONSORED ADR	35177Q105		6/29/2010	9/7/2011	11,559	0	12,009	-450			0	-450
1,252	FRANCE TELECOM SPONSORED ADR	35177Q105		7/12/2010	9/7/2011	1,475	0	1,627	-152			0	-152
1,253	FRANCE TELECOM SPONSORED ADR	35177Q105		7/9/2010	9/7/2011	2,489	0	2,779	-290			0	-290
1,254	FRANCE TELECOM SPONSORED ADR	35177Q105		7/7/2011	11/29/2011	328	0	416	-88			0	-88
1,255	FRANCE TELECOM SPONSORED ADR	35177Q105		1/24/2011	11/29/2011	409	0	556	-147			0	-147
1,256	FRANCE TELECOM SPONSORED ADR	35177Q105		7/11/2011	11/29/2011	966	0	1,160	-194			0	-194
1,257	FRANCE TELECOM SPONSORED ADR	35177Q105		7/12/2010	11/29/2011	4,765	0	5,227	-462			0	-462
1,258	STARWOOD HOTELS & RESORTS WOR	85590A401		2/3/2011	8/23/2011	8,641	0	12,805	-4,164			0	-4,164
1,259	STARWOOD HOTELS & RESORTS WOR	85590A401		6/11/2010	8/23/2011	17,925	0	21,864	-3,939			0	-3,939
1,260	STEWART ENTERPRISES A	860370105		8/4/2011	8/11/2011	8,255	0	7,366	889			0	889
1,261	STEWART ENTERPRISES A	860370105		7/29/2011	8/23/2011	15,513	0	14,277	1,236			0	1,236
1,262	STEWART ENTERPRISES A	860370105		11/5/2009	11/29/2011	5,647	0	4,746	901			0	901
1,263	STRATASYS INC	862685104		9/28/2009	8/11/2011	2,912	0	2,018	894			0	894
1,264	STRATASYS INC	862685104		9/28/2009	8/23/2011	5,074	0	3,934	1,140			0	1,140
1,265	STRATASYS INC	862685104		2/1/2011	11/29/2011	140	0	170	-30			0	-30
1,266	STRATASYS INC	862685104		9/28/2009	11/29/2011	2,296	0	1,390	906			0	906
1,267	SUPERVALU INC	868536103		1/13/2011	8/11/2011	1,032	0	1,057	-25			0	-25
1,268	SUPERVALU INC	868536103		1/12/2011	8/11/2011	5,092	0	5,352	-260			0	-260
1,269	SUPERVALU INC	868536103		6/27/2011	8/11/2011	2,649	0	3,109	-460			0	-460
1,270	SUPERVALU INC	868536103		1/13/2011	8/23/2011	1,879	0	2,049	-170			0	-170
1,271	SUPERVALU INC	868536103		1/12/2011	8/23/2011	9,269	0	10,379	-1,110			0	-1,110
1,272	SUPERVALU INC	868536103		6/27/2011	8/23/2011	4,823	0	6,028	-1,205			0	-1,205
1,273	SUPERVALU INC	868536103		1/13/2011	11/29/2011	725	0	748	-23			0	-23
1,274	SUPERVALU INC	868536103		1/12/2011	11/29/2011	3,450	0	3,658	-208			0	-208
1,275	SUPERVALU INC	868536103		6/27/2011	11/29/2011	1,479	0	1,750	-271			0	-271
1,276	TESCO PLC SPONSORED ADR	881575302		11/12/2010	11/29/2011	279	0	307	-28			0	-28

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	Kind(s) of Property Sold	Amount		How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	0	631,324	0	631,324	Gains Minus Excess of FMV Over Adjusted Basis or Losses
		Long Term CG Distributions	Short Term CG Distributions																
								1,856											
								0											
1,277	TESCO PLC SPONSORED ADR	881575302			11/15/2010	11/29/2011		130	0	143	-13			0					-13
1,278	TESCO PLC SPONSORED ADR	881575302			3/9/2011	11/29/2011		1,152	0	1,223	-71			0					-71
1,279	TEVA PHARMACEUTICAL INDS LTD ADR	881624209			6/23/2011	8/11/2011		1,175	0	1,414	-239			0					-239
1,280	TEVA PHARMACEUTICAL INDS LTD ADR	881624209			6/14/2011	8/11/2011		1,074	0	1,346	-272			0					-272
1,281	TEVA PHARMACEUTICAL INDS LTD ADR	881624209			6/2/2011	8/11/2011		1,067	0	1,364	-297			0					-297
1,282	TEVA PHARMACEUTICAL INDS LTD ADR	881624209			9/28/2009	8/11/2011		1,412	0	1,855	-443			0					-443
1,283	TEVA PHARMACEUTICAL INDS LTD ADR	881624209			9/28/2009	8/15/2011		6,504	0	8,386	-1,882			0					-1,882
1,284	TEVA PHARMACEUTICAL INDS LTD ADR	881624209			6/23/2011	9/21/2011		5,396	0	6,834	-1,438			0					-1,438
1,285	TEVA PHARMACEUTICAL INDS LTD ADR	881624209			6/14/2011	9/21/2011		4,931	0	6,507	-1,576			0					-1,576
1,286	TEVA PHARMACEUTICAL INDS LTD ADR	881624209			6/2/2011	9/21/2011		4,900	0	6,591	-1,691			0					-1,691
1,287	TEVA PHARMACEUTICAL INDS LTD ADR	881624209			9/28/2009	9/21/2011		6,482	0	8,964	-2,482			0					-2,482
1,288	TEVA PHARMACEUTICAL INDS LTD ADR	881624209			8/9/2011	11/29/2011		1,347	0	1,355	-8			0					-8
1,289	TEVA PHARMACEUTICAL INDS LTD ADR	881624209			8/25/2011	11/29/2011		112	0	114	-2			0					-2
1,290	TEVA PHARMACEUTICAL INDS LTD ADR	881624209			6/23/2011	11/29/2011		1,268	0	1,564	-296			0					-296
1,291	TEVA PHARMACEUTICAL INDS LTD ADR	881624209			6/14/2011	11/29/2011		1,191	0	1,531	-340			0					-340
1,292	TEVA PHARMACEUTICAL INDS LTD ADR	881624209			6/2/2011	11/29/2011		1,152	0	1,510	-358			0					-358
1,293	THOMSON REUTERS CORP	884903105			9/30/2010	8/12/2011		3,637	0	4,336	-699			0					-699
1,294	THOMSON REUTERS CORP	884903105			4/28/2011	8/12/2011		2,246	0	2,889	-643			0					-643
1,295	THOMSON REUTERS CORP	884903105			9/29/2009	8/12/2011		12,109	0	12,849	-740			0					-740
1,296	THOMSON REUTERS CORP	884903105			9/30/2010	9/21/2011		6,620	0	8,415	-1,795			0					-1,795
1,297	THOMSON REUTERS CORP	884903105			4/28/2011	9/21/2011		4,089	0	5,607	-1,518			0					-1,518
1,298	THOMSON REUTERS CORP	884903105			9/29/2009	9/21/2011		22,042	0	24,934	-2,892			0					-2,892
1,299	THOMSON REUTERS CORP	884903105			4/28/2011	12/1/2011		808	0	1,214	-406			0					-406
1,300	THOMSON REUTERS CORP	884903105			9/29/2009	12/1/2011		5,492	0	6,809	-1,317			0					-1,317
1,301	TIDEWATER INC	886423102			9/30/2010	8/12/2011		608	0	530	78			0					78
1,302	SWATCH GROUP AG ADR THE UNSPON	870123106			4/27/2011	8/15/2011		2,168	0	2,202	-34			0					-34
1,303	SWATCH GROUP AG ADR THE UNSPON	870123106			9/21/2010	9/7/2011		3,381	0	2,916	465			0					465
1,304	SWATCH GROUP AG ADR THE UNSPON	870123106			4/27/2010	9/7/2011		2,990	0	3,407	-417			0					-417
1,305	SWATCH GROUP AG ADR THE UNSPON	870123106			9/21/2010	9/12/2011		10,023	0	8,626	1,397			0					1,397
1,306	SWATCH GROUP AG ADR THE UNSPON	870123106			9/21/2010	11/29/2011		5,455	0	5,421	34			0					34
1,307	TAIWAN SEMICONDUCTOR MFG CO SP	874039100			9/30/2010	8/11/2011		993	0	885	108			0					108
1,308	TAIWAN SEMICONDUCTOR MFG CO SP	874039100			9/30/2010	8/11/2011		1,695	0	1,558	137			0					137
1,309	TAIWAN SEMICONDUCTOR MFG CO SP	874039100			6/29/2010	8/11/2011		5,941	0	5,053	888			0					888
1,310	TAIWAN SEMICONDUCTOR MFG CO SP	874039100			9/30/2010	9/7/2011		4,203	0	3,616	587			0					587
1,311	TAIWAN SEMICONDUCTOR MFG CO SP	874039100			9/30/2010	9/7/2011		7,174	0	6,361	813			0					813
1,312	TAIWAN SEMICONDUCTOR MFG CO SP	874039100			6/29/2010	9/7/2011		25,142	0	20,635	4,507			0					4,507
1,313	TAIWAN SEMICONDUCTOR MFG CO SP	874039100			6/29/2010	11/29/2011		6,801	0	5,348	1,453			0					1,453
1,314	TAIWAN SEMICONDUCTOR MFG CO SP	874039100			9/29/2009	11/29/2011		4,294	0	3,730	564			0					564
1,315	TAKEDA PHARMACEUTICAL CO LTD	874060205			6/24/2011	8/11/2011		1,468	0	1,430	38			0					38
1,316	TAKEDA PHARMACEUTICAL CO LTD	874060205			6/23/2011	8/11/2011		359	0	349	10			0					10
1,317	TAKEDA PHARMACEUTICAL CO LTD	874060205			9/30/2010	8/11/2011		1,389	0	1,374	15			0					15
1,318	TAKEDA PHARMACEUTICAL CO LTD	874060205			6/29/2010	8/11/2011		8,321	0	7,717	604			0					604
1,319	TAKEDA PHARMACEUTICAL CO LTD	874060205			6/24/2011	11/8/2011		4,277	0	4,414	-137			0					-137
1,320	TAKEDA PHARMACEUTICAL CO LTD	874060205			6/23/2011	11/8/2011		1,044	0	1,078	-34			0					-34
1,321	TAKEDA PHARMACEUTICAL CO LTD	874060205			6/29/2010	11/8/2011		24,238	0	23,819	419			0					419
1,322	TAKEDA PHARMACEUTICAL CO LTD	874060205			9/30/2010	11/8/2011		4,045	0	4,240	-195			0					-195
1,323	TAKEDA PHARMACEUTICAL CO LTD	874060205			6/29/2010	11/29/2011		6,334	0	6,859	-525			0					-525
1,324	FRESENIUS MED CARE AG SPON ADR	358029106			5/20/2011	11/29/2011		6,587	0	7,198	-611			0					-611
1,325	FRESENIUS MED CARE AG SPON ADR	358029106			4/27/2011	11/29/2011		185	0	216	-31			0					-31
1,326	FRESENIUS MED CARE AG SPON ADR	358029106			5/20/2011	11/29/2011		1,249	0	1,365	-116			0					-116
1,327	FRESENIUS MED CARE AG SPON ADR	358029106			9/28/2009	11/29/2011		15,245	0	11,503	3,742			0					3,742
1,328	FRESENIUS MED CARE AG SPON ADR	358029106			9/28/2009	11/29/2011		7,098	0	5,356	1,742			0					1,742
1,329	FRESH MKT INC	35804H106			8/18/2011	11/29/2011		256	0	223	33			0					33
1,330	FRESH MKT INC	35804H106			8/12/2011	11/29/2011		621	0	559	62			0					62
1,331	FRESH MKT INC	35804H106			9/8/2011	11/29/2011		475	0	489	-14			0					-14
1,332	FRESH MKT INC	35804H106			8/25/2011	11/29/2011		365	0	330	35			0					35
1,333	FRESH MKT INC	35804H106			8/15/2011	11/29/2011		256	0	236	20			0					20
1,334	FRESH MKT INC	35804H106			9/6/2011	11/29/2011		329	0	328	1			0					1

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	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Amount		Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	0	0	631,324	0	631,324	Gains Minus Excess of FMV Over Adjusted Basis or Losses
							Long Term CG Distributions	Short Term CG Distributions													
							1,856	0													
1,335	FRESH MKT INC	35804H106		8/16/2011	11/29/2011				1,059	0	960	99			0						99
1,336	GDF SUEZ ADR	36160B105		5/9/2011	8/11/2011				616	0	818	-202			0						-202
1,337	GDF SUEZ ADR	36160B105		4/4/2011	8/11/2011				408	0	583	-175			0						-175
1,338	GDF SUEZ ADR	36160B105		5/6/2011	8/11/2011				907	0	1,239	-332			0						-332
1,339	GDF SUEZ ADR	36160B105		4/5/2011	8/11/2011				941	0	1,304	-363			0						-363
1,340	GDF SUEZ ADR	36160B105		5/9/2011	9/7/2011				1,912	0	2,512	-600			0						-600
1,341	GDF SUEZ ADR	36160B105		5/6/2011	9/7/2011				2,814	0	3,803	-989			0						-989
1,342	GDF SUEZ ADR	36160B105		4/5/2011	9/7/2011				2,921	0	4,000	-1,079			0						-1,079
1,343	GDF SUEZ ADR	36160B105		4/4/2011	9/7/2011				1,267	0	1,790	-523			0						-523
1,344	GDF SUEZ ADR	36160B105		5/9/2011	11/29/2011				470	0	673	-203			0						-203
1,345	GDF SUEZ ADR	36160B105		5/6/2011	11/29/2011				679	0	1,001	-322			0						-322
1,346	GDF SUEZ ADR	36160B105		4/4/2011	11/29/2011				601	0	927	-326			0						-326
1,347	GAIAM INC CLASS A	36288Q103		8/12/2011	11/29/2011				264	0	303	-39			0						-39
1,348	DAO GAZPROM SP REG S GDR	368287207		9/30/2010	8/23/2011				4,284	0	3,895	389			0						389
1,349	DAO GAZPROM SP REG S GDR	368287207		9/28/2009	8/23/2011				3,284	0	3,450	-166			0						-166
1,350	DAO GAZPROM SP REG S GDR	368287207		9/28/2009	11/29/2011				3,413	0	3,799	-386			0						-386
1,351	GENERAL CABLE CORP DEL NEW	369300108		6/10/2011	8/11/2011				5,034	0	6,338	-1,304			0						-1,304
1,352	GENERAL CABLE CORP DEL NEW	369300108		6/10/2011	8/23/2011				4,481	0	6,375	-1,894			0						-1,894
1,353	GENERAL CABLE CORP DEL NEW	369300108		6/13/2011	8/23/2011				4,168	0	5,916	-1,748			0						-1,748
1,354	GENERAL CABLE CORP DEL NEW	369300108		6/13/2011	11/29/2011				2,620	0	3,883	-1,263			0						-1,263
1,355	GENTEX CORPORATION	371901109		9/28/2009	8/11/2011				6,889	0	4,081	2,808			0						2,808
1,356	GENTEX CORPORATION	371901109		9/28/2009	9/7/2011				13,980	0	7,904	6,076			0						6,076
1,357	GENTEX CORPORATION	371901109		9/28/2009	11/29/2011				5,611	0	2,935	2,676			0						2,676
1,358	GLAXOSMITHKLINE PLC ADS	37733W105		9/30/2010	8/11/2011				169	0	164	5			0						5
1,359	GLAXOSMITHKLINE PLC ADS	37733W105		6/29/2010	8/11/2011				13,371	0	11,142	2,229			0						2,229
1,360	GOLDMAN SACHS GROUP INC	38141G104		9/30/2010	8/12/2011				17,661	0	23,001	-5,340			0						-5,340
1,361	FRANKLIN RES INC	354613101		8/11/2011	8/26/2011				5,810	0	5,732	78			0						78
1,362	GOLDMAN SACHS GROUP INC	38141G104		10/20/2010	8/12/2011				1,143	0	1,562	-419			0						-419
1,363	GOLDMAN SACHS GROUP INC	38141G104		9/30/2010	9/7/2011				31,695	0	44,724	-13,029			0						-13,029
1,364	GOLDMAN SACHS GROUP INC	38141G104		10/20/2010	9/7/2011				2,052	0	3,037	-985			0						-985
1,365	TECHNE CORP	878377100		11/4/2010	8/11/2011				841	0	724	117			0						117
1,366	TECHNE CORP	878377100		9/28/2009	8/11/2011				5,043	0	4,442	601			0						601
1,367	TECHNE CORP	878377100		11/4/2010	8/23/2011				1,608	0	1,412	196			0						196
1,368	TECHNE CORP	878377100		9/28/2009	8/23/2011				9,649	0	8,670	979			0						979
1,369	TECHNE CORP	878377100		2/1/2011	11/29/2011				322	0	344	-22			0						-22
1,370	TECHNE CORP	878377100		9/28/2009	11/29/2011				3,546	0	3,434	112			0						112
1,371	TELEFONICA DE ESPANA SA ADR	879382208		9/30/2010	8/11/2011				913	0	1,150	-237			0						-237
1,372	TELEFONICA DE ESPANA SA ADR	879382208		6/29/2010	8/11/2011				10,081	0	9,467	614			0						614
1,373	TELEFONICA DE ESPANA SA ADR	879382208		6/29/2010	9/21/2011				2,716	0	3,546	-830			0						-830
1,374	TELEFONICA DE ESPANA SA ADR	879382208		6/29/2010	9/21/2011				29,976	0	29,194	782			0						782
1,375	TELEFONICA DE ESPANA SA ADR	879382208		6/29/2010	11/29/2011				6,828	0	7,061	-233			0						-233
1,376	TELSTRA CORP LTD ADR	87969N204		9/30/2010	8/11/2011				1,437	0	1,173	264			0						264
1,377	TELSTRA CORP LTD ADR	87969N204		6/29/2010	8/11/2011				8,606	0	7,719	887			0						887
1,378	TELSTRA CORP LTD ADR	87969N204		9/30/2010	11/8/2011				4,615	0	3,619	996			0						996
1,379	TELSTRA CORP LTD ADR	87969N204		6/29/2010	11/8/2011				27,642	0	23,816	3,826			0						3,826
1,380	TELSTRA CORP LTD ADR	87969N204		6/29/2010	11/29/2011				4,806	0	4,237	569			0						569
1,381	TESCO PLC SPONSORED ADR	881575302		1/12/2011	8/11/2011				694	0	763	-69			0						-69
1,382	TESCO PLC SPONSORED ADR	881575302		11/16/2010	8/11/2011				888	0	990	-102			0						-102
1,383	TESCO PLC SPONSORED ADR	881575302		11/12/2010	8/11/2011				280	0	316	-36			0						-36
1,384	TESCO PLC SPONSORED ADR	881575302		10/28/2010	8/11/2011				1,407	0	1,586	-179			0						-179
1,385	TESCO PLC SPONSORED ADR	881575302		11/15/2010	8/11/2011				284	0	320	-36			0						-36
1,386	TESCO PLC SPONSORED ADR	881575302		9/28/2009	8/11/2011				1,862	0	1,920	-58			0						-58
1,387	TESCO PLC SPONSORED ADR	881575302		12/5/2011	8/11/2011				1,560	0	1,638	-78			0						-78
1,388	TESCO PLC SPONSORED ADR	881575302		4/11/2011	8/11/2011				384	0	414	-30			0						-30
1,389	TESCO PLC SPONSORED ADR	881575302		4/8/2011	8/11/2011				1,362	0	1,468	-106			0						-106
1,390	TESCO PLC SPONSORED ADR	881575302		1/13/2011	8/11/2011				705	0	761	-56			0						-56
1,391	TESCO PLC SPONSORED ADR	881575302		2/4/2011	8/11/2011				1,489	0	1,615	-126			0						-126
1,392	TESCO PLC SPONSORED ADR	881575302		3/9/2011	8/11/2011				821	0	893	-72			0						-72

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

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals		Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
						Long Term CG Distributions	Short Term CG Distributions								
						Amount	1,856								631,324
1,393	TESCO PLC SPONSORED ADR	881575302		1/25/2011	9/21/2011			5,724	0	6,325	-601			0	-601
1,394	TESCO PLC SPONSORED ADR	881575302		4/11/2011	9/21/2011			1,410	0	1,597	-187			0	-187
1,395	TESCO PLC SPONSORED ADR	881575302		4/8/2011	9/21/2011			4,998	0	5,668	-670			0	-670
1,396	TESCO PLC SPONSORED ADR	881575302		1/13/2011	9/21/2011			2,588	0	2,938	-350			0	-350
1,397	TESCO PLC SPONSORED ADR	881575302		2/4/2011	9/21/2011			5,464	0	6,236	-772			0	-772
1,398	TESCO PLC SPONSORED ADR	881575302		3/9/2011	9/21/2011			3,012	0	3,446	-434			0	-434
1,399	TESCO PLC SPONSORED ADR	881575302		1/12/2011	9/21/2011			2,547	0	2,947	-400			0	-400
1,400	TESCO PLC SPONSORED ADR	881575302		11/16/2010	9/21/2011			3,259	0	3,824	-565			0	-565
1,401	TESCO PLC SPONSORED ADR	881575302		11/12/2010	9/21/2011			1,027	0	1,218	-191			0	-191
1,402	TESCO PLC SPONSORED ADR	881575302		10/28/2010	9/21/2011			5,162	0	6,125	-963			0	-963
1,403	TESCO PLC SPONSORED ADR	881575302		11/15/2010	9/21/2011			1,041	0	1,235	-194			0	-194
1,404	TESCO PLC SPONSORED ADR	881575302		9/28/2009	9/21/2011			6,833	0	7,412	-579			0	-579
1,405	TESCO PLC SPONSORED ADR	881575302		1/14/2011	11/29/2011			632	0	662	-30			0	-30
1,406	GOOGLE INC CL A	38259P508		7/23/2010	8/12/2011			25,502	0	22,221	3,281			0	3,281
1,407	GOOGLE INC CL A	38259P508		10/28/2011	12/5/2011			1,256	0	1,199	57			0	57
1,408	GOOGLE INC CL A	38259P508		11/29/2011	12/5/2011			5,023	0	4,658	365			0	365
1,409	GRAND CANYON EDUCATION INC	38526M106		4/9/2010	8/11/2011			3,283	0	5,104	-1,821			0	-1,821
1,410	GRAND CANYON EDUCATION INC	38526M106		10/21/2010	8/23/2011			1,059	0	1,427	-368			0	-368
1,411	GRAND CANYON EDUCATION INC	38526M106		4/9/2010	8/23/2011			835	0	1,387	-552			0	-552
1,412	GRAND CANYON EDUCATION INC	38526M106		10/28/2010	8/23/2011			4,072	0	5,108	-1,036			0	-1,036
1,413	SHORT TERM LOSS FROM PARTNERSH			1/1/2011	12/31/2011			0	0	2,133	-2,133			0	-2,133
1,414	LONG TERM LOSS FROM PARTNERSH			1/1/2000	12/31/2011			0	0	3,105	-3,105			0	-3,105
1,415	DISALLOWED LOSS DUE TO WASH SAL							0	0	0	59,718			0	59,718

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A. M. ROBERTS CHARITABLE FOUNDATION

TRUST YEAR ENDING 12/31/2011

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TAX PREPARER: 39
TRUST ADMINISTRATOR: 405
INVESTMENT OFFICER: 65

LEGEND: F - FEDERAL S - STATE I - INHERITED
E - EXEMPT FROM STATE U - ACQ COST UNKNOWN

PROPERTY DESCRIPTION	SHARES	DATE	SALES PRICE	COST BASIS	GAIN/LOSS	TERM	NC
2284 0000 MERCK & CO INC NEW - 58933Y105 - MINOR = 43							
SOLD		01/04/2011	82352 56				
ACQ	822 0000	06/15/2010	29638 27	29157 73	SUB TRUST 039141544270		
	385 0000	07/12/2010	13881 67		280.54	ST	Y
	819 0000	07/15/2010	29530 10	13887 99	-6 32	ST	Y
	258 0000	09/30/2010	9302 52	29761 40	-231 30	ST	Y
				9626 34	-323 82	ST	Y
185 0000 DIRECTV COM USDO 01 CLASS 'A' - 25490A101 - MINOR = 43							
SOLD		01/06/2011	19961 68				
ACQ	252 0000	12/14/2009	10371 84	8341 15	SUB TRUST 039141544270		
	137 0000	09/17/2010	5638 66		2030.69	LT15	Y
	96 0000	12/14/2009	3951 18	5711 68	-73 02	ST	Y
				3177 58	773 60	LT15	Y
376 0000 PHILIP MORRIS INTL INC - 718172109 - MINOR = 3101							
SOLD		01/06/2011	21790 90				
ACQ	293 0000	10/14/2010	16980 67	16897 63	SUB TRUST 039141544270		
	83 0000	09/30/2010	4810 23		83 04	ST	Y
				4719 79	90 44	ST	Y
647 0000 JM COMPANY 00 - 88579Y101							
SOLD		01/06/2011	55604 83				
ACQ	738 0000	10/08/2009	20454 33	17759 77	SUB TRUST 039141544270		
	119 0000	10/20/2009	10227 16		2694 56	LT15	Y
	181 0000	10/08/2009	15555 60	9033 40	1193 76	LT15	Y
	90 0000	10/20/2009	7734 83	13515 18	2040 42	LT15	Y
	18 0000	10/23/2009	1546 97	6831 98	902 85	LT15	Y
	1 0000	07/27/2010	85 94	1404 10	142 87	LT15	Y
				86 66	-0 72	ST	Y
1730 0000 AT&T INC - 00206R102 - MINOR = 3101							
SOLD		01/11/2011	48283 31				
ACQ	1563 0000	09/09/2010	43622 44	43411 86	SUB TRUST 039141544270		
	167 0000	09/30/2010	4660 87		210 58	ST	Y
				4822 84	-161 97	ST	Y
328 0000 NIPPON TELEGRAPH & TELEPHONE CORP - 654624105 - MINOR = 44							
SOLD		01/12/2011	7321 45				
ACQ	116 0000	09/30/2010	2589.29	2541 00	SUB TRUST 039141536270		
	212 0000	06/29/2010	4732 16		48 29	ST	Y
				4356 60	375 56	ST	Y
844 0000 PHILIP MORRIS INTL INC - 718172109 - MINOR = 3101							
SOLD		01/12/2011	47517 32				
ACQ	562.0000	08/10/2010	31640 68	29691 19	SUB TRUST 039141544270		
	219 0000	09/10/2010	12329 73		1949 49	ST	Y
	63 0000	09/30/2010	3546 91	12280 67	49 06	ST	Y
				3582 49	-35 58	ST	Y
52687 3500 FILMC POOL HGI8309 4 5004 5/01/24 - 3128MMX0 - MINOR = 27							
SOLD		01/14/2011	55321 72				
ACQ	39130 8200	09/09/2009	41087 36	40316 98	SUB TRUST 039141494270		
	13556 5300	09/09/2009	14234 36		770 38	LT15	Y
				14150 21	84 15	LT15	Y
225.0000 EXTERAN HOLDINGS INC - 30225X103 - MINOR = 43							
SOLD		01/18/2011	5452 14				
ACQ	225 0000	09/28/2009	5452.14	5411 91	SUB TRUST 039141510270		
					40 23	LT15	Y
155 0000 EXTERAN HOLDINGS INC - 30225X103 - MINOR = 43							
SOLD		01/18/2011	3768 45				
ACQ	45 0000	09/28/2009	1094 07	1082 38	SUB TRUST 039141510270		
	105 0000	09/28/2009	2552.87		11 69	LT15	Y
	5 0000	09/30/2010	121 56	2525 55	27 27	LT15	Y
				113 81	7 75	ST	Y
30000 0000 TRUSTEES OF DARTMOUTH 4 7504 6/01/19 - 89837RAA0 - MINOR = 30							
SOLD		01/19/2011	32068 50				
ACQ	9000 0000	04/26/2010	9620 55	9369 09	SUB TRUST 039141494270		
	21000 0000	04/26/2010	22447 95		251 46	ST	Y
				21861 21	586 74	ST	Y
130 0000 EXTERAN HOLDINGS INC - 30225X103 - MINOR = 43							
SOLD		01/20/2011	3152 05				
ACQ	130 0000	09/30/2010	3152 05	2959 14	SUB TRUST 039141510270		
					192 91	ST	Y
773 0000 BANCO SANTANDER CENTRAL HISPANO - 05964H105 - MINOR = 44							
SOLD		01/21/2011	9524 95				
ACQ	773 0000	10/02/2009	9524 95	11810 43	SUB TRUST 039141536270		
					-2285 48	LT15	Y
478.0000 NIPPON TELEGRAPH & TELEPHONE CORP - 654624105 - MINOR = 44							
SOLD		01/21/2011	10778 55				
ACQ	478 0000	06/29/2010	10778 55	9822 90	SUB TRUST 039141536270		
					955 65	ST	Y
196 0000 CHICAGO BRIDGE & I NUGO 01 - 167250109 - MINOR = 44							
SOLD		01/24/2011	6574.85				
ACQ	105 0000	09/30/2010	3522.24	2570 66	SUB TRUST 039141510270		
	91 0000	06/28/2010	3052.61		951 58	ST	Y
				1894 90	1157.71	ST	Y
705 0000 SOCFITE GENERALE FRANCE ADR - 83364L109 - MINOR = 44							
SOLD		01/24/2011	9250 97				
ACQ	409 0000	09/30/2010	5166 87	4711 68	SUB TRUST 039141536270		
	296.0000	06/29/2010	3884 10		655 19	ST	Y
				2430 40	1451 70	ST	Y
75 0000 CHICAGO BRIDGE & I NUGO 01 - 167250109 - MINOR = 44							
SOLD		01/25/2011	823 48				
ACQ	25 0000	06/28/2010	823 48	520 58	SUB TRUST 039141510270		
					302 90	ST	Y
361 0000 FREEPORT MCMORAN COPPER & GOLD - 35671D857 - MINOR = 3101							
SOLD		01/25/2011	38040 00				
ACQ	149 0000	12/02/2010	15700 72	15976 73	SUB TRUST 039141544270		
	105 0000	12/07/2010	11064 27		-276 01	ST	Y
	107 0000	10/14/2010	11275 01	11837 51	-773 24	ST	Y
				10667 24	607 77	ST	Y
514 0000 ENCANNA CORP - 292505104 - MINOR = 5020							
SOLD		01/27/2011	16673 76				
ACQ	159 0000	01/06/2010	5157.68	5508.87	SUB TRUST 039141528270		
	355 0000	12/17/2009	11515 58		-351 19	LT15	Y
				10868 57	647 01	LT15	Y
1286 0000 WAL MART STORES INC - 931142103							
SOLD		01/27/2011	73999 38				
ACQ	858 0000	01/14/2010	49371.28	46858 90	SUB TRUST 039141528270		
	178 0000	02/04/2010	10242 53		2512 38	LT15	Y
	250 0000	09/30/2010	14385 57	9509 86	712 67	ST	Y
				13324 50	1061 07	ST	Y

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STATEMENT OF CAPITAL GAINS AND LOSSES
A M ROBERTS CHARITABLE FOUNDATION

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TRUST YEAR ENDING 12/31/2011

TAX PREPARER 39
TRUST ADMINISTRATOR 405
INVESTMENT OFFICER 65

LEGEND: F - FEDERAL S - STATE I - INHERITED
E - EXEMPT FROM STATE U - ACQ COST UNKNOWN

PROPERTY DESCRIPTION	SHARES	DATE	SALES PRICE	COST BASIS	GAIN/LOSS	TERM	NC
90 0000 RG GROUP PLC - 055434203 - MINOR = 44							
SOLD		01/28/2011	9790 25		SUB TRUST 039141536270		
ACQ	56 0000	09/30/2010	6091 71	4947 60	1144 11	ST	Y
	34 0000	06/29/2010	3698 54	2631 26	1067 28	ST	Y
763 0000 LVMIH MOST HENNESSY LOUIS VUITTON - 502441106 - MINOR = 44							
SOLD		01/28/2011	23878 01		SUB TRUST 039141502270		
ACQ	236 0000	09/30/2010	7385 60	6921 88	463 72	ST	Y
	527 0000	09/28/2009	16492 41	10724 45	5767 96	LT15	Y
510 0000 CROWN HLDGS INC - 228368106 - MINOR = 43							
SOLD		01/31/2011	16966 30		SUB TRUST 039141510270		
ACQ	440 0000	09/28/2009	14637 59	11839 74	2797 85	LT15	Y
	70 0000	09/28/2009	2328 71	1883 59	445 12	LT15	Y
187 2900 FNMA POOL #AES487 - 3 500064 10/01/25 - 31419GC25 - MINOR = 27							
SOLD		01/31/2011	187 29		SUB TRUST 039141494270		
ACQ	197 2900	10/14/2010	187 29	195 04	-7 75	ST	Y
CHANGED 03/02/11 CLG							
701 0000 GAZPROM OAO SPD ADR - 368287207 - MINOR = 44							
SOLD		01/31/2011	18521 88		SUB TRUST 039141502270		
ACQ	701 0000	09/28/2009	18521 88	16964 20	1557 68	LT15	Y
60 0000 GAZPROM OAO SPD ADR - 368287207 - MINOR = 44							
SOLD		01/31/2011	1585 32		SUB TRUST 039141502270		
ACQ	60 0000	09/28/2009	1585 32	1452 00	133 32	LT15	Y
629 0000 TARGET CORP - 87612E106 - MINOR = 31000							
SOLD		02/02/2011	33556 94		SUB TRUST 039141544270		
ACQ	629 0000	12/21/2010	33556 94	37316 43	-3759 49	ST	Y
163 0000 NOVO NORDISK A S ADR - 670100205 - MINOR = 44							
SOLD		02/03/2011	18123 67		SUB TRUST 039141502270		
ACQ	56 0000	09/30/2010	6226 54	5501 44	725 10	ST	Y
	107 0000	09/28/2009	11897 13	6822 32	5074 81	LT15	Y
110 0000 SCHWEITZER-MAUDUIT INTL INC - 808541106 - MINOR = 43							
SOLD		02/03/2011	5926 04		SUB TRUST 039141510270		
ACQ	55 0000	04/05/2010	2953 02	2698 17	264 85	ST	Y
	30 0000	04/05/2010	1616 19	1471 73	144 46	ST	Y
	25 0000	09/30/2010	1346 83	1485 75	-138 92	ST	Y
277 0000 LAS VEGAS SANDS CORP - 517834107 - MINOR = 43							
SOLD		02/04/2011	13000 72		SUB TRUST 039141544270		
ACQ	277 0000	10/29/2010	13000 72	12587 88	412 84	ST	Y
96 0000 SCHWEITZER-MAUDUIT INTL INC - 808541106 - MINOR = 43							
SOLD		07/04/2011	5241 83		SUB TRUST 039141510270		
ACQ	55 0000	04/01/2010	3003 13	2650 93	352 20	ST	Y
	41 0000	04/01/2010	2238 70	1976 15	262 55	ST	Y
398 0000 MCDONALDS CORP - 580135101 - MINOR = 3101							
SOLD		02/07/2011	79319 17		SUB TRUST 039141544270		
ACQ	229 0000	12/07/2010	16869 57	18479 38	-1609 81	ST	Y
	169 0000	09/07/2010	12449 60	12805 27	-355 67	ST	Y
113 0000 SCHWEITZER-MAUDUIT INTL INC - 808541106 - MINOR = 43							
SOLD		02/07/2011	6392 99		SUB TRUST 039141510270		
ACQ	113 0000	04/01/2010	6392 99	5446 45	946 54	ST	Y
590 0000 KINDRED HEALTHCARE INC - 494580103 - MINOR = 43							
SOLD		02/08/2011	14363 03		SUB TRUST 039141510270		
ACQ	60 0000	04/21/2010	1460 65	1064 88	395 77	ST	Y
	530 0000	09/28/2009	12902 38	8928 44	3973 94	LT15	Y
722 0000 TEVA PHARMACEUTICAL INDS ADR - 881624209 - MINOR = 3161							
SOLD		07/08/2011	37158 46		SUB TRUST 039141544270		
ACQ	276 0000	09/08/2010	14204 62	14968 70	-763 58	ST	Y
	193 0000	09/22/2010	9937 94	10642 15	-709 21	ST	Y
	253 0000	09/30/2010	13020 90	13333 13	-312 23	ST	Y
178 0000 GOLDMAN SACHS GROUP INC - 38141G104 - MINOR = 31001							
SOLD		02/09/2011	79402 54		SUB TRUST 039141544270		
ACQ	88 0000	12/21/2010	14536 09	14793 06	-256 97	ST	Y
	90 0000	12/09/2010	14866 45	15058 12	-191 67	ST	Y
32498 2000 FNMA POOL #932359 - 4 0004 1/01/25 - 31412Q2Y8 - MINOR = 27							
SOLD		07/10/2011	33072 00		SUB TRUST 039141494270		
ACQ	32498 2000	04/15/2010	33072 00	32960 29	111 71	ST	Y
26308 5600 FNMA POOL #AES487 - 3 500064 10/01/25 - 31419GC25 - MINOR = 27							
SOLD		02/10/2011	26012 59		SUB TRUST 039141494270		
ACQ	26308 5600	10/14/2010	26012 59	27397 90	-1385 31	ST	Y
361 0000 AFLAC INC - 001055107 - MINOR = 3101							
SOLD		02/14/2011	20563 57		SUB TRUST 039141528270		
ACQ	300 0000	09/30/2010	17088 84	15658 89	1429 95	ST	Y
	61 0000	09/29/2009	3474 73	2611 90	862 83	LT15	Y
1909 0000 ENCANVA CORP - 292505104 - MINOR = 5020							
SOLD		02/14/2011	59427 74		SUB TRUST 039141528270		
ACQ	756 0000	09/29/2009	23534 51	22502 30	1032 21	LT15	Y
	373 0000	12/17/2009	11611 60	11419 66	191 94	LT15	Y
	780 0000	09/30/2010	24281 63	22289 51	1992 12	ST	Y
452 0000 RAYTHEON COMPANY - 755111507 - MINOR = 43							
SOLD		02/14/2011	22818 92		SUB TRUST 039141528270		
ACQ	452 0000	09/29/2009	22818 92	21826 36	992 56	LT15	Y
175 0000 CORN PRODUCTS INTL INC - 219023108 - MINOR = 43							
SOLD		02/18/2011	8684 77		SUB TRUST 039141510270		
ACQ	175 0000	09/28/2009	8684 77	4929 57	3755 20	LT15	Y
240 0000 QUALCOMM INC - 747525103 - MINOR = 3101							
SOLD		02/22/2011	14001 86		SUB TRUST 039141528270		
ACQ	240 0000	09/29/2009	14001 86	10907 76	3094 10	LT15	Y

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TRUST ADMINISTRATOR 405
INVESTMENT OFFICER 65

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PROPERTY DESCRIPTION	SHARES	DATE	SALES PRICE	COST BASIS	GAIN/LOSS	TERM	NC
290 0000 DYNAMEX INC - 26784F103 - MINOR = 43							
SOLD		07/21/2011	7250 00				
ACQ	210 0000	09/28/2009	5250 00	3378 71	1871 29	LT15	Y
	80 0000	09/28/2009	2000 00	1287 13	712 87	LT15	Y
469.0000 DEERE & CO - 244199105 - MINOR = 5010							
SOLD		02/24/2011	41638 94				
ACQ	469 0000	11/12/2010	41638 94	36347 78	5291 16	ST	Y
931 0000 DOM CHEM CO - 260543103 - MINOR = 31001							
SOLD		02/24/2011	32710 15				
ACQ	498 0000	09/28/2009	17496 94	12823 15	4673 79	LT15	Y
	212 0000	09/30/2010	7448 50	5878 69	1569 61	ST	Y
	221.0000	09/28/2009	7764 71	5690 59	2074 12	LT15	Y
665 0000 DU PONT E I DE NEMOURS & CO - 263534109 - MINOR = 3101							
SOLD		02/24/2011	35234 21				
ACQ	350 0000	09/17/2010	18544 32	15431 71	3112 61	ST	Y
	269 0000	09/30/2010	14252 64	12150 51	2102 13	ST	Y
	46 0000	04/26/2010	2437 25	1882 54	554 71	ST	Y
330 0000 SALESFORCE COM INC - 79466L302 - MINOR = 43							
SOLD		02/24/2011	44435 71				
ACQ	104 0000	12/30/2009	14003 98	7633 35	6370 63	LT15	Y
	190 0000	12/30/2009	25584 20	13945 54	11638 66	LT15	Y
	36 0000	09/30/2010	4847 53	4131 94	715 59	ST	Y
573 6400 FNMA POOL #932359 4 000% 1/01/25 - 31412QZY8 - MINOR = 27							
SOLD		02/25/2011	573 64				
ACQ	573 6400	04/15/2010	573 64	581 80	-8 16	ST	Y
90 0000 APPLE COMPUTER INC - 037833100 - MINOR = 50							
SOLD		03/08/2011	31972.02				
ACQ	87 0000	09/30/2010	30906 29	25100 35	5805 94	ST	Y
	3 0000	09/28/2009	1065.73	554 43	511 30	LT15	Y
92 0000 BHP BILLITON LTD 00 - 088606108 - MINOR = 44							
SOLD		03/08/2011	8627 23				
ACQ	92 0000	02/07/2011	8627 23	8714 76	-87 53	ST	
63 0000 CAPITAL ONE FINL CORP - 14040H105 - MINOR = 43							
SOLD		03/08/2011	3071 51				
ACQ	63 0000	09/30/2010	3071 51	2833 80	237 71	ST	Y
38 0000 CONOCOPhillips - 10d25C104 - MINOR = 31000							
SOLD		03/08/2011	2980.97				
ACQ	38 0000	02/07/2011	2980 97	2750 08	230 89	ST	
124.0000 DIRECTV COM USDO 01 CLASS 'A' - 25490A101 - MINOR = 43							
SOLD		03/08/2011	5726.56				
ACQ	95 0000	12/14/2009	4387 28	3144 48	1242 80	LT15	Y
	29 0000	12/04/2009	1339 28	938 08	401 20	LT15	Y
19 0000 GOLDMAN SACHS GROUP INC - 38141G104 - MINOR = 31001							
SOLD		03/08/2011	3051 76				
ACQ	19 0000	12/09/2010	3051 76	3178 94	-127 18	ST	Y
41 0000 HALLIBURTON CO - 406216101 - MINOR = 50							
SOLD		03/08/2011	1893 99				
ACQ	41.0000	12/22/2010	1893 99	1653 69	240 30	ST	Y
243 0000 HEWLETT PACKARD CO - 428236103 - MINOR = 5010							
SOLD		03/08/2011	10261 20				
ACQ	243 0000	09/28/2009	10261 20	11497 55	-1236 35	LT15	Y
1220 0000 LAS VEGAS SANDS CORP - 517834107 - MINOR = 43							
SOLD		03/08/2011	51284 27				
ACQ	1000 0000	09/22/2010	42036 29	32550 80	9485 49	ST	Y
	40 0000	09/30/2010	1681.45	1399 81	281 64	ST	Y
	180 0000	10/29/2010	7566 53	8179 85	-613 32	ST	Y
55 0000 OCCIDENTAL PETROLEUM CORP - 674599105 - MINOR = 43							
SOLD		03/08/2011	5646 61				
ACQ	55 0000	11/04/2009	5646 61	4437 65	1208 96	LT15	Y
161 0000 PEABODY ENERGY CORP - 704549104 - MINOR = 50							
SOLD		03/08/2011	10944 50				
ACQ	161 0000	12/02/2010	10944 50	10112 92	831 58	ST	Y
56 0000 UNION PAC CORP - 907818108 - MINOR = 43							
SOLD		03/08/2011	5344 17				
ACQ	56 0000	09/30/2010	5344 17	4635 17	709 00	ST	Y
773 0000 ALLIANZ AG - ADR - 018805101 - MINOR = 44							
SOLD		03/09/2011	11157 42				
ACQ	773.0000	09/29/2009	11157 42	9399 83	1757 59	LT15	Y
61 0000 NOVARTIS AG-ADR - 66987V109							
SOLD		03/09/2011	3370 18				
ACQ	61 0000	09/30/2010	3370 18	3510 32	-140 14	ST	Y
219 0000 SOCIETE GENERALE FRANCE ADR - 83364L109 - MINOR = 44							
SOLD		03/09/2011	2816 28				
ACQ	219 0000	06/29/2010	2816 28	1798 17	1018 11	ST	Y
641 0000 POWER ASSETS HLDS LTD - 733197200 - MINOR = 44							
SOLD		03/10/2011	4289 23				
ACQ	557 0000	09/30/2010	3727 15	3386 56	340 59	ST	Y
	84.0000	06/29/2010	562.08	494.56	67 52	ST	Y
149 0000 WPP PLC - 92933H101 - MINOR = 44							
SOLD		03/10/2011	9425 67				
ACQ	149 0000	09/30/2010	9425 67	8285 22	1140 45	ST	Y
20000 0000 GOLDMAN SACHS GRP IN 6 000% 5/01/14 - 38141EA13 - MINOR = 30							
SOLD		03/11/2011	22127.80				
ACQ	7000 0000	12/09/2009	7744 73	7764 12	-19 39	LT15	Y
	13000 0000	12/09/2009	14383 07	14419 08	-36 01	LT15	Y

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PROPERTY DESCRIPTION	SHARES	DATE	SALES PRICE	COST BASIS	GAIN/LOSS	TERM	NC
491 0000 POWER ASSETS HLDGS LTD - 739197200 - MINOR = 44							
SOLD		03/11/2011	3777 70				
ACQ	491.0000	06/29/2010	3277 70	2890.81	SUB TRUST 039141536270	386 89 ST	Y
389 0000 POWER ASSETS HLDGS LTD - 739197200 - MINOR = 44							
SOLD		03/14/2011	2577 93				
ACQ	389 0000	06/29/2010	2577 93	2290 28	SUB TRUST 039141536270	287 65 ST	Y
30 0000 APPLE COMPUTER INC - 037833100 - MINOR = 50							
SOLD		03/23/2011	10140 20				
ACQ	30 0000	09/28/2009	10140 20	5544 30	SUB TRUST 039141544270	4595 90 LT15	Y
897 0000 POWER ASSETS HLDGS LTD - 739197200 - MINOR = 44							
SOLD		03/24/2011	5768 67				
ACQ	897 0000	06/29/2010	5768 67	5281 17	SUB TRUST 039141536270	487 50 ST	Y
761 0000 POWER ASSETS HLDGS LTD - 739197200 - MINOR = 44							
SOLD		03/25/2011	1676 86				
ACQ	261 0000	06/29/2010	1676 86	1536 66	SUB TRUST 039141536270	140 20 ST	Y
115 0000 PROCTOR & GAMBLE CO - 742718109							
SOLD		03/28/2011	7018 49				
ACQ	115 0000	09/29/2009	7018 49	7080 85	SUB TRUST 039141528270	-62 36 LT15	Y
134 0000 QUALCOMM INC - 747525103 - MINOR = 3101							
SOLD		03/28/2011	7089 47				
ACQ	134 0000	09/29/2009	7089 47	6090 17	SUB TRUST 039141528270	999 30 LT15	Y
343 0000 TESCO PLC - 881575302 - MINOR = 44							
SOLD		03/28/2011	6366 46				
ACQ	343 0000	09/28/2009	6366 46	6414 10	SUB TRUST 039141502270	-47 64 LT15	Y
486 0000 WAL-MART DE MEXICO SA-SP ADR - 931144107 - MINOR = 44							
SOLD		03/29/2011	14120 98				
ACQ	303.0000	09/30/2010	8803 82	7587 12	SUB TRUST 039141502270	1216 70 ST	Y
	183 0000	09/28/2009	5317 16	3238 19		2078 97 LT15	Y
1210 0000 POWER ASSETS HLDGS LTD - 739197200 - MINOR = 44							
SOLD		03/30/2011	7973 98				
ACQ	1210 0000	06/29/2010	7973 98	7124 00	SUB TRUST 039141536270	849 98 ST	Y
4583 ROYAL DUTCH SHELL PLC SPD ADR - 780259206 - MINOR = 44							
SOLD		03/30/2011	33 32				
ACQ	4583	12/20/2010	33 32	79 48	SUB TRUST 039141536270	3 84 ST	Y
1475 0000 POSTERS GROUP LTD - 350258307 - MINOR = 44							
SOLD		03/31/2011	8618 85				
ACQ	712 0000	09/30/2010	4160 42	4207 92	SUB TRUST 039141536270	-47 50 ST	Y
	763 0000	06/29/2010	4458 43	3599 53		858 90 ST	Y
719 0000 EXPRESS SCRIPTS INC - 302182100 - MINOR = 43							
SOLD		04/01/2011	40407 39				
ACQ	298 0000	07/12/2010	16747 43	14216 30	SUB TRUST 039141544270	2531 13 ST	Y
	265 0000	09/30/2010	14892 85	12988 21		1904 64 ST	Y
	156 0000	07/08/2010	8767 11	7262 47		1504 64 ST	Y
152 0000 APPLE COMPUTER INC - 037833100 - MINOR = 50							
SOLD		04/04/2011	51679 36				
ACQ	152 0000	09/28/2009	51679 36	28091 12	SUB TRUST 039141544270	23588 24 LT15	Y
340 0000 OCCIDENTAL PETROLEUM CORP - 674599105 - MINOR = 43							
SOLD		04/04/2011	35268 88				
ACQ	60 0000	11/04/2009	6223 92	4841 07	SUB TRUST 039141544270	1382 85 LT15	Y
	280 0000	09/28/2009	29044 96	21851 18		7193 78 LT15	Y
569.0000 AMERICAN TOWER CORP CL A - 029912201 - MINOR = 43							
SOLD		04/05/2011	29164 90				
ACQ	339 0000	09/08/2010	17375 92	16731 38	SUB TRUST 039141544270	644 54 ST	Y
	224 0000	09/30/2010	11481 44	11609 96		-128 52 ST	Y
	6 0000	06/11/2010	307 54	263 92		43 62 ST	Y
200 0000 ADR ERSTE GROUP BANK AG SPD ADR - 296036304 - MINOR = 44							
SOLD		04/05/2011	5069 90				
ACQ	200 0000	09/29/2009	5069 90	4466 76	SUB TRUST 039141502270	603 14 LT15	Y
70 0000 GOOGLE INC CL A - 382592508 - MINOR = 3101							
SOLD		04/05/2011	40213 41				
ACQ	22 0000	09/20/2010	12638 50	11154 02	SUB TRUST 039141544270	1484 48 ST	Y
	38.0000	09/30/2010	21830 14	20096 48		1733 66 ST	Y
	10 0000	03/08/2011	5744 77	5928 50		-183 73 ST	
257 0000 OCCIDENTAL PETROLEUM CORP - 674599105 - MINOR = 43							
SOLD		04/05/2011	26644 73				
ACQ	257 0000	09/28/2009	26644 73	20056 25	SUB TRUST 039141544270	6588 48 LT15	Y
55 0000 SCHLUMBERGER LTD - 806857108 - MINOR = 5020							
SOLD		04/05/2011	5116 06				
ACQ	55 0000	09/30/2010	5116 06	3394 38	SUB TRUST 039141502270	1721 68 ST	Y
66000 0000 FED NATL MIG ASSN 6 0000 5/15/11 - 31359M7H7 - MINOR = 25							
SOLD		04/06/2011	66413 77				
ACQ	19000 0000	06/12/2007	19118 54	19380 36	SUB TRUST 039141494270	-261 82 LT15	Y
	47000 0000	06/12/2007	47293 23	47940 89		-647 66 LT15	Y
1324 0000 COMPANHIA VALE DO RIO DOCE - 919128105 - MINOR = 44							
SOLD		04/06/2011	44616 48				
ACQ	357 0000	04/28/2010	12030 27	10912 53	SUB TRUST 039141544270	1117 74 ST	Y
	63 0000	04/16/2010	2122 99	2099 69		23 30 ST	Y
	267 0000	04/28/2010	8997 43	8161 47		835 96 ST	Y
	504.0000	06/21/2010	16983 92	13950 97		3032 95 ST	Y
	133 0000	09/30/2010	4481 87	4135 77		346 10 ST	Y
207 0000 GOODRICH CORPORATION - 382388106 - MINOR = 43							
SOLD		04/08/2011	17649 91				
ACQ	207 0000	02/07/2011	17649 93	19105 26	SUB TRUST 039141544270	-1456 05 ST	

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PROPERTY DESCRIPTION	SHARES	DATE	SALES PRICE	COST BASIS	GAIN/LOSS	TERM	NC
208.0000 GOODRICH CORPORATION - 382388106 - MINOR = 43							
SOLD		04/11/2011	17605.18				
ACQ	208.0000	07/02/2011	17605.18	19198.25	SUB TRUST 039141544270 -1593.07	ST	
169.0000 SLM CORP - 78442P106 - MINOR = 43							
SOLD		04/11/2011	2578.86				
ACQ	110.0000	04/21/2010	1678.55	1413.09	SUB TRUST 039141510270 265.46	ST	Y
	59.0000	09/30/2010	900.11	687.76	212.55	ST	Y
377.0000 OCCIDENTAL PETROLEUM CORP - 674599105 - MINOR = 43							
SOLD		04/12/2011	36868.94				
ACQ	194.0000	09/28/2009	18972.35	15139.74	SUB TRUST 039141544270 3832.61	LT15	Y
	63.0000	09/28/2009	5161.12	4916.51	1244.61	LT15	Y
	120.0000	09/30/2010	11735.47	9324.68	2410.79	ST	Y
89.0000 PEABODY ENERGY CORP - 704549104 - MINOR = 50							
SOLD		04/12/2011	5689.59				
ACQ	89.0000	12/02/2010	5689.59	5590.38	SUB TRUST 039141544270 99.21	ST	Y
181.0000 RED HAT INC 00 - 756577102 - MINOR = 43							
SOLD		04/12/2011	8052.15				
ACQ	181.0000	12/08/2010	8052.15	8669.63	SUB TRUST 039141544270 -617.48	ST	Y
6.0000 SLM CORP - 78442P106 - MINOR = 43							
SOLD		04/12/2011	89.57				
ACQ	6.0000	09/30/2010	89.57	69.94	SUB TRUST 039141510270 19.63	ST	Y
107.0000 ALCON INC - H01301102 - MINOR = 44							
SOLD		04/12/2011	17969.53				
ACQ	107.0000	09/28/2009	17969.53	15092.99	SUB TRUST 039141502270 2876.54	LT15	Y
CHANGED 05/03/11 PER PREP NOTE EXISTS							
1638.0000 FORD MOTOR COMPANY - 345370860 - MINOR = 5010							
SOLD		04/13/2011	24385.90				
ACQ	720.0000	03/29/2010	10719.08	9698.18	SUB TRUST 039141544270 1020.90	LT15	Y
	472.0000	03/05/2010	7026.95	6118.16	908.79	LT15	Y
	208.0000	03/29/2010	3096.62	2801.70	294.92	LT15	Y
	238.0000	03/05/2010	3543.25	3085.00	458.25	LT15	Y
580.0000 SLM CORP - 78442P106 - MINOR = 43							
SOLD		04/14/2011	8472.76				
ACQ	440.0000	09/30/2010	6427.61	5129.09	SUB TRUST 039141510270 1298.52	ST	Y
	140.0000	09/28/2009	2045.15	1218.63	826.52	LT15	Y
7396.0000 NOVARTIS AG-ADR - 66987V109							
SOLD		04/15/2011	40.88				
ACQ	7396	04/11/2011	40.88	41.15	SUB TRUST 039141502270 -0.27	ST	
25.0000 AMAZON COM INC - 023115106 - MINOR = 43							
SOLD		04/26/2011	4604.95				
ACQ	25.0000	10/05/2010	4604.95	3991.32	SUB TRUST 039141544270 613.63	ST	Y
30.0000 AMERICAN TOWER CORP CL A - 029912201 - MINOR = 43							
SOLD		04/26/2011	1539.06				
ACQ	30.0000	06/11/2010	1539.06	1319.61	SUB TRUST 039141544270 219.45	ST	Y
9.0000 APPLE COMPUTER INC - 037833100 - MINOR = 50							
SOLD		04/26/2011	3171.28				
ACQ	9.0000	09/28/2009	3171.28	1663.29	SUB TRUST 039141544270 1507.99	LT15	Y
4.0000 BHP BILLITON LTD 00 - 088606108 - MINOR = 44							
SOLD		04/26/2011	407.59				
ACQ	4.0000	02/07/2011	407.59	378.90	SUB TRUST 039141544270 28.69	ST	
51.0000 BOEING CO - 097023105 - MINOR = 3101							
SOLD		04/26/2011	3849.66				
ACQ	51.0000	01/27/2010	3849.66	3088.42	SUB TRUST 039141544270 761.24	LT15	Y
52.0000 CONOCOPHILLIPS - 20825C104 - MINOR = 31000							
SOLD		04/26/2011	4213.94				
ACQ	52.0000	03/22/2011	4213.94	4022.63	SUB TRUST 039141544270 191.31	ST	
41.0000 DIRECTV COM USDO 01 CLASS 'A' - 25490A101 - MINOR = 43							
SOLD		04/26/2011	1937.60				
ACQ	41.0000	12/04/2009	1937.60	1326.25	SUB TRUST 039141544270 611.35	LT15	Y
58.0000 DOW CHEM CO - 260543103 - MINOR = 31001							
SOLD		04/26/2011	2328.53				
ACQ	58.0000	09/28/2009	2328.53	1493.46	SUB TRUST 039141544270 835.07	LT15	Y
4.0000 EXXON MOBIL CORP - 30231G102 - MINOR = 31001							
SOLD		04/26/2011	347.53				
ACQ	4.0000	02/23/2011	347.53	348.97	SUB TRUST 039141544270 -1.44	ST	
98.0000 FORD MOTOR COMPANY - 345370860 - MINOR = 5010							
SOLD		04/26/2011	1561.27				
ACQ	98.0000	03/05/2010	1561.27	1270.30	SUB TRUST 039141544270 290.97	LT15	Y
541.0000 FREEPORT MCMORAN COPPER & GOLD - 35671D857 - MINOR = 3101							
SOLD		04/26/2011	30107.21				
ACQ	140.0000	10/14/2010	7791.14	6978.56	SUB TRUST 039141544270 812.58	ST	Y
	401.0000	10/13/2010	22316.07	19780.90	2535.17	ST	Y
10.0000 GOLDMAN SACHS GROUP INC - 38141G104 - MINOR = 31001							
SOLD		04/26/2011	1533.36				
ACQ	8.0000	12/09/2010	1226.69	1338.50	SUB TRUST 039141544270 -111.81	ST	Y
	2.0000	12/07/2010	306.67	326.97	-20.30	ST	Y
60.0000 GOOGLE INC CL A - 38759P508 - MINOR = 3101							
SOLD		04/26/2011	31992.56				
ACQ	60.0000	09/28/2009	31992.56	30074.10	SUB TRUST 039141544270 1918.46	LT15	Y
43.0000 INTERNATIONAL BUSINESS MACHS CORP - 459200101 - MINOR = 31001							
SOLD		04/26/2011	7249.46				
ACQ	43.0000	09/30/2010	7249.46	5822.66	SUB TRUST 039141544270 1426.80	ST	Y
17.0000 J. P. MORGAN CHASE & CO F/K/A - 46625H100 - MINOR = 31001							
SOLD		04/26/2011	766.30				
ACQ	17.0000	09/30/2010	766.30	811.82	SUB TRUST 039141544270 -45.52	ST	Y

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PROPERTY DESCRIPTION	SHARES	DATE	SALES PRICE	COST BASIS	GAIN/LOSS	TERM	NC
15 0000 MCDONALDS CORP - 580135101 - MINOR = 3101							
SOLD		04/26/2011	3463 66				
ACQ	5 0000	09/07/2010	384 85	378 85	6 00	ST	Y
	40 0000	09/30/2010	3078 81	2977 19	101 62	ST	Y
17 0000 METLIFE INC - 59156R108 - MINOR = 50							
SOLD		04/26/2011	760 08				
ACQ	17 0000	01/06/2011	760 08	791.54	-31 46	ST	Y
99 0000 ORACLE CORP - 68389X105 - MINOR = 43							
SOLD		04/26/2011	3469 78				
ACQ	99 0000	09/30/2010	3469 78	2688.05	781 73	ST	Y
12 0000 PEABODY ENERGY CORP - 704549104 - MINOR = 50							
SOLD		04/26/2011	780 17				
ACQ	12 0000	12/02/2010	780 17	753 76	26 41	ST	Y
18 0000 PRECISION CASTPARTS CORP - 740189105 - MINOR = 43							
SOLD		04/26/2011	2719 61				
ACQ	18.0000	09/30/2010	2719.61	2343 40	376 21	ST	Y
67 0000 QUALCOMM INC - 747525103 - MINOR = 3101							
SOLD		04/26/2011	3843 34				
ACQ	67 0000	01/27/2011	3843 34	3657 68	185 66	ST	Y
380 0000 RED HAT INC 00 - 756577102 - MINOR = 43							
SOLD		04/26/2011	17782 36				
ACQ	121 0000	12/08/2010	5662 28	5795 72	-133 44	ST	Y
	259 0000	12/03/2010	32120 08	12716 90	-96 82	ST	Y
16 0000 RIO TINTO PLC SPN ADR - 767204100 - MINOR = 3161							
SOLD		04/26/2011	1167 64				
ACQ	16 0000	02/08/2011	1167 64	1221 98	-54 34	ST	Y
7 0000 ST JUDS MED INC - 790849103 - MINOR = 43							
SOLD		04/26/2011	363 65				
ACQ	7 0000	04/04/2011	363 65	365.98	-2 33	ST	Y
21 0000 UNITED PARCEL SERVICE - CL B - 911312106 - MINOR = 3101							
SOLD		04/26/2011	1565 85				
ACQ	21 0000	03/08/2011	1565 85	1516 20	49 65	ST	Y
18 0000 UNITED TECHNOLOGIES CP - 913017109 - MINOR = 31001							
SOLD		04/26/2011	1577 43				
ACQ	18 0000	10/14/2010	1577.43	1327 11	250 32	ST	Y
2457 0000 WELLS FARGO & COMPANY (NEW) - 949746101							
SOLD		04/26/2011	70443 29				
ACQ	1228 0000	12/10/2010	35207 31	37361 41	-2154 10	ST	Y
	575 0000	12/27/2010	16485.51	18152 29	-1666 78	ST	Y
	654 0000	02/09/2011	18750 47	21870 81	-3120 34	ST	Y
180 0000 ANSYS INC COM - 03662Q105 - MINOR = 43							
SOLD		04/28/2011	9847 97				
ACQ	45 0000	10/23/2009	2461 99	1914 69	547 30	LT15	Y
	50 0000	11/04/2010	2735 55	2284 50	451 05	ST	Y
	85 0000	10/23/2009	4650 43	3616 63	1033 80	LT15	Y
108 0000 BAIDU, INC SPD ADR - 056752108 - MINOR = 44							
SOLD		04/28/2011	16184 02				
ACQ	108 0000	03/23/2011	16184 02	14351 37	1832 65	ST	Y
10 0000 BEACON ROOFING SUPPLY INC - 073685109 - MINOR = 43							
SOLD		04/28/2011	223 99				
ACQ	10 0000	09/28/2009	223 99	161 19	62 80	LT15	Y
185 0000 CFPHEID - 15670R107 - MINOR = 43							
SOLD		04/28/2011	5949 48				
ACQ	185 0000	11/04/2010	5949 48	3962.33	1987 15	ST	Y
5 0000 CHEESECAKE FACTORY INC - 163072101 - MINOR = 43							
SOLD		04/28/2011	148 04				
ACQ	5.0000	11/04/2010	148 04	148 75	-0 71	ST	Y
5 0000 CONCUR TECHNOLOGIES INC - 206708109 - MINOR = 43							
SOLD		04/28/2011	286 29				
ACQ	5 0000	11/04/2010	286 29	267.80	18 49	ST	Y
360 0000 FOT CORP - 26884L109 - MINOR = 43							
SOLD		04/28/2011	17638 22				
ACQ	360 0000	09/29/2009	17638 22	15457 46	2180 76	LT15	Y
10 0000 GENTEX CORP COM - 371901109 - MINOR = 43							
SOLD		04/28/2011	309 79				
ACQ	10 0000	11/04/2010	309 79	212 18	97 61	ST	Y
5 0000 IPC THE HOSPITALIST CO INC - 44984A105 - MINOR = 43							
SOLD		04/28/2011	258 54				
ACQ	5 0000	09/28/2009	258 54	163 18	95 36	LT15	Y
150 0000 J P MORGAN CHASE & CO P/K/A - 46625H100 - MINOR = 31001							
SOLD		04/28/2011	6832 69				
ACQ	150 0000	09/30/2010	6832 69	7107.43	-274 74	ST	Y
5 0000 LKQ CORP - 501889208 - MINOR = 43							
SOLD		04/28/2011	126 49				
ACQ	5 0000	11/04/2010	126 49	111 08	15 41	ST	Y
170 0000 MICROCHIP TECHNOLOGY INC - 595017104 - MINOR = 43							
SOLD		04/28/2011	6897 10				
ACQ	170 0000	09/30/2010	6897 10	5315.20	1581 90	ST	Y
5 0000 NATIONAL INSTRUMENTS CORP - 636518102 - MINOR = 43							
SOLD		04/28/2011	162 14				
ACQ	5 0000	11/04/2010	162 14	116 85	45 29	ST	Y
130 0000 ONEOK INC NEW COM - 682680103 - MINOR = 43							
SOLD		04/28/2011	8944 37				
ACQ	130 0000	10/14/2010	8944 37	6358.65	2585 72	ST	Y

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TRUST ADMINISTRATOR: 405
INVESTMENT OFFICER: 65

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PROPERTY DESCRIPTION	SHARES	DATE	SALES PRICE	COST BASIS	GAIN/LOSS	TERM	NC
5 0000 PORTFOLIO RECOVERY ASSOCIATE - 73640Q105 - MINOR = 43							
SOLD		04/28/2011	436 94				
ACQ	5.0000	11/04/2010	436 94	341 75	SUB TRUST 039141551270	95 19	ST Y
5 0000 SEMTECH CORP - 816850101 - MINOR = 43							
SOLD		04/28/2011	139 34				
ACQ	5 0000	11/04/2010	139 34	111 04	SUB TRUST 039141551270	28 30	ST Y
280 0000 SOUTHERN COPPER CORP DEL - 84265V105 - MINOR = 43							
SOLD		04/28/2011	10222 60				
ACQ	280 0000	09/30/2010	10222 60	9606 10	SUB TRUST 039141528270	616 50	SI Y
5 0000 STRATASYS INC - 862685104 - MINOR = 43							
SOLD		04/28/2011	268 89				
ACQ	5 0000	09/28/2009	268 89	84 78	SUB TRUST 039141551270	184 11	LT15 Y
5 0000 TECHNE CORP - 878177100 - MINOR = 43							
SOLD		04/28/2011	384 74				
ACQ	5 0000	09/28/2009	384 74	312 18	SUB TRUST 039141551270	72 56	LT15 Y
5 0000 ULTIMATE SOFTWARE GROUP INC - 90385D107 - MINOR = 43							
SOLD		04/28/2011	277 49				
ACQ	5 0000	11/04/2010	277 49	208 55	SUB TRUST 039141551270	68 94	ST Y
210 0000 SEADRILL LIMITED - G7945E105 - MINOR = 44							
SOLD		04/28/2011	7346 49				
ACQ	210 0000	07/14/2010	7346 49	4544 15	SUB TRUST 039141528270	2802 34	ST Y
5 0000 ARAXIS INC - 007567105 - MINOR = 43							
SOLD		05/02/2011	142 54				
ACQ	5 0000	12/21/2010	142 54	139 98	SUB TRUST 039141551270	2 56	SI Y
190 0000 AIR LIQUIDE - 009126202 - MINOR = 44							
SOLD		05/02/2011	5627 69				
ACQ	190 0000	09/30/2010	5627 69	4639 80	SUB TRUST 039141502270	987 89	ST Y
10 0000 ALLSCRIPTS HEALTHCARE SOLUTIONS INC - 01988P108 - MINOR = 43							
SOLD		05/02/2011	216 69				
ACQ	10 0000	11/04/2010	216 69	191 78	SUB TRUST 039141551270	24 91	ST Y
52 0000 AMAZON COM INC - 023135106 - MINOR = 43							
SOLD		05/02/2011	10335 16				
ACQ	52 0000	10/05/2010	10335 16	8301 95	SUB TRUST 039141544270	2033 21	ST Y
49 0000 AMERICAN TOWER CORP CL A - 029912201 - MINOR = 43							
SOLD		05/02/2011	2556 23				
ACQ	49 0000	06/11/2010	2556 23	2155 37	SUB TRUST 039141544270	400 86	ST Y
10 0000 ANGIODYNAMICS INC - 03475V101 - MINOR = 43							
SOLD		05/02/2011	158 39				
ACQ	10 0000	11/04/2010	158 39	144 84	SUB TRUST 039141551270	13 55	ST Y
5 0000 ANSYS INC COM - 03662Q105 - MINOR = 43							
SOLD		05/02/2011	273 74				
ACQ	5 0000	10/23/2009	273 74	212 74	SUB TRUST 039141551270	61 00	LT15 Y
33 0000 APACHE CORP - 037411105 - MINOR = 31001							
SOLD		05/02/2011	4375 75				
ACQ	33 0000	03/30/2011	4375 75	4330 15	SUB TRUST 039141544270	45 60	ST
24 0000 APPLE COMPUTER INC - 037833100 - MINOR = 50							
SOLD		05/02/2011	8361 08				
ACQ	24 0000	09/28/2009	8361 08	4435 44	SUB TRUST 039141544270	3925 64	LT15 Y
45 0000 BG GROUP PLC - 055434203 - MINOR = 44							
SOLD		05/02/2011	5730 63				
ACQ	45 0000	09/30/2010	5730 63	3986 55	SUB TRUST 039141502270	1744 08	ST Y
37 0000 BAIDU, INC SPD ADR - 056752108 - MINOR = 44							
SOLD		05/02/2011	5529 29				
ACQ	14 0000	03/23/2011	2092 16	1860 36	SUB TRUST 039141544270	231 80	ST
	23 0000	11/02/2010	3437 13	2521 40		915 73	ST Y
18 0000 BHP BILLITON LTD 00 - 088606108 - MINOR = 44							
SOLD		05/02/2011	1815 93				
ACQ	18 0000	02/07/2011	1815 93	1705 06	SUB TRUST 039141544270	110 87	SI
70 0000 CSX CORP - 126408103 - MINOR = 3101							
SOLD		05/02/2011	5545 92				
ACQ	31 0000	03/08/2011	2456 05	2311 67	SUB TRUST 039141544270	144 38	ST
	5 0000	04/26/2011	396 14	376 74		19 40	ST
	34 0000	01/26/2011	2693 73	2421 76		271 97	ST
5 0000 CAROT MICROELECTRONICS CORP - 12709P103 - MINOR = 43							
SOLD		05/02/2011	242 04				
ACQ	5 0000	11/04/2010	242 04	206 45	SUB TRUST 039141551270	35 59	ST Y
7 0000 CASS INFORMATION SYS INC - 14808P109 - MINOR = 43							
SOLD		05/02/2011	275 37				
ACQ	7 0000	11/04/2010	275 37	247 24	SUB TRUST 039141551270	28 13	ST Y
7 0000 CEPHEID - 15670R107 - MINOR = 43							
SOLD		05/02/2011	225 81				
ACQ	7 0000	11/04/2010	225 81	149 93	SUB TRUST 039141551270	75 88	ST Y
7 0000 CHEMED CORP NEW - 16359R103 - MINOR = 43							
SOLD		05/02/2011	482 64				
ACQ	7 0000	11/04/2010	482 64	434 77	SUB TRUST 039141551270	47 87	ST Y
17 0000 CHEVRONTXACO CORP - 166764100							
SOLD		05/02/2011	1854 01				
ACQ	17 0000	04/26/2011	1854 01	1843 15	SUB TRUST 039141544270	10 86	ST
14 0000 CONOCOPHILLIPS - 20825C104 - MINOR = 31000							
SOLD		05/02/2011	1095 13				
ACQ	14 0000	03/22/2011	1095 13	1083 02	SUB TRUST 039141544270	12 11	ST
70 0000 DASSAULT SYS S A SPD ADR - 237545108 - MINOR = 44							
SOLD		05/02/2011	5753 88				
ACQ	70 0000	09/30/2010	5753 88	5162 50	SUB TRUST 039141502270	591 38	ST Y

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PROPERTY DESCRIPTION	SHARES	DATE	SALES PRICE	COST BASIS	GAIN/LOSS	TERM	NC
10 0000 DEALERTRACK HDGS INC - 242309102 - MINOR = 43							
SOLD		05/02/2011	219 19				
ACQ	10 0000	09/28/2009	219 19	196 06			
15 0000 DIGI INTL INC COM - 253798102 - MINOR = 43							
SOLD		05/02/2011	174 14				
ACQ	15 0000	11/04/2010	174 14	153 75			
187 0000 WALT DISNEY CO - 254687106 - MINOR = 5010							
SOLD		05/02/2011	8132 88				
ACQ	187 0000	03/08/2011	8132 88	8037 26			
143 0000 DIRECTV COM USDO 01 CLASS 'A' - 25490A101 - MINOR = 43							
SOLD		05/02/2011	6992 52				
ACQ	143 0000	12/04/2009	6992 52	4625 71			
54 0000 DOW CHEM CO - 260543103 - MINOR = 31001							
SOLD		05/02/2011	2239 51				
ACQ	54 0000	09/28/2009	2239 51	1390 46			
129 0000 DU PONT E I DE NEMOURS & CO - 263534109 - MINOR = 3101							
SOLD		05/02/2011	7281 97				
ACQ	14 0000	04/26/2011	790 29	775 79			
	115 0000	04/26/2010	6491 68	4706 34			
142 0000 E M C CORP MASS - 268648102 - MINOR = 31000							
SOLD		05/02/2011	4049 02				
ACQ	142 0000	04/26/2011	4049 02	4015 97			
155 0000 EXPRESS SCRIPTS INC - 302182100 - MINOR = 43							
SOLD		05/02/2011	8916 78				
ACQ	27 0000	07/08/2010	1553 25	1256 97			
	57 0000	04/26/2011	3279 07	3068 94			
	71 0000	09/28/2009	4084 46	2793 71			
67 0000 EXXON MOBIL CORP - 302316102 - MINOR = 31001							
SOLD		05/02/2011	5869 64				
ACQ	67 0000	02/23/2011	5869 64	5845 27			
190 0000 PANUC CORPORATION - 307305102 - MINOR = 44							
SOLD		05/02/2011	5291 39				
ACQ	190 0000	09/30/2010	5291 39	4047 00			
189 0000 FORD MOTOR COMPANY - 345370860 - MINOR = 5010							
SOLD		05/02/2011	2939 38				
ACQ	189 0000	03/05/2010	2939 38	2449 85			
7 0000 FORRESIER RESH INC 00 - 346563109 - MINOR = 43							
SOLD		05/02/2011	273 55				
ACQ	7 0000	11/04/2010	273 55	242 55			
40 0000 FREEPORT MCMORAN COPPER & GOLD - 35671D857 - MINOR = 3101							
SOLD		05/02/2011	2204 15				
ACQ	40 0000	10/13/2010	2204 15	1973 16			
70 0000 FRESenius MED CARE AG & CO SPD ADK - 358029106 - MINOR = 44							
SOLD		05/02/2011	5473 19				
ACQ	70 0000	04/27/2011	5473 19	5365 50			
114 0000 GENERAL MTRS CO - 37045V100 - MINOR = 43							
SOLD		05/02/2011	3682 10				
ACQ	114 0000	01/11/2011	3682 10	4465 33			
29 0000 GOLDMAN SACHS GROUP INC - 38141G104 - MINOR = 31001							
SOLD		05/02/2011	4414 51				
ACQ	29 0000	12/07/2010	4414 51	4741 09			
10 0000 GOOGLE INC CL A - 38259P508 - MINOR = 3101							
SOLD		05/02/2011	5427 62				
ACQ	7 0000	09/28/2009	3799 33	3508 65			
	3 0000	09/28/2009	1628 29	1503 71			
10 0000 GRAND CANYON ED INC - 38526M106 - MINOR = 43							
SOLD		05/02/2011	141 49				
ACQ	10 0000	03/22/2010	141 49	259 17			
73 0000 HALLIBURTON CO - 406216101 - MINOR = 50							
SOLD		05/02/2011	3662 36				
ACQ	73 0000	04/26/2011	3662 36	3709 13			
109 0000 HEWLETT PACKARD CO - 428236103 - MINOR = 5010							
SOLD		05/02/2011	4399 16				
ACQ	109 0000	09/28/2009	4399 16	5157 33			
10 0000 INNERWORKINGS INC - 45773Y105 - MINOR = 43							
SOLD		05/02/2011	89 59				
ACQ	10 0000	11/04/2010	89 59	65 76			
69 0000 INTERNATIONAL BUSINESS MACHS CORP - 459200101 - MINOR = 31001							
SOLD		05/02/2011	11898 29				
ACQ	69 0000	09/30/2010	11898 29	9343 34			
120 0000 J. P MORGAN CHASE & CO F/K/A - 46625H100 - MINOR = 31001							
SOLD		05/02/2011	5470 56				
ACQ	120 0000	09/30/2010	5470 56	5730 50			
10 0000 LKQ CORP - 501889208 - MINOR = 43							
SOLD		05/02/2011	254 29				
ACQ	10 0000	11/04/2010	254 29	222 16			
5 0000 MAXIMUS INC 00 - 577933104 - MINOR = 43							
SOLD		05/02/2011	392 69				
ACQ	5 0000	11/04/2010	392 69	313 50			
37 0000 MCDONALDS CORP - 580135101 - MINOR = 3101							
SOLD		05/02/2011	2907 53				
ACQ	37 0000	09/30/2010	2907 53	2753 91			
235 0000 METLIFE INC - 59156R108 - MINOR = 50							
SOLD		05/02/2011	10985 16				
ACQ	235 0000	01/06/2011	10985 16	10941 81			

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PROPERTY DESCRIPTION	SHARES	DATE	SALES PRICE	COST BASIS	GAIN/LOSS	TERM	NC
40 0000 CHEVRONTXACO CORP - 166764100							
SOLD		05/03/2011	4285 51				
ACQ	40 0000	09/30/2010	4285 51	3227 92	SUB TRUST 039141528270		
					1057.59	ST	Y
471 0000 CONOCOPHILLIPS - 20825C104 - MINOR = 31000							
SOLD		05/03/2011	35305 90				
ACQ	391 0000	03/22/2011	29309 14	30747 09	SUB TRUST 039141544270		
	80 0000	02/07/2011	5996 76	5789 63	-937.95	ST	
					207 13	ST	
140 0000 PACCAR INC - 693718108 - MINOR = 50							
SOLD		05/03/2011	7435 56				
ACQ	140 0000	09/30/2010	7435 56	6687.22	SUB TRUST 039141528270		
					748 34	ST	Y
471 0000 RIO TINTO PLC SPN ADR - 767204100 - MINOR = 3161							
SOLD		05/03/2011	33006 43				
ACQ	471 0000	02/08/2011	33006 43	35971 91	SUB TRUST 039141544270		
					-2965 48	ST	
127.0000 AMCOR LTD ARD NEW ADR 00 - 02341R302 - MINOR = 44							
SOLD		05/06/2011	3801 39				
ACQ	109 0000	09/30/2010	3262 61	2749 24	SUB TRUST 039141536270		
	18 0000	06/29/2010	538 78	386 96	513 37	ST	Y
					151 82	ST	Y
95 0000 AMCOR LTD ARD NEW ADR 00 - 02341R302 - MINOR = 44							
SOLD		05/09/2011	2828 45				
ACQ	95.0000	06/29/2010	2828 45	2042 78	SUB TRUST 039141536270		
					786 17	ST	Y
139 0000 ROYAL DUTCH SHELL PLC SPD ADR - 780259206 - MINOR = 44							
SOLD		05/10/2011	10202 09				
ACQ	109 7698	09/30/2010	8056 70	6648 27	SUB TRUST 039141536270		
	9 1568	12/20/2010	672 08	589 03	1408 48	ST	Y
	6151	09/30/2010	45 15	37 25	83.05	ST	Y
	9 4583	03/25/2011	694 20	687 24	7 90	ST	Y
	10 0000	06/29/2010	733 96	512 09	6 96	ST	Y
					221 87	ST	Y
30000 0000 TOTAL CAPITAL SA 3 125% 10/02/15 - 89152UAA0 - MINOR = 33							
SOLD		05/11/2011	31205 10				
ACQ	30000 0000	10/15/2010	31205 10	31760 40	SUB TRUST 039141494270		
					-555 30	ST	Y
371 0000 BHP BILLITON LTD 00 - 088606108 - MINOR = 44							
SOLD		05/12/2011	34625 17				
ACQ	371 0000	02/07/2011	34625 17	35143 24	SUB TRUST 039141544270		
					-518 07	ST	
214 0000 CONOCOPHILLIPS - 20825C104 - MINOR = 31000							
SOLD		05/12/2011	15268 24				
ACQ	121 0000	02/07/2011	8632 98	8756 82	SUB TRUST 039141544270		
	93 0000	01/05/2011	6635 76	6278 46	-123 84	ST	
					356 80	ST	
953 0000 TELECOM CORP NEW ZEALAND LTD - 879278208 - MINOR = 44							
SOLD		05/12/2011	8686 14				
ACQ	213 0000	09/30/2010	1941 39	1611 52	SUB TRUST 039141536270		
	740 0000	06/29/2010	6744 75	4826 94	329 87	ST	Y
					1917 81	ST	Y
152 0000 BAIJOU, INC SPD ADR - 056752108 - MINOR = 44							
SOLD		05/13/2011	20046 18				
ACQ	152 0000	11/02/2010	20046 18	16663 15	SUB TRUST 039141544270		
					3383 03	ST	Y
169 0000 GOLDMAN SACHS GROUP INC - 18141G104 - MINOR = 31001							
SOLD		05/13/2011	23703 48				
ACQ	91 0000	12/07/2010	12763 41	14877 21	SUB TRUST 039141514270		
	78 0000	10/20/2010	10940 07	12370.36	-213.80	ST	Y
					-1430 29	ST	Y
331 0000 DU PONT E I DE NEMOURS & CO - 263534109 - MINOR = 3101							
SOLD		05/16/2011	17487 09				
ACQ	296.0000	04/26/2010	15638 00	12113 71	SUB TRUST 039141544270		
	35 0000	04/26/2010	1849 09	1432 36	3524 29	LT15	Y
					416 73	LT15	Y
1294 0000 HEWLETT PACKARD CO - 428236103 - MINOR = 5010							
SOLD		05/16/2011	51537.22				
ACQ	870 0000	09/28/2009	34650.22	41164 05	SUB TRUST 039141544270		
	386.0000	09/30/2010	15373 54	16433 41	-6513 83	LT15	Y
	38.0000	04/26/2011	1513 46	1533 56	-1059 87	ST	Y
					-20 10	ST	
471 0000 J. P. MORGAN CHASE & CO F/K/A - 46625H100 - MINOR = 31001							
SOLD		05/16/2011	20309 46				
ACQ	25 0000	04/14/2010	1078 00	1180 57	SUB TRUST 039141544270		
	245 0000	09/30/2010	10564 37	11699 77	-102 57	LT15	Y
	201 0000	09/28/2009	8667 09	8821 39	-1135 40	ST	Y
					-154 30	LT15	Y
312 0000 PEABODY ENERGY CORP - 704549104 - MINOR = 50							
SOLD		05/16/2011	18384 12				
ACQ	163 0000	09/30/2010	9604 52	8049 51	SUB TRUST 039141544270		
	149 0000	08/02/2010	8779.60	7226 19	1555 01	ST	Y
					1553 41	ST	Y
280 0000 TAIWAN SEMICONDUCTOR-SP ADR - 874039100 - MINOR = 3161							
SOLD		05/18/2011	3790 67				
ACQ	280 0000	09/29/2009	3790 67	3018 40	SUB TRUST 039141502270		
					772 27	LT15	Y
1033 0000 TAIWAN SEMICONDUCTOR-SP ADR - 874039100 - MINOR = 3161							
SOLD		05/18/2011	13984 90				
ACQ	753 0000	09/29/2009	10194.22	8117.34	SUB TRUST 039141502270		
	280 0000	09/29/2009	3790 68	3018 40	2076.88	LT15	Y
					772.28	LT15	Y
832 0000 FOSTERS GROUP LTD - 350258307 - MINOR = 44							
SOLD		05/23/2011	3771.38				
ACQ	832 0000	06/29/2010	3771 38	3925 04	SUB TRUST 039141536270		
					-153 66	ST	Y
66 0000 USANA HEALTH SCIENCES INC - 90328M107 - MINOR = 43							
SOLD		05/23/2011	1969 57				
ACQ	30 0000	09/28/2009	895 26	1045 05	SUB TRUST 039141551270		
	15 0000	11/04/2010	447 63	669 75	-149 79	LT15	Y
	21 0000	09/28/2009	626 68	731 53	-222 12	ST	Y
					-104 85	LT15	Y
65000 0000 U S TREAS NT'S 2 375% 2/28/15 - 912878MR8 - MINOR = 18							
SOLD		05/24/2011	67658 37				
ACQ	65000 0000	09/23/2010	67658 37	68407 43	SUB TRUST 039141494270		
					-749 06	ST	Y

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TRUST YEAR ENDING 12/31/2011

TAX PREPARER 39
TRUST ADMINISTRATOR: 405
INVESTMENT OFFICER: 65

LEGEND F - FEDERAL S - STATE I - INHERITED
E - EXEMPT FROM STATE U - ACQ COST UNKNOWN

PROPERTY DESCRIPTION	SHARES	DATE	SALES PRICE	COST BASIS	GAIN/LOSS	TERM	NC
927.0000 FOSTERS GROUP LTD - 350258307 - MINOR = 44							
SOLD		05/25/2011	4138.05		SUB TRUST 039141536270		
ACQ	927.0000	06/29/2010	4138.05	4373.22	-235.17	ST	Y
6667 TREASURY WINE ESTATES LTD - 89465J109 - MINOR = 44							
SOLD		05/27/2011	2.20		SUB TRUST 039141536270		
ACQ	6667	05/10/2011	2.20	2.57	-0.37	ST	
CHANGED 07/26/11 RFR PREP NOTE EXISTS							
64.0000 USANA HEALTH SCIENCES INC - 90328M107 - MINOR = 43							
SOLD		05/27/2011	1880.07		SUB TRUST 039141551270		
ACQ	64.0000	09/28/2009	1880.07	2229.44	-349.37	LT15	Y
208.0000 GLAXO WELLCOME PLC SPONSORED ADR - 37733W105 - MINOR = 3161							
SOLD		05/31/2011	9021.84		SUB TRUST 039141536270		
ACQ	208.0000	09/30/2010	9021.84	8219.06	802.78	ST	Y
1738.0000 FOSTERS GROUP LTD - 350258307 - MINOR = 44							
SOLD		06/01/2011	7829.88		SUB TRUST 039141536270		
ACQ	1738.0000	06/29/2010	7829.88	8199.19	-369.31	ST	Y
21000.0000 MERRILL LYNCH & CO 6 150% 4/25/13 - 59018YNS6 - MINOR = 30							
SOLD		06/01/2011	22765.89		SUB TRUST 039141494270		
ACQ	8000.0000	11/13/2008	8672.72	7777.04	895.68	LT15	Y
	13000.0000	11/13/2008	14093.17	12547.98	1545.19	LT15	Y
1385.0000 GENERAL MTRS CO - 37045V100 - MINOR = 43							
SOLD		06/02/2011	41085.93		SUB TRUST 039141544270		
ACQ	859.0000	01/11/2011	25482.18	33646.69	-8164.51	ST	
	526.0000	04/05/2011	15603.75	17181.74	-1577.99	ST	
38.0000 ANSYS INC COM - 03662Q105 - MINOR = 43							
SOLD		06/03/2011	2089.90		SUB TRUST 039141551270		
ACQ	15.0000	10/23/2009	824.96	638.23	186.73	LT15	Y
	23.0000	09/28/2009	1264.94	862.84	402.10	LT15	Y
51.0000 CEPHEID - 15670R107 - MINOR = 43							
SOLD		06/03/2011	1602.99		SUB TRUST 039141551270		
ACQ	48.0000	11/04/2010	1508.70	1028.06	480.64	ST	Y
	3.0000	09/28/2009	94.29	41.16	53.13	LT15	Y
71.0000 GENTEX CORP COM - 371901109 - MINOR = 43							
SOLD		06/03/2011	1963.66		SUB TRUST 039141551270		
ACQ	71.0000	11/04/2010	1963.66	1506.48	457.18	ST	Y
161.0000 TELEFONICA DE ESPANA SPONSORED - 879382208 - MINOR = 44							
SOLD		06/03/2011	3902.56		SUB TRUST 039141536270		
ACQ	161.0000	09/30/2010	3902.56	1978.64	-76.08	ST	Y
68.0000 TOTAL S A SPONSORED ADR - 89151E109 - MINOR = 44							
SOLD		06/03/2011	3805.20		SUB TRUST 039141536270		
ACQ	68.0000	10/02/2009	3805.20	3895.61	-90.41	LT15	Y
1165.0000 TREASURY WINE ESTATES LTD - 89465J109 - MINOR = 44							
SOLD		06/03/2011	3961.00		SUB TRUST 039141536270		
ACQ	1165.0000	05/10/2011	3961.00	4485.25	-524.25	ST	
CHANGED 07/26/11 RFR PREP NOTE EXISTS							
128.0000 UNILEVER PLC SPNSRD ADR NEW - 904767704 - MINOR = 44							
SOLD		06/03/2011	4159.92		SUB TRUST 039141536270		
ACQ	128.0000	09/30/2010	4159.92	3721.13	438.79	ST	Y
39.0000 ANSYS INC COM - 03662Q105 - MINOR = 43							
SOLD		06/06/2011	2118.62		SUB TRUST 039141551270		
ACQ	39.0000	09/28/2009	2118.62	1463.08	655.54	LT15	Y
37.0000 CEPHEID - 15670R107 - MINOR = 43							
SOLD		06/06/2011	1175.70		SUB TRUST 039141551270		
ACQ	37.0000	09/28/2009	1175.70	507.60	668.10	LT15	Y
69.0000 GENTEX CORP COM - 371901109 - MINOR = 43							
SOLD		06/06/2011	1873.72		SUB TRUST 039141551270		
ACQ	69.0000	11/04/2010	1873.72	1464.04	409.68	ST	Y
343.0000 PEABODY ENERGY CORP - 704549104 - MINOR = 50							
SOLD		06/06/2011	19938.27		SUB TRUST 039141544270		
ACQ	343.0000	08/02/2010	19938.27	16634.77	3303.50	ST	Y
58.0000 ANSYS INC COM - 03662Q105 - MINOR = 43							
SOLD		06/07/2011	3115.04		SUB TRUST 039141551270		
ACQ	58.0000	09/28/2009	3115.04	2175.86	939.18	LT15	Y
308.0000 GENTEX CORP COM - 371901109 - MINOR = 43							
SOLD		06/07/2011	8211.67		SUB TRUST 039141551270		
ACQ	20.0000	11/04/2010	533.23	424.36	108.87	ST	Y
	288.0000	09/28/2009	7678.44	4123.64	3554.80	LT15	Y
43.0000 CFPHFID - 15670R107 - MINOR = 43							
SOLD		06/08/2011	1335.27		SUB TRUST 039141551270		
ACQ	43.0000	09/28/2009	1335.27	589.91	745.36	LT15	Y
75.0000 ANSYS INC COM - 03662Q105 - MINOR = 43							
SOLD		06/09/2011	3922.50		SUB TRUST 039141551270		
ACQ	25.0000	09/28/2009	1307.50	937.87	369.63	LT15	Y
	50.0000	09/28/2009	2615.00	1875.74	739.26	LT15	Y
154.0000 CEPHEID - 15670R107 - MINOR = 43							
SOLD		06/09/2011	4856.74		SUB TRUST 039141551270		
ACQ	154.0000	09/28/2009	4856.74	2112.69	2744.05	LT15	Y
40.0000 ONEOK INC NEW COM - 682680103 - MINOR = 43							
SOLD		06/09/2011	2764.14		SUB TRUST 039141510270		
ACQ	40.0000	09/30/2010	2764.14	1793.60	970.54	ST	Y
1100.0000 DARLING INT'L INC - 237266101 - MINOR = 43							
SOLD		06/10/2011	20180.54		SUB TRUST 039141510270		
ACQ	185.0000	04/21/2010	3394.00	1783.96	1610.04	LT15	Y
	136.0000	12/14/2009	2495.05	981.14	1513.91	LT15	Y
	89.0000	12/17/2009	1632.79	638.80	993.99	LT15	Y
	10.0000	01/05/2010	183.46	89.47	93.99	LT15	Y
	540.0000	09/30/2010	9906.81	4588.92	5317.89	ST	Y

ACCT 5880 039139456270
FROM 01/01/2011
TO 12/31/2011

CITIGROUP TRUST - DELAWARE, NA
STATEMENT OF CAPITAL GAINS AND LOSSES
A. M. ROBERTS CHARITABLE FOUNDATION

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TRUST YEAR ENDING 12/31/2011

TAX PREPARER: 39
TRUST ADMINISTRATOR: 405
INVESTMENT OFFICER: 65

LEGEND: F - FEDERAL S - STATE I - INHERITED
E - EXEMPT FROM STATE U - ACQ COST UNKNOWN

PROPERTY DESCRIPTION	SHARES	DATE	SALES PRICE	COST BASIS	GAIN/LOSS	TERM	NC
422.0000 PEABODY ENERGY CORP - 704549104 - MINOR = 50	140 0000	12/17/2009	2568 43	1004 85	1563.58	LT15	Y
SOLD		06/10/2011	23636 13				
ACQ	30 0000	08/02/2010	1680 29	1454 94	225 35	ST	Y
	312 0000	09/01/2010	17419 05	13943 53	3475 52	ST	Y
	81 0000	06/24/2010	4536.79	3433 61	1103.18	ST	Y
749 0000 LOGITECH INTERNATIONAL S.A. - H50430232 - MINOR = 44							
SOLD		06/14/2011	9000.70				
ACQ	749 0000	08/10/2010	9000.70	12238.14	-3237.44	ST	Y
671.0000 FREEPORT MCMORAN COPPER & GOLD - 356710857 - MINOR = 3101							
SOLD		06/15/2011	32946 60				
ACQ	269.0000	10/13/2010	13208 10	13269.47	-61 37	ST	Y
	402 0000	10/21/2010	19738 50	19440.42	298.08	ST	Y
665 0000 SLM CORP - 78442P106 - MINOR = 43							
SOLD		06/16/2011	10533.99				
ACQ	460 0000	09/28/2009	7286.67	4004 07	3282.60	LT15	Y
	205 0000	09/28/2009	3247.32	1784 42	1462 90	LT15	Y
315 0000 RED HAT INC 00 - 756577102 - MINOR = 43							
SOLD		06/17/2011	13000.87				
ACQ	55 0000	12/03/2010	2269 99	2594 32	-324 33	ST	Y
	260 0000	11/02/2010	10730.88	11215 54	-484 66	ST	Y
3009 0000 SHAW COMMUNICATIONS INC-B - 82028K200 - MINOR = 44							
SOLD		06/20/2011	62577 26				
ACQ	2279.0000	10/08/2009	47395 67	43247 22	4148 45	LT15	Y
	400 0000	09/30/2010	8318.58	8787 20	-468 52	ST	Y
	330.0000	04/28/2011	6862 91	6876.51	-13 60	ST	
34 0000 GOOGLE INC CL A - 38259P508 - MINOR = 3101							
SOLD		06/21/2011	16610 94				
ACQ	34 0000	09/28/2009	16610 94	17041 99	-431 05	LT15	Y
534 0000 TELECOM CORP NEW ZEALAND LTD - 879278208 - MINOR = 44							
SOLD		06/23/2011	5331 13				
ACQ	534 0000	06/29/2010	5331.13	3483.23	1847.90	ST	Y
405 0000 SOUTHERN UN CO NEW - 844030106 - MINOR = 43							
SOLD		06/24/2011	16063 89				
ACQ	135 0000	05/20/2010	5354.63	2808.71	2545.92	LT15	Y
	270 0000	09/28/2009	10709 26	5596.56	5112 70	LT15	Y
410.0000 SOUTHERN UN CO NEW - 844030106 - MINOR = 43							
SOLD		06/24/2011	16262.21				
ACQ	215.0000	09/28/2009	8527 74	4456.52	4071 22	LT15	Y
	195.0000	09/28/2009	7734.47	4041 96	3692 51	LT15	Y
160 0000 UNILEVER PLC SPNSKD ADR NEW - 904767704 - MINOR = 44							
SOLD		06/27/2011	5095 90				
ACQ	160 0000	09/30/2010	5095.90	4651 41	444 49	ST	Y
7061 SANOFI - 80109N105 - MINOR = 44							
SOLD		06/29/2011	26 30				
ACQ	7061	10/02/2009	26.30	25 66	0 64	LT15	Y
2609 BP AMOCO PLC-SPONS ADR - 055622104							
SOLD		07/01/2011	11.28				
ACQ	2609	05/10/2011	11.28	11 71	-0 43	ST	
7385 ROYAL DUTCH SHELL PLC SPD ADR - 780259206 - MINOR = 44							
SOLD		07/01/2011	50 56				
ACQ	.7356	06/29/2010	50.36	37 67	12 69	LT15	Y
	0029	06/29/2010	0.20	0.15	0 05	LT15	Y
26000 0000 U S TREASURY NOTES 4 2504 8/15/14 - 912828CT5 - MINOR = 18							
SOLD		07/06/2011	28770 64				
ACQ	10000.0000	09/18/2009	11065 63	10880.47	185 16	LT15	Y
	16000 0000	09/18/2009	17705.01	17408 75	296.26	LT15	Y
1176 0000 FORD MOTOR COMPANY - 345370860 - MINOR = 5010							
SOLD		07/07/2011	16479 66				
ACQ	94 0000	03/05/2010	1317.25	1218 45	98 80	LT15	Y
	804 0000	09/30/2010	11266.71	9938.40	1328 31	ST	Y
	278.0000	03/01/2010	3895 70	3424.74	470.96	LT15	Y
5441 UNITED OVERSEAS BK LTDADR - 911271302 - MINOR = 44							
SOLD		07/07/2011	17 44				
ACQ	5441	09/30/2010	17 44	15.20	2 24	ST	Y
268 0000 TELVENT GIT SA - E90215109 - MINOR = 44							
SOLD		07/07/2011	10680.07				
ACQ	220 0000	10/23/2009	8767 22	6723 75	2043 47	LT15	Y
	48 0000	10/23/2009	1912 85	1467 00	445 85	LT15	Y
82 0000 TELVENT GIT SA - E90215109 - MINOR = 44							
SOLD		07/08/2011	3266 84				
ACQ	37 0000	10/21/2009	1474 06	1130 81	343 25	LT15	Y
	45 0000	11/04/2010	1792 78	1152 00	640 78	ST	Y
2808 SOCIETE GENERALE FRANCE ADR - 83364L109 - MINOR = 44							
SOLD		07/14/2011	2 85				
ACQ	2808	07/08/2011	2.85	3.09	-0 24	ST	
CHANGED 12/19/11 RER PREP NOTE EXISTS							
8901 SOCIETE GENERALE FRANCE ADR - 83364L109 - MINOR = 44							
SOLD		11/04/2011	4.30				
ACQ	8901	11/01/2011	4.30	0 00	4 30	ST	
TOTALS			3350985 28	3045666 75			

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Part

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

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

	Date	Amount
1 Credit from prior year return		490
2 First quarter estimated tax payment		
3 Second quarter estimated tax payment	6/11/2011	1,960
4 Third quarter estimated tax payment		
5 Fourth quarter estimated tax payment		
6 Other payments		
7 Total		2,450

ACCOUNT NUMBER	POSTING DATE	SECURITY NUMBER	SECURITY DESCRIPTION LINE 1	TAX CODE	TRANSACTION DESCRIPTION LINE 1	TRANSACTION DESCRIPTION LINE 2	TRANSACTION DESCRIPTION LINE 3	UNITS	CARRYING VALUE	Market Value
600000012	11/15/2011	005384105	ASPEN INSURANCE HDQS LTD	144	RECEIVED 110 SHARES	ASPEN INSURANCE HDQS LTD		110	\$ 2,676.18	\$ 2,799.40
600000012	11/15/2011	011511C101	ACCENTURE LTD CLASS A	144	RECEIVED 197 SHARES	ACCENTURE LTD CLASS A		197	\$ 7,805.54	\$ 11,412.21
600000012	11/15/2011	011962105	BUNGE LIMITED	144	RECEIVED 53 SHARES	BUNGE LIMITED		53	\$ 3,230.70	\$ 3,340.06
600000012	11/15/2011	017945E105	SEADRILL LIMITED	144	RECEIVED 320 SHARES	SEADRILL LIMITED		320	\$ 7,015.02	\$ 11,068.80
600000012	11/15/2011	0172482107	QIAGEN NV	144	RECEIVED 271 SHARES	QIAGEN NV		271	\$ 5,680.08	\$ 8,364.46
600000012	11/15/2011	010515102	AT&T INC	144	RECEIVED 190 SHARES	AT&T INC		190	\$ 8,351.59	\$ 8,398.00
600000012	11/15/2011	002068102	ABBAS INC	144	RECEIVED 432 SHARES	ABBAS INC		432	\$ 13,959.80	\$ 12,616.00
600000012	11/15/2011	002357105	ABBOTT LABORATORIES	144	RECEIVED 134 SHARES	ABBOTT LABORATORIES		134	\$ 3,713.75	\$ 3,618.10
600000012	11/15/2011	002824100	ADMIRAL GROUP ADR	144	RECEIVED 235 SHARES	ADMIRAL GROUP ADR		235	\$ 12,890.72	\$ 12,807.50
600000012	11/15/2011	0071912107	AIR LIQUIDE	144	RECEIVED 182 SHARES	AIR LIQUIDE		182	\$ 4,885.03	\$ 2,405.32
600000012	11/15/2011	009126202	ALBANY INTL CORP NEW CLASS A	144	RECEIVED 298 SHARES	ALBANY INTL CORP NEW CLASS A		298	\$ 11,985.41	\$ 13,056.57
600000012	11/15/2011	0123448108	ALLERGAN INC	144	RECEIVED 60 SHARES	ALLERGAN INC		60	\$ 5,440.28	\$ 6,877.84
600000012	11/15/2011	018490101	ALLIANT SE ADS	144	RECEIVED 721 SHARES	ALLIANT SE ADS		721	\$ 4,961.10	\$ 5,028.00
600000012	11/15/2011	018805101	ALLSCRIPTS HEALTHCARE SOLUTIONS INC	144	RECEIVED 220 SHARES	ALLSCRIPTS HEALTHCARE SOLUTIONS INC		220	\$ 4,371.95	\$ 7,154.48
600000012	11/15/2011	019188P108	AMAZON.COM INC	144	RECEIVED 58 SHARES	AMAZON.COM INC		58	\$ 10,007.59	\$ 12,634.14
600000012	11/15/2011	023135106	AMCOR LTD ADR NEW	144	RECEIVED 87 SHARES	AMCOR LTD ADR NEW		87	\$ 1,870.30	\$ 2,562.76
600000012	11/15/2011	023418102	AMERICA MOVIL S A DE CV ADR SER L	144	RECEIVED 320 SHARES	AMERICA MOVIL S A DE CV ADR SER L		320	\$ 7,060.56	\$ 8,128.00
600000012	11/15/2011	023644105	AMERICAN EXPRESS CO	144	RECEIVED 118 SHARES	AMERICAN EXPRESS CO		118	\$ 5,875.82	\$ 5,894.10
600000012	11/15/2011	025816109	AMERICAN ST WATER CO HDG	144	RECEIVED 110 SHARES	AMERICAN ST WATER CO HDG		110	\$ 3,980.90	\$ 3,980.90
600000012	11/15/2011	029899101	AMERICAN TOWER CORP CL A	144	RECEIVED 74 SHARES	AMERICAN TOWER CORP CL A		74	\$ 3,015.50	\$ 4,327.34
600000012	11/15/2011	030731E105	AMERISOURCEBERGEN CORPORATION	144	RECEIVED 288 SHARES	AMERISOURCEBERGEN CORPORATION		288	\$ 10,739.80	\$ 11,332.80
600000012	11/15/2011	034759101	ANGIODYNAMICS INC	144	RECEIVED 260 SHARES	ANGIODYNAMICS INC		260	\$ 3,670.29	\$ 3,692.00
600000012	11/15/2011	037483100	APPLE COMPUTER INC	144	RECEIVED 38 SHARES	APPLE COMPUTER INC		38	\$ 7,022.78	\$ 14,775.54
600000012	11/15/2011	041068106	ARM HOLDINGS PLC	144	RECEIVED 374 SHARES	ARM HOLDINGS PLC		374	\$ 4,536.16	\$ 11,261.14
600000012	11/15/2011	046231102	ASTELLAS PHARMA INC ADR	144	RECEIVED 179 SHARES	ASTELLAS PHARMA INC ADR		179	\$ 6,351.12	\$ 7,071.57
600000012	11/15/2011	046859103	ATHENAHEALTH INC	144	RECEIVED 80 SHARES	ATHENAHEALTH INC		80	\$ 3,722.72	\$ 4,536.00
600000012	11/15/2011	0492357106	ATLAS CORP AB SP ADR A NEW	144	RECEIVED 271 SHARES	ATLAS CORP AB SP ADR A NEW		271	\$ 3,566.36	\$ 5,606.62
600000012	11/15/2011	053774105	AVIS BUDGET GROUP	144	RECEIVED 374 SHARES	AVIS BUDGET GROUP		374	\$ 4,519.40	\$ 5,135.02
600000012	11/15/2011	055342103	BG GROUP PLC SPON ADR	144	RECEIVED 130 SHARES	BG GROUP PLC SPON ADR		130	\$ 10,816.74	\$ 14,060.67
600000012	11/15/2011	055662104	BP AMOCO P L C SPON ADR	144	RECEIVED 206 SHARES	BP AMOCO P L C SPON ADR		206	\$ 6,218.41	\$ 9,007.20
600000012	11/15/2011	056752108	BAIDU COM	144	RECEIVED 25 SHARES	BAIDU COM		25	\$ 7,230.11	\$ 3,519.50
600000012	11/15/2011	059644105	BANCO SANTANDER CENT HISPANO ADR	144	RECEIVED 218 SHARES	BANCO SANTANDER CENT HISPANO ADR		218	\$ 2,934.28	\$ 1,648.08
600000012	11/15/2011	067406109	BARNES GROUP INC	144	RECEIVED 250 SHARES	BARNES GROUP INC		250	\$ 4,394.97	\$ 6,110.00
600000012	11/15/2011	069576602	BEACON ROOFING SUPPLY INC	144	RECEIVED 230 SHARES	BEACON ROOFING SUPPLY INC		230	\$ 3,707.35	\$ 4,305.60
600000012	11/15/2011	090675602	BIO-REFERENCE LABS INC	144	RECEIVED 209 SHARES	BIO-REFERENCE LABS INC		209	\$ 3,717.81	\$ 2,666.84
600000012	11/15/2011	092472101	BLACKROCK INC CLASS A	144	RECEIVED 53 SHARES	BLACKROCK INC CLASS A		53	\$ 10,283.35	\$ 8,791.64
600000012	11/15/2011	092472101	BOEING CO	144	RECEIVED 44 SHARES	BOEING CO		44	\$ 2,646.39	\$ 2,809.36
600000012	11/15/2011	1097023105	BRIGHTMAN EXPLORATION CO	144	RECEIVED 240 SHARES	BRIGHTMAN EXPLORATION CO		240	\$ 2,207.78	\$ 8,745.60
600000012	11/15/2011	112463104	BROOKDALE SENIOR LIVING INC	144	RECEIVED 345 SHARES	BROOKDALE SENIOR LIVING INC		345	\$ 5,562.93	\$ 5,361.30
600000012	11/15/2011	12621E103	CNO FINANCIAL GROUP INC	144	RECEIVED 1055 SHARES	CNO FINANCIAL GROUP INC		1055	\$ 5,174.00	\$ 6,741.45
600000012	11/15/2011	126371105	CSL LTD UNSPONSORED ADR	144	RECEIVED 221 SHARES	CSL LTD UNSPONSORED ADR		221	\$ 3,084.76	\$ 3,517.13
600000012	11/15/2011	126650100	CYS/CAREMARK CORP	144	RECEIVED 186 SHARES	CYS/CAREMARK CORP		186	\$ 6,845.09	\$ 7,244.70
600000012	11/15/2011	127099103	CABOT MICROELECTRONICS CORP	144	RECEIVED 106 SHARES	CABOT MICROELECTRONICS CORP		106	\$ 3,901.59	\$ 4,465.78
600000012	11/15/2011	136375102	CANADIAN NATIONAL RAILWAY CO	144	RECEIVED 71 SHARES	CANADIAN NATIONAL RAILWAY CO		71	\$ 4,864.32	\$ 5,572.08
600000012	11/15/2011	138065109	CANON INC ADR	144	RECEIVED 370 SHARES	CANON INC ADR		370	\$ 15,324.62	\$ 16,261.50
600000012	11/15/2011	139594105	CAPELIA EDUCATION COMPANY	144	RECEIVED 46 SHARES	CAPELIA EDUCATION COMPANY		46	\$ 3,522.90	\$ 1,541.92
600000012	11/15/2011	140404105	CAPITAL ONE FINL CORP	144	RECEIVED 121 SHARES	CAPITAL ONE FINL CORP		121	\$ 4,650.61	\$ 5,285.28
600000012	11/15/2011	14067E506	CAPSTEAD MTG CORP NEW	144	RECEIVED 335 SHARES	CAPSTEAD MTG CORP NEW		335	\$ 3,991.51	\$ 4,093.70
600000012	11/15/2011	143658300	CARNIVAL CORP NEW PAIRED	144	RECEIVED 89 SHARES	CARNIVAL CORP NEW PAIRED		89	\$ 3,062.03	\$ 2,940.56
600000012	11/15/2011	144430204	CARREFOUR SA SPONS ADR	144	RECEIVED 595 SHARES	CARREFOUR SA SPONS ADR		595	\$ 4,771.01	\$ 3,063.47
600000012	11/15/2011	144808P109	CASS INFORMATION SYSTEMS INC	144	RECEIVED 80 SHARES	CASS INFORMATION SYSTEMS INC		80	\$ 2,477.33	\$ 3,065.60
600000012	11/15/2011	149123101	CATERPILLAR INC	144	RECEIVED 87 SHARES	CATERPILLAR INC		87	\$ 5,482.48	\$ 8,445.09
600000012	11/15/2011	156708107	CEPHEID INC	144	RECEIVED 255 SHARES	CEPHEID INC		255	\$ 3,438.30	\$ 8,616.45
600000012	11/15/2011	163072101	CHEESECAKE FACTORY INC	144	RECEIVED 175 SHARES	CHEESECAKE FACTORY INC		175	\$ 3,373.71	\$ 4,810.75
600000012	11/15/2011	16359103	CHEMED CORP	144	RECEIVED 125 SHARES	CHEMED CORP		125	\$ 5,667.12	\$ 7,190.00
600000012	11/15/2011	163893209	CHEMURA CORP	144	RECEIVED 260 SHARES	CHEMURA CORP		260	\$ 4,220.70	\$ 3,075.80
600000012	11/15/2011	16764100	CHEVRON CORPORATION	144	RECEIVED 130 SHARES	CHEVRON CORPORATION		130	\$ 2,228.57	\$ 13,425.10
600000012	11/15/2011	167520109	CHICAGO BRIDGE & IRON CO N V	144	RECEIVED 147 SHARES	CHICAGO BRIDGE & IRON CO N V		147	\$ 2,236.28	\$ 4,265.99
600000012	11/15/2011	169408109	CHINA RESOURCES ENTERPRISE LTD ADR	144	RECEIVED 467 SHARES	CHINA RESOURCES ENTERPRISE LTD ADR		467	\$ 3,137.07	\$ 3,144.31
600000012	11/15/2011	172751012	CISCO SYS INC	144	RECEIVED 147 SHARES	CISCO SYS INC		147	\$ 2,466.78	\$ 1,610.75
600000012	11/15/2011	189754104	COACH INC	144	RECEIVED 25 SHARES	COACH INC		25	\$ 1,305.15	\$ 2,809.75
600000012	11/15/2011	191216100	COCA COLA CO	144	RECEIVED 185 SHARES	COCA COLA CO		185	\$ 10,095.04	\$ 12,580.00
600000012	11/15/2011	191459205	COCHLEAR LTD ADR	144	RECEIVED 157 SHARES	COCHLEAR LTD ADR		157	\$ 5,118.40	\$ 3,944.00
600000012	11/15/2011	195768203	COMSTOCK RES INC	144	RECEIVED 200 SHARES	COMSTOCK RES INC		200	\$ 5,291.99	\$ 3,536.00
600000012	11/15/2011	205708109	CONCUR TECHNOLOGIES INC	144	RECEIVED 80 SHARES	CONCUR TECHNOLOGIES INC		80	\$ 3,088.41	\$ 3,842.40
600000012	11/15/2011	210313102	CONSTANT CONTACT INC	144	RECEIVED 81 SHARES	CONSTANT CONTACT INC		81	\$ 1,856.67	\$ 1,731.45
600000012	11/15/2011	219031108	CORN PRODS INTL INC	144	RECEIVED 46 SHARES	CORN PRODS INTL INC		46	\$ 1,295.77	\$ 2,418.68
600000012	11/15/2011	221601109	COSTAR GROUP INC	144	RECEIVED 50 SHARES	COSTAR GROUP INC		50	\$ 2,065.60	\$ 3,211.50
600000012	11/15/2011	228899109	CULLEN FROST BANKERS INC	144	RECEIVED 183 SHARES	CULLEN FROST BANKERS INC		183	\$ 9,559.18	\$ 9,221.37
600000012	11/15/2011	233041100	DBS GROUP HOLDINGS ADR	144	RECEIVED 137 SHARES	DBS GROUP HOLDINGS ADR		137	\$ 5,709.96	\$ 5,451.64

600000012	11/15/2011	54338V101	IONZA GROUP AG ZUERICH ADR	144 RECEIVED 833 SHARES	IONZA GROUP AG ZUERICH ADR	831 \$	6,447.92 \$	4,272.22
600000012	11/15/2011	54447V101	LORILLARD INC	144 RECEIVED 93 SHARES	LORILLARD INC	91 \$	6,941.51 \$	10,142.58
600000012	11/15/2011	57636Q104	MASTERCARD INC CLASS A	144 RECEIVED 15 SHARES	MASTERCARD INC CLASS A	15 \$	5,218.02 \$	5,569.95
600000012	11/15/2011	57793J104	MAXIMUS INC	144 RECEIVED 145 SHARES	MAXIMUS INC	145 \$	3,494.97 \$	6,091.45
600000012	11/15/2011	579780206	MCCORMICK & COMPANY	144 RECEIVED 191 SHARES	MCCORMICK & COMPANY	191 \$	7,630.18 \$	9,441.13
600000012	11/15/2011	580735101	MC DONALDS CORP	144 RECEIVED 36 SHARES	MC DONALDS CORP	36 \$	4,243.32 \$	5,790.32
600000012	11/15/2011	58497J201	MEDTOX SCIENTIFIC INC	144 RECEIVED 70 SHARES	MEDTOX SCIENTIFIC INC	70 \$	640.92 \$	976.50
600000012	11/15/2011	585028106	MEDNAX INC	144 RECEIVED 95 SHARES	MEDNAX INC	95 \$	5,165.98 \$	6,594.90
600000012	11/15/2011	59156M108	METLIFE INC	144 RECEIVED 115 SHARES	METLIFE INC	215 \$	9,143.08 \$	6,918.70
600000012	11/15/2011	594918104	MICROSOFT CORP	144 RECEIVED 145 SHARES	MICROSOFT CORP	745 \$	19,433.66 \$	19,931.30
600000012	11/15/2011	595017104	MICROCHIP TECHNOLOGY INC	144 RECEIVED 184 SHARES	MICROCHIP TECHNOLOGY INC	384 \$	10,293.78 \$	14,156.06
600000012	11/15/2011	60740F105	MOBILE MINI INC	144 RECEIVED 140 SHARES	MOBILE MINI INC	105 \$	1,862.07 \$	1,932.00
600000012	11/15/2011	62474M108	MTN GROUP LTD	144 RECEIVED 430 SHARES	MTN GROUP LTD	430 \$	6,837.54 \$	7,138.43
600000012	11/15/2011	630402105	NAPCO SECURITY TECHNOLOGIES INC	144 RECEIVED 130 SHARES	NAPCO SECURITY TECHNOLOGIES INC	130 \$	199.92 \$	783.40
600000012	11/15/2011	636274300	NATL GRID TRANS CO PLC ADS	144 RECEIVED 46 SHARES	NATL GRID TRANS CO PLC ADS	46 \$	2,172.21 \$	2,305.06
600000012	11/15/2011	636518102	NATIONAL INSTRUMENTS CORPORATION	144 RECEIVED 295 SHARES	NATIONAL INSTRUMENTS CORPORATION	295 \$	5,472.23 \$	7,947.30
600000012	11/15/2011	640491102	NEOGEN CORP	144 RECEIVED 143 SHARES	NEOGEN CORP	143 \$	3,210.80 \$	5,232.37
600000012	11/15/2011	641064006	NESTLE SPON ADR REP REG SHR	144 RECEIVED 240 SHARES	NESTLE SPON ADR REP REG SHR	240 \$	10,316.82 \$	13,578.08
600000012	11/15/2011	643445103	NEW YORK COMMUNITY BANK CORP INC	144 RECEIVED 804 SHARES	NEW YORK COMMUNITY BANK CORP INC	804 \$	9,393.88 \$	9,744.48
600000012	11/15/2011	65248E104	NEWS CORP LTD CL A	144 RECEIVED 427 SHARES	NEWS CORP LTD CL A	427 \$	7,008.13 \$	7,451.15
600000012	11/15/2011	65339F101	NEXTERA ENERGY INC	144 RECEIVED 411 SHARES	NEXTERA ENERGY INC	211 \$	11,543.27 \$	11,742.15
600000012	11/15/2011	66987V109	NOVARTIS AG SPONSORED ADR	144 RECEIVED 245 SHARES	NOVARTIS AG SPONSORED ADR	245 \$	12,816.37 \$	13,516.20
600000012	11/15/2011	670100205	NOVO-NORDISK A S ADR	144 RECEIVED 72 SHARES	NOVO-NORDISK A S ADR	72 \$	4,963.03 \$	8,126.64
600000012	11/15/2011	675746309	OCWEN FINANCIAL CORP NEW	144 RECEIVED 207 SHARES	OCWEN FINANCIAL CORP NEW	207 \$	4,899.76 \$	5,995.20
600000012	11/15/2011	681946100	OMEGA HEALTHCARE INVS INC	144 RECEIVED 310 SHARES	OMEGA HEALTHCARE INVS INC	310 \$	5,068.71 \$	6,997.10
600000012	11/15/2011	682680103	ONEOK INC NEW COM	144 RECEIVED 229 SHARES	ONEOK INC NEW COM	229 \$	9,833.43 \$	18,219.24
600000012	11/15/2011	68389V105	ORACLE SYSTEMS CORP	144 RECEIVED 263 SHARES	ORACLE SYSTEMS CORP	263 \$	5,660.48 \$	8,668.48
600000012	11/15/2011	689764003	OWENS ILLINOIS COM NEW	144 RECEIVED 165 SHARES	OWENS ILLINOIS COM NEW	165 \$	6,110.53 \$	3,382.50
600000012	11/15/2011	693718108	PACAR INC	144 RECEIVED 212 SHARES	PACAR INC	212 \$	8,163.80 \$	8,738.64
600000012	11/15/2011	695721003	PEGASYS INC	144 RECEIVED 377 SHARES	PEGASYS INC	377 \$	3,556.40 \$	2,861.50
600000012	11/15/2011	705573101	PENN VIRGINIA CORP	144 RECEIVED 407 SHARES	PENN VIRGINIA CORP	407 \$	6,738.74 \$	2,116.40
600000012	11/15/2011	707882106	PETROBRAS BRASILEIRO SPON ADR	144 RECEIVED 192 SHARES	PETROBRAS BRASILEIRO SPON ADR	192 \$	7,007.96 \$	4,919.20
600000012	11/15/2011	717081103	PFIZER INC	144 RECEIVED 892 SHARES	PFIZER INC	892 \$	16,689.99 \$	17,724.04
600000012	11/15/2011	717172109	PHILIP MORRIS INTERNATIONAL INC	144 RECEIVED 221 SHARES	PHILIP MORRIS INTERNATIONAL INC	221 \$	11,519.23 \$	15,805.92
600000012	11/15/2011	736400105	PORTFOLIO RECOVERY ASSOCS INC	144 RECEIVED 79 SHARES	PORTFOLIO RECOVERY ASSOCS INC	79 \$	3,710.88 \$	5,786.75
600000012	11/15/2011	739276103	POWER INTEGRATIONS INC	144 RECEIVED 125 SHARES	POWER INTEGRATIONS INC	125 \$	4,250.06 \$	4,575.00
600000012	11/15/2011	740189105	PRECISION CASTPARTS CORP	144 RECEIVED 33 SHARES	PRECISION CASTPARTS CORP	33 \$	3,409.46 \$	5,431.80
600000012	11/15/2011	742718105	PROCTER & GAMBLE	144 RECEIVED 148 SHARES	PROCTER & GAMBLE	148 \$	8,877.47 \$	9,406.84
600000012	11/15/2011	747286005	QBE INSURANCE GROUP LTD ADR	144 RECEIVED 96 SHARES	QBE INSURANCE GROUP LTD ADR	96 \$	1,167.67 \$	1,390.54
600000012	11/15/2011	747525103	QUALCOMM INC	144 RECEIVED 719 SHARES	QUALCOMM INC	279 \$	12,591.96 \$	16,016.60
600000012	11/15/2011	747582104	QUALITY SYSTEMS INC	144 RECEIVED 82 SHARES	QUALITY SYSTEMS INC	82 \$	2,518.70 \$	3,259.50
600000012	11/15/2011	74975303	RWE AG SPON ADR	144 RECEIVED 219 SHARES	RWE AG SPON ADR	219 \$	11,766.21 \$	8,586.99
600000012	11/15/2011	751151507	RAYTHEON COMPANY NEW	144 RECEIVED 193 SHARES	RAYTHEON COMPANY NEW	193 \$	9,452.99 \$	8,798.87
600000012	11/15/2011	75807402	REDWOOD TRUST INC	144 RECEIVED 387 SHARES	REDWOOD TRUST INC	387 \$	5,947.38 \$	4,183.47
600000012	11/15/2011	758204200	REED ELSEMIER NV SPONS ADR	144 RECEIVED 185 SHARES	REED ELSEMIER NV SPONS ADR	185 \$	4,161.94 \$	4,465.90
600000012	11/15/2011	761220105	RESOURCES CONNECTION INC	144 RECEIVED 225 SHARES	RESOURCES CONNECTION INC	225 \$	3,885.60 \$	2,565.00
600000012	11/15/2011	767741105	RITCHEY BROTHERS AUCTIONEERS	144 RECEIVED 167 SHARES	RITCHEY BROTHERS AUCTIONEERS	257 \$	6,396.09 \$	5,080.89
600000012	11/15/2011	767741105	ROCHE HOLDINGS AG SPON ADR	144 RECEIVED 184 SHARES	ROCHE HOLDINGS AG SPON ADR	184 \$	7,612.79 \$	7,151.71
600000012	11/15/2011	771195104	ROLLINS INC	144 RECEIVED 435 SHARES	ROLLINS INC	435 \$	5,499.39 \$	9,335.10
600000012	11/15/2011	775711104	ROYAL DUTCH SHELL PLC	144 RECEIVED 297 SHARES	ROYAL DUTCH SHELL PLC	297 \$	16,720.19 \$	20,870.19
600000012	11/15/2011	780259206	SIP COMMERCE INC	144 RECEIVED 143 SHARES	SIP COMMERCE INC	143 \$	2,588.61 \$	3,244.67
600000012	11/15/2011	78463M107	SANOFI SYNTHELABO SA ADR	144 RECEIVED 235 SHARES	SANOFI SYNTHELABO SA ADR	235 \$	8,254.87 \$	7,917.45
600000012	11/15/2011	80105M105	SAP AG SPON ADR	144 RECEIVED 165 SHARES	SAP AG SPON ADR	165 \$	8,156.74 \$	9,949.50
600000012	11/15/2011	803866100	SASOL LTD SPON ADR	144 RECEIVED 71 SHARES	SASOL LTD SPON ADR	71 \$	2,744.86 \$	3,355.46
600000012	11/15/2011	806857108	SCHLUMBERGER LTD	144 RECEIVED 219 SHARES	SCHLUMBERGER LTD	219 \$	13,893.85 \$	16,637.43
600000012	11/15/2011	80687P106	SCHNEIDER ELECTRIC SA UNSP ADR	144 RECEIVED 685 SHARES	SCHNEIDER ELECTRIC SA UNSP ADR	685 \$	8,138.62 \$	7,322.65
600000012	11/15/2011	8165850101	SEMTECH CORP	144 RECEIVED 275 SHARES	SEMTECH CORP	275 \$	4,842.47 \$	6,630.25
600000012	11/15/2011	817251100	SENSIENT TECHNOLOGIES CORP	144 RECEIVED 165 SHARES	SENSIENT TECHNOLOGIES CORP	165 \$	4,620.24 \$	6,091.80
600000012	11/15/2011	81783M105	SEVEN & HOLDINGS CO LTD ADR	144 RECEIVED 153 SHARES	SEVEN & HOLDINGS CO LTD ADR	153 \$	2,077.81 \$	3,370.78
600000012	11/15/2011	829073105	SIMPSON MANUFACTURING CO INC	144 RECEIVED 210 SHARES	SIMPSON MANUFACTURING CO INC	220 \$	6,540.89 \$	6,707.80
600000012	11/15/2011	82929R304	SINGAPORE TELECOMMUNICATIONS LTD ADR	144 RECEIVED 210 SHARES	SINGAPORE TELECOMMUNICATIONS LTD ADR	210 \$	4,490.89 \$	5,210.73
600000012	11/15/2011	831865209	A O SMITH CORP	144 RECEIVED 197 SHARES	A O SMITH CORP	197 \$	5,073.79 \$	7,346.13
600000012	11/15/2011	833641109	SOCIETE GENERALE FRANCE SPON ADR	144 RECEIVED 308 SHARES	SOCIETE GENERALE FRANCE SPON ADR	308 \$	2,758.83 \$	1,604.40
600000012	11/15/2011	83369C102	SONOVA HLDG AG ADR	144 RECEIVED 308 SHARES	SONOVA HLDG AG ADR	308 \$	5,641.85 \$	6,410.40
600000012	11/15/2011	84265V105	SOUTHERN COPPER CORP	144 RECEIVED 371 SHARES	SOUTHERN COPPER CORP	371 \$	11,998.98 \$	11,677.14
600000012	11/15/2011	860370105	STEWART ENTERPRISES A	144 RECEIVED 969 SHARES	STEWART ENTERPRISES A	969 \$	4,745.85 \$	5,901.21
600000012	11/15/2011	862485104	STRATASIS INC	144 RECEIVED 870 SHARES	STRATASIS INC	87 \$	1,550.46 \$	2,519.52
600000012	11/15/2011	86858103	SUPERVALU INC	144 RECEIVED 78 SHARES	SUPERVALU INC	780 \$	6,156.71 \$	6,386.20
600000012	11/15/2011	870123106	SWATCH GROUP AG ADR THE UNSPON	144 RECEIVED 294 SHARES	SWATCH GROUP AG ADR THE UNSPON	296 \$	5,421.31 \$	5,957.30
600000012	11/15/2011	870439100	TAIWAN SEMICONDUCTOR MFG CO SPON ADR	144 RECEIVED 896 SHARES	TAIWAN SEMICONDUCTOR MFG CO SPON ADR	894 \$	9,078.36 \$	11,693.52
600000012	11/15/2011	870602005	TAKEDA PHARMACEUTICAL CO LTD	144 RECEIVED 318 SHARES	TAKEDA PHARMACEUTICAL CO LTD	318 \$	5,859.26 \$	6,829.05
600000012	11/15/2011	878377100	TECHNE CORP	144 RECEIVED 60 SHARES	TECHNE CORP	60 \$	3,777.63 \$	4,033.20

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

Application for Extension of Time To File an Exempt Organization Return

OMB No 1545-1709

▶ File a separate application for each return.

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

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

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

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

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

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

Enter filer's identifying number, see instructions	
Type or print Name of exempt organization or other filer, see instructions A M ROBERTS CHARITABLE FOUNDATION	Employer identification number (EIN) or ☒ 22-6948512
File by the due date for filing your return. See instructions. Number, street, and room or suite no. If a P O box, see instructions Morgan Stanley Private Bank, N A - 201 Plaza Two, 7th Floor	Social security number (SSN) ☐
City, town or post office, state, and ZIP code. For a foreign address, see instructions Jersey City NJ 07311-3977	

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

04

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

- The books are in the care of ▶ Morgan Stanley Private Bank, N A

Telephone No ▶ (800) 770-8444

FAX No ▶

- If the organization does not have an office or place of business in the United States, check this box ☐

- If this is for a Group Return, enter the organization's four digit Group Exemption Number (GEN) _____ If this is for the whole group, check this box ☐ If it is for part of the group, check this box ☐ and attach a list with the names and EINs of all members the extension is for

- 1 I request an automatic 3-month (6 months for a corporation required to file Form 990-T) extension of time until 8/15/2012, to file the exempt organization return for the organization named above. The extension is for the organization's return for ☒ calendar year 2011 or

▶ ☐ tax year beginning _____, and ending _____

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

3a	If this application is for Form 990-BL, 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits. See instructions	3a	\$	15,018
b	If this application is for Form 990-PF, 990-T, 4720, or 6069, enter any refundable credits and estimated tax payments made. Include any prior year overpayment allowed as a credit	3b	\$	2,450
c	Balance due. Subtract line 3b from line 3a. Include your payment with this form, if required, by using EFTPS (Electronic Federal Tax Payment System). See instructions	3c	\$	14,000

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

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

Form **8868** (Rev 1-2012)

(HTA)

Form 8868 (Rev 1-2012)

Page **2**

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

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

Enter filer's identifying number, see instructions

Type or print	Name of exempt organization	Employer identification number (EIN) or
	ALFRED M ROBERTS JR CHAR FDN RES	☒ 22-6948512
File by the due date for filing your return. See instructions	Number, street, and room or suite no. If a P.O. box, see instructions	Social security number (SSN)
	Morgan Stanley Private Bank, N A - 201 Plaza Two, 7th Floor	☐
	City, town or post office, state, and ZIP code. For a foreign address, see instructions	
	Jersey City	NJ 07311-3977

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

04

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

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

- The books are in the care of ☒ Morgan Stanley Private Bank, N A
Telephone No. ☒ 201-830-4456 FAX No. ☐
- If the organization does not have an office or place of business in the United States, check this box ☐
- If this is for a Group Return, enter the organization's four digit Group Exemption Number (GEN) _____ If this is for the whole group, check this box ☐. If it is for part of the group, check this box ☐ and attach a list with the names and EINs of all members the extension is for

- 4 I request an additional 3-month extension of time until 11/15/2012
- 5 For calendar year 2011, or other tax year beginning _____, and ending _____
- 6 If the tax year entered in line 5 is for less than 12 months, check reason ☐ Initial return ☐ Final return
☐ Change in accounting period
- 7 State in detail why you need the extension THE INFORMATION NECESSARY TO FILE A COMPLETE AND ACCURATE RETURN IS NOT YET AVAILABLE

8a If this application is for Form 990-BL, 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits. See instructions	8a	\$	15,018
b If this application is for Form 990-PF, 990-T, 4720, or 6069, enter any refundable credits and estimated tax payments made. Include any prior year overpayment allowed as a credit and any amount paid previously with Form 8868	8b	\$	15,018
c Balance due. Subtract line 8b from line 8a. Include your payment with this form, if required, by using EFTPS (Electronic Federal Tax Payment System). See instructions.	8c	\$	0

Signature and Verification must be completed for Part II only.

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

Signature Lauren O. Watter Title Tax Manager Date 8/6/2012

Form **8868** (Rev 1-2012)