



See a Social Security Number? Say Something!
Report Privacy Problems to <https://public.resource.org/privacy>
Or call the IRS Identity Theft Hotline at 1-800-908-4490



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 01-01-2011 , and ending 12-31-2011

G Check all that apply

☐ Initial return

☐ Initial return of a former public charity

☐ Final return

☐ Amended return

☐ Address change

☐ Name change

Name of foundation
SHAFFER FAMILY CHARITABLE TRUST

% DAVID N SHAFFER

Number and street (or P O box number if mail is not delivered to street address)
3548 BINGEN ROAD

Room/suite

City or town, state, and ZIP code
BETHLEHEM, PA 18015

A Employer identification number
23-2502319

B Telephone number (see page 10 of the instructions)
(610) 867-7568

C If exemption application is pending, check here ☐

D 1. Foreign organizations, check here ☐

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

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

F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐

H Check type of organization ☒ Section 501(c)(3) exempt private foundation

☐ Section 4947(a)(1) nonexempt charitable trust

☐ Other taxable private foundation

I Fair market value of all assets at end of year (from Part II, col. (c), line 16)
\$ 10,505,495

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

Part I Analysis of Revenue and Expenses (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see page 11 of the 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)	104,000			
	2 Check ☐ if the foundation is not required to attach Sch B				
	3 Interest on savings and temporary cash investments				
	4 Dividends and interest from securities.	333,729	333,729		
	5a Gross rents				
	b Net rental income or (loss) _____				
	6a Net gain or (loss) from sale of assets not on line 10	702,308			
	b Gross sales price for all assets on line 6a _____ 6,220,497				
	7 Capital gain net income (from Part IV, line 2)		702,308		
	8 Net short-term capital gain				
	9 Income modifications				
	10a Gross sales less returns and allowances				
Operating and Administrative Expenses	b Less Cost of goods sold				
	c Gross profit or (loss) (attach schedule)				
	11 Other income (attach schedule)	63,248	63,248		
	12 Total. Add lines 1 through 11	1,203,285	1,099,285		
	13 Compensation of officers, directors, trustees, etc	0			
	14 Other employee salaries and wages				
	15 Pension plans, employee benefits				
	16a Legal fees (attach schedule).				
	b Accounting fees (attach schedule).	10,700	10,700	0	0
	c Other professional fees (attach schedule)	76,061	76,061		
	17 Interest				
	18 Taxes (attach schedule) (see page 14 of the instructions)	9,259	9,259		
	19 Depreciation (attach schedule) and depletion . . .				
	20 Occupancy				
	21 Travel, conferences, and meetings				
	22 Printing and publications	2,480	2,480		
	23 Other expenses (attach schedule).	18	18		
	24 Total operating and administrative expenses.				
	Add lines 13 through 23	98,518	98,518	0	0
	25 Contributions, gifts, grants paid	1,073,620			1,073,620
	26 Total expenses and disbursements. Add lines 24 and 25	1,172,138	98,518	0	1,073,620
	27 Subtract line 26 from line 12				
	a Excess of revenue over expenses and disbursements	31,147			
	b Net investment income (if negative, enter -0-)		1,000,767		
	c Adjusted net income (if negative, enter -0-)				

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	54,903	4,210	4,210
	2	Savings and temporary cash investments			
	3	Accounts receivable ▶ _____ Less allowance for doubtful accounts ▶ _____			
	4	Pledges receivable ▶ _____ Less allowance for doubtful accounts ▶ _____			
	5	Grants receivable			
	6	Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see page 15 of the instructions)			
	7	Other notes and loans receivable (attach schedule) ▶ _____ Less allowance for doubtful accounts ▶ _____			
	8	Inventories for sale or use			
	9	Prepaid expenses and deferred charges			
	10a	Investments—U S and state government obligations (attach schedule)	1,000,000	☒ 1,000,000	946,684
	b	Investments—corporate stock (attach schedule)	9,205,768	☒ 9,287,608	9,554,601
	c	Investments—corporate bonds (attach schedule)			
	11	Investments—land, buildings, and equipment basis ▶ _____ Less accumulated depreciation (attach schedule) ▶ _____			
	12	Investments—mortgage loans			
	13	Investments—other (attach schedule)			
	14	Land, buildings, and equipment basis ▶ _____ Less accumulated depreciation (attach schedule) ▶ _____			
Liabilities	15	Other assets (describe ▶ _____)			
	16	Total assets (to be completed by all filers—see the instructions Also, see page 1, item I)	10,260,671	10,291,818	10,505,495
	17	Accounts payable and accrued expenses			
	18	Grants payable			
	19	Deferred revenue			
	20	Loans from officers, directors, trustees, and other disqualified persons			
	21	Mortgages and other notes payable (attach schedule)			
	22	Other liabilities (describe ▶ _____)			
	23	Total liabilities (add lines 17 through 22)		0	
Net Assets or Fund Balances		Foundations that follow SFAS 117, check here ▶ ☐ and complete lines 24 through 26 and lines 30 and 31.			
	24	Unrestricted			
	25	Temporarily restricted			
	26	Permanently restricted			
		Foundations that do not follow SFAS 117, check here ▶ ☒ and complete lines 27 through 31.			
	27	Capital stock, trust principal, or current funds			
	28	Paid-in or capital surplus, or land, bldg , and equipment fund			
	29	Retained earnings, accumulated income, endowment, or other funds	10,260,671	10,291,818	
	30	Total net assets or fund balances (see page 17 of the instructions)	10,260,671	10,291,818	
	31	Total liabilities and net assets/fund balances (see page 17 of the instructions)	10,260,671	10,291,818	

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	10,260,671
2	Enter amount from Part I, line 27a	2	31,147
3	Other increases not included in line 2 (itemize) ▶ _____	3	
4	Add lines 1, 2, and 3	4	10,291,818
5	Decreases not included in line 2 (itemize) ▶ _____	5	
6	Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	10,291,818

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)
1 a	AMERIPRISE ST		2011-06-30	2011-12-31
b	AMERIPRISE LT		2009-12-31	2011-12-31
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 3,286,871		3,238,618	48,253
b 2,907,128		2,279,571	627,557
c			
d			
e			

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

(i) F M V as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j), if any	(l) Gains (Col (h) gain minus col (k), but not less than -0-) or Losses (from col (h))
a			48,253
b			627,557
c			
d			
e			

2 Capital gain net income or (net capital loss)	{ If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7 }	2	702,308
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 pages 13 and 17 of the instructions) If (loss), enter -0- in Part I, line 8		3	

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 page 18 of 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	1,152,039	11,117,931	0 10362
2009	844,953	10,370,600	0 081476
2008	1,100,053	12,553,244	0 087631
2007	1,088,975	14,951,033	0 072836
2006	1,025,575	13,750,253	0 074586

2 Total of line 1, column (d).	2	0 420149
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 08403
4 Enter the net value of noncharitable-use assets for 2011 from Part X, line 5.	4	11,235,728
5 Multiply line 4 by line 3.	5	944,138
6 Enter 1% of net investment income (1% of Part I, line 27b).	6	10,008
7 Add lines 5 and 6.	7	954,146
8 Enter qualifying distributions from Part XII, line 4.	8	1,073,620

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 on page 18

Part VIExcise Tax Based on Investment Income (Section 4940(a), 4940(b), 4940(e), or 4948—see page 18 of the instructions)

1a		Exempt operating foundations described in section 4940(d)(2), check here ☐ and enter "N/A" on line 1			
		Date of ruling or determination letter _____ (attach copy of letter if necessary—see instructions)			
b		Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☒ and enter 1% of Part I, line 27b		1	10,008
c		All other domestic foundations enter 2% of line 27b Exempt foreign organizations enter 4% of Part I, line 12, col (b)			
2		Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)		2	
3		Add lines 1 and 2.		3	10,008
4		Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)		4	
5		Tax based on investment income. Subtract line 4 from line 3 If zero or less, enter -0-		5	10,008
6		Credits/Payments			
a		2011 estimated tax payments and 2010 overpayment credited to 2011	6a	8,000	
b		Exempt foreign organizations—tax withheld at source	6b		
c		Tax paid with application for extension of time to file (Form 8868)	6c		
d		Backup withholding erroneously withheld	6d		
7		Total credits and payments Add lines 6a through 6d.		7	8,000
8		Enter any penalty for underpayment of estimated tax Check here ☐ if Form 2220 is attached		8	
9		Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed		9	2,008
10		Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid.		10	
11		Enter the amount of line 10 to be Credited to 2012 estimated tax 0	Refunded	11	

Part VII-AStatements Regarding Activities

1a	During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign? ☒		Yes	No
		1a		No
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)?			No
	If the answer is "Yes" to 1a or 1b, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities.			
c	Did the foundation file Form 1120-POL for this year?	1c		No
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?	2		No
	If "Yes," attach a detailed description of the activities.			
3	Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? If "Yes," attach a conformed copy of the changes ☒	3		No
4a	Did the foundation have unrelated business gross income of \$1,000 or more during the year?	4a		No
b	If "Yes," has it filed a tax return on Form 990-T for this year?	4b		
5	Was there a liquidation, termination, dissolution, or substantial contraction during the year?	5		No
	If "Yes," attach the statement required by General Instruction T. ☒			
6	Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either			
	• By language in the governing instrument, or			
	• By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	6	Yes	
7	Did the foundation have at least \$5,000 in assets at any time during the year? If "Yes," complete Part II, col (c), and Part XV	7	Yes	
8a	Enter the states to which the foundation reports or with which it is registered (see page 19 of the instructions) PA			
b	If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by General Instruction G? If "No," attach explanation .	8b	Yes	
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 on page 27)? If "Yes," complete Part XIV	9		No
10	Did any persons become substantial contributors during the tax year? If "Yes," attach a schedule listing their names and addresses	10		No

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 page 20 of the instructions).	11		No
12	Did the foundation acquire a direct or indirect interest in any applicable insurance contract before August 17, 2008?	12		No
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application?	13	Yes	
Website address				
14	The books are in care of DAVID N SHAFFER Telephone no (800) 445-5787			
Located at 3548 BINGEN RD BETHLEHEM PA ZIP+4 18015				
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?		Yes	No
		16		No
See the instructions for exceptions and filing requirements for Form TD F 90-22.1 If "Yes", enter the name of the foreign country				

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?				
(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person?				
(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person?				
(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person?				
(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)?				
(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).				
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 page 20 of the instructions)?	1b		
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		No
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?			
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 page 20 of the instructions).	2b		
c	If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here			
3a	Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year?			
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		
4a	Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a		No
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		No

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 page 22 of the 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 page 22 of the instructions)?	5b		
	Organizations relying on a current notice regarding disaster assistance check here.			
c	If the answer is "Yes" to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant?	☐ Yes ☐ No		
	<i>If "Yes," attach the statement required by Regulations section 53.4945–5(d).</i>			
6a	Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract?	☐ Yes ☒ No		
b	Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract?	6b	No	
	<i>If "Yes" to 6b, file Form 8870.</i>			
7a	At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction? ☐ Yes ☒ No			
b	If yes, did the foundation receive any proceeds or have any net income attributable to the transaction?	7b	No	

1 List all officers, directors, trustees, foundation managers and their compensation (see page 22 of the instructions).

**2 Compensation of five highest-paid employees (other than those included on line 1—see page 23 of the instructions).
If none, enter "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 page 23 of the instructions). If none, enter "NONE".		
(a) Name and address of each person paid more than \$50,000	(b) Type of service	(c) Compensation
AMERIPRISE	MONEY MNGT	76,061
70200 AMERIPRISE CENTER		
MINNEAPOLIS, MN 554740507		
Total number of others receiving over \$50,000 for professional services.		

Part IX-A Summary of Direct Charitable Activities	
List the foundation's four largest direct charitable activities during the tax year. Include relevant statistical information such as the number of organizations and other beneficiaries served, conferences convened, research papers produced, etc.	Expenses
1	
2	
3	
4	

Part IX-B Summary of Program-Related Investments (see page 23 of the instructions)	
Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2	Amount
1 NOT APPLICABLE	
2	
All other program-related investments. See page 24 of the instructions.	
3	
Total. Add lines 1 through 3.	

Part X

Minimum Investment Return (All domestic foundations must complete this part. Foreign foundations, see page 24 of the 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	11,327,657
b	Average of monthly cash balances.	1b	79,173
c	Fair market value of all other assets (see page 24 of the instructions).	1c	0
d	Total (add lines 1a, b, and c).	1d	11,406,830
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	0
3	Subtract line 2 from line 1d.	3	11,406,830
4	Cash deemed held for charitable activities Enter 1 1/2% of line 3 (for greater amount, see page 25 of the instructions).	4	171,102
5	Net value of noncharitable-use assets. Subtract line 4 from line 3 Enter here and on Part V, line 4	5	11,235,728
6	Minimum investment return. Enter 5% of line 5.	6	561,786

Part XI

Distributable Amount (see page 25 of the 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	561,786
2a	Tax on investment income for 2011 from Part VI, line 5.	2a	10,008
b	Income tax for 2011 (This does not include the tax from Part VI).	2b	
c	Add lines 2a and 2b.	2c	10,008
3	Distributable amount before adjustments Subtract line 2c from line 1.	3	551,778
4	Recoveries of amounts treated as qualifying distributions.	4	
5	Add lines 3 and 4.	5	551,778
6	Deduction from distributable amount (see page 25 of the instructions).	6	
7	Distributable amount as adjusted Subtract line 6 from line 5 Enter here and on Part XIII, line 1.	7	551,778

Part XII

Qualifying Distributions (see page 25 of the 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	1,073,620
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	0
3	Amounts set aside for specific charitable projects that satisfy the		
a	Suitability test (prior IRS approval required).	3a	0
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	1,073,620
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 page 26 of the instructions).	5	10,008
6	Adjusted qualifying distributions. Subtract line 5 from line 4.	6	1,063,612
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 page 26 of the instructions)

		(a) Corpus	(b) Years prior to 2010	(c) 2010	(d) 2011
1	Distributable amount for 2011 from Part XI, line 7				551,778
2	Undistributed income, if any, as of the end of 2011				
a	Enter amount for 2010 only.			0	
b	Total for prior years 2009 , 2008 , 2007		0		
3	Excess distributions carryover, if any, to 2011				
a	From 2006.				364,448
b	From 2007.				365,261
c	From 2008.				480,245
d	From 2009.				331,851
e	From 2010.				607,396
f	Total of lines 3a through e.	2,149,201			
4	Qualifying distributions for 2011 from Part XII, line 4 ▶ \$ 1,073,620				
a	Applied to 2010, but not more than line 2a			0	
b	Applied to undistributed income of prior years (Election required—see page 26 of the instructions)				
c	Treated as distributions out of corpus (Election required—see page 26 of the instructions). . .				
d	Applied to 2011 distributable amount.				551,778
e	Remaining amount distributed out of corpus	521,842			
5	Excess distributions carryover applied to 2011 (If an amount appears in column (d), the same amount must be shown in column (a).)				
6	Enter the net total of each column as indicated below:				
a	Corpus Add lines 3f, 4c, and 4e Subtract line 5	2,671,043			
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 page 27 of the instructions . . .		0		
e	Undistributed income for 2010 Subtract line 4a from line 2a Taxable amount—see page 27 of the instructions			0	
f	Undistributed income for 2011 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2011				0
7	Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see page 27 of the instructions).				
8	Excess distributions carryover from 2006 not applied on line 5 or line 7 (see page 27 of the instructions).	364,448			
9	Excess distributions carryover to 2012. Subtract lines 7 and 8 from line 6a	2,306,595			
10	Analysis of line 9				
a	Excess from 2007. . . .				365,261
b	Excess from 2008. . . .				480,245
c	Excess from 2009. . . .				331,851
d	Excess from 2010. . . .				607,396
e	Excess from 2011. . . .				521,842

Part XIVPrivate Operating Foundations (see page 27 of the instructions and Part VII-A, question 9)

1a

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

b

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

☐ 4942(j)(3) or ☐ 4942(j)(5)

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

Part XVSupplementary Information (Complete this part only if the organization had \$5,000 or more in assets at any time during the year—see page 27 of the 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))

CECILE SHAFFER DAVID SUSAN SHAFF

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 page 28 of the 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

Form 990-PF (2011)

Part XV

Supplementary Information (continued)

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

Recipient	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
Name and address (home or business)				
a Paid during the year See Additional Data Table				
Total			3a	1,073,620
b Approved for future payment				
Total			3b	

Enter gross amounts unless otherwise indicated	Unrelated business income		Excluded by section 512, 513, or 514		(e) Related or exempt function income (See page 28 of the instructions)
	(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount	
1 Program service revenue					
a _____					
b _____					
c _____					
d _____					
e _____					
f _____					
g Fees and contracts from government agencies					
2 Membership dues and assessments. . . .					
3 Interest on savings and temporary cash investments					
4 Dividends and interest from securities. . . .			14	333,729	
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.			18	63,248	
8 Gain or (loss) from sales of assets other than inventory			18	702,308	
9 Net income or (loss) from special events					
10 Gross profit or (loss) from sales of inventory. .					
11 Other revenue a _____					
b _____					
c _____					
d _____					
e _____					
12 Subtotal Add columns (b), (d), and (e). .				1,099,285	
13 Total. Add line 12, columns (b), (d), and (e).			13		1,099,285

[illegible]

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

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

Sign Here	Under penalties of perjury, I declare that I have examined this return, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true, correct, and complete Declaration of preparer (other than taxpayer or fiduciary) is based on all information of which preparer has any knowledge				
	*****			2012-05-15	*****
	Signature of officer or trustee			Date	Title
	Paid Preparer's Use Only	Preparer's Signature ▶ B T Regan CPA		Date	Check if self-employed ☒
		Firm's name ▶ Regan Levin Bloss Brown & Savchak		Firm's EIN ▶	
Firm's address ▶ 1620 Pond Road Suite 101 Allentown, PA 18104		Phone no (610) 434-7700			

Form **990-PF** (2011)

Schedule B

(Form 990, 990-EZ, or 990-PF)

Department of the Treasury
Internal Revenue Service

Schedule of Contributors

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

OMB No 1545-0047

2011

Name of organization SHAFFER FAMILY CHARITABLE TRUST	Employer identification number 23-2502319
---	--

Organization type (check one)

Filers of:	Section:
Form 990 or 990-EZ	☐ 501(c)() (enter number) organization ☐ 4947(a)(1) nonexempt charitable trust not treated as a private foundation ☐ 527 political organization
Form 990-PF	☒ 501(c)(3) exempt private foundation ☐ 4947(a)(1) nonexempt charitable trust treated as a private foundation ☐ 501(c)(3) taxable private foundation

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

General Rule—

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

Special Rules

- ☐ For a section 501(c)(3) organization filing Form 990 or 990-EZ, that met the 33¹/₃% 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, aggregate 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 aggregate 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 in the heading of its Form 990-EZ, or on 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).

(a) No.	(b) Name, address, and ZIP + 4	(c) Aggregate contributions	(d) Type of contribution
1	ROSE B SHAFFER 138-30 MONTROSE AVENUE ROSEMONT, PA 19010	\$ 100,000	Person ☒ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
			Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
			Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
			Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
			Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
			Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
			Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)

Name of organization SHAFFER FAMILY CHARITABLE TRUST	Employer identification number 23-2502319
---	--

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
_____		\$ _____	_____
(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
_____		\$ _____	_____
(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
_____		\$ _____	_____
(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
_____		\$ _____	_____
(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
_____		\$ _____	_____
(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
_____		\$ _____	_____

Name of organization SHAFFER FAMILY CHARITABLE TRUST	Employer identification number 23-2502319
---	--

Part III

Exclusively religious, charitable, etc., individual contributions to section 501(c)(7), (8), or (10) organizations aggregating 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) ➤ \$

Use duplicate copies of Part III if additional space is needed

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

Additional Data

Software ID:
Software Version:
EIN: 23-2502319
Name: SHAFFER FAMILY CHARITABLE TRUST

Form 990PF - Special Condition Description:

Special Condition Description

Form 990PF Part XV Line 3 - Grants and Contributions Paid During the Year or Approved for Future Payment

Recipient	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
Name and address (home or business)				
a Paid during the year				
BISHOP'S ANNUAL APPEAL1101 WEST HAMILTON STREET ALLENTOWN,PA 18105	NONE		UNRESTRICTED USE BY DONEE	15,000
BOYS & GIRLS CLUB OF ALLENTOWN720 NORTH SIXTH STREET ALLENTOWN,PA 18102	NONE		UNRESTRICTED USE BY DONEE	8,500
CADC OF BETHLEHEM409 E 4TH STREET BETHLEHEM,PA 18015	NONE		UNRESTRICTED USE BY DONEE	20,000
COMMUNITY MUSIC SCHOOL32 SOUTH FIFTH STREET ALLENTOWN,PA 18101	NONE		UNRESTRICTED USE BY DONEE	9,000
JEWISH FAMILY SERVICE2004 ALLEN STREET ALLENTOWN,PA 18104	NONE		UNRESTRICTED USE BY DONEE	20,000
JEWISH FEDERATION OF THE LEHIGH VALLEY702 N 22ND STREET ALLENTOWN,PA 18104	NONE		UNRESTRICTED USE BY DONEE	125,000
LEHIGH COUNTY CONFERENCE OF CHURCHES534 CHEW STREET ALLENTOWN,PA 18102	NONE		UNRESTRICTED USE BY DONEE	30,000
LEHIGH VALLEY SUMMERBRIDGE 4313 GREEN POND ROAD BETHLEHEM,PA 18020	NONE		UNRESTRICTED USE BY DONEE	15,000
MEALS ON WHEELS OF NORTHAMPTON COUNTY4240 FRITCH DRIVE BETHLEHEM,PA 18020	NONE		UNRESTRICTED USE BY DONEE	50,000
MERCY SPECIAL LEARNING CENTER830 SOUTH WOODWARD STREET ALLENTOWN,PA 18103	NONE		UNRESTRICTED USE BY DONEE	6,000
MOSSER VILLAGE FAMILY CENTER614 SOUTH CARLISLE STREET ALLENTOWN,PA 18109	NONE		UNRESTRICTED USE BY DONEE	5,000
NEW BETHANY MINISTRIES337 WYANDOTTE STREET ALLENTOWN,PA 18015	NONE		UNRESTRICTED USE BY DONEE	40,000
THE ARC OF LEHIGH AND NORTHAMPTON COUNTIES2289 AVENUE A BETHLEHEM,PA 18017	NONE		UNRESTRICTED USE BY DONEE	30,000
UNITED WAY OF GREATER LEHIGH VALLEY2000 AVENUE A THIRD FLOOR BETHLEHEM,PA 18017	NONE		UNRESTRICTED USE BY DONEE	250,000
STEPHENS PLACE729 RIDGE ST BETHLEHEM,PA 18015	NONE		UNRESTRICTED USE BY DONEE	3,000
SPECIAL OLYMPICS PENNSYLVANIA2570 BOULEVARD OF THE GENERALS SUITE 124 NORRISTOWN,PA 19403	NONE	NONE	UNRESTRICTED USE BE DONEE	12,500
CHURCH OF THE ASSUMPTION BVM4101 OLD BETHLEHEM PIKE BETHLEHEM,PA 18015	NONE		UNRESTRICTED USE BY DONEE	45,000
FAMILY ANSWERS411 W WALNUT STREET ALLENTOWN,PA 18102	NONE		UNRESTRICTED USE BY DONEE	10,000
MEALS ON WHEELS OF LEHIGH COUNTY4234 DORNEY PARK ROAD ALLENTOWN,PA 18104	NONE		UNRESTRICTED USE BY DONEE	5,000
LIFE ACADEMY855 NORTH MAXWELL STREET ALLENTOWN,PA 18109	NONE		UNRESTRICTED USE BY DONEE	25,000
EASTER SEALS EASTERN PA1501 LEHIGH STREET SUITE 201 ALLENTOWN,PA 18103	NONE		UNRESTRICTED USE BY DONEE	10,000
ST LUKE'S HOSPITAL DEVELOPMENT OFFICE 801 OSTRUM STREET BETHLEHEM,PA 18015	NONE		UNRESTRICTED USE BY DONEE	50,000
CADC OF ALLENTOWN443 NORTH 7TH STREET ALLENTOWN,PA 18102	NONE		UNRESTRICTED USE BY DONEE	5,000
THIRD STREET ALLIANCE FOR WOMEN & CHILDREN41 NORTH THIRD STREET EASTON,PA 18042	NONE		UNRESTRICTED USE BY DONEE	25,000
LEHIGH VALLEY CHILDREN'S CENTERS1501 LEHIGH STREET SUITE 208 ALLENTOWN,PA 18103	NONE		UNRESTRICTED USE BY DONEE	15,620
SOLECO COMMUNITY POOL ASSOCIATION3900 JACOBY ROAD COOPERSBURG,PA 18036	NONE		UNRESTRICTED USE BY DONEE	25,000
BOYS & GIRLS CLUB OF EASTON PO BOX 741 EASTON,PA 18044	NONE		UNRESTRICTED USE BY DONEE	15,000
LEHIGH GAP NATURE CENTERPO BOX 198 SLATINGTON,PA 18080	NONE		UNRESTRICTED USE BY DONEE	30,000
PINEBROOK SERVICES FOR CHILDREN & YOUTH402 NORTH FULTON STREET ALLENTOWN,PA 18102	NONE		UNRESTRICTED USE BY DONEE	5,000
PROJECT OF EASTON320 FERRY STREET EASTON,PA 18042	NONE		UNRESTRICTED USE BY DONEE	25,000

Form 990PF Part XV Line 3 - Grants and Contributions Paid During the Year or Approved for Future Payment

Recipient	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
Name and address (home or business)				
a <i>Paid during the year</i>				
ARTSQUEST101 FOUNDERS WAY BETHLEHEM,PA 18015	NONE		UNRESTRICTED USE BY DONEE	25,000
CONGREGATION BRITH SHOLOM 1190 W MACADA ROAD BETHLEHEM,PA 18017	NONE		UNRESTRICTED USE BY DONEE	40,000
ALLENTOWN SYMPHONY ASSOCIATION23 N 6TH STREET ALLENTOWN,PA 18101	NONE		UNRESTRICTED USE BY DONEE	10,000
NCC FOUNDATION188 RICHARDS AVENUE SUITE E311 NORWALK,CT 06854	NONE		UNRESTRICTED USE BY DONEE	20,000
HISTORIC BETHLEHEM74 WEST BROAD STREET SUITE 260 BETHLEHEM,PA 18018	NONE		UNRESTRICTED USE BY DONEE	10,000
VICTORY HOUSEPO BOX 5458 BETHLEHEM,PA 18015	NONE		UNRESTRICTED USE BY DONEE	10,000
THE CHILDREN'S HOME OF EASTON2000 SOUTH 25TH STREET EASTON,PA 18042	NONE		UNRESTRICTED USE BY DONEE	25,000
FUND TO BENEFIT CHILDREN & YOUTH INC903 EAST ELM STREET ALLENTOWN,PA 18109	NONE		UNRESTRICTED USE BY DONEE	4,000
Total			3a	1,073,620

TY 2011 Accounting Fees Schedule

Name: SHAFFER FAMILY CHARITABLE TRUST

EIN: 23-2502319

Category	Amount	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
ACCOUNTING FEES	10,700	10,700		

Note: To capture the full content of this document, please select landscape mode (11" x 8.5") when printing.

TY 2011 Depreciation Schedule

Name: SHAFFER FAMILY CHARITABLE TRUST

EIN: 23-2502319

**TY 2011 Investments Corporate
Stock Schedule****Name:** SHAFFER FAMILY CHARITABLE TRUST**EIN:** 23-2502319

Name of Stock	End of Year Book Value	End of Year Fair Market Value
AXP PREMIER 0231	0	0
AXP PREMIER 0336	896,149	1,076,073
AXP PREMIER 0439	0	0
AXP PREMIER 0542	1,125,375	1,176,382
AXP PREMIER 2118	808,307	816,202
AXP PREMIER 0956	397,185	473,861
SPC ADVANTAGE 5035	4,642,178	4,564,082
AXP PREMIER 2800	522,300	564,237
AXP PREMIER 2466	129,097	146,202
AXP PREMIER 7298	508,957	481,798
AXP PREMIER 4888	258,060	255,764

TY 2011 Investments Government Obligations Schedule

Name: SHAFFER FAMILY CHARITABLE TRUST

EIN: 23-2502319

**US Government Securities - End of
Year Book Value:**

1,000,000

**US Government Securities - End of
Year Fair Market Value:**

946,684

**State & Local Government
Securities - End of Year Book
Value:**

**State & Local Government
Securities - End of Year Fair
Market Value:**

TY 2011 Land, Etc. Schedule**Name:** SHAFFER FAMILY CHARITABLE TRUST**EIN:** 23-2502319

TY 2011 Other Expenses Schedule

Name: SHAFFER FAMILY CHARITABLE TRUST

EIN: 23-2502319

Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
STATE FILING FEE	15	15		
MISC ADR FEE	3	3		

TY 2011 Other Income Schedule**Name:** SHAFFER FAMILY CHARITABLE TRUST**EIN:** 23-2502319

Description	Revenue And Expenses Per Books	Net Investment Income	Adjusted Net Income
PUBLIC PARTNERSHIP DISTRIBUTIONS	60,451	60,451	
OTHER INCOME	2,797	2,797	

TY 2011 Other Professional Fees Schedule

Name: SHAFFER FAMILY CHARITABLE TRUST

EIN: 23-2502319

Category	Amount	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
AMERIPRISE-INVESTMENT FEES	76,061	76,061		

TY 2011 Taxes Schedule

Name: SHAFFER FAMILY CHARITABLE TRUST

EIN: 23-2502319

Category	Amount	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
FOREIGN TAXES	4,918	4,918		
FEDERAL EXCISE TAX-FORM 990PF	4,341	4,341		

Capital Gains - 2011

STATEMENT 1

1/1/2011 through 12/31/2011

5/14/2012

Page 1

Account	Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/
Acct 0231	AOL INC	195 000	2/3/2010	1/5/2011	4,632 03	4,683 86	-51 83
Acct 0231	APOLLO GROUP INC	41 000	5/12/2010	1/5/2011	1,626 03	2,261 84	-635 81
Acct 0231	AUTOZONE INC	3 000	3/5/2010	1/5/2011	773 37	507 37	266 00
Acct 0231	BIG LOTS INC	118 000	11/5/2010	1/5/2011	3,587 47	3,554 89	32 58
Acct 0231	COMPUTER SCIENCES C	133 000	12/14/2010	1/5/2011	6,748 72	6,511 50	237 22
Acct 0231	CONSOLIDATED ENERGY	81 000	12/22/2010	1/5/2011	4,108 98	3,723 37	385 61
Acct 0231	DARDEN RESTAURANTS	134 000	7/2/2010	1/5/2011	6,213 98	5,266 87	947 11
Acct 0231	DEVON ENERGY	53 000	8/18/2010	1/5/2011	4,100 25	3,376 05	724 20
Acct 0231	FORD MOTOR COMPANY	528 000	1/20/2010	1/5/2011	9,267 60	6,219 84	3,047 76
Acct 0231	FOREST LABORATORIES	121 000	5/21/2010	1/5/2011	3,824 80	3,345 61	479 19
Acct 0231	LOWES COMPANIES	250 000	12/2/2010	1/5/2011	6,135 20	6,224 95	-89 75
Acct 0231	MASTERCARD INC	10 000	9/16/2010	1/5/2011	2,256 14	1,927 24	328 90
Acct 0231	NEWELL RUBBERMAID INC	183 000	8/30/2010	1/5/2011	3,314 53	2,771 13	543 40
Acct 0231	NOBLE CORP BARR ANM	177 000	12/16/2010	1/5/2011	6,372 23	6,239 00	133 23
Acct 0231	AVON PRODUCTS	196 000	4/19/2010	1/18/2011	5,631 30	6,383 66	-752 36
Acct 0231	EBAY INC	152 000	5/3/2010	1/20/2011	4,639 33	3,623 65	1,015 68
Acct 0231	COMPUTER SCIENCES C	137 000	12/14/2010	2/9/2011	6,577 40	6,707 34	-129 94
Acct 0231	STANLEY BLACK & DECK	26 000	7/20/2010	2/9/2011	1,889 85	1,360 43	529 42
Acct 0231	BIG LOTS INC	66 000	11/5/2010	2/11/2011	2,719 21	1,988 33	730 88
Acct 0231	EBAY INC	83 000	5/3/2010	2/11/2011	2,863 44	1,978 70	884 74
Acct 0231	DOW CHEMICAL	21 000	10/14/2010	2/16/2011	804 28	630 80	173 48
Acct 0231	APOLLO GROUP INC	100 000	5/12/2010	2/25/2011	4,559 41	5,516 69	-957 28
Acct 0231	AUTOZONE INC	61 000	3/5/2010	2/25/2011	15,569 95	10,316 60	5,253 35
Acct 0231	AVON PRODUCTS	192 000	4/19/2010	2/25/2011	5,372 23	6,253 38	-881 15
Acct 0231	AVON PRODUCTS	25 000	1/5/2011	2/25/2011	699 51	737 65	-38 14
Acct 0231	BB&T CORP	209 000	1/5/2011	2/25/2011	5,793 36	5,642 39	150 97
Acct 0231	BIG LOTS INC	135 000	11/5/2010	2/25/2011	5,454 13	4,067 04	1,387 09
Acct 0231	CONOCOPHILLIPS	116 000	3/29/2010	2/25/2011	8,984 13	6,112 74	2,871 39
Acct 0231	CONSOLIDATED ENERGY	186 000	12/22/2010	2/25/2011	9,220 31	8,549 96	670 35
Acct 0231	DARDEN RESTAURANTS	121 000	7/2/2010	2/25/2011	5,708 95	4,755 91	953 04
Acct 0231	DEVON ENERGY	72 000	8/18/2010	2/25/2011	6,487 07	4,586 33	1,900 74
Acct 0231	DOW CHEMICAL	223 000	10/14/2010	2/25/2011	8,101 63	6,698 47	1,403 16
Acct 0231	EBAY INC	241 000	5/3/2010	2/25/2011	8,122 15	5,745 39	2,376 76
Acct 0231	EBAY INC	65 000	1/5/2011	2/25/2011	2,190 62	1,852 34	338 28
Acct 0231	EQT CORPORATION	197 000	4/12/2010	2/25/2011	9,607 50	8,549 43	1,058 07
Acct 0231	FOREST LABORATORIES	178 000	5/21/2010	2/25/2011	5,648 26	4,921 65	726 61
Acct 0231	GAP INC	520 000	9/20/2010	2/25/2011	11,788 19	9,613 71	2,174 48
Acct 0231	GENERAL MILLS	214 000	8/27/2010	2/25/2011	7,918 03	7,598 44	319 59
Acct 0231	GILEAD SCIENCES	6 000	1/5/2011	2/25/2011	234 79	224 70	10 09
Acct 0231	ILLINOIS TOOL WORKS	188 000	12/6/2010	2/25/2011	10,065 94	9,455 96	609 98
Acct 0231	INTEL CORP	297 000	5/19/2010	2/25/2011	6,489 77	6,444 90	44 87
Acct 0231	INTERNATIONAL BUSINE	3 000	8/13/2010	2/25/2011	485 82	394 03	91 79
Acct 0231	LENDER PROCESSING S	182 000	2/16/2011	2/25/2011	6,133 55	6,009 37	124 18
Acct 0231	LOWES COMPANIES	257 000	12/2/2010	2/25/2011	6,505 11	6,399 25	105 86
Acct 0231	MASTERCARD INC	30 000	9/16/2010	2/25/2011	7,393 65	5,781 71	1,611 94
Acct 0231	MICROSOFT CORP	40 000	5/7/2010	2/25/2011	1,066 85	1,194 32	-127 47
Acct 0231	MOLSON COORS BREWI	83 000	5/7/2010	2/25/2011	3,727 67	3,659 43	68 24
Acct 0231	MONSANTO COMPANY	126 000	4/21/2010	2/25/2011	9,087 17	8,081 42	1,005 75
Acct 0231	MORGAN STANLEY	438 000	12/17/2010	2/25/2011	13,035 72	11,562 35	1,473 37
Acct 0231	NEWELL RUBBERMAID INC	310 000	8/30/2010	2/25/2011	6,020 86	4,694 27	1,326 59
Acct 0231	NEWMONT MINING	119 000	1/21/2011	2/25/2011	6,443 98	6,629 09	-185 11
Acct 0231	NEWMONT MINING	50 000	1/28/2011	2/25/2011	2,707 56	2,769 98	-62 42
Acct 0231	NEWMONT MINING	1 000	1/31/2011	2/25/2011	54 15	55 27	-1 12
Acct 0231	NOBLE CORP BARR ANM	109 000	12/16/2010	2/25/2011	4,730 72	3,842 09	888 63
Acct 0231	ORACLE CORP	70 000	8/3/2010	2/25/2011	2,309 43	1,693 89	615 54
Acct 0231	SIRIUS XM RADIO	2,498 000	1/28/2011	2/25/2011	4,396 64	4,116 07	280 57
Acct 0231	STANLEY BLACK & DECK	108 000	7/20/2010	2/25/2011	8,092 20	5,651 00	2,441 20
Acct 0231	TRAVELERS COS INC	92 000	6/9/2010	2/25/2011	5,486 04	4,536 43	949 61
Acct 0231	TEXAS INSTRUMENTS	137 000	2/16/2011	2/25/2011	4,860 78	4,938 73	-77 95
Acct 0231	AVON PRODUCTS	50 000	1/5/2011	2/28/2011	1,384 64	1,475 30	-90 66
Acct 0231	TRAVELERS COS INC	21 000	6/9/2010	3/1/2011	1,246 15	1,035 49	210 66

Capital Gains - 2011

STATEMENT 1

1/1/2011 through 12/31/2011

5/14/2012

Page 2

Account	Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/
Acct 0231	ORACLE CORP	382 000	8/3/2010	3/3/2011	12,610 53	9,243 83	3,366 70
Acct 0231	ORACLE CORP	46 000	8/18/2010	3/3/2011	1,518 54	1,044 09	474 45
Acct 0231	NUCOR CORP	108 000	1/5/2011	3/3/2011	5,168 05	4,736 11	431 94
Acct 0231	NOBLE CORP BARR ANM	75 000	12/16/2010	3/3/2011	3,417 68	2,643 64	774 04
Acct 0231	AMGEN INC	122 000	1/5/2011	3/3/2011	6,397 55	6,919 60	-522 05
Acct 0231	AOL INC	55 000	2/14/2011	3/3/2011	1,109 44	1,210 48	-101 04
Acct 0231	APOLLO GROUP INC	69 000	5/12/2010	3/3/2011	3,130 46	3,806 52	-676 06
Acct 0231	AUTOZONE INC	35 000	6/15/2010	3/3/2011	9,322 07	6,565 77	2,756 30
Acct 0231	AUTOZONE INC	8 000	1/6/2011	3/3/2011	2,130 76	1,989 50	141 26
Acct 0231	AVON PRODUCTS	100 000	1/5/2011	3/3/2011	2,777 03	2,950 60	-173 57
Acct 0231	BB&T CORP	144 000	1/5/2011	3/3/2011	3,890 93	3,887 58	3 35
Acct 0231	BALL CORP	184 000	1/5/2011	3/3/2011	6,668 43	6,410 89	257 54
Acct 0231	BANK OF AMERICA CORP	220 000	1/5/2011	3/3/2011	3,128 86	3,172 03	-43 17
Acct 0231	BANK OF AMERICA CORP	87 000	2/28/2011	3/3/2011	1,237 32	1,235 40	1 92
Acct 0231	BIG LOTS INC	97 000	11/5/2010	3/3/2011	4,002 14	2,922 24	1,079 90
Acct 0231	COMCAST CORP SPECIAL	159 000	1/5/2011	3/3/2011	3,860 45	3,367 61	492 84
Acct 0231	CONOCOPHILLIPS	141 000	3/29/2010	3/3/2011	11,213 64	7,430 13	3,783 51
Acct 0231	CONOCOPHILLIPS	163 000	4/28/2010	3/3/2011	12,963 29	9,335 99	3,627 30
Acct 0231	CONOCOPHILLIPS	76 000	1/5/2011	3/3/2011	6,044 23	5,127 64	916 59
Acct 0231	CONOCOPHILLIPS	15 000	2/16/2011	3/3/2011	1,192 94	1,122 15	70 79
Acct 0231	CONSOLIDATED ENERGY	13 000	12/22/2010	3/3/2011	684 86	597 58	87 28
Acct 0231	CONSOLIDATED ENERGY	71 000	1/5/2011	3/3/2011	3,740 39	3,438 92	301 47
Acct 0231	CONSOLIDATED ENERGY	50 000	2/11/2011	3/3/2011	2,634 07	2,363 88	270 19
Acct 0231	CORRECTIONS CORP OF	141 000	1/5/2011	3/3/2011	3,477 24	3,468 90	8 34
Acct 0231	DARDEN RESTAURANTS	21 000	7/2/2010	3/3/2011	989 92	825 41	164 51
Acct 0231	DARDEN RESTAURANTS	62 000	1/13/2011	3/3/2011	2,922 62	2,852 00	70 62
Acct 0231	DEVON ENERGY	50 000	8/18/2010	3/3/2011	4,498 41	3,184 95	1,313 46
Acct 0231	DOW CHEMICAL	156 000	10/14/2010	3/3/2011	5,903 06	4,685 93	1,217 13
Acct 0231	EBAY INC	213 000	1/5/2011	3/3/2011	7,029 39	6,069 97	959 42
Acct 0231	EQT CORPORATION	87 000	4/12/2010	3/3/2011	4,198 01	3,775 63	422 38
Acct 0231	EQT CORPORATION	48 000	1/5/2011	3/3/2011	2,316 15	2,179 39	136 76
Acct 0231	FOREST LABORATORIES	123 000	5/21/2010	3/3/2011	4,022 36	3,400 91	621 45
Acct 0231	GAP INC	104 000	9/20/2010	3/3/2011	2,267 37	1,922 74	344 63
Acct 0231	GAP INC	254 000	1/5/2011	3/3/2011	5,537 60	5,450 50	87 10
Acct 0231	GENERAL MILLS	93 000	8/27/2010	3/3/2011	3,423 34	3,302 12	121 22
Acct 0231	GENERAL MILLS	66 000	1/5/2011	3/3/2011	2,429 47	2,391 77	37 70
Acct 0231	GILEAD SCIENCES	123 000	1/5/2011	3/3/2011	4,916 46	4,606 34	310 12
Acct 0231	GOOGLE INC	9 000	1/5/2011	3/3/2011	5,497 27	5,404 13	93 14
Acct 0231	HONEYWELL INTERNATI	103 000	1/5/2011	3/3/2011	5,905 13	5,560 51	344 62
Acct 0231	ILLINOIS TOOL WORKS	12 000	12/6/2010	3/3/2011	660 51	603 57	56 94
Acct 0231	ILLINOIS TOOL WORKS	48 000	12/7/2010	3/3/2011	2,642 03	2,436 91	205 12
Acct 0231	ILLINOIS TOOL WORKS	75 000	2/7/2011	3/3/2011	4,128 17	4,157 05	-28 88
Acct 0231	INTEL CORP	131 000	5/19/2010	3/3/2011	2,852 01	2,842 70	9 31
Acct 0231	INTEL CORP	379 000	1/5/2011	3/3/2011	8,251 24	7,958 64	292 60
Acct 0231	INTEL CORP	168 000	2/3/2011	3/3/2011	3,657 54	3,633 67	23 87
Acct 0231	INTERNATIONAL BUSINE	69 000	8/13/2010	3/3/2011	11,299 36	9,062 74	2,236 62
Acct 0231	INTERNATIONAL BUSINE	62 000	1/5/2011	3/3/2011	10,153 04	9,107 80	1,045 24
Acct 0231	JP MORGAN CHASE & CO	202 000	1/5/2011	3/3/2011	9,312 04	9,005 99	306 05
Acct 0231	LENDER PROCESSING S	126 000	2/16/2011	3/3/2011	4,295 46	4,160 33	135 13
Acct 0231	LOWES COMPANIES	2 000	12/2/2010	3/3/2011	52 52	49 80	2 72
Acct 0231	LOWES COMPANIES	112 000	1/20/2011	3/3/2011	2,941 33	2,805 50	135 83
Acct 0231	LOWES COMPANIES	70 000	2/9/2011	3/3/2011	1,838 33	1,720 45	117 88
Acct 0231	MASTERCARD INC	20 000	9/16/2010	3/3/2011	5,022 10	3,854 47	1,167 63
Acct 0231	MEDTRONIC INC	143 000	1/5/2011	3/3/2011	5,647 10	5,219 21	427 89
Acct 0231	MERCK & CO INC	92 000	2/11/2011	3/3/2011	3,055 49	3,040 37	15 12
Acct 0231	MICROSOFT CORP	377 000	5/7/2010	3/3/2011	9,893 00	11,256 47	-1,363 47
Acct 0231	MICROSOFT CORP	150 000	1/5/2011	3/3/2011	3,936 21	4,172 78	-236 57
Acct 0231	MOLSON COORS BREWI	189 000	5/7/2010	3/3/2011	8,435 43	8,332 91	102 52
Acct 0231	MOLSON COORS BREWI	32 000	1/5/2011	3/3/2011	1,428 22	1,549 29	-121 07
Acct 0231	MOLSON COORS BREWI	26 000	2/16/2011	3/3/2011	1,160 43	1,182 74	-22 31
Acct 0231	MONSANTO COMPANY	67 000	4/21/2010	3/3/2011	4,813 19	4,297 27	515 92
Acct 0231	MONSANTO COMPANY	20 000	1/5/2011	3/3/2011	1,436 77	1,373 34	63 43
Acct 0231	MORGAN STANLEY	54 000	12/17/2010	3/3/2011	1,583 38	1,425 49	157 89

Capital Gains - 2011

STATEMENT 1

1/1/2011 through 12/31/2011

5/14/2012

Page 3

Account	Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/
Acct 0231	MORGAN STANLEY	247 000	1/5/2011	3/3/2011	7,242 52	7,029 12	213 40
Acct 0231	NEWELL RUBBERMAID INC	213 000	8/30/2010	3/3/2011	4,098 57	3,225 42	873 15
Acct 0231	VALERO ENERGY CORP	54 000	1/5/2011	3/3/2011	1,560 08	1,257 61	302 47
Acct 0231	WAL MART STORES INC	216 000	5/21/2010	3/3/2011	11,232 34	11,732 69	-500 35
Acct 0231	WAL MART STORES INC	24 000	2/14/2011	3/3/2011	1,248 04	1,319 23	-71 19
Acct 0231	WAL MART STORES INC	15 000	2/16/2011	3/3/2011	780 02	820 65	-40 63
Acct 0231	WAL MART STORES INC	47 000	2/22/2011	3/3/2011	2,444 07	2,513 46	-69 39
Acct 0231	WALGREEN CO	250 000	6/24/2010	3/3/2011	10,620 08	7,522 00	3,098 08
Acct 0231	WALGREEN CO	58 000	1/5/2011	3/3/2011	2,463 86	2,311 20	152 66
Acct 0231	WELLS FARGO & COMPA	66 000	1/5/2011	3/3/2011	2,140 49	2,111 22	29 27
Acct 0231	PROCTER & GAMBLE	28 000	1/5/2011	3/3/2011	1,751 37	1,811 85	-60 48
Acct 0231	PRUDENTIAL FINANCIAL	88 000	3/1/2011	3/3/2011	5,660 93	5,718 64	-57 71
Acct 0231	RAYTHEON COMPANY	182 000	6/9/2010	3/3/2011	9,473 37	9,486 93	-13 56
Acct 0231	RAYTHEON COMPANY	71 000	1/5/2011	3/3/2011	3,695 66	3,359 54	336 12
Acct 0231	SIRIUS XM RADIO	1,727 000	1/28/2011	3/3/2011	3,108 54	2,845 66	262 88
Acct 0231	STANLEY BLACK & DECK	78 000	7/20/2010	3/3/2011	5,906 82	4,081 28	1,825 54
Acct 0231	STATE STREET CORP	81 000	1/5/2011	3/3/2011	3,577 16	3,780 81	-203 65
Acct 0231	TRAVELERS COS INC	123 000	6/9/2010	3/3/2011	7,271 87	6,065 00	1,206 87
Acct 0231	TEXAS INSTRUMENTS	95 000	2/16/2011	3/3/2011	3,479 78	3,424 66	55 12
Acct 0231	PFIZER INC	808 000	6/9/2010	3/3/2011	15,983 46	12,062 96	3,920 50
Acct 0231	PFIZER INC	93 000	1/5/2011	3/3/2011	1,839 68	1,669 21	170 47
Acct 0231	NEWMONT MINING	69 000	1/31/2011	3/3/2011	3,681 22	3,813 29	-132 07
Acct 0231	NEWMONT MINING	49 000	2/14/2011	3/3/2011	2,614 20	2,808 05	-193 85
Acct 0336	AEROPOSTALE INC	3 000	8/19/2010	1/18/2011	76 13	70 44	5 69
Acct 0336	ATWOOD OCEANICS	2 000	5/11/2010	1/18/2011	75 21	63 75	11 46
Acct 0336	CINEMARK HOLDINGS	7 000	9/3/2010	1/18/2011	126 91	101 23	25 68
Acct 0336	EZCORP INC	1 000	8/5/2010	1/18/2011	29 47	20 13	9 34
Acct 0336	FLOWERVE CORP	53 000	9/8/2010	1/18/2011	6,210 15	5,140 48	1,069 67
Acct 0336	FLOWERVE CORP	21 000	11/1/2010	1/18/2011	2,460 62	2,090 13	370 49
Acct 0336	GENTEX CORP	2 000	12/20/2010	1/18/2011	64 73	58 57	6 16
Acct 0336	LYONDELLBASELL INDUS	1 000	11/1/2010	1/18/2011	36 61	26 08	10 53
Acct 0336	MSCI INC	3 000	4/12/2010	1/18/2011	108 41	112 56	-4 15
Acct 0336	MACERICH COMPANY	1 000	6/1/2010	1/18/2011	47 29	40 52	6 77
Acct 0336	METTLER TOLEDO INTER	1 000	6/8/2010	1/18/2011	152 01	115 81	36 20
Acct 0336	SKYWORKS SOLUTIONS	3 000	11/18/2010	1/18/2011	97 55	70 95	26 60
Acct 0336	TEREX CORP	3 000	8/19/2010	1/18/2011	97 28	58 56	38 72
Acct 0336	TIFFANY & CO	1 000	4/23/2010	1/18/2011	59 44	49 46	9 98
Acct 0336	TREEHOUSE FOODS	2 000	7/15/2010	1/18/2011	99 23	94 92	4 31
Acct 0336	XEROX CORP	30 000	1/5/2011	1/18/2011	348 35	344 70	3 65
Acct 0336	AKAMAI TECHNOLOGIES I	60 000	5/11/2010	2/11/2011	2,470 84	2,249 35	221 49
Acct 0336	AKAMAI TECHNOLOGIES I	38 000	12/20/2010	2/11/2011	1,564 86	1,873 02	-308 16
Acct 0336	AEROPOSTALE INC	457 000	8/19/2010	2/15/2011	11,932 80	10,730 31	1,202 49
Acct 0336	AEROPOSTALE INC	16 000	11/1/2010	2/15/2011	417 78	391 36	26 42
Acct 0336	FIRSTMERIT CORP	252 000	3/31/2010	2/15/2011	4,331 57	5,343 66	-1,012 09
Acct 0336	FIRSTMERIT CORP	1 000	11/1/2010	2/15/2011	17 19	17 21	-0 02
Acct 0336	FIRSTMERIT CORP	3 000	1/18/2011	2/15/2011	51 57	59 28	-7 71
Acct 0336	EATON VANCE CORP	170 000	9/8/2010	3/8/2011	5,464 54	4,674 98	789 56
Acct 0336	SHAW GROUP	251 000	4/12/2010	3/23/2011	8,508 98	8,990 82	-481 84
Acct 0336	ARM HOLDINGS	317 000	6/1/2010	3/24/2011	8,198 72	3,284 12	4,914 60
Acct 0336	ARM HOLDINGS	5 000	1/18/2011	3/24/2011	129 32	130 95	-1 63
Acct 0336	COMPASS MINERALS INTL	3 000	11/1/2010	3/31/2011	281 41	236 88	44 53
Acct 0336	COMPASS MINERALS INTL	17 000	12/20/2010	3/31/2011	1,594 64	1,489 03	105 61
Acct 0336	VALMONT INDUSTRIES	49 000	5/11/2010	3/31/2011	5,079 48	3,821 58	1,257 90
Acct 0336	TEREX CORP	14 000	8/19/2010	4/25/2011	477 22	273 29	203 93
Acct 0336	LONGTOP FINANCIAL TE	206 000	4/13/2011	4/27/2011	4,503 22	6,023 43	-1,520 21
Acct 0336	FOSSIL INC	23 000	2/11/2011	5/13/2011	2,433 82	1,916 07	517 75
Acct 0336	CREE INC	100 000	12/20/2010	5/23/2011	4,167 86	6,731 93	-2,564 07
Acct 0336	METTLER TOLEDO INTER	28 000	6/8/2010	5/31/2011	4,672 09	3,242 69	1,429 40
Acct 0336	AMERICAN SUPERCOND	99 000	9/8/2010	6/2/2011	814 79	2,818 53	-2,003 74
Acct 0336	AMERICAN SUPERCOND	24 000	12/20/2010	6/2/2011	197 53	702 72	-505 19
Acct 0336	GENTEX CORP	16 000	12/20/2010	6/6/2011	437 13	468 59	-31 46
Acct 0336	HERBALIFE LIMITED	119 000	12/15/2010	6/14/2011	6,521 47	4,073 88	2,447 59
Acct 0336	COMERICA INCORPORAT	110 000	6/24/2010	6/16/2011	3,738 41	4,310 47	-572 06

Capital Gains - 2011

STATEMENT 1

1/1/2011 through 12/31/2011

5/14/2012

Page 4

Account	Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/
Acct 0336	COMERICA INCORPORAT	147 000	9/8/2010	6/16/2011	4,995 87	5,341 25	-345 38
Acct 0336	COMERICA INCORPORAT	44 000	12/20/2010	6/16/2011	1,495 36	1,834 80	-339 44
Acct 0336	COMERICA INCORPORAT	1 000	1/18/2011	6/16/2011	33 99	38 74	-4 75
Acct 0336	COMERICA INCORPORAT	39 000	4/28/2011	6/16/2011	1,325 44	1,479 56	-154 12
Acct 0336	HAEMONETICS CORP	7 000	12/20/2010	6/23/2011	436 95	450 17	-13 22
Acct 0336	FOSSIL INC	24 000	2/11/2011	7/15/2011	3,059 86	1,999 37	1,060 49
Acct 0336	KINETIC CONCEPTS INC	40 000	4/19/2011	7/15/2011	2,729 63	2,164 97	564 66
Acct 0336	FOSSIL INC	18 000	2/11/2011	7/21/2011	2,394 64	1,499 53	895 11
Acct 0336	HANSEN NATURAL CORP	13 000	6/1/2011	8/29/2011	1,146 96	940 18	206 78
Acct 0336	TD AMERITRADE HOLDING	306 000	9/8/2010	8/30/2011	4,659 88	4,602 85	57 03
Acct 0336	GENTEX CORP	232 000	12/20/2010	9/16/2011	5,993 42	6,794 61	-801 19
Acct 0336	CHOICE HOTELS INTERN	5 000	12/20/2010	9/20/2011	154 23	192 05	-37 82
Acct 0336	CORPORATE OFFICE PR	6 000	11/1/2010	9/20/2011	153 40	212 40	-59 00
Acct 0336	KINETIC CONCEPTS INC	178 000	4/19/2011	10/3/2011	11,633 36	9,634 12	1,999 24
Acct 0336	EATON CORP	110 000	3/31/2011	10/11/2011	4,441 50	6,061 83	-1,620 33
Acct 0336	B M C SOFTWARE	117 000	12/13/2010	11/14/2011	4,398 76	5,532 70	-1,133 94
Acct 0336	B M C SOFTWARE	167 000	12/22/2010	11/14/2011	6,278 58	8,053 21	-1,774 63
Acct 0336	B M C SOFTWARE	2 000	1/18/2011	11/14/2011	75 19	96 68	-21 49
Acct 0336	AMERISOURCEBERGEN	329 000	2/15/2011	12/15/2011	11,795 70	12,066 69	-270 99
Acct 0336	COMPLETE PRODUCTION	46 000	8/25/2011	12/15/2011	1,460 53	1,268 22	192 31
Acct 0336	NII HOLDINGS INC	1 000	1/18/2011	12/15/2011	19 81	42 48	-22 67
Acct 0439	SCHLUMBERGER LTD	15 000	1/11/2010	1/4/2011	1,218 12	1,012 61	205 51
Acct 0439	SOUTHERN CO	198 000	2/5/2010	1/6/2011	7,478 73	6,347 48	1,131 25
Acct 0439	SOUTHERN CO	46 000	8/25/2010	1/6/2011	1,737 48	1,631 07	106 41
Acct 0439	MEDCO HEALTH SOLUTI	36 000	5/10/2010	1/10/2011	2,265 17	2,132 18	132 99
Acct 0439	POTASH CORP SASKATC	14 000	12/15/2010	1/10/2011	2,312 52	1,953 14	359 38
Acct 0439	DANAHER CORP	42 000	9/9/2010	1/25/2011	1,961 87	1,639 13	322 74
Acct 0439	DANAHER CORP	88 000	10/5/2010	1/25/2011	4,110 57	3,567 46	543 11
Acct 0439	MICRON TECHNOLOGY	809 000	1/4/2011	1/26/2011	8,108 04	6,842 93	1,265 11
Acct 0439	ELECTRONIC ARTS	146 000	6/9/2010	2/3/2011	2,588 64	2,376 59	212 05
Acct 0439	METLIFE INC	133 000	8/9/2010	2/9/2011	6,377 23	5,488 57	888 66
Acct 0439	METLIFE INC	34 000	12/9/2010	2/9/2011	1,630 27	1,476 21	154 06
Acct 0439	TIME WARNER	69 000	12/28/2010	2/9/2011	2,537 83	2,218 25	319 58
Acct 0439	TIME WARNER	76 000	12/28/2010	2/18/2011	2,884 21	2,443 29	440 92
Acct 0439	TIME WARNER	46 000	12/28/2010	2/22/2011	1,730 99	1,478 83	252 16
Acct 0439	TIME WARNER	5 000	12/31/2010	2/22/2011	188 15	161 35	26 80
Acct 0439	TIME WARNER	188 000	12/31/2010	2/24/2011	6,982 35	6,066 57	915 78
Acct 0439	TIME WARNER	56 000	1/4/2011	2/24/2011	2,079 85	1,826 10	253 75
Acct 0439	AFLAC INCORPORATED	72 000	9/23/2010	2/25/2011	4,152 16	3,806 53	345 63
Acct 0439	ACTIVISION BLIZZARD	194 000	4/23/2010	2/25/2011	2,136 38	2,314 42	-178 04
Acct 0439	ACTIVISION BLIZZARD	114 000	5/7/2010	2/25/2011	1,255 40	1,240 20	15 20
Acct 0439	ADOBE SYSTEMS INC	63 000	6/17/2010	2/25/2011	2,181 14	2,006 40	174 74
Acct 0439	ADOBE SYSTEMS INC	104 000	7/22/2010	2/25/2011	3,600 62	2,876 39	724 23
Acct 0439	ADOBE SYSTEMS INC	88 000	10/12/2010	2/25/2011	3,046 68	2,281 54	765 14
Acct 0439	AETNA INC	213 000	1/7/2011	2/25/2011	7,979 02	6,834 98	1,144 04
Acct 0439	AETNA INC	72 000	1/10/2011	2/25/2011	2,697 13	2,329 85	367 28
Acct 0439	AMERICAN EXPRESS CO	105 000	10/14/2010	2/25/2011	4,570 65	3,997 24	573 41
Acct 0439	AMERICAN TOWER CORP	122 000	12/23/2010	2/25/2011	6,555 04	6,160 88	394 16
Acct 0439	AMERICAN TOWER CORP	49 000	12/31/2010	2/25/2011	2,632 76	2,531 78	100 98
Acct 0439	ANHEUSER BUSCH INBEV	117 000	12/6/2010	2/25/2011	6,443 25	6,742 58	-299 33
Acct 0439	BAKER HUGHES INC	87 000	1/4/2011	2/25/2011	6,200 39	4,857 99	1,342 40
Acct 0439	BLACKROCK INC	6 000	4/14/2010	2/25/2011	1,222 96	1,240 63	-17 67
Acct 0439	BLACKROCK INC	13 000	5/6/2010	2/25/2011	2,649 74	2,411 10	238 64
Acct 0439	BLACKROCK INC	8 000	8/17/2010	2/25/2011	1,630 61	1,200 87	429 74
Acct 0439	BOEING CO	43 000	8/9/2010	2/25/2011	3,136 32	2,983 06	153 26
Acct 0439	BOEING CO	44 000	11/11/2010	2/25/2011	3,209 25	2,884 13	325 12
Acct 0439	BOEING CO	36 000	11/19/2010	2/25/2011	2,625 75	2,322 63	303 12
Acct 0439	BRISTOL MYERS SQUIBB	225 000	1/12/2011	2/25/2011	5,724 45	5,817 94	-93 49
Acct 0439	BROADCOM CORP	31 000	6/9/2010	2/25/2011	1,306 42	1,075 34	231 08
Acct 0439	CARNIVAL CORP	31 000	7/6/2010	2/25/2011	1,334 24	955 39	378 85
Acct 0439	CATERPILLAR INC	63 000	2/18/2011	2/25/2011	6,423 35	6,640 15	-216 80
Acct 0439	CHECK POINT SOFTWARE	96 000	2/1/2011	2/25/2011	4,798 94	4,459 01	339 93
Acct 0439	CLIFFS NATURAL RESOU	80 000	5/20/2010	2/25/2011	7,572 25	4,078 32	3,493 93

Capital Gains - 2011

STATEMENT 1

1/1/2011 through 12/31/2011

5/14/2012

Page 5

Account	Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/
Acct 0439	CLIFFS NATURAL RESOU	24 000	6/1/2010	2/25/2011	2,271 68	1,273 44	998 24
Acct 0439	CLIFFS NATURAL RESOU	13 000	7/27/2010	2/25/2011	1,230 49	698 45	532 04
Acct 0439	COCA COLA CO	97 000	3/31/2010	2/25/2011	6,245 95	5,290 13	955 82
Acct 0439	COCA COLA CO	14 000	5/19/2010	2/25/2011	901 48	743 37	158 11
Acct 0439	COMCAST CORP CLASS	270 000	1/6/2011	2/25/2011	6,823 71	6,133 49	690 22
Acct 0439	CORNING INC	387 000	11/4/2010	2/25/2011	8,750 24	7,279 08	1,471 16
Acct 0439	CORNING INC	15 000	11/9/2010	2/25/2011	339 16	286 64	52 52
Acct 0439	DELTA AIR LINES	333 000	9/2/2010	2/25/2011	3,690 23	3,465 53	224 70
Acct 0439	DEVON ENERGY	23 000	3/22/2010	2/25/2011	2,072 55	1,550 40	522 15
Acct 0439	DEVON ENERGY	50 000	4/6/2010	2/25/2011	4,505 54	3,238 60	1,266 94
Acct 0439	DISNEY WALT CO	158 000	10/12/2010	2/25/2011	6,805 31	5,322 70	1,482 61
Acct 0439	DISNEY WALT CO	68 000	10/15/2010	2/25/2011	2,928 87	2,357 49	571 38
Acct 0439	DISNEY WALT CO	14 000	10/22/2010	2/25/2011	603 00	486 06	116 94
Acct 0439	DOLLAR GENERAL CORP	162 000	2/9/2011	2/25/2011	4,536 23	4,533 92	2 31
Acct 0439	EATON CORP	54 000	12/22/2010	2/25/2011	5,775 18	5,489 69	285 49
Acct 0439	EXPEDIA INC	210 000	11/2/2010	2/25/2011	4,212 77	6,026 58	-1,813 81
Acct 0439	EXPEDIA INC	87 000	11/18/2010	2/25/2011	1,745 29	2,307 11	-561 82
Acct 0439	EXXON MOBIL	21 000	10/5/2010	2/25/2011	1,802 66	1,295 03	507 63
Acct 0439	FEDEX CORPORATION	75 000	7/6/2010	2/25/2011	6,758 86	5,344 99	1,413 87
Acct 0439	FEDEX CORPORATION	24 000	9/28/2010	2/25/2011	2,162 84	2,019 50	143 34
Acct 0439	FREEMPORT MCMORAN C	81 000	11/22/2010	2/25/2011	4,237 02	4,077 22	159 80
Acct 0439	GENERAL MOTORS COM	167 000	1/25/2011	2/25/2011	5,544 62	6,322 25	-777 63
Acct 0439	GENERAL MOTORS COM	43 000	1/31/2011	2/25/2011	1,427 66	1,571 08	-143 42
Acct 0439	GILEAD SCIENCES	118 000	4/30/2010	2/25/2011	4,626 69	4,817 70	-191 01
Acct 0439	GILEAD SCIENCES	20 000	6/14/2010	2/25/2011	784 18	667 76	116 42
Acct 0439	GOLDCORP INC	29 000	3/22/2010	2/25/2011	1,362 76	1,165 80	196 96
Acct 0439	GOLDMAN SACHS GROUP	24 000	9/9/2010	2/25/2011	3,963 76	3,472 49	491 27
Acct 0439	GOOGLE INC	3 000	6/1/2010	2/25/2011	1,838 45	1,454 06	384 39
Acct 0439	HEWLETT PACKARD	17 000	4/14/2010	2/25/2011	725 39	911 16	-185 77
Acct 0439	ILLINOIS TOOL WORKS	150 000	7/15/2010	2/25/2011	8,035 84	6,419 94	1,615 90
Acct 0439	INTERNATIONAL BUSINE	14 000	4/30/2010	2/25/2011	2,266 21	1,828 07	438 14
Acct 0439	INTERNATIONAL PAPER	234 000	12/23/2010	2/25/2011	6,543 07	6,336 32	206 75
Acct 0439	KOHL'S CORP	102 000	3/31/2010	2/25/2011	5,459 02	5,711 76	-252 74
Acct 0439	KOHL'S CORP	54 000	6/2/2010	2/25/2011	2,890 07	2,701 18	188 89
Acct 0439	LOWES COMPANIES	35 000	7/6/2010	2/25/2011	885 58	725 87	159 71
Acct 0439	MARVELL TECHNOLOGY	115 000	5/19/2010	2/25/2011	2,163 20	2,085 87	77 33
Acct 0439	MARVELL TECHNOLOGY	73 000	6/14/2010	2/25/2011	1,373 16	1,277 35	95 81
Acct 0439	MEDCO HEALTH SOLUTI	63 000	5/10/2010	2/25/2011	3,929 39	3,731 32	198 07
Acct 0439	MEDCO HEALTH SOLUTI	27 000	5/27/2010	2/25/2011	1,684 03	1,522 74	161 29
Acct 0439	MEDCO HEALTH SOLUTI	57 000	6/9/2010	2/25/2011	3,555 16	3,321 39	233 77
Acct 0439	MEDCO HEALTH SOLUTI	15 000	7/27/2010	2/25/2011	935 57	746 25	189 32
Acct 0439	MOSAIC CO	87 000	1/10/2011	2/25/2011	7,355 70	6,587 41	768 29
Acct 0439	NEXEN INCORPORATED	73 000	4/14/2010	2/25/2011	1,912 71	1,897 84	14 87
Acct 0439	ORACLE CORP	61 000	3/5/2010	2/25/2011	2,013 60	1,502 89	510 71
Acct 0439	ORACLE CORP	76 000	4/30/2010	2/25/2011	2,508 75	2,000 97	507 78
Acct 0439	PEABODY ENERGY CORP	69 000	3/19/2010	2/25/2011	4,483 66	3,290 84	1,192 82
Acct 0439	PEABODY ENERGY CORP	37 000	3/31/2010	2/25/2011	2,404 28	1,627 45	776 83
Acct 0439	PEABODY ENERGY CORP	41 000	4/23/2010	2/25/2011	2,664 20	1,898 30	765 90
Acct 0439	PEABODY ENERGY CORP	9 000	6/9/2010	2/25/2011	584 82	345 67	239 15
Acct 0439	PEPSICO INC	40 000	10/22/2010	2/25/2011	2,551 25	2,603 94	-52 69
Acct 0439	PFIZER INC	208 000	3/10/2010	2/25/2011	3,921 26	3,619 20	302 06
Acct 0439	PFIZER INC	100 000	3/25/2010	2/25/2011	1,885 22	1,720 85	164 37
Acct 0439	PRAXAIR INC	51 000	3/1/2010	2/25/2011	5,012 18	3,875 76	1,136 42
Acct 0439	REPUBLIC SERVICES INC	203 000	3/5/2010	2/25/2011	5,929 73	5,943 64	-13 91
Acct 0439	REPUBLIC SERVICES INC	52 000	5/17/2010	2/25/2011	1,518 94	1,563 44	-44 50
Acct 0439	ROCHE HOLDING LTD	138 000	10/14/2010	2/25/2011	5,115 56	4,998 36	117 20
Acct 0439	SCHLUMBERGER LTD	35 000	3/16/2010	2/25/2011	3,201 13	2,229 08	972 05
Acct 0439	SCHLUMBERGER LTD	29 000	5/17/2010	2/25/2011	2,652 37	1,910 23	742 14
Acct 0439	SCHLUMBERGER LTD	32 000	6/15/2010	2/25/2011	2,926 75	1,847 04	1,079 71
Acct 0439	STANLEY BLACK & DECK	69 000	7/15/2010	2/25/2011	5,174 90	3,595 45	1,579 45
Acct 0439	STAPLES INC	306 000	9/23/2010	2/25/2011	6,377 68	6,021 46	356 22
Acct 0439	STARBUCKS INC	174 000	12/7/2010	2/25/2011	5,641 18	5,753 83	-112 65
Acct 0439	TEVA PHARMACEUTICAL	92 000	6/17/2010	2/25/2011	4,646 92	4,911 66	-264 74

Capital Gains - 2011

STATEMENT 1

1/1/2011 through 12/31/2011

5/14/2012

Page 6

Account	Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/
Acct 0439	TEVA PHARMACEUTICAL	37 000	7/6/2010	2/25/2011	1,868 87	1,948 70	-79 83
Acct 0439	3M COMPANIES	110 000	6/1/2010	2/25/2011	9,959 30	8,803 01	1,156 29
Acct 0439	3M COMPANIES	1 000	6/10/2010	2/25/2011	90 54	75 83	14 71
Acct 0439	UNITED TECHNOLOGIES	1 000	3/16/2010	2/25/2011	83 54	71 46	12 08
Acct 0439	VISA INC	90 000	3/5/2010	2/25/2011	6,760 67	7,796 69	-1,036 02
Acct 0439	AFLAC INCORPORATED	33 000	9/23/2010	3/7/2011	1,901 75	1,744 66	157 09
Acct 0439	ACTIVISION BLIZZARD	178 000	5/7/2010	3/7/2011	1,958 41	1,936 44	21 97
Acct 0439	ADOBE SYSTEMS INC	48 000	10/12/2010	3/7/2011	1,655 58	1,244 48	411 10
Acct 0439	ADOBE SYSTEMS INC	57 000	11/24/2010	3/7/2011	1,966 01	1,632 94	333 07
Acct 0439	AETNA INC	5 000	1/10/2011	3/7/2011	189 10	161 80	27 30
Acct 0439	AETNA INC	55 000	1/11/2011	3/7/2011	2,080 08	1,787 45	292 63
Acct 0439	AETNA INC	68 000	2/3/2011	3/7/2011	2,571 74	2,218 55	353 19
Acct 0439	ALLERGAN INC	16 000	12/2/2010	3/7/2011	1,142 37	1,078 56	63 81
Acct 0439	AMAZON COM INC	16 000	6/10/2010	3/7/2011	2,695 94	1,996 63	699 31
Acct 0439	AMAZON COM INC	7 000	8/9/2010	3/7/2011	1,179 48	890 75	288 73
Acct 0439	AMERICAN EXPRESS CO	45 000	10/14/2010	3/7/2011	1,979 06	1,713 10	265 96
Acct 0439	AMERICAN TOWER CORP	33 000	12/31/2010	3/7/2011	1,756 88	1,705 08	51 80
Acct 0439	AMERICAN TOWER CORP	39 000	1/5/2011	3/7/2011	2,076 32	1,993 21	83 11
Acct 0439	ANHEUSER BUSCH INBEV	10 000	12/6/2010	3/7/2011	576 59	576 29	0 30
Acct 0439	ANHEUSER BUSCH INBEV	44 000	12/15/2010	3/7/2011	2,536 99	2,523 36	13 63
Acct 0439	APPLE COMPUTER	6 000	11/1/2010	3/7/2011	2,132 72	1,825 50	307 22
Acct 0439	BAKER HUGHES INC	35 000	1/4/2011	3/7/2011	2,451 35	1,954 37	496 98
Acct 0439	BLACKROCK INC	1 000	8/17/2010	3/7/2011	198 74	150 11	48 63
Acct 0439	BLACKROCK INC	19 000	11/11/2010	3/7/2011	3,775 98	3,241 21	534 77
Acct 0439	BOEING CO	52 000	11/19/2010	3/7/2011	3,667 48	3,354 91	312 57
Acct 0439	BRISTOL MYERS SQUIBB	42 000	1/12/2011	3/7/2011	1,110 87	1,086 01	24 86
Acct 0439	BRISTOL MYERS SQUIBB	57 000	2/1/2011	3/7/2011	1,507 62	1,441 39	66 23
Acct 0439	BROADCOM CORP	33 000	6/9/2010	3/7/2011	1,339 11	1,144 72	194 39
Acct 0439	BROADCOM CORP	41 000	11/16/2010	3/7/2011	1,663 75	1,666 24	-2 49
Acct 0439	CVS CAREMARK	55 000	11/22/2010	3/7/2011	1,814 96	1,697 25	117 71
Acct 0439	CVS CAREMARK	55 000	2/18/2011	3/7/2011	1,814 96	1,816 05	-1 09
Acct 0439	CARNIVAL CORP	17 000	7/6/2010	3/7/2011	677 95	523 92	154 03
Acct 0439	CARNIVAL CORP	64 000	7/8/2010	3/7/2011	2,552 26	1,970 50	581 76
Acct 0439	CATERPILLAR INC	6 000	2/18/2011	3/7/2011	615 29	632 39	-17 10
Acct 0439	CATERPILLAR INC	20 000	2/22/2011	3/7/2011	2,050 95	2,052 80	-1 85
Acct 0439	CELGENE CORP	28 000	9/23/2010	3/7/2011	1,509 45	1,556 48	-47 03
Acct 0439	CHECK POINT SOFTWARE	40 000	2/1/2011	3/7/2011	1,962 36	1,857 92	104 44
Acct 0439	CISCO SYSTEMS	186 000	12/17/2010	3/7/2011	3,365 32	3,645 07	-279 75
Acct 0439	CLIFFS NATURAL RESOU	16 000	7/27/2010	3/7/2011	1,536 93	859 62	677 31
Acct 0439	CLIFFS NATURAL RESOU	35 000	8/4/2010	3/7/2011	3,362 03	1,979 18	1,382 85
Acct 0439	COCA COLA CO	25 000	5/19/2010	3/7/2011	1,637 22	1,327 44	309 78
Acct 0439	COCA COLA CO	57 000	2/11/2011	3/7/2011	3,732 85	3,614 80	118 05
Acct 0439	COMCAST CORP CLASS	5 000	1/6/2011	3/7/2011	126 77	113 58	13 19
Acct 0439	COMCAST CORP CLASS	111 000	1/11/2011	3/7/2011	2,814 18	2,508 60	305 58
Acct 0439	CORNING INC	118 000	11/9/2010	3/7/2011	2,669 11	2,254 86	414 25
Acct 0439	CORNING INC	60 000	12/21/2010	3/7/2011	1,357 17	1,151 34	205 83
Acct 0439	COVIDIEN PLC	44 000	7/22/2010	3/7/2011	2,327 11	1,749 34	577 77
Acct 0439	COVIDIEN PLC	37 000	7/27/2010	3/7/2011	1,956 89	1,480 66	476 23
Acct 0439	DELTA AIR LINES	153 000	9/2/2010	3/7/2011	1,530 29	1,592 27	-61 98
Acct 0439	DEVON ENERGY	25 000	4/6/2010	3/7/2011	2,267 20	1,619 30	647 90
Acct 0439	DEVON ENERGY	24 000	7/8/2010	3/7/2011	2,176 52	1,462 37	714 15
Acct 0439	DEVON ENERGY	32 000	10/19/2010	3/7/2011	2,902 02	2,156 06	745 96
Acct 0439	DISNEY WALT CO	60 000	10/22/2010	3/7/2011	2,566 87	2,083 14	483 73
Acct 0439	DISNEY WALT CO	41 000	1/4/2011	3/7/2011	1,754 03	1,580 86	173 17
Acct 0439	DOLLAR GENERAL CORP	71 000	2/9/2011	3/7/2011	2,006 42	1,987 09	19 33
Acct 0439	EMC CORPORATION	186 000	8/30/2010	3/7/2011	4,992 58	3,357 28	1,635 30
Acct 0439	EATON CORP	14 000	12/22/2010	3/7/2011	749 26	711 63	37 63
Acct 0439	EATON CORP	36 000	1/18/2011	3/7/2011	1,926 68	1,901 88	24 80
Acct 0439	EXPEDIA INC	11 000	11/18/2010	3/7/2011	228 70	291 70	-63 00
Acct 0439	EXPEDIA INC	49 000	12/2/2010	3/7/2011	1,018 75	1,316 07	-297 32
Acct 0439	EXPEDIA INC	73 000	2/9/2011	3/7/2011	1,517 73	1,874 53	-356 80
Acct 0439	EXXON MOBIL	45 000	10/5/2010	3/7/2011	3,856 42	2,775 06	1,081 36
Acct 0439	EXXON MOBIL	21 000	10/14/2010	3/7/2011	1,799 66	1,364 97	434 69

Capital Gains - 2011

STATEMENT 1

1/1/2011 through 12/31/2011

5/14/2012

Page 7

Account	Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/
Acct 0439	EXXON MOBIL	24 000	12/21/2010	3/7/2011	2,056 76	1,749 32	307 44
Acct 0439	EXXON MOBIL	10 000	2/28/2011	3/7/2011	856 98	859 68	-2 70
Acct 0439	FEDEX CORPORATION	18 000	9/28/2010	3/7/2011	1,572 09	1,514 63	57 46
Acct 0439	FEDEX CORPORATION	24 000	10/5/2010	3/7/2011	2,096 11	2,072 93	23 18
Acct 0439	FREEDPORT MCMORAN C	37 000	11/22/2010	3/7/2011	1,865 50	1,862 43	3 07
Acct 0439	GENERAL MOTORS COM	31 000	1/31/2011	3/7/2011	988 88	1,132 64	-143 76
Acct 0439	GENERAL MOTORS COM	61 000	2/9/2011	3/7/2011	1,945 86	2,229 42	-283 56
Acct 0439	GILEAD SCIENCES	60 000	6/14/2010	3/7/2011	2,453 95	2,003 28	450 67
Acct 0439	GOLDCORP INC	11 000	3/22/2010	3/7/2011	554 50	442 20	112 30
Acct 0439	GOLDCORP INC	26 000	7/27/2010	3/7/2011	1,310 63	1,065 68	244 95
Acct 0439	GOLDCORP INC	50 000	2/3/2011	3/7/2011	2,520 45	2,048 38	472 07
Acct 0439	GOLDMAN SACHS GROUP	12 000	9/9/2010	3/7/2011	1,932 56	1,736 24	196 32
Acct 0439	GOOGLE INC	7 000	6/1/2010	3/7/2011	4,148 54	3,392 80	755 74
Acct 0439	GOOGLE INC	8 000	7/6/2010	3/7/2011	4,741 19	3,628 72	1,112 47
Acct 0439	GOOGLE INC	5 000	1/6/2011	3/7/2011	2,963 24	3,073 15	-109 91
Acct 0439	HEWLETT PACKARD	36 000	4/14/2010	3/7/2011	1,522 80	1,929 53	-406 73
Acct 0439	HEWLETT PACKARD	78 000	5/27/2010	3/7/2011	3,299 40	3,611 24	-311 84
Acct 0439	HEWLETT PACKARD	51 000	8/17/2010	3/7/2011	2,157 30	2,050 61	106 69
Acct 0439	ILLINOIS TOOL WORKS	11 000	7/15/2010	3/7/2011	602 13	470 80	131 33
Acct 0439	ILLINOIS TOOL WORKS	52 000	7/30/2010	3/7/2011	2,846 42	2,259 87	586 55
Acct 0439	INTEL CORP	81 000	12/17/2010	3/7/2011	1,718 16	1,730 01	-11 85
Acct 0439	INTEL CORP	110 000	1/26/2011	3/7/2011	2,333 31	2,395 59	-62 28
Acct 0439	INTERNATIONAL BUSINE	12 000	4/30/2010	3/7/2011	1,926 20	1,566 91	359 29
Acct 0439	INTERNATIONAL BUSINE	21 000	5/27/2010	3/7/2011	3,370 85	2,628 70	742 15
Acct 0439	INTERNATIONAL BUSINE	11 000	2/1/2011	3/7/2011	1,765 69	1,800 70	-35 01
Acct 0439	INTERNATIONAL PAPER	19 000	12/23/2010	3/7/2011	502 59	514 49	-11 90
Acct 0439	INTERNATIONAL PAPER	82 000	1/5/2011	3/7/2011	2,169 05	2,277 74	-108 69
Acct 0439	KOHL'S CORP	19 000	6/2/2010	3/7/2011	1,026 55	950 41	76 14
Acct 0439	KOHL'S CORP	26 000	6/14/2010	3/7/2011	1,404 75	1,316 85	87 90
Acct 0439	KOHL'S CORP	24 000	7/27/2010	3/7/2011	1,296 69	1,144 75	151 94
Acct 0439	LOWES COMPANIES	29 000	7/6/2010	3/7/2011	758 98	601 43	157 55
Acct 0439	LOWES COMPANIES	72 000	9/28/2010	3/7/2011	1,884 36	1,563 77	320 59
Acct 0439	LOWES COMPANIES	73 000	1/25/2011	3/7/2011	1,910 53	1,840 88	69 65
Acct 0439	MARVELL TECHNOLOGY	21 000	6/14/2010	3/7/2011	331 58	367 46	-35 88
Acct 0439	MARVELL TECHNOLOGY	162 000	8/4/2010	3/7/2011	2,557 93	2,405 38	152 55
Acct 0439	MASTERCARD INC	10 000	6/10/2010	3/7/2011	2,488 85	2,053 89	434 96
Acct 0439	MCDONALDS CORP	33 000	2/3/2011	3/7/2011	2,527 42	2,443 57	83 85
Acct 0439	MEDCO HEALTH SOLUTI	37 000	7/27/2010	3/7/2011	2,309 12	1,840 75	468 37
Acct 0439	MEDCO HEALTH SOLUTI	31 000	2/3/2011	3/7/2011	1,934 67	1,906 67	28 00
Acct 0439	MICROSOFT CORP	44 000	5/17/2010	3/7/2011	1,133 95	1,289 55	-155 60
Acct 0439	MICROSOFT CORP	92 000	6/8/2010	3/7/2011	2,370 99	2,466 34	-95 35
Acct 0439	MOSAIC CO	37 000	1/10/2011	3/7/2011	3,123 85	2,801 54	322 31
Acct 0439	NEXEN INCORPORATED	13 000	4/14/2010	3/7/2011	355 17	337 97	17 20
Acct 0439	NEXEN INCORPORATED	58 000	7/8/2010	3/7/2011	1,584 59	1,146 53	438 06
Acct 0439	NEXEN INCORPORATED	114 000	11/22/2010	3/7/2011	3,114 54	2,409 73	704 81
Acct 0439	ORACLE CORP	70 000	4/30/2010	3/7/2011	2,265 33	1,842 99	422 34
Acct 0439	ORACLE CORP	62 000	5/27/2010	3/7/2011	2,006 44	1,394 23	612 21
Acct 0439	ORACLE CORP	57 000	11/24/2010	3/7/2011	1,844 63	1,583 32	261 31
Acct 0439	ORACLE CORP	63 000	12/6/2010	3/7/2011	2,038 80	1,807 94	230 86
Acct 0439	PEABODY ENERGY CORP	27 000	6/9/2010	3/7/2011	1,864 31	1,037 00	827 31
Acct 0439	PEABODY ENERGY CORP	42 000	7/8/2010	3/7/2011	2,900 04	1,650 92	1,249 12
Acct 0439	PEPSICO INC	47 000	10/22/2010	3/7/2011	2,977 14	3,059 63	-82 49
Acct 0439	PEPSICO INC	24 000	11/18/2010	3/7/2011	1,520 24	1,557 30	-37 06
Acct 0439	PEPSICO INC	35 000	11/30/2010	3/7/2011	2,217 02	2,254 26	-37 24
Acct 0439	PFIZER INC	79 000	3/25/2010	3/7/2011	1,535 93	1,359 47	176 46
Acct 0439	PFIZER INC	115 000	5/17/2010	3/7/2011	2,235 84	1,935 22	300 62
Acct 0439	QUALCOMM	70 000	11/22/2010	3/7/2011	4,007 56	3,302 46	705 10
Acct 0439	REPUBLIC SERVICES INC	48 000	5/17/2010	3/7/2011	1,421 82	1,443 17	-21 35
Acct 0439	REPUBLIC SERVICES INC	58 000	7/8/2010	3/7/2011	1,718 04	1,717 32	0 72
Acct 0439	ROCHE HOLDING LTD	22 000	10/14/2010	3/7/2011	787 14	796 84	-9 70
Acct 0439	ROCHE HOLDING LTD	36 000	2/1/2011	3/7/2011	1,288 06	1,401 84	-113 78
Acct 0439	SALESFORCE COM	21 000	3/1/2011	3/7/2011	2,654 13	2,695 46	-41 33
Acct 0439	SCHLUMBERGER LTD	6 000	6/15/2010	3/7/2011	545 69	346 32	199 37

Capital Gains - 2011

STATEMENT 1

1/1/2011 through 12/31/2011

5/14/2012

Page 8

Account	Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/
Acct 0439	SCHLUMBERGER LTD	37 000	7/30/2010	3/7/2011	3,365 08	2,133 70	1,231 38
Acct 0439	SCHLUMBERGER LTD	30 000	10/12/2010	3/7/2011	2,728 45	1,899 78	828 67
Acct 0439	STANLEY BLACK & DECK	30 000	7/15/2010	3/7/2011	2,245 45	1,563 24	682 21
Acct 0439	STAPLES INC	1 000	9/23/2010	3/7/2011	20 14	19 68	0 46
Acct 0439	STAPLES INC	132 000	11/16/2010	3/7/2011	2,658 75	2,658 28	0 47
Acct 0439	STARBUCKS INC	10 000	12/7/2010	3/7/2011	341 29	330 68	10 61
Acct 0439	STARBUCKS INC	66 000	1/18/2011	3/7/2011	2,252 53	2,183 18	69 35
Acct 0439	STARBUCKS INC	19 000	2/28/2011	3/7/2011	648 46	622 37	26 09
Acct 0439	TARGET CORP	48 000	2/2/2011	3/7/2011	2,469 55	2,561 52	-91 97
Acct 0439	TEVA PHARMACEUTICAL	21 000	7/6/2010	3/7/2011	1,040 53	1,106 02	-65 49
Acct 0439	TEVA PHARMACEUTICAL	35 000	8/25/2010	3/7/2011	1,734 21	1,754 78	-20 57
Acct 0439	3M COMPANIES	28 000	6/10/2010	3/7/2011	2,587 71	2,123 11	464 60
Acct 0439	3M COMPANIES	18 000	10/14/2010	3/7/2011	1,663 52	1,596 06	67 46
Acct 0439	UNITED TECHNOLOGIES	32 000	3/16/2010	3/7/2011	2,646 03	2,286 65	359 38
Acct 0439	UNITED TECHNOLOGIES	17 000	11/11/2010	3/7/2011	1,405 70	1,278 57	127 13
Acct 0439	YAHOO INC	106 000	8/25/2010	3/7/2011	1,779 97	1,464 56	315 41
Acct 0542	ST JUDE MEDICAL INC	129 000	3/29/2010	2/16/2011	6,089 18	5,219 45	869 73
Acct 0542	NOBLE CORP BARR NAM	147 000	6/18/2010	2/25/2011	6,390 36	4,430 30	1,960 06
Acct 0542	WALGREEN CO	168 000	10/13/2010	3/2/2011	7,025 67	5,856 48	1,169 19
Acct 0542	WALGREEN CO	167 000	10/20/2010	3/2/2011	6,983 85	5,702 88	1,280 97
Acct 0542	NOBLE CORP BARR NAM	47 000	6/18/2010	3/10/2011	2,022 53	1,416 49	606 04
Acct 0542	NOBLE CORP BARR NAM	162 000	8/9/2010	3/10/2011	6,971 29	5,979 58	991 71
Acct 0542	ST JUDE MEDICAL INC	78 000	3/29/2010	3/10/2011	3,781 83	3,155 94	625 89
Acct 0542	ST JUDE MEDICAL INC	13 000	4/26/2010	3/10/2011	630 30	541 30	89 00
Acct 0542	HUNTINGTON INGALLS	47 000	4/5/2011	4/6/2011	1,877 58	1,891 75	-14 17
Acct 0542	ST JUDE MEDICAL INC	123 000	4/26/2010	4/20/2011	6,435 88	5,121 56	1,314 32
Acct 0542	ST JUDE MEDICAL INC	59 000	7/12/2010	5/4/2011	3,114 69	2,125 06	989 63
Acct 0542	WELLS FARGO & COMPA	115 000	7/19/2010	5/11/2011	3,239 48	3,187 57	51 91
Acct 0542	AON CORP	293 000	8/2/2010	5/17/2011	15,282 42	10,730 89	4,551 53
Acct 0542	ST JUDE MEDICAL INC	80 000	7/12/2010	6/1/2011	4,006 51	2,881 44	1,125 07
Acct 0542	ST JUDE MEDICAL INC	150 000	12/15/2010	6/1/2011	7,512 21	6,265 49	1,246 72
Acct 0542	REYNOLDS AMERICAN INC	195 000	1/26/2011	8/3/2011	6,748 68	6,319 31	429 37
Acct 0542	QUEST DIAGNOSTICS	133 000	3/10/2011	8/10/2011	6,342 99	7,556 73	-1,213 74
Acct 0542	QUEST DIAGNOSTICS	6 000	4/20/2011	8/10/2011	286 15	350 98	-64 83
Acct 0542	MCDONALDS CORP	63 000	10/26/2010	8/11/2011	5,406 56	4,962 42	444 14
Acct 0542	QUEST DIAGNOSTICS	133 000	4/20/2011	8/17/2011	6,542 33	7,780 17	-1,237 84
Acct 0542	MCDONALDS CORP	7 000	10/26/2010	8/24/2011	626 16	551 38	74 78
Acct 0542	MCDONALDS CORP	51 000	11/17/2010	8/24/2011	4,561 99	3,989 09	572 90
Acct 0542	MCDONALDS CORP	4 000	4/6/2011	8/24/2011	357 80	306 39	51 41
Acct 0542	MCDONALDS CORP	63 000	4/6/2011	9/14/2011	5,439 47	4,825 64	613 83
Acct 0542	MCDONALDS CORP	41 000	4/6/2011	9/28/2011	3,658 54	3,140 50	518 04
Acct 0542	MCDONALDS CORP	22 000	4/27/2011	9/28/2011	1,963 12	1,710 75	252 37
Acct 0542	MCDONALDS CORP	70 000	4/27/2011	10/13/2011	6,243 30	5,443 30	800 00
Acct 0542	ALTRIA GROUP	4 000	9/20/2011	12/13/2011	116 63	107 95	8 68
Acct 0542	ASML HOLDING	3 000	8/10/2011	12/13/2011	119 63	96 53	23 10
Acct 0542	BLACKROCK INC	1 000	6/8/2011	12/13/2011	169 77	190 31	-20 54
Acct 0542	COMCAST CORP SPECIAL	12 000	7/14/2011	12/13/2011	278 63	284 98	-6 35
Acct 0542	DANAHER CORP	8 000	3/2/2011	12/13/2011	368 23	401 35	-33 12
Acct 0542	DISNEY WALT CO	3 000	10/13/2011	12/13/2011	110 24	100 31	9 93
Acct 0542	OCCIDENTAL PETE CORP	5 000	6/9/2011	12/13/2011	464 84	521 91	-57 07
Acct 0542	PNC FINANCIAL SERVICE	6 000	5/11/2011	12/13/2011	329 87	382 02	-52 15
Acct 0542	TARGET CORP	2 000	1/12/2011	12/13/2011	106 87	110 97	-4 10
Acct 0542	THERMO FISHER SCIENTI	3 000	8/10/2011	12/13/2011	136 01	153 07	-17 06
Acct 0542	TYCO INTERNATIONAL	3 000	11/16/2011	12/13/2011	138 62	145 47	-6 85
Acct 0542	VIACOM INC	4 000	3/16/2011	12/13/2011	173 75	174 23	-0 48
Acct 0956	ROYAL DUTCH SHELL PL	0 207	3/28/2011	6/15/2011	14 52	0 00	14 52
Acct 0956	ROYAL DUTCH SHELL PL	1 000	3/28/2011	7/8/2011	72 54	0 00	72 54
Acct 0956	FANUC LTD	117 000	8/4/2010	7/22/2011	3,617 04	2,336 70	1,280 34
Acct 0956	BAYER AG	33 000	11/1/2011	11/2/2011	2,144 80	2,144 81	-0 01
Acct 0956	BAYER AG	15 000	11/1/2011	11/2/2011	909 46	974 91	-65 45
Acct 0956	ABB LIMITED	5 000	2/24/2011	12/1/2011	93 64	120 67	-27 03
Acct 0956	BRAMBLES LTD	6 000	6/15/2011	12/1/2011	88 01	93 61	-5 60
Acct 0956	CAP GEMINI	5 000	2/10/2011	12/1/2011	93 44	132 55	-39 11

Capital Gains - 2011

STATEMENT 1

1/1/2011 through 12/31/2011

5/14/2012

Page 9

Account	Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/
Acct 0956	GROUPE CGI INC	5 000	4/28/2011	12/1/2011	94 84	108 61	-13 77
Acct 0956	L OREAL	3 000	9/12/2011	12/1/2011	64 04	58 68	5 36
Acct 0956	SCHNEIDER ELECTRIC	4 000	8/19/2011	12/1/2011	44 43	49 21	-4 78
Acct 0956	SUNCOR ENERGY	3 000	7/8/2011	12/1/2011	90 68	121 70	-31 02
Acct 0956	SWEDBANK AB	5 000	3/1/2011	12/1/2011	65 69	87 58	-21 89
Acct 0956	VOLVO AKTIEBOLAGET	10 000	12/15/2010	12/1/2011	112 19	162 46	-50 27
Acct 0956	WORLETPARSONS LIMIT	5 000	5/17/2011	12/1/2011	136 54	152 63	-16 09
Acct 0956	CAP GEMINI	11 000	2/10/2011	12/12/2011	189 92	291 61	-101 69
Acct 0956	CAP GEMINI	13 000	2/10/2011	12/13/2011	221 17	344 63	-123 46
Acct 0956	CAP GEMINI	7 000	2/10/2011	12/16/2011	111 37	185 57	-74 20
Acct 0956	CAP GEMINI	14 000	2/10/2011	12/19/2011	221 24	371 14	-149 90
Acct 0956	CAP GEMINI	13 000	2/10/2011	12/20/2011	209 51	344 63	-135 12
Acct 0956	CAP GEMINI	9 000	2/10/2011	12/21/2011	142 63	238 59	-95 96
Acct 0956	CAP GEMINI	14 000	2/10/2011	12/22/2011	221 85	371 14	-149 29
Acct 0956	CAP GEMINI	4 000	2/10/2011	12/27/2011	63 70	106 04	-42 34
Acct 0956	CAP GEMINI	5 000	2/10/2011	12/28/2011	77 67	132 55	-54 88
Acct 0956	CAP GEMINI	2 000	2/10/2011	12/29/2011	30 49	53 02	-22 53
Acct 2118	JOHNSON & JOHNSON	83 000	3/4/2011	3/10/2011	4,988 34	5,024 61	-36 27
Acct 2118	BROADCOM CORP	110 000	3/4/2011	3/11/2011	4,391 53	4,593 22	-201 69
Acct 2118	TARGET CORP	59 000	3/4/2011	3/18/2011	2,945 86	3,050 60	-104 74
Acct 2118	SOUTHWESTERN ENERGY	180 000	3/4/2011	3/21/2011	7,531 96	6,744 44	787 52
Acct 2118	MASTERCARD INC	17 000	3/4/2011	3/24/2011	4,220 63	4,246 43	-25 80
Acct 2118	PEOPLES UNITED FINAN	421 000	3/4/2011	3/25/2011	5,326 93	5,299 34	27 59
Acct 2118	BAXTER INTERNATIONAL	66 000	3/4/2011	4/11/2011	3,579 94	3,545 35	34 59
Acct 2118	ST JUDE MEDICAL INC	96 000	3/4/2011	4/14/2011	4,977 79	4,713 28	264 51
Acct 2118	MERCK & CO INC	97 000	3/4/2011	4/18/2011	3,290 49	3,197 85	92 64
Acct 2118	BIOGEN IDEC	95 000	3/4/2011	4/21/2011	9,499 81	6,742 15	2,757 66
Acct 2118	CISCO SYSTEMS	370 000	3/4/2011	6/8/2011	5,742 28	6,806 74	-1,064 46
Acct 2118	CISCO SYSTEMS	397 000	3/4/2011	6/9/2011	6,082 99	7,303 45	-1,220 46
Acct 2118	ECOLAB INC	59 000	3/4/2011	6/21/2011	3,214 42	2,845 45	368 97
Acct 2118	COSTCO WHOLESALE C	70 000	3/4/2011	6/29/2011	5,638 53	5,087 46	551 07
Acct 2118	OCCIDENTAL PETE CORP	29 000	3/4/2011	7/12/2011	2,951 78	2,971 05	-19 27
Acct 2118	RAYTHEON COMPANY	76 000	3/4/2011	7/15/2011	3,485 54	3,879 46	-393 92
Acct 2118	SOUTHWESTERN ENERGY	70 000	3/4/2011	7/18/2011	3,309 01	2,622 84	686 17
Acct 2118	SCHWAB CHARLES COR	203 000	3/4/2011	7/19/2011	3,055 27	3,785 54	-730 27
Acct 2118	PEPSICO INC	165 000	3/4/2011	7/28/2011	10,580 33	10,488 64	91 69
Acct 2118	MASTERCARD INC	14 000	3/4/2011	8/5/2011	4,587 82	3,497 06	1,090 76
Acct 2118	COCA COLA CO	26 000	3/4/2011	8/5/2011	1,742 55	1,688 89	53 66
Acct 2118	MERCK & CO INC	131 000	3/4/2011	8/5/2011	4,151 58	4,318 74	-167 16
Acct 2118	MICROSOFT CORP	100 000	3/4/2011	8/5/2011	2,592 15	2,593 78	-1 63
Acct 2118	RAYTHEON COMPANY	147 000	3/4/2011	8/8/2011	6,010 68	7,503 69	-1,493 01
Acct 2118	STAPLES INC	202 000	3/4/2011	8/8/2011	2,687 05	4,128 37	-1,441 32
Acct 2118	SCHWAB CHARLES COR	144 000	3/4/2011	8/9/2011	1,828 76	2,685 31	-856 55
Acct 2118	MORGAN STANLEY	410 000	3/4/2011	8/12/2011	6,913 49	11,647 08	-4,733 59
Acct 2118	TARGET CORP	114 000	3/4/2011	8/17/2011	5,946 33	5,894 37	51 96
Acct 2118	BED BATH & BEYOND	40 000	3/4/2011	8/18/2011	2,047 29	1,926 30	120 99
Acct 2118	STAPLES INC	296 000	3/4/2011	8/18/2011	4,026 26	6,049 50	-2,023 24
Acct 2118	SOUTHWESTERN ENERGY	192 000	3/4/2011	8/22/2011	6,948 92	7,194 07	-245 15
Acct 2118	AMERICAN TOWER CORP	523 000	3/4/2011	8/31/2011	28,499 99	27,676 69	823 30
Acct 2118	AMGEN INC	159 000	3/4/2011	8/31/2011	8,794 44	8,305 84	488 60
Acct 2118	AMPHENOL	159 000	3/15/2011	8/31/2011	7,463 71	8,710 89	-1,247 18
Acct 2118	AMPHENOL	54 000	4/14/2011	8/31/2011	2,534 84	2,828 39	-293 55
Acct 2118	AMPHENOL	42 000	7/18/2011	8/31/2011	1,971 55	2,101 49	-129 94
Acct 2118	AMPHENOL	26 000	7/21/2011	8/31/2011	1,220 48	1,309 82	-89 34
Acct 2118	APPLE COMPUTER	8 000	3/4/2011	8/31/2011	3,086 42	2,870 72	215 70
Acct 2118	AVON PRODUCTS	579 000	3/4/2011	8/31/2011	13,145 94	15,731 18	-2,585 24
Acct 2118	AVON PRODUCTS	117 000	7/18/2011	8/31/2011	2,656 43	3,236 11	-579 68
Acct 2118	BAXTER INTERNATIONAL	165 000	3/4/2011	8/31/2011	9,294 68	8,863 39	431 29
Acct 2118	CB RICHARD ELLIS GROUP	183 000	6/21/2011	8/31/2011	2,771 02	4,405 82	-1,634 80
Acct 2118	CB RICHARD ELLIS GROUP	113 000	7/21/2011	8/31/2011	1,711 07	2,671 04	-959 97
Acct 2118	CB RICHARD ELLIS GROUP	323 000	8/1/2011	8/31/2011	4,890 93	7,043 82	-2,152 89
Acct 2118	CB RICHARD ELLIS GROUP	114 000	8/23/2011	8/31/2011	1,726 21	1,580 90	145 31
Acct 2118	CME GROUP	62 000	3/4/2011	8/31/2011	16,626 60	18,927 36	-2,300 76

Capital Gains - 2011

STATEMENT 1

1/1/2011 through 12/31/2011

5/14/2012

Page 10

Account	Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/
Acct 2118	CAMERON INTERNATION	96 000	6/15/2011	8/31/2011	4,967 48	4,369 83	597 65
Acct 2118	CAMERON INTERNATION	45 000	6/17/2011	8/31/2011	2,328 51	2,078 43	250 08
Acct 2118	COSTCO WHOLESALE C	287 000	3/4/2011	8/31/2011	22,541 69	20,858 59	1,683 10
Acct 2118	CROWN CASTLE INTL CO	431 000	3/4/2011	8/31/2011	18,841 06	17,622 13	1,218 93
Acct 2118	DANAHER CORP	224 000	3/4/2011	8/31/2011	10,246 00	11,318 12	-1,072 12
Acct 2118	DANAHER CORP	61 000	8/5/2011	8/31/2011	2,790 21	2,678 77	111 44
Acct 2118	DEVON ENERGY	120 000	3/21/2011	8/31/2011	8,181 98	11,026 32	-2,844 34
Acct 2118	DEVON ENERGY	53 000	7/11/2011	8/31/2011	3,613 71	4,159 84	-546 13
Acct 2118	DEVON ENERGY	34 000	7/18/2011	8/31/2011	2,318 23	2,700 81	-382 58
Acct 2118	DISCOVERY COMMUNICA	105 000	8/25/2011	8/31/2011	4,422 72	4,060 14	362 58
Acct 2118	ECOLAB INC	129 000	3/4/2011	8/31/2011	6,884 85	6,221 41	663 44
Acct 2118	EMERSON ELECTRIC CO	154 000	4/25/2011	8/31/2011	7,252 10	9,077 92	-1,825 82
Acct 2118	EMERSON ELECTRIC CO	64 000	6/15/2011	8/31/2011	3,013 86	3,337 44	-323 58
Acct 2118	EMERSON ELECTRIC CO	55 000	8/5/2011	8/31/2011	2,590 04	2,517 21	72 83
Acct 2118	EQUINIX	87 000	3/4/2011	8/31/2011	8,303 73	7,321 05	982 68
Acct 2118	GILEAD SCIENCES	25 000	3/4/2011	8/31/2011	997 53	1,016 70	-19 17
Acct 2118	GOOGLE INC	55 000	3/4/2011	8/31/2011	29,810 43	33,081 40	-3,270 97
Acct 2118	HALLIBURTON CO	91 000	3/4/2011	8/31/2011	4,048 64	4,256 07	-207 43
Acct 2118	INTERCONTINENTAL EXC	34 000	3/17/2011	8/31/2011	3,993 90	4,252 52	-258 62
Acct 2118	JOHNSON & JOHNSON	266 000	3/4/2011	8/31/2011	17,455 11	16,102 98	1,352 13
Acct 2118	LOWES COMPANIES	1,034 000	3/4/2011	8/31/2011	20,855 86	26,915 02	-6,059 16
Acct 2118	MICROSOFT CORP	792 000	3/4/2011	8/31/2011	21,044 61	20,542 74	501 87
Acct 2118	MARRIOTT INTERNATIONAL	127 000	6/15/2011	8/31/2011	3,746 55	4,286 14	-539 59
Acct 2118	MARRIOTT INTERNATIONAL	81 000	8/1/2011	8/31/2011	2,389 53	2,591 12	-201 59
Acct 2118	MARRIOTT INTERNATIONAL	89 000	8/4/2011	8/31/2011	2,625 54	2,610 29	15 25
Acct 2118	MARRIOTT INTERNATIONAL	60 000	8/18/2011	8/31/2011	1,770 03	1,638 60	131 43
Acct 2118	NVIDIA CORP	179 000	3/4/2011	8/31/2011	2,393 40	3,713 89	-1,320 49
Acct 2118	NVIDIA CORP	110 000	5/27/2011	8/31/2011	1,470 80	2,139 28	-668 48
Acct 2118	NVIDIA CORP	162 000	8/3/2011	8/31/2011	2,166 09	2,363 26	-197 17
Acct 2118	NVIDIA CORP	141 000	8/15/2011	8/31/2011	1,885 30	1,882 07	3 23
Acct 2118	NIKE INC	208 000	3/4/2011	8/31/2011	18,167 47	18,653 13	-485 66
Acct 2118	NIKE INC	39 000	3/18/2011	8/31/2011	3,406 40	3,029 31	377 09
Acct 2118	NORTHERN TRUST CORP	269 000	3/4/2011	8/31/2011	10,434 84	13,755 32	-3,320 48
Acct 2118	ORACLE CORP	51 000	3/4/2011	8/31/2011	1,435 75	1,657 37	-221 62
Acct 2118	PVH CORP	66 000	8/8/2011	8/31/2011	4,426 89	4,114 42	312 47
Acct 2118	PEPSICO INC	296 000	3/4/2011	8/31/2011	19,101 25	18,815 98	285 27
Acct 2118	PRAXAIR INC	207 000	3/4/2011	8/31/2011	20,390 71	20,248 33	142 38
Acct 2118	QUALCOMM	233 000	3/4/2011	8/31/2011	11,992 50	13,473 92	-1,481 42
Acct 2118	ROCKWELL AUTOMATION	66 000	8/5/2011	8/31/2011	4,229 19	4,079 25	149 94
Acct 2118	ST JUDE MEDICAL INC	385 000	3/4/2011	8/31/2011	17,696 80	18,902 23	-1,205 43
Acct 2118	SCHLUMBERGER LTD	484 000	3/4/2011	8/31/2011	38,017 47	44,168 97	-6,151 50
Acct 2118	SCHWAB CHARLES COR	306 000	3/4/2011	8/31/2011	3,809 93	5,706 29	-1,896 36
Acct 2118	STAPLES INC	637 000	3/4/2011	8/31/2011	9,473 59	13,018 69	-3,545 10
Acct 2118	TARGET CORP	109 000	3/4/2011	8/31/2011	5,650 60	5,635 85	14 75
Acct 2118	TEVA PHARMACEUTICAL	206 000	3/4/2011	8/31/2011	8,481 47	10,342 85	-1,861 38
Acct 2118	TEVA PHARMACEUTICAL	73 000	8/9/2011	8/31/2011	3,005 57	2,818 53	187 04
Acct 2118	TEXAS INSTRUMENTS	145 000	7/12/2011	8/31/2011	3,806 46	4,557 06	-750 60
Acct 2118	THERMO FISHER SCIENTI	80 000	3/4/2011	8/31/2011	4,412 93	4,533 03	-120 10
Acct 2118	UNION PACIFIC	46 000	8/19/2011	8/31/2011	4,270 00	3,973 94	296 06
Acct 2118	URBAN OUTFITTERS	145 000	4/29/2011	8/31/2011	3,834 09	4,613 54	-779 45
Acct 2118	URBAN OUTFITTERS	85 000	6/24/2011	8/31/2011	2,247 57	2,428 24	-180 67
Acct 2118	URBAN OUTFITTERS	49 000	8/16/2011	8/31/2011	1,295 66	1,350 32	-54 66
Acct 2118	VIACOM INC	291 000	3/4/2011	8/31/2011	14,163 10	13,397 38	765 72
Acct 2118	WESTERN UNION COMPA	555 000	3/4/2011	8/31/2011	9,207 49	12,159 94	-2,952 45
Acct 2118	XILINX CO	659 000	3/4/2011	8/31/2011	20,555 16	23,056 76	-2,501 60
Acct 2118	XILINX CO	95 000	5/19/2011	8/31/2011	2,963 19	3,415 91	-452 72
Acct 2118	YUM BRANDS	82 000	6/13/2011	8/31/2011	4,473 01	4,348 30	124 71
Acct 2118	PROCTER & GAMBLE	143 000	3/4/2011	8/31/2011	9,110 55	8,850 14	260 41
Acct 2118	ILLUMINA INC	41 000	8/31/2011	9/19/2011	1,942 62	2,147 21	-204 59
Acct 2118	ILLUMINA INC	34 000	8/31/2011	9/21/2011	1,437 89	1,780 61	-342 72
Acct 2118	ORACLE CORP	60 000	3/4/2011	9/21/2011	1,813 94	1,949 85	-135 91
Acct 2118	ILLUMINA INC	33 000	8/31/2011	9/22/2011	1,380 09	1,728 24	-348 15
Acct 2118	FREEMPORT MCMORAN C	79 000	8/31/2011	9/22/2011	2,622 24	3,821 07	-1,198 83

Capital Gains - 2011

STATEMENT 1

1/1/2011 through 12/31/2011

5/14/2012

Page 11

Account	Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/
Acct 2118	ILLUMINA INC	38 000	8/31/2011	9/26/2011	1,554 22	1,990 10	-435 88
Acct 2118	AGILENT TECHNOLOGIES	54 000	8/31/2011	9/29/2011	1,701 54	2,013 63	-312 09
Acct 2118	AMAZON COM INC	10 000	8/17/2011	9/29/2011	2,182 86	1,974 47	208 39
Acct 2118	ORACLE CORP	55 000	3/4/2011	9/29/2011	1,605 00	1,787 36	-182 36
Acct 2118	PRICELINE COM	5 000	8/31/2011	9/29/2011	2,318 50	2,680 80	-362 30
Acct 2118	ACME PACKET	45 000	8/31/2011	10/7/2011	1,831 26	2,179 17	-347 91
Acct 2118	STARBUCKS INC	48 000	8/31/2011	10/12/2011	2,012 24	1,873 43	138 81
Acct 2118	AGILENT TECHNOLOGIES	60 000	8/31/2011	10/17/2011	1,995 03	2,237 37	-242 34
Acct 2118	AMERICAN EXPRESS CO	118 000	3/4/2011	10/17/2011	5,387 85	5,136 43	251 42
Acct 2118	AGILENT TECHNOLOGIES	60 000	8/31/2011	10/18/2011	1,979 35	2,237 37	-258 02
Acct 2118	ACME PACKET	60 000	8/31/2011	10/27/2011	2,041 82	2,905 56	-863 74
Acct 2118	UNITED HEALTH GROUP I	186 000	8/31/2011	11/2/2011	8,677 30	8,914 61	-237 31
Acct 2118	DEERE & CO	43 000	8/31/2011	11/3/2011	3,231 21	3,477 41	-246 20
Acct 2118	PRICELINE COM	6 000	8/31/2011	11/9/2011	3,264 04	3,216 96	47 08
Acct 2118	THERMO FISHER SCIENTI	93 000	3/4/2011	11/11/2011	4,546 17	5,269 65	-723 48
Acct 2118	AGILENT TECHNOLOGIES	124 000	8/31/2011	11/17/2011	4,708 54	4,623 90	84 64
Acct 2118	NETAPP INC	124 000	3/4/2011	11/18/2011	4,351 30	6,419 32	-2,068 02
Acct 2118	THERMO FISHER SCIENTI	59 000	3/4/2011	11/18/2011	2,735 99	3,343 11	-607 12
Acct 2118	BED BATH & BEYOND	55 000	3/4/2011	12/1/2011	3,316 98	2,648 66	668 32
Acct 2118	BED BATH & BEYOND	27 000	3/4/2011	12/2/2011	1,650 47	1,300 25	350 22
Acct 2118	ORACLE CORP	83 000	3/4/2011	12/8/2011	2,608 01	2,697 29	-89 28
Acct 2118	DU PONT EI DE NEMOURS	205 000	8/31/2011	12/12/2011	8,984 97	9,938 78	-953 81
Acct 2118	THERMO FISHER SCIENTI	117 000	3/4/2011	12/12/2011	5,275 68	6,629 56	-1,353 88
Acct 2118	HALLIBURTON CO	114 000	3/4/2011	12/15/2011	3,571 77	5,331 78	-1,760 01
Acct 2118	ORACLE CORP	124 000	3/4/2011	12/22/2011	3,150 97	4,029 69	-878 72
Acct 2118	HALLIBURTON CO	132 000	3/4/2011	12/23/2011	4,418 27	6,173 64	-1,755 37
Acct 2466	MONSTER WORLDWIDE	161 000	11/1/2010	3/9/2011	2,462 02	2,889 95	-427 93
Acct 2466	CHICAGO BRIDGE & IRON	39 000	4/28/2010	3/18/2011	1,498 43	999 74	498 69
Acct 2466	AGCO CORP	16 000	1/14/2011	3/29/2011	862 43	863 13	-0 70
Acct 2466	AGCO CORP	31 000	2/7/2011	3/29/2011	1,670 96	1,647 20	23 76
Acct 2466	CORELOGIC INC	67 000	8/11/2010	4/8/2011	1,202 83	1,314 43	-111 60
Acct 2466	CORELOGIC INC	73 000	9/1/2010	4/8/2011	1,310 55	1,288 27	22 28
Acct 2466	TIMBERLAND COMPANY	42 000	11/18/2010	4/8/2011	1,768 60	1,021 37	747 23
Acct 2466	MERITAGE HOMES CORP	145 000	8/24/2010	5/11/2011	3,152 38	2,560 45	591 93
Acct 2466	MOLEX INC	154 000	2/4/2011	5/13/2011	4,166 24	4,165 32	0 92
Acct 2466	LAYNE CHRISTENSEN CO	37 000	12/9/2010	5/19/2011	1,059 33	1,242 26	-182 93
Acct 2466	LAYNE CHRISTENSEN CO	33 000	12/14/2010	5/19/2011	944 80	1,169 62	-224 82
Acct 2466	J2 GLOBAL COMMUNICAT	113 000	8/4/2010	6/9/2011	3,197 84	2,687 81	510 03
Acct 2466	J2 GLOBAL COMMUNICAT	32 000	9/28/2010	6/9/2011	905 58	750 16	155 42
Acct 2466	TIMBERLAND COMPANY	82 000	11/18/2010	6/16/2011	3,525 93	1,994 11	1,531 82
Acct 2466	TIMBERLAND COMPANY	22 000	5/11/2011	6/16/2011	945 98	724 02	221 96
Acct 2466	SHAW GROUP	30 000	3/18/2011	7/13/2011	805 85	976 80	-170 95
Acct 2466	STEC INC	104 000	10/12/2010	7/29/2011	1,040 66	1,362 15	-321 49
Acct 2466	STEC INC	96 000	10/25/2010	7/29/2011	960 61	1,411 54	-450 93
Acct 2466	STEC INC	23 000	1/14/2011	7/29/2011	230 15	512 12	-281 97
Acct 2466	DIGITAL RIV INC	115 000	3/29/2011	8/17/2011	2,399 53	4,212 22	-1,812 69
Acct 2466	GRANITE CONSTR	127 000	2/10/2011	8/17/2011	2,398 22	3,466 98	-1,068 76
Acct 2466	ZIONS BANCORP	57 000	12/14/2010	9/21/2011	914 85	1,304 05	-389 20
Acct 2466	IRIDIUM COMMUNICATIO	186 000	5/19/2011	10/7/2011	1,073 57	1,651 12	-577 55
Acct 2466	MATERION CORP	26 000	7/13/2011	10/11/2011	663 76	1,024 66	-360 90
Acct 2466	COMSTOCK RESOURCES	50 000	7/29/2011	11/1/2011	780 10	1,610 55	-830 45
Acct 2466	COMSTOCK RESOURCES	41 000	8/11/2011	11/1/2011	639 68	1,029 10	-389 42
Acct 2466	COMSTOCK RESOURCES	13 000	8/18/2011	11/1/2011	202 83	299 36	-96 53
Acct 2466	VERIFONE SYSTEMS INC	68 000	5/11/2011	12/8/2011	2,858 18	3,366 82	-508 64
Acct 2466	VERIFONE SYSTEMS INC	26 000	6/16/2011	12/8/2011	1,092 83	1,051 70	41 13
Acct 2466	VERIFONE SYSTEMS INC	19 000	9/7/2011	12/8/2011	798 61	675 64	122 97
Acct 2466	VERA BRADLEY INC	34 000	5/11/2011	12/20/2011	1,033 78	1,737 84	-704 06
Acct 2466	VERA BRADLEY INC	33 000	5/13/2011	12/20/2011	1,003 37	1,670 59	-667 22
Acct 2466	VERA BRADLEY INC	29 000	5/19/2011	12/20/2011	881 75	1,510 61	-628 86
Acct 2466	VERA BRADLEY INC	4 000	9/7/2011	12/20/2011	121 62	133 27	-11 65
Acct 2466	ARIBA INC	57 000	9/20/2011	12/29/2011	1,638 20	1,769 34	-131 14
Acct 2800	SCHLUMBERGER LTD	37 000	3/2/2010	2/22/2011	3,415 50	2,204 76	1,210 74
Acct 2800	SWISS REINSURANCE	90 000	4/21/2010	2/22/2011	5,460 19	4,423 50	1,036 69

Capital Gains - 2011

STATEMENT 1

1/1/2011 through 12/31/2011

5/14/2012

Page 12

Account	Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/
Acct 2800	SMITH & NEPHEW	44 000	7/13/2010	2/23/2011	2,548 78	1,949 46	599 32
Acct 2800	SWISS REINSURANCE	30 000	4/21/2010	2/25/2011	1,826 36	1,474 50	351 86
Acct 2800	SWISS REINSURANCE	54 000	10/15/2010	2/25/2011	3,287 46	2,589 30	698 16
Acct 2800	SWISS REINSURANCE	93 000	10/15/2010	3/7/2011	5,551 99	4,459 35	1,092 64
Acct 2800	SCHLUMBERGER LTD	49 000	5/25/2010	3/10/2011	4,194 94	2,960 87	1,234 07
Acct 2800	ESPRIT HOLDINGS LTD	175 000	5/11/2010	4/8/2011	1,615 22	2,299 50	-684 28
Acct 2800	CHINA PETROLEUM & CH	69 000	9/29/2010	6/21/2011	6,460 61	6,020 79	439 82
Acct 2800	CHINA PETROLEUM & CH	26 000	12/14/2010	6/21/2011	2,434 43	2,501 02	-66 59
Acct 2800	PETROLEO BRASIEIRO SA	148 000	2/23/2011	8/23/2011	3,997 76	5,959 66	-1,961 90
Acct 2800	MITSUBISHI UFJ FINANCI	553 000	6/2/2011	8/30/2011	2,434 27	2,543 80	-109 53
Acct 2800	UNITED OVERSEAS BK LTD	80 000	8/30/2011	10/20/2011	2,057 56	2,416 00	-358 44
Acct 2800	AEON COMPANY LIMITED	2 000	1/20/2011	11/30/2011	27 41	25 70	1 71
Acct 2800	HENNES & MAURITZ	2 000	4/8/2011	11/30/2011	12 47	14 12	-1 65
Acct 2800	ITAU UNIBANCO HOLDINGS	5 000	11/22/2011	11/30/2011	88 61	82 19	6 42
Acct 2800	NATIONAL AUSTRALIA BA	4 000	9/20/2011	11/30/2011	98 51	92 63	5 88
Acct 2800	PUBLICIS SA	5 000	1/20/2011	11/30/2011	118 39	127 13	-8 74
Acct 2800	QBE INSURANCE GROUP	5 000	11/23/2011	11/30/2011	70 29	69 30	0 99
Acct 2800	RIO TINTO PLC	6 000	4/12/2011	11/30/2011	315 53	433 21	-117 68
Acct 2800	ROLLS-ROYCE HOLDINGS	1 000	6/28/2011	11/30/2011	56 89	49 17	7 72
Acct 2800	TECHNIP SPONS	2 000	11/9/2011	11/30/2011	47 43	45 38	2 05
Acct 2800	TIM PARTICIPACOES SA	3 000	9/20/2011	11/30/2011	70 61	81 93	-11 32
Acct 4888	MATERION CORP	70 000	3/4/2011	3/9/2011	2,912 12	2,997 68	-85 56
Acct 4888	MONSTER WORLDWIDE	302 000	3/4/2011	3/9/2011	4,618 21	4,740 80	-122 59
Acct 4888	SOTHEBYS	59 000	3/4/2011	3/9/2011	2,875 23	2,898 08	-22 85
Acct 4888	CHICAGO BRIDGE & IRON	69 000	3/4/2011	3/18/2011	2,651 06	2,531 46	119 60
Acct 4888	OM GROUP INC	203 000	3/4/2011	3/22/2011	7,145 66	7,081 76	63 90
Acct 4888	AGCO CORP	83 000	3/4/2011	3/29/2011	4,473 86	4,540 10	-66 24
Acct 4888	CORELOGIC INC	242 000	3/4/2011	4/8/2011	4,344 56	4,357 91	-13 35
Acct 4888	TIMBERLAND COMPANY	70 000	3/4/2011	4/8/2011	2,947 67	2,693 56	254 11
Acct 4888	KBW INC	238 000	3/4/2011	5/11/2011	5,062 16	6,306 50	-1,244 34
Acct 4888	MERITAGE HOMES CORP	252 000	3/4/2011	5/11/2011	5,478 62	6,299 50	-820 88
Acct 4888	PF CHANG'S CHINA BIST	106 000	3/4/2011	5/11/2011	4,074 88	4,944 26	-869 38
Acct 4888	WINTRUST FINANCIAL C	191 000	3/4/2011	5/11/2011	6,446 12	6,440 90	5 22
Acct 4888	MOLEX INC	269 000	3/4/2011	5/13/2011	7,277 39	7,329 58	-52 19
Acct 4888	LAYNE CHRISTENSEN CO	120 000	3/4/2011	5/19/2011	3,435 65	3,987 48	-551 83
Acct 4888	SOTHEBYS	124 000	3/4/2011	5/19/2011	5,196 12	6,090 88	-894 76
Acct 4888	J2 GLOBAL COMMUNICAT	252 000	3/4/2011	6/9/2011	7,131 46	7,390 73	-259 27
Acct 4888	INTERDIGITAL INC	109 000	3/4/2011	6/16/2011	3,810 56	5,035 36	-1,224 80
Acct 4888	TIMBERLAND COMPANY	144 000	3/4/2011	6/16/2011	6,191 87	5,541 05	650 82
Acct 4888	TIMBERLAND COMPANY	38 000	5/11/2011	6/16/2011	1,633 97	1,250 58	383 39
Acct 4888	SHAW GROUP	161 000	3/4/2011	7/13/2011	4,324 74	6,626 44	-2,301 70
Acct 4888	SHAW GROUP	56 000	3/18/2011	7/13/2011	1,504 26	1,823 36	-319 10
Acct 4888	THOR INDUSTRIES INCO	72 000	3/4/2011	7/13/2011	2,041 35	2,363 30	-321 95
Acct 4888	STEC INC	394 000	3/4/2011	7/29/2011	3,942 50	7,969 64	-4,027 14
Acct 4888	DIGITAL RIV INC	202 000	3/29/2011	8/17/2011	4,214 82	7,398 86	-3,184 04
Acct 4888	GRANITE CONSTR	222 000	3/4/2011	8/17/2011	4,192 16	6,389 16	-2,197 00
Acct 4888	ATHENAHEALTH INC	77 000	3/4/2011	9/7/2011	4,586 03	3,523 44	1,062 59
Acct 4888	ENDO PHARMACUTICAL	82 000	3/4/2011	9/7/2011	2,559 99	2,950 98	-390 99
Acct 4888	MANHATTAN ASSOC	53 000	3/4/2011	9/14/2011	1,882 52	1,696 85	185 67
Acct 4888	THOR INDUSTRIES INCO	102 000	3/4/2011	9/14/2011	2,237 83	3,348 02	-1,110 19
Acct 4888	QUANEX BUILDING PROD	325 000	3/4/2011	9/20/2011	3,516 23	6,180 46	-2,664 23
Acct 4888	ZIONS BANCORP	373 000	3/4/2011	9/21/2011	5,986 64	8,354 45	-2,367 81
Acct 4888	IRIDIUM COMMUNICATIO	666 000	3/4/2011	10/7/2011	3,844 07	6,126 32	-2,282 25
Acct 4888	IRIDIUM COMMUNICATIO	332 000	5/19/2011	10/7/2011	1,916 27	2,947 16	-1,030 89
Acct 4888	MATERION CORP	135 000	3/4/2011	10/11/2011	3,446 48	5,781 24	-2,334 76
Acct 4888	MATERION CORP	46 000	7/13/2011	10/11/2011	1,174 36	1,812 86	-638 50
Acct 4888	INTREPID POTASH INC	190 000	3/4/2011	10/17/2011	5,082 63	7,287 20	-2,204 57
Acct 4888	KANSAS CITY SOUTHERN	36 000	3/4/2011	10/28/2011	2,351 69	1,924 92	426 77
Acct 4888	WILLIAMS-SONOMA	36 000	3/4/2011	10/28/2011	1,390 38	1,299 51	90 87
Acct 4888	COMSTOCK RESOURCES	88 000	7/29/2011	11/1/2011	1,372 98	2,834 57	-1,461 59
Acct 4888	COMSTOCK RESOURCES	94 000	8/11/2011	11/1/2011	1,466 60	2,359 40	-892 80
Acct 4888	WEBSense INC	242 000	3/4/2011	11/22/2011	4,113 92	5,161 69	-1,047 77
Acct 4888	VERIFONE SYSTEMS INC	120 000	5/11/2011	12/8/2011	5,043 85	5,941 44	-897 59

Capital Gains - 2011

STATEMENT 1

1/1/2011 through 12/31/2011

5/14/2012

Page 13

Account	Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/
Acct 4888	VERIFONE SYSTEMS INC	45 000	6/16/2011	12/8/2011	1,891 44	1,820 25	71 19
Acct 4888	VERIFONE SYSTEMS INC	32 000	9/7/2011	12/8/2011	1,345 03	1,137 92	207 11
Acct 4888	LEGG MASON	244 000	3/4/2011	12/15/2011	5,780 24	8,637 84	-2,857 60
Acct 4888	VERA BRADLEY INC	59 000	5/11/2011	12/20/2011	1,793 91	3,015 67	-1,221 76
Acct 4888	VERA BRADLEY INC	59 000	5/13/2011	12/20/2011	1,793 91	2,986 82	-1,192 91
Acct 4888	VERA BRADLEY INC	51 000	5/19/2011	12/20/2011	1,550 66	2,656 59	-1,105 93
Acct 4888	VERA BRADLEY INC	7 000	9/7/2011	12/20/2011	212 84	233 22	-20 38
Acct 4888	MANHATTAN ASSOC	78 000	3/4/2011	12/28/2011	3,204 17	2,497 25	706 92
Acct 4888	ARIBA INC	98 000	9/20/2011	12/29/2011	2,816 56	3,042 02	-225 46
Acct 5035	LEGG BW GLB OPPS BOND	40,613 718	9/27/2010	3/16/2011	435,379 05	450,000 00	-14,620 95
Acct 5035	LEGG BW GLB OPPS BOND	72 541	12/13/2010	3/16/2011	777 64	773 29	4 35
Acct 5035	LEGG BW GLB OPPS BOND	415 053	12/13/2010	3/16/2011	4,449 37	4,424 46	24 91
Acct 7298	CITIGROUP CAPIAL XI TR	85 000	3/4/2011	3/31/2011	2,056 96	2,053 60	3 36
Acct 7298	SANTANDER FINANCE SA	26 000	3/4/2011	4/7/2011	742 28	741 00	1 28
Acct 7298	JP MORGAN CAPITAL XIV	6 000	3/4/2011	4/8/2011	151 38	151 14	0 24
Acct 7298	JP MORGAN CAPITAL XIV	10 000	3/4/2011	4/11/2011	252 70	251 90	0 80
Acct 7298	JP MORGAN CAPITAL XIV	13 000	3/4/2011	4/15/2011	324 46	327 47	-3 01
Acct 7298	CITIGROUP CAPITAL XII T	29 000	3/4/2011	4/28/2011	767 61	774 30	-6 69
Acct 7298	BNY CAPITAL V 30 YR TR	6 000	3/4/2011	5/4/2011	150 81	150 42	0 39
Acct 7298	LINCOLN NATL CORP CA	5 000	3/4/2011	5/4/2011	125 78	125 19	0 59
Acct 7298	PUBLIC STORAGE SERIE	65 000	3/4/2011	5/9/2011	1,625 00	1,658 80	-33 80
Acct 7298	PUBLIC STORAGE SERIE	31 000	3/4/2011	5/20/2011	785 52	791 12	-5 60
Acct 7298	BNY CAPITAL V 30 YR TR	8 000	3/4/2011	5/26/2011	201 83	200 56	1 27
Acct 7298	BNY CAPITAL V 30 YR TR	4 000	3/4/2011	5/27/2011	100 96	100 28	0 68
Acct 7298	BNY CAPITAL V 30 YR TR	9 000	3/4/2011	6/7/2011	226 80	225 63	1 17
Acct 7298	CITIGROUP CAPITAL XII T	29 000	3/4/2011	6/9/2011	748 51	774 30	-25 79
Acct 7298	JP MORGAN CAP SECS X	41 000	3/4/2011	6/9/2011	1,058 13	1,102 08	-43 95
Acct 7298	NATIONAL CITY CAP TR I	40 000	3/4/2011	6/10/2011	1,012 78	1,052 00	-39 22
Acct 7298	BB&T CAPITAL TRUST VI	9 000	3/4/2011	6/14/2011	237 61	256 73	-19 12
Acct 7298	BB&T CAPITAL TRUST VI	17 000	3/4/2011	6/16/2011	450 49	484 94	-34 45
Acct 7298	BB&T CAPITAL TRUST V	10 000	3/4/2011	6/17/2011	259 56	282 00	-22 44
Acct 7298	BB&T CAPITAL TRUST V	13 000	3/4/2011	6/20/2011	338 37	366 60	-28 23
Acct 7298	BB&T CAPITAL TRUST V	11 000	3/4/2011	6/21/2011	286 61	310 20	-23 59
Acct 7298	LINCOLN NATL CORP CA	32 000	3/4/2011	6/21/2011	805 02	801 23	3 79
Acct 7298	NATIONAL RURAL UTILITI	2 000	3/4/2011	6/21/2011	50 29	49 96	0 33
Acct 7298	PNC CAP TR D CUMU TR	4 000	3/4/2011	6/21/2011	100 48	99 78	0 70
Acct 7298	USB CAPITAL XI TR 6 6	29 000	3/4/2011	6/30/2011	736 58	745 53	-8 95
Acct 7298	GENERAL ELECTRIC CAP	7 000	3/4/2011	7/1/2011	176 84	180 37	-3 53
Acct 7298	GENERAL ELECTRIC CAP	23 000	3/4/2011	7/5/2011	581 12	592 66	-11 54
Acct 7298	LINCOLN NATL CORP CA	220 000	3/4/2011	7/7/2011	5,500 00	5,508 45	-8 45
Acct 7298	BB&T CAPITAL TRUST VI	8 000	3/4/2011	7/8/2011	216 53	228 21	-11 68
Acct 7298	ARCH CAPITAL GROUP L	4 000	3/4/2011	7/11/2011	101 70	101 36	0 34
Acct 7298	BB&T CAPITAL TRUST VI	22 000	3/4/2011	7/11/2011	596 02	627 57	-31 55
Acct 7298	ARCH CAPITAL GROUP L	4 000	3/4/2011	7/12/2011	102 07	101 36	0 71
Acct 7298	ARCH CAPITAL GROUP L	24 000	3/4/2011	7/13/2011	612 02	608 14	3 88
Acct 7298	COMCAST CORP PFD UN	1 000	3/4/2011	7/13/2011	25 43	25 41	0 02
Acct 7298	NEXTERA ENERGY CAP H	6 000	3/4/2011	7/13/2011	152 71	154 32	-1 61
Acct 7298	BB&T CAPITAL TRUST VII	11 000	3/4/2011	7/14/2011	290 31	298 32	-8 01
Acct 7298	COMCAST CORP PFD UN	10 000	3/4/2011	7/14/2011	254 26	254 05	0 21
Acct 7298	GENERAL ELECTRIC CAP	29 000	3/4/2011	7/14/2011	733 67	747 26	-13 59
Acct 7298	JP MORGAN CAPITAL XX	40 000	3/4/2011	7/14/2011	1,035 38	1,100 40	-65 02
Acct 7298	NEXTERA ENERGY CAP H	10 000	3/4/2011	7/14/2011	254 57	257 21	-2 64
Acct 7298	BB&T CAPITAL TRUST V	4 000	3/4/2011	7/14/2011	104 86	112 80	-7 94
Acct 7298	PPL ENERGY SUPPLY LL	97 000	3/4/2011	7/15/2011	2,425 00	2,492 90	-67 90
Acct 7298	PUBLIC STORAGE DEP S	49 000	3/4/2011	7/20/2011	1,235 75	1,255 38	-19 63
Acct 7298	PUBLIC STORAGE PFD D	45 000	3/4/2011	7/28/2011	1,140 72	1,158 07	-17 35
Acct 7298	COMCAST CORP PFD UN	26 000	3/4/2011	8/3/2011	663 84	660 54	3 30
Acct 7298	JP MORGAN CAPITAL XX	30 000	3/4/2011	8/3/2011	772 92	825 30	-52 38
Acct 7298	BB&T CAPITAL TRUST VI	10 000	3/4/2011	8/5/2011	264 97	285 26	-20 29
Acct 7298	BB&T CAPITAL TRUST VII	7 000	3/4/2011	8/5/2011	179 83	189 84	-10 01
Acct 7298	BB&T CAPITAL TRUST VII	8 000	3/4/2011	8/11/2011	206 19	216 96	-10 77
Acct 7298	BB&T CAPITAL TRUST VI	27 000	3/4/2011	8/15/2011	720 06	770 20	-50 14
Acct 7298	BB&T CAPITAL TRUST V	15 000	3/4/2011	8/16/2011	396 07	423 00	-26 93

Capital Gains - 2011

STATEMENT 1

1/1/2011 through 12/31/2011

5/14/2012

Page 14

Account	Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/
Acct 7298	BAC CAPITAL TRUST XII P	30 000	3/4/2011	8/17/2011	679 52	739 20	-59 68
Acct 7298	BB&T CAPITAL TRUST V	20 000	3/4/2011	8/17/2011	530 05	564 00	-33 95
Acct 7298	GENERAL ELECTRIC CAP	25 000	3/4/2011	8/24/2011	636 00	644 19	-8 19
Acct 7298	NEXTERA ENERGY CAP H	26 000	3/4/2011	8/26/2011	660 95	668 74	-7 79
Acct 7298	PNC CAP TR D CUMU TR	11 000	3/4/2011	8/26/2011	278 43	274 38	4 05
Acct 7298	BB&T CAPITAL TRUST VI	25 000	3/4/2011	8/29/2011	672 11	713 14	-41 03
Acct 7298	BB&T CAPITAL TRUST VII	13 000	3/4/2011	8/29/2011	338 35	352 56	-14 21
Acct 7298	JP MORGAN CAPITAL XX	27 000	3/4/2011	8/29/2011	704 83	742 77	-37 94
Acct 7298	NATIONAL RURAL UTILITI	27 000	3/4/2011	8/29/2011	678 58	674 46	4 12
Acct 7298	PNC CAP TR D CUMU TR	16 000	3/4/2011	8/29/2011	401 12	399 10	2 02
Acct 7298	US BANCORP CAPITAL VI	48 000	3/4/2011	9/8/2011	1,200 00	1,199 52	0 48
Acct 7298	US BANCORP CAPITAL VI	111 000	3/4/2011	9/8/2011	2,775 00	2,761 86	13 14
Acct 7298	NEXTERA ENERGY CAP H	22 000	3/4/2011	9/16/2011	566 48	565 86	0 62
Acct 7298	BB&T CAPITAL TRUST VI	12 000	3/4/2011	9/19/2011	319 42	342 31	-22 89
Acct 7298	SANTANDER FINANCE SA	4 000	3/4/2011	9/20/2011	108 23	114 00	-5 77
Acct 7298	BB&T CAPITAL TRUST VII	6 000	3/4/2011	9/21/2011	156 21	162 72	-6 51
Acct 7298	USB CAPITAL XI TR 6 6	9 000	3/4/2011	9/21/2011	226 55	231 37	-4 82
Acct 7298	SUNTRUST CAPITAL IX 7	5 000	3/4/2011	9/22/2011	127 04	129 45	-2 41
Acct 7298	NEXTERA ENERGY CAP H	30 000	3/4/2011	9/27/2011	770 98	771 62	-0 64
Acct 7298	GENERAL ELECTRIC CAP	11 000	3/4/2011	10/6/2011	278 35	283 44	-5 09
Acct 7298	GENERAL ELECTRIC CAP	9 000	3/4/2011	10/12/2011	231 02	231 91	-0 89
Acct 7298	BB&T CAPITAL TRUST VII	21 000	3/4/2011	10/14/2011	550 05	569 52	-19 47
Acct 7298	PNC CAP TR E GUAR TR	6 000	3/4/2011	10/14/2011	154 81	157 68	-2 87
Acct 7298	SANTANDER FINANCE SA	27 000	3/4/2011	10/18/2011	714 11	769 50	-55 39
Acct 7298	COMCAST SENIOR UNSE	41 000	3/4/2011	10/25/2011	1,042 60	1,045 50	-2 90
Acct 7298	SUNTRUST CAPITAL IX 7	16 000	3/4/2011	11/4/2011	407 04	414 24	-7 20
Acct 7298	SUNTRUST CAPITAL IX 7	10 000	3/4/2011	11/7/2011	255 39	258 90	-3 51
Acct 7298	XCEL ENERGY JR SUB NT	14 000	3/4/2011	11/8/2011	379 11	381 32	-2 21
Acct 7298	NATIONAL CITY CAP TR II	189 000	3/4/2011	11/15/2011	4,725 00	4,726 97	-1 97
Acct 7298	USB CAPITAL XI TR 6 6	12 000	3/4/2011	11/15/2011	305 65	308 50	-2 85
Acct 7298	USB CAPITAL XI TR 6 6	13 000	3/4/2011	11/16/2011	329 79	334 20	-4 41
Acct 7298	PNC CAP TR E GUAR TR	27 000	3/4/2011	11/17/2011	702 10	709 56	-7 46
Acct 7298	XCEL ENERGY JR SUB NT	9 000	3/4/2011	11/21/2011	243 68	245 13	-1 45
Acct 7298	XCEL ENERGY JR SUB NT	13 000	3/4/2011	11/22/2011	353 27	354 08	-0 81
Acct 7298	METLIFE SERIES B NON	5 000	3/4/2011	12/5/2011	126 41	123 75	2 66
Acct 7298	BB&T CAPITAL TRUST VII	17 000	3/4/2011	12/6/2011	440 46	461 04	-20 58
Acct 7298	M&T CAPITAL TR ENHAN	4 000	3/4/2011	12/6/2011	105 38	107 80	-2 42
Acct 7298	MARKEL CORP SEN NTS	11 000	3/4/2011	12/6/2011	278 29	280 74	-2 45
Acct 7298	METLIFE SERIES B NON	22 000	3/4/2011	12/6/2011	556 86	544 50	12 36
Acct 7298	PNC CAP TR E GUAR TR	21 000	3/4/2011	12/6/2011	546 42	551 88	-5 46
Acct 7298	PUBLIC STORAGE DEP S	8 000	3/4/2011	12/6/2011	204 06	202 72	1 34
Acct 7298	XCEL ENERGY JR SUB NT	5 000	3/4/2011	12/6/2011	137 34	136 19	1 15
Acct 7298	XCEL ENERGY JR SUB NT	12 000	3/4/2011	12/15/2011	327 49	326 85	0 64
Acct 7298	GENERAL ELECTRIC CAP	20 000	3/4/2011	12/21/2011	510 61	515 35	-4 74
Acct 7298	PUBLIC STORAGE DEP S	24 000	3/4/2011	12/21/2011	603 82	608 16	-4 34
Acct 7298	METLIFE SERIES B NON	9 000	3/4/2011	12/22/2011	228 59	222 75	5 84
Acct 7298	NEXTERA ENERGY CAP H	6 000	3/4/2011	12/29/2011	153 00	154 32	-1 32
Acct 7298	CBS COR NEW SENIOR N	57 000	3/4/2011	12/30/2011	1,449 46	1,455 05	-5 59
Acct 7298	METLIFE SERIES B NON	28 000	3/4/2011	12/30/2011	712 17	693 00	19 17
Acct 7298	NEXTERA ENERGY CAP H	16 000	3/4/2011	12/30/2011	405 21	411 53	-6 32
Acct 9536	INTERNATIONAL BUSINE	26 000	4/10/2011	4/11/2011	4,209 21	4,000 00	209 21
TOTAL SHORT TERM					3,286,871 19	3,238,618 13	48,253 06

Acct 0231	AUTOZONE INC	6 000	12/30/2009	1/5/2011	1,546 75	904 77	641 98
Acct 0231	CHEVRON CORP	105 000	12/30/2009	1/5/2011	9,548 71	6,891 73	2,656 98
Acct 0231	CISCO SYSTEMS	38 000	12/30/2009	1/5/2011	784 33	639 45	144 88
Acct 0231	DOVER CORPORATION	30 000	12/30/2009	1/5/2011	1,752 63	1,396 27	356 36
Acct 0231	EMC CORPORATION	207 000	12/30/2009	1/5/2011	4,831 29	3,472 93	1,358 36
Acct 0231	EMERSON ELECTRIC CO	93 000	12/30/2009	1/5/2011	5,284 59	3,533 88	1,750 71
Acct 0231	HALLIBURTON CO	294 000	12/30/2009	1/5/2011	11,373 21	6,961 92	4,411 29
Acct 0231	JOHNSON & JOHNSON	54 000	12/30/2009	1/5/2011	3,403 11	3,310 75	92 36
Acct 0231	MASSEY ENERGY COMP	165 000	12/30/2009	1/5/2011	9,167 65	4,374 71	4,792 94

Capital Gains - 2011

STATEMENT 1

1/1/2011 through 12/31/2011

5/14/2012

Page 15

Account	Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/
Acct 0231	MCDONALDS CORP	39 000	12/30/2009	1/5/2011	2,917 25	2,219 61	697 64
Acct 0231	MERCK & CO INC	64 000	12/30/2009	1/5/2011	2,320 12	1,523 77	796 35
Acct 0231	NYSE EURONEXT	38 000	12/30/2009	1/5/2011	1,172 74	966 34	206 40
Acct 0231	NORFOLK SOUTHERN	16 000	12/30/2009	1/5/2011	1,015 08	766 85	248 23
Acct 0231	ORACLE CORP	155 000	12/30/2009	1/5/2011	4,850 25	2,058 57	2,791 68
Acct 0231	PEPSICO INC	10 000	12/30/2009	1/5/2011	660 31	621 86	38 45
Acct 0231	TRAVELERS COS INC	96 000	12/30/2009	1/5/2011	5,314 61	4,457 62	856 99
Acct 0231	WAL MART STORES INC	55 000	12/30/2009	1/5/2011	2,999 75	2,801 98	197 77
Acct 0231	MCDONALDS CORP	24 000	12/30/2009	1/6/2011	1,789 46	1,365 91	423 55
Acct 0231	JP MORGAN CHASE & CO	21 000	12/30/2009	1/10/2011	915 44	424 24	491 20
Acct 0231	WELLS FARGO & COMPA	58 000	12/30/2009	1/10/2011	1,817 77	1,546 18	271 59
Acct 0231	MCDONALDS CORP	87 000	12/30/2009	1/13/2011	6,340 67	4,951 43	1,389 24
Acct 0231	VALERO ENERGY CORP	69 000	12/30/2009	1/14/2011	1,701 57	1,275 81	425 76
Acct 0231	APACHE CORPORATION	13 000	12/30/2009	1/21/2011	1,627 19	774 04	853 15
Acct 0231	CONOCOPHILLIPS	67 000	12/30/2009	1/21/2011	4,515 77	3,446 54	1,069 23
Acct 0231	CONOCOPHILLIPS	21 000	12/30/2009	1/25/2011	1,413 08	1,080 26	332 82
Acct 0231	PEPSICO INC	35 000	12/30/2009	1/25/2011	2,301 99	2,176 53	125 46
Acct 0231	VALERO ENERGY CORP	160 000	12/30/2009	1/27/2011	4,046 98	2,958 40	1,088 58
Acct 0231	FORD MOTOR COMPANY	501 000	1/20/2010	1/28/2011	8,491 78	5,901 78	2,590 00
Acct 0231	MASSEY ENERGY COMP	124 000	12/30/2009	1/31/2011	7,823 31	3,287 66	4,535 65
Acct 0231	MICROSOFT CORP	100 000	12/30/2009	2/3/2011	2,762 09	2,759 59	2 50
Acct 0231	CONOCOPHILLIPS	30 000	12/30/2009	2/9/2011	2,121 61	1,543 23	578 38
Acct 0231	NYSE EURONEXT	248 000	12/30/2009	2/9/2011	9,541 26	6,306 61	3,234 65
Acct 0231	VALERO ENERGY CORP	76 000	12/30/2009	2/11/2011	2,122 71	1,405 24	717 47
Acct 0231	NYSE EURONEXT	174 000	12/30/2009	2/11/2011	6,578 81	4,424 80	2,154 01
Acct 0231	BALL CORP	52 000	12/30/2009	2/14/2011	3,847 92	1,975 35	1,872 57
Acct 0231	ORACLE CORP	258 000	12/30/2009	2/16/2011	8,501 58	3,426 53	5,075 05
Acct 0231	AMGEN INC	177 000	12/30/2009	2/25/2011	9,239 57	10,794 88	-1,555 31
Acct 0231	AOL INC	50 000	2/3/2010	2/25/2011	1,050 48	1,200 99	-150 51
Acct 0231	AOL INC	148 000	2/8/2010	2/25/2011	3,109 44	3,698 52	-589 08
Acct 0231	APACHE CORPORATION	62 000	12/30/2009	2/25/2011	7,610 97	3,691 59	3,919 38
Acct 0231	BALL CORP	238 000	12/30/2009	2/25/2011	8,582 68	4,520 52	4,062 16
Acct 0231	BALL CORP	244 000	2/10/2010	2/25/2011	8,799 06	6,093 99	2,705 07
Acct 0231	BANK OF AMERICA CORP	499 000	12/30/2009	2/25/2011	7,076 83	6,077 82	999 01
Acct 0231	CHEVRON CORP	50 000	12/30/2009	2/25/2011	5,124 50	3,281 78	1,842 72
Acct 0231	CHEVRON CORP	83 000	2/9/2010	2/25/2011	8,506 67	5,949 07	2,557 60
Acct 0231	CISCO SYSTEMS	547 000	12/30/2009	2/25/2011	10,206 82	9,204 68	1,002 14
Acct 0231	COMCAST CORP SPECIAL	1,603 000	12/30/2009	2/25/2011	38,326 99	28,977 46	9,349 53
Acct 0231	CONOCOPHILLIPS	451 000	12/30/2009	2/25/2011	34,929 68	23,199 85	11,729 83
Acct 0231	CORRECTIONS CORP OF	378 000	12/30/2009	2/25/2011	9,257 61	6,582 38	2,675 23
Acct 0231	DOVER CORPORATION	132 000	12/30/2009	2/25/2011	8,448 19	6,143 57	2,304 62
Acct 0231	EMC CORPORATION	277 000	12/30/2009	2/25/2011	7,448 93	4,647 34	2,801 59
Acct 0231	EMERSON ELECTRIC CO	107 000	12/30/2009	2/25/2011	6,415 86	4,065 87	2,349 99
Acct 0231	GILEAD SCIENCES	173 000	12/30/2009	2/25/2011	6,769 70	7,851 54	-1,081 84
Acct 0231	GOOGLE INC	17 000	12/30/2009	2/25/2011	10,398 70	4,976 37	5,422 33
Acct 0231	HALLIBURTON CO	93 000	12/30/2009	2/25/2011	4,368 12	2,202 24	2,165 88
Acct 0231	HONEYWELL INTERNATI	238 000	12/30/2009	2/25/2011	13,635 35	6,901 43	6,733 92
Acct 0231	INTEL CORP	653 000	12/30/2009	2/25/2011	14,268 76	12,700 85	1,567 91
Acct 0231	INTERNATIONAL BUSINE	187 000	12/30/2009	2/25/2011	30,282 94	19,585 69	10,697 25
Acct 0231	JP MORGAN CHASE & CO	401 000	12/30/2009	2/25/2011	18,651 43	8,100 92	10,550 51
Acct 0231	JOHNSON & JOHNSON	193 000	12/30/2009	2/25/2011	11,485 74	11,832 87	-347 13
Acct 0231	MEDTRONIC INC	232 000	12/30/2009	2/25/2011	9,259 17	9,149 96	109 21
Acct 0231	MERCK & CO INC	239 000	12/30/2009	2/25/2011	7,705 81	5,690 33	2,015 48
Acct 0231	MICROSOFT CORP	699 000	12/30/2009	2/25/2011	18,643 16	19,289 52	-646 36
Acct 0231	MOLSON COORS BREWI	272 000	12/30/2009	2/25/2011	12,215 99	9,870 23	2,345 76
Acct 0231	NORFOLK SOUTHERN	130 000	12/30/2009	2/25/2011	8,380 15	6,230 68	2,149 47
Acct 0231	NUCOR CORP	228 000	2/19/2010	2/25/2011	10,606 42	9,571 42	1,035 00
Acct 0231	ORACLE CORP	223 000	12/30/2009	2/25/2011	7,357 19	2,961 69	4,395 50
Acct 0231	ORACLE CORP	322 000	2/9/2010	2/25/2011	10,623 38	7,521 44	3,101 94
Acct 0231	PEPSICO INC	82 000	12/30/2009	2/25/2011	5,216 73	5,099 29	117 44
Acct 0231	PFIZER INC	2,264 000	12/30/2009	2/25/2011	42,543 59	34,799 88	7,743 71
Acct 0231	PROCTER & GAMBLE	130 000	2/2/2010	2/25/2011	8,173 06	8,083 20	89 86
Acct 0231	RAYTHEON COMPANY	377 000	12/30/2009	2/25/2011	19,344 43	17,597 42	1,747 01

Capital Gains - 2011

STATEMENT 1

1/1/2011 through 12/31/2011

5/14/2012

Page 16

Account	Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/
Acct 0231	STATE STREET CORP	205 000	12/30/2009	2/25/2011	9,167 42	9,093 88	73 54
Acct 0231	SYMANTEC CORP	393 000	12/30/2009	2/25/2011	7,090 37	7,962 93	-872 56
Acct 0231	TRAVELERS COS INC	116 000	12/30/2009	2/25/2011	6,917 18	5,386 28	1,530 90
Acct 0231	VALERO ENERGY CORP	167 000	12/30/2009	2/25/2011	4,736 17	3,087 83	1,648 34
Acct 0231	WAL MART STORES INC	508 000	12/30/2009	2/25/2011	26,238 50	25,880 13	358 37
Acct 0231	WALGREEN CO	733 000	12/30/2009	2/25/2011	30,682 79	21,423 43	9,259 36
Acct 0231	WELLS FARGO & COMPA	341 000	12/30/2009	2/25/2011	11,089 82	9,090 48	1,999 34
Acct 0231	WELLS FARGO & COMPA	168 000	1/26/2010	2/25/2011	5,463 61	4,666 29	797 32
Acct 0231	COMCAST CORP SPECIAL	81 000	12/30/2009	2/28/2011	1,951 25	1,464 24	487 01
Acct 0231	PEPSICO INC	58 000	12/30/2009	3/3/2011	3,698 00	3,606 82	91 18
Acct 0231	NUCOR CORP	48 000	2/19/2010	3/3/2011	2,296 91	2,015 03	281 88
Acct 0231	NORFOLK SOUTHERN	90 000	12/30/2009	3/3/2011	5,912 88	4,313 55	1,599 33
Acct 0231	AOL INC	83 000	2/8/2010	3/3/2011	1,674 24	2,074 17	-399 93
Acct 0231	APACHE CORPORATION	44 000	12/30/2009	3/3/2011	5,458 09	2,619 84	2,838 25
Acct 0231	BALL CORP	152 000	2/10/2010	3/3/2011	5,508 71	3,796 25	1,712 46
Acct 0231	BANK OF AMERICA CORP	124 000	12/30/2009	3/3/2011	1,763 54	1,510 32	253 22
Acct 0231	CHEVRON CORP	91 000	2/9/2010	3/3/2011	9,461 99	6,522 47	2,939 52
Acct 0231	CISCO SYSTEMS	376 000	12/30/2009	3/3/2011	6,979 74	6,327 16	652 58
Acct 0231	COMCAST CORP SPECIAL	863 000	12/30/2009	3/3/2011	20,953 23	15,600 47	5,352 76
Acct 0231	CORRECTIONS CORP OF	119 000	12/30/2009	3/3/2011	2,934 70	2,072 23	862 47
Acct 0231	DOVER CORPORATION	90 000	12/30/2009	3/3/2011	5,992 98	4,188 80	1,804 18
Acct 0231	EMC CORPORATION	190 000	12/30/2009	3/3/2011	5,193 02	3,187 71	2,005 31
Acct 0231	EMERSON ELECTRIC CO	73 000	12/30/2009	3/3/2011	4,419 33	2,773 91	1,645 42
Acct 0231	GOOGLE INC	3 000	12/30/2009	3/3/2011	1,832 42	878 18	954 24
Acct 0231	HALLIBURTON CO	64 000	12/30/2009	3/3/2011	3,026 50	1,515 52	1,510 98
Acct 0231	HONEYWELL INTERNATI	61 000	12/30/2009	3/3/2011	3,497 21	1,768 85	1,728 36
Acct 0231	JP MORGAN CHASE & CO	83 000	12/30/2009	3/3/2011	3,826 23	1,676 75	2,149 48
Acct 0231	JOHNSON & JOHNSON	132 000	12/30/2009	3/3/2011	8,062 68	8,092 95	-30 27
Acct 0231	MEDTRONIC INC	17 000	12/30/2009	3/3/2011	671 33	670 47	0 86
Acct 0231	MERCK & CO INC	79 000	12/30/2009	3/3/2011	2,623 74	1,880 90	742 84
Acct 0231	VALERO ENERGY CORP	68 000	12/30/2009	3/3/2011	1,964 54	1,257 32	707 22
Acct 0231	WAL MART STORES INC	83 000	12/30/2009	3/3/2011	4,316 13	4,228 45	87 68
Acct 0231	WALGREEN CO	196 000	12/30/2009	3/3/2011	8,326 15	5,728 50	2,597 65
Acct 0231	WELLS FARGO & COMPA	295 000	1/26/2010	3/3/2011	9,567 34	8,193 77	1,373 57
Acct 0231	PROCTER & GAMBLE	61 000	2/2/2010	3/3/2011	3,815 47	3,792 89	22 58
Acct 0231	RAYTHEON COMPANY	7 000	12/30/2009	3/3/2011	364 36	326 74	37 62
Acct 0231	STATE STREET CORP	60 000	12/30/2009	3/3/2011	2,649 75	2,661 62	-11 87
Acct 0231	SYMANTEC CORP	275 000	12/30/2009	3/3/2011	4,939 45	5,572 02	-632 57
Acct 0231	PFIZER INC	44 000	12/30/2009	3/3/2011	870 39	676 32	194 07
Acct 0231	PFIZER INC	613 000	2/9/2010	3/3/2011	12,126 07	11,150 47	975 60
Acct 0336	AFFILIATED MANAGERS	1 000	12/30/2009	1/18/2011	103 54	59 09	44 45
Acct 0336	AIRGAS INC	2 000	12/30/2009	1/18/2011	126 95	46 04	80 91
Acct 0336	AMERICAN SUPERCOND	4 000	12/30/2009	1/18/2011	112 54	66 95	45 59
Acct 0336	BIOMARIN PHARMACEUTI	1 000	12/30/2009	1/18/2011	26 70	20 22	6 48
Acct 0336	BORG WARNER INC	80 000	12/30/2009	1/18/2011	5,637 65	2,381 55	3,256 10
Acct 0336	CHECK POINT SOFTWARE	2 000	12/30/2009	1/18/2011	92 39	37 39	55 00
Acct 0336	CHIPOTLE MEXICAN GRILL	1 000	12/30/2009	1/18/2011	230 74	89 84	140 90
Acct 0336	COGNIZANT TECHNOLOG	6 000	12/30/2009	1/18/2011	453 68	90 88	362 80
Acct 0336	COMPASS MINERALS INTL	1 000	12/30/2009	1/18/2011	88 27	58 01	30 26
Acct 0336	CORPORATE OFFICE PR	2 000	12/30/2009	1/18/2011	68 97	45 33	23 64
Acct 0336	CREE INC	1 000	12/30/2009	1/18/2011	63 91	18 67	45 24
Acct 0336	CROWN HOLDINGS	1 000	12/30/2009	1/18/2011	33 10	24 86	8 24
Acct 0336	DAVITA INC	1 000	12/30/2009	1/18/2011	70 63	54 60	16 03
Acct 0336	DENBURY RESOURCES	4 000	12/30/2009	1/18/2011	77 67	70 39	7 28
Acct 0336	DIGITAL REALTY TRUST	2 000	12/30/2009	1/18/2011	106 33	85 80	20 53
Acct 0336	EATON CORP	2 000	12/30/2009	1/18/2011	211 21	86 73	124 48
Acct 0336	EATON VANCE CORP	3 000	12/30/2009	1/18/2011	94 10	113 79	-19 69
Acct 0336	ELBIT SYSTEMS LTD	1 000	12/30/2009	1/18/2011	54 00	65 12	-11 12
Acct 0336	ESSEX PROPERTY TRUST	1 000	12/30/2009	1/18/2011	113 73	110 35	3 38
Acct 0336	FACTSET RESEARCH SY	1 000	12/30/2009	1/18/2011	96 91	43 09	53 82
Acct 0336	FISERV INC	2 000	12/30/2009	1/18/2011	124 51	93 52	30 99
Acct 0336	FLOWERVE CORPORA TI	102 000	12/30/2009	1/18/2011	11,951 60	11,654 03	297 57
Acct 0336	HAEMONETICS CORP	1 000	12/30/2009	1/18/2011	58 63	57 49	1 14

Capital Gains - 2011

STATEMENT 1

1/1/2011 through 12/31/2011

5/14/2012

Page 17

Account	Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/
Acct 0336	IHS INC	1 000	12/30/2009	1/18/2011	78 90	49 59	29 31
Acct 0336	ITC HOLDINGS CORP	2 000	12/30/2009	1/18/2011	128 23	68 97	59 26
Acct 0336	ITT INDUSTRIES	2 000	12/30/2009	1/18/2011	117 99	104 10	13 89
Acct 0336	KANSAS CITY SOUTHERN	1 000	12/30/2009	1/18/2011	51 75	30 27	21 48
Acct 0336	LKQ CORP	6 000	12/30/2009	1/18/2011	140 23	107 57	32 66
Acct 0336	LIBERTY MEDIA CORP NE	1 000	12/30/2009	1/18/2011	66 17	49 48	16 69
Acct 0336	LINCOLN NATIONAL CORP	3 000	12/30/2009	1/18/2011	87 26	49 62	37 64
Acct 0336	MICROS SYSTEMS INC	3 000	12/30/2009	1/18/2011	136 26	103 72	32 54
Acct 0336	MICROCHIP TECHNOLOGY	2 000	12/30/2009	1/18/2011	74 76	65 69	9 07
Acct 0336	NORTHEAST UTILITIES	2 000	12/30/2009	1/18/2011	64 88	48 09	16 79
Acct 0336	NORTHWESTERN CORP	240 000	12/30/2009	1/18/2011	6,897 33	6,081 18	816 15
Acct 0336	PORTLAND GENERAL EL	259 000	12/30/2009	1/18/2011	5,688 91	5,154 46	534 45
Acct 0336	PROASSURANCE CORPO	153 000	12/30/2009	1/18/2011	9,184 56	7,774 76	1,409 80
Acct 0336	RESMED INC	4 000	12/30/2009	1/18/2011	131 44	48 40	83 04
Acct 0336	SIGNATURE BANK	1 000	12/30/2009	1/18/2011	50 28	29 83	20 45
Acct 0336	TD AMERITRADE HOLDING	4 000	12/30/2009	1/18/2011	83 60	52 13	31 47
Acct 0336	TERADATA CORPORATION	13 000	12/30/2009	1/18/2011	597 62	374 14	223 48
Acct 0336	VALSPAR CORP	1 000	12/30/2009	1/18/2011	36 05	26 66	9 39
Acct 0336	LABORATORY CORP OF	65 000	12/30/2009	2/9/2011	5,898 00	3,201 62	2,696 38
Acct 0336	AKAMAI TECHNOLOGIES I	151 000	12/30/2009	2/11/2011	6,218 27	4,518 81	1,699 46
Acct 0336	EATON VANCE CORP	277 000	12/30/2009	3/8/2011	8,903 98	10,506 15	-1,602 17
Acct 0336	BORG WARNER INC	85 000	12/30/2009	3/22/2011	6,294 12	2,530 39	3,763 73
Acct 0336	CROWN HOLDINGS	73 000	12/30/2009	3/22/2011	2,763 36	1,815 13	948 23
Acct 0336	SHAW GROUP	119 000	3/5/2010	3/23/2011	4,034 14	4,167 39	-133 25
Acct 0336	CHIPOTLE MEXICAN GRILL	57 000	12/30/2009	3/24/2011	14,107 28	5,120 80	8,986 48
Acct 0336	CATALYST HEALTH SOLU	61 000	1/12/2010	3/29/2011	3,322 86	2,225 39	1,097 47
Acct 0336	COMPASS MINERALS INTL	128 000	12/30/2009	3/31/2011	12,006 67	7,424 74	4,581 93
Acct 0336	VALMONT INDUSTRIES	87 000	12/30/2009	3/31/2011	9,018 67	8,363 42	655 25
Acct 0336	O'REILLY AUTOMOTIVE	101 000	12/30/2009	4/15/2011	5,691 28	3,414 40	2,276 88
Acct 0336	AGCO CORP	22 000	12/30/2009	4/25/2011	1,195 07	1,329 65	-134 58
Acct 0336	KANSAS CITY SOUTHERN	105 000	12/30/2009	4/25/2011	5,586 97	3,177 94	2,409 03
Acct 0336	AMERICAN TOWER CORP	310 000	12/30/2009	5/23/2011	16,581 81	12,227 22	4,354 59
Acct 0336	CREE INC	211 000	12/30/2009	5/23/2011	8,794 18	3,939 37	4,854 81
Acct 0336	BIOMARIN PHARMACEUTI	181 000	12/30/2009	5/31/2011	5,069 12	3,660 10	1,409 02
Acct 0336	RESMED INC	56 000	12/30/2009	5/31/2011	1,792 57	677 60	1,114 97
Acct 0336	STERICYCLE INC	38 000	12/30/2009	5/31/2011	3,367 68	848 54	2,519 14
Acct 0336	AMERICAN SUPERCOND	200 000	12/30/2009	6/2/2011	1,646 05	3,347 26	-1,701 21
Acct 0336	AFFILIATED MANAGERS	34 000	12/30/2009	6/14/2011	3,331 99	2,009 15	1,322 84
Acct 0336	TD AMERITRADE HOLDING	184 000	12/30/2009	6/14/2011	3,476 06	2,397 97	1,078 09
Acct 0336	EQT CORPORATION	87 000	12/30/2009	6/22/2011	4,439 10	2,320 87	2,118 23
Acct 0336	VALSPAR CORP	341 000	12/30/2009	6/22/2011	12,210 92	9,090 95	3,119 97
Acct 0336	HAEMONETICS CORP	173 000	12/30/2009	6/23/2011	10,798 99	9,946 56	852 43
Acct 0336	KANSAS CITY SOUTHERN	70 000	12/30/2009	7/15/2011	3,977 85	2,118 63	1,859 22
Acct 0336	KANSAS CITY SOUTHERN	81 000	5/11/2010	7/15/2011	4,602 93	3,083 61	1,519 32
Acct 0336	ELBIT SYSTEMS LTD	28 000	12/30/2009	7/21/2011	1,363 15	1,823 36	-460 21
Acct 0336	ELBIT SYSTEMS LTD	17 000	4/23/2010	7/21/2011	827 63	1,092 32	-264 69
Acct 0336	ATWOOD OCEANICS	120 000	5/11/2010	8/24/2011	4,586 58	3,824 99	761 59
Acct 0336	CORE LABORATORIES	44 000	12/30/2009	8/24/2011	4,607 16	1,956 06	2,651 10
Acct 0336	ITT INDUSTRIES	68 000	12/30/2009	8/29/2011	3,113 84	3,539 40	-425 56
Acct 0336	ITT INDUSTRIES	64 000	1/12/2010	8/29/2011	2,930 67	3,153 92	-223 25
Acct 0336	ITT INDUSTRIES	28 000	4/23/2010	8/29/2011	1,282 17	1,587 32	-305 15
Acct 0336	ITT INDUSTRIES	55 000	7/15/2010	8/29/2011	2,518 54	2,546 29	-27 75
Acct 0336	TD AMERITRADE HOLDING	561 000	12/30/2009	8/30/2011	8,543 12	7,311 19	1,231 93
Acct 0336	NEW ORIENTAL EDUCATI	144 000	12/30/2009	9/1/2011	4,295 14	1,948 75	2,346 39
Acct 0336	NEW ORIENTAL EDUCATI	132 000	2/11/2010	9/1/2011	3,937 21	2,239 71	1,697 50
Acct 0336	FACTSET RESEARCH SY	30 000	12/30/2009	9/12/2011	2,478 81	1,292 56	1,186 25
Acct 0336	BORG WARNER INC	104 000	12/30/2009	9/13/2011	6,957 47	3,096 01	3,861 46
Acct 0336	CHOICE HOTELS INTERN	275 000	6/1/2010	9/20/2011	8,482 92	9,131 18	-648 26
Acct 0336	CHOICE HOTELS INTERN	176 000	9/8/2010	9/20/2011	5,429 07	6,216 67	-787 60
Acct 0336	CORPORATE OFFICE PR	221 000	12/30/2009	9/20/2011	5,650 38	5,008 66	641 72
Acct 0336	EATON CORP	180 000	12/30/2009	10/11/2011	7,267 90	3,902 93	3,364 97
Acct 0336	TERADATA CORPORATION	46 000	12/30/2009	10/27/2011	2,749 61	1,323 87	1,425 74
Acct 0336	TREEHOUSE FOODS	49 000	7/15/2010	10/27/2011	3,112 93	2,325 45	787 48

Capital Gains - 2011

STATEMENT 1

1/1/2011 through 12/31/2011

5/14/2012

Page 18

Account	Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/
Acct 0336	LIBERTY MEDIA CORP NE	184 000	12/30/2009	11/29/2011	9,104 28	9,104 28	0 00
Acct 0336	EQT CORPORATION	53 000	12/30/2009	12/6/2011	3,207 61	1,413 86	1,793 75
Acct 0336	LIBERTY MEDIA CORP NE	52 000	12/13/2010	12/15/2011	3,815 21	3,239 31	575 90
Acct 0336	NII HOLDINGS INC	225 000	12/30/2009	12/15/2011	4,457 70	9,146 59	-4,688 89
Acct 0439	MICROSOFT CORP	126 000	12/30/2009	1/5/2011	3,508 06	3,242 59	265 47
Acct 0439	UNITED HEALTH GROUP I	165 000	12/30/2009	1/7/2011	6,301 65	4,660 54	1,641 11
Acct 0439	POTASH CORP SASKATC	43 000	12/30/2009	1/10/2011	7,102 73	4,949 78	2,152 95
Acct 0439	ABBOTT LABORATORIES	31 000	12/30/2009	1/11/2011	1,483 04	1,532 34	-49 30
Acct 0439	CISCO SYSTEMS	111 000	12/30/2009	1/11/2011	2,318 02	1,978 85	339 17
Acct 0439	EBAY INC	64 000	12/30/2009	1/11/2011	1,808 12	954 38	853 74
Acct 0439	ABBOTT LABORATORIES	156 000	12/30/2009	1/12/2011	7,456 81	7,711 12	-254 31
Acct 0439	COGNIZANT TECHNOLOG	29 000	12/30/2009	1/18/2011	2,190 65	774 84	1,415 81
Acct 0439	THERMO FISHER SCIENTI	32 000	12/30/2009	1/18/2011	1,818 87	1,059 84	759 03
Acct 0439	MICROSOFT CORP	103 000	12/30/2009	2/1/2011	2,882 12	2,650 69	231 43
Acct 0439	STRYKER CORP	112 000	12/30/2009	2/1/2011	6,551 97	4,495 46	2,056 51
Acct 0439	TYCO INTERNATIONAL	56 000	12/30/2009	2/2/2011	2,560 38	1,148 49	1,411 89
Acct 0439	ELECTRONIC ARTS	328 000	12/30/2009	2/3/2011	5,815 57	6,496 28	-680 71
Acct 0439	EMC CORPORATION	141 000	12/30/2009	2/11/2011	3,821 32	2,155 89	1,665 43
Acct 0439	DEERE & CO	79 000	12/30/2009	2/18/2011	7,485 31	5,339 02	2,146 29
Acct 0439	HEWLETT PACKARD	49 000	12/30/2009	2/22/2011	2,350 52	1,498 62	851 90
Acct 0439	INTERNATIONAL BUSINE	13 000	12/30/2009	2/22/2011	2,110 11	1,118 33	991 78
Acct 0439	VIACOM INC	34 000	12/30/2009	2/22/2011	1,519 80	962 75	557 05
Acct 0439	ACTIVISION BLIZZARD	115 000	12/30/2009	2/25/2011	1,266 41	1,095 08	171 33
Acct 0439	ALLERGAN INC	96 000	12/30/2009	2/25/2011	7,150 90	4,560 96	2,589 94
Acct 0439	AMAZON COM INC	72 000	12/30/2009	2/25/2011	12,822 95	5,400 33	7,422 62
Acct 0439	APPLE COMPUTER	132 000	12/30/2009	2/25/2011	45,899 47	4,171 20	41,728 27
Acct 0439	BROADCOM CORP	143 000	12/30/2009	2/25/2011	6,026 40	3,838 83	2,187 57
Acct 0439	CSX CORPORATION	108 000	12/30/2009	2/25/2011	7,895 07	5,370 74	2,524 33
Acct 0439	CSX CORPORATION	42 000	1/5/2010	2/25/2011	3,070 31	2,068 46	1,001 85
Acct 0439	CVS CAREMARK	291 000	12/30/2009	2/25/2011	9,600 16	7,458 98	2,141 18
Acct 0439	CARNIVAL CORP	158 000	12/30/2009	2/25/2011	6,800 31	3,991 02	2,809 29
Acct 0439	CELGENE CORP	78 000	12/30/2009	2/25/2011	4,183 05	3,421 86	761 19
Acct 0439	CHEVRON CORP	192 000	12/30/2009	2/25/2011	19,699 20	13,354 90	6,344 30
Acct 0439	CISCO SYSTEMS	753 000	12/30/2009	2/25/2011	14,068 32	13,424 09	644 23
Acct 0439	COCA COLA CO	72 000	12/30/2009	2/25/2011	4,636 17	3,837 45	798 72
Acct 0439	COGNIZANT TECHNOLOG	72 000	12/30/2009	2/25/2011	5,497 81	1,923 73	3,574 08
Acct 0439	COVIDIEN PLC	201 000	12/30/2009	2/25/2011	10,208 95	6,861 71	3,347 24
Acct 0439	DEVON ENERGY	110 000	2/5/2010	2/25/2011	9,912 18	7,798 72	2,113 46
Acct 0439	DU PONT EI DE NEMOURS	120 000	12/30/2009	2/25/2011	6,490 78	3,957 50	2,533 28
Acct 0439	EMC CORPORATION	501 000	12/30/2009	2/25/2011	13,472 43	7,660 29	5,812 14
Acct 0439	EBAY INC	279 000	12/30/2009	2/25/2011	9,405 60	4,160 52	5,245 08
Acct 0439	EXXON MOBIL	186 000	12/30/2009	2/25/2011	15,966 45	12,582 85	3,383 60
Acct 0439	GENERAL DYNAMICS	111 000	12/30/2009	2/25/2011	8,438 16	8,206 55	231 61
Acct 0439	GOLDCORP INC	136 000	12/30/2009	2/25/2011	6,390 86	3,711 11	2,679 75
Acct 0439	GOLDCORP INC	45 000	1/12/2010	2/25/2011	2,114 62	1,869 65	244 97
Acct 0439	GOOGLE INC	45 000	12/30/2009	2/25/2011	27,576 76	17,029 69	10,547 07
Acct 0439	HEWLETT PACKARD	367 000	12/30/2009	2/25/2011	15,659 90	11,224 37	4,435 53
Acct 0439	INTEL CORP	492 000	12/30/2009	2/25/2011	10,775 92	9,066 90	1,709 02
Acct 0439	INTERNATIONAL BUSINE	88 000	12/30/2009	2/25/2011	14,244 72	7,570 23	6,674 49
Acct 0439	JP MORGAN CHASE & CO	219 000	12/30/2009	2/25/2011	10,229 99	7,572 89	2,657 10
Acct 0439	JOHNSON & JOHNSON	120 000	12/30/2009	2/25/2011	7,153 37	7,277 73	-124 36
Acct 0439	KRAFT FOODS INC	207 000	12/30/2009	2/25/2011	6,570 55	5,491 48	1,079 07
Acct 0439	LOWES COMPANIES	367 000	12/30/2009	2/25/2011	9,285 95	8,034 13	1,251 82
Acct 0439	MARVELL TECHNOLOGY	253 000	12/30/2009	2/25/2011	4,759 05	4,869 74	-110 69
Acct 0439	MASTERCARD INC	39 000	12/30/2009	2/25/2011	9,632 81	7,950 12	1,682 69
Acct 0439	MCDONALDS CORP	144 000	12/30/2009	2/25/2011	10,756 95	8,175 31	2,581 64
Acct 0439	MICROSOFT CORP	423 000	12/30/2009	2/25/2011	11,294 85	10,885 83	409 02
Acct 0439	NEXEN INCORPORATED	356 000	12/30/2009	2/25/2011	9,327 73	7,956 19	1,371 54
Acct 0439	ORACLE CORP	457 000	12/30/2009	2/25/2011	15,085 51	10,427 94	4,657 57
Acct 0439	PHILIP MORRIS INTERNA	159 000	12/30/2009	2/25/2011	9,901 13	6,403 41	3,497 72
Acct 0439	PEPSICO INC	203 000	12/30/2009	2/25/2011	12,947 60	12,181 81	765 79
Acct 0439	PFIZER INC	139 000	12/30/2009	2/25/2011	2,620 46	2,392 09	228 37
Acct 0439	PROCTER & GAMBLE	171 000	12/30/2009	2/25/2011	10,745 58	9,859 69	885 89

Capital Gains - 2011

STATEMENT 1

1/1/2011 through 12/31/2011

5/14/2012

Page 19

Account	Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/
Acct 0439	QUALCOMM	309 000	12/30/2009	2/25/2011	18,268 34	10,681 20	7,587 14
Acct 0439	SCHLUMBERGER LTD	75 000	1/11/2010	2/25/2011	6,859 57	5,063 05	1,796 52
Acct 0439	SCHWAB CHARLES COR	297 000	12/30/2009	2/25/2011	5,616 54	5,288 09	328 45
Acct 0439	TARGET CORP	156 000	12/30/2009	2/25/2011	8,204 02	4,725 45	3,478 57
Acct 0439	THERMO FISHER SCIENTI	117 000	12/30/2009	2/25/2011	6,521 56	3,875 04	2,646 52
Acct 0439	TYCO INTERNATIONAL	195 000	12/30/2009	2/25/2011	8,722 57	3,999 22	4,723 35
Acct 0439	UNITED PARCEL SERVICE	126 000	12/30/2009	2/25/2011	9,300 38	7,828 23	1,472 15
Acct 0439	UNITED TECHNOLOGIES	92 000	1/21/2010	2/25/2011	7,685 53	6,607 25	1,078 28
Acct 0439	VIACOM INC	153 000	12/30/2009	2/25/2011	6,832 98	4,332 39	2,500 59
Acct 0439	WAL MART STORES INC	222 000	12/30/2009	2/25/2011	11,462 25	11,161 01	301 24
Acct 0439	YAHOO INC	507 000	12/30/2009	2/25/2011	8,390 93	7,231 79	1,159 14
Acct 0439	APPLE COMPUTER	4 000	12/30/2009	3/1/2011	1,402 49	126 40	1,276 09
Acct 0439	MASTERCARD INC	4 000	12/30/2009	3/1/2011	974 10	815 40	158 70
Acct 0439	ALLERGAN INC	22 000	12/30/2009	3/7/2011	1,570 77	1,045 22	525 55
Acct 0439	AMAZON COM INC	6 000	12/30/2009	3/7/2011	1,010 98	450 03	560 95
Acct 0439	APPLE COMPUTER	49 000	12/30/2009	3/7/2011	17,417 20	1,548 40	15,868 80
Acct 0439	CSX CORPORATION	12 000	1/5/2010	3/7/2011	886 66	590 99	295 67
Acct 0439	CSX CORPORATION	50 000	1/21/2010	3/7/2011	3,694 43	2,486 45	1,207 98
Acct 0439	CVS CAREMARK	17 000	12/30/2009	3/7/2011	560 99	435 75	125 24
Acct 0439	CELGENE CORP	8 000	12/30/2009	3/7/2011	431 27	350 96	80 31
Acct 0439	CHEVRON CORP	49 000	12/30/2009	3/7/2011	5,110 11	3,408 28	1,701 83
Acct 0439	CHEVRON CORP	36 000	2/2/2010	3/7/2011	3,754 36	2,624 00	1,130 36
Acct 0439	CISCO SYSTEMS	135 000	12/30/2009	3/7/2011	2,442 57	2,406 71	35 86
Acct 0439	COGNIZANT TECHNOLOG	29 000	12/30/2009	3/7/2011	2,202 79	774 84	1,427 95
Acct 0439	COVIDIEN PLC	4 000	12/30/2009	3/7/2011	211 56	136 55	75 01
Acct 0439	DU PONT EI DE NEMOURS	54 000	12/30/2009	3/7/2011	2,898 12	1,780 88	1,117 24
Acct 0439	EMC CORPORATION	30 000	12/30/2009	3/7/2011	805 26	458 70	346 56
Acct 0439	EBAY INC	118 000	12/30/2009	3/7/2011	3,720 76	1,759 65	1,961 11
Acct 0439	GENERAL DYNAMICS	49 000	12/30/2009	3/7/2011	3,713 14	3,622 71	90 43
Acct 0439	INTEL CORP	18 000	12/30/2009	3/7/2011	381 81	331 72	50 09
Acct 0439	JP MORGAN CHASE & CO	91 000	12/30/2009	3/7/2011	4,123 13	3,146 73	976 40
Acct 0439	JOHNSON & JOHNSON	52 000	12/30/2009	3/7/2011	3,154 25	3,153 68	0 57
Acct 0439	KRAFT FOODS INC	52 000	12/30/2009	3/7/2011	1,629 64	1,379 50	250 14
Acct 0439	KRAFT FOODS INC	37 000	2/5/2010	3/7/2011	1,159 56	1,057 75	101 81
Acct 0439	MASTERCARD INC	4 000	12/30/2009	3/7/2011	995 54	815 40	180 14
Acct 0439	MCDONALDS CORP	31 000	12/30/2009	3/7/2011	2,374 24	1,759 96	614 28
Acct 0439	MICROSOFT CORP	51 000	12/30/2009	3/7/2011	1,314 35	1,312 48	1 87
Acct 0439	PHILIP MORRIS INTERNA	71 000	12/30/2009	3/7/2011	4,527 58	2,859 38	1,668 20
Acct 0439	PRAXAIR INC	22 000	3/1/2010	3/7/2011	2,147 59	1,671 90	475 69
Acct 0439	PROCTER & GAMBLE	74 000	12/30/2009	3/7/2011	4,561 27	4,266 77	294 50
Acct 0439	QUALCOMM	10 000	12/30/2009	3/7/2011	572 51	345 67	226 84
Acct 0439	QUALCOMM	49 000	2/5/2010	3/7/2011	2,805 29	1,925 63	879 66
Acct 0439	SCHWAB CHARLES COR	125 000	12/30/2009	3/7/2011	2,315 20	2,225 63	89 57
Acct 0439	TARGET CORP	22 000	12/30/2009	3/7/2011	1,131 88	666 41	465 47
Acct 0439	THERMO FISHER SCIENTI	51 000	12/30/2009	3/7/2011	2,897 76	1,689 12	1,208 64
Acct 0439	TYCO INTERNATIONAL	85 000	12/30/2009	3/7/2011	3,852 97	1,743 25	2,109 72
Acct 0439	UNITED PARCEL SERVICE	56 000	12/30/2009	3/7/2011	4,003 92	3,479 21	524 71
Acct 0439	VIACOM INC	67 000	12/30/2009	3/7/2011	3,083 28	1,897 19	1,186 09
Acct 0439	VISA INC	37 000	3/5/2010	3/7/2011	2,758 29	3,205 31	-447 02
Acct 0439	WAL MART STORES INC	101 000	12/30/2009	3/7/2011	5,248 12	5,077 76	170 36
Acct 0439	YAHOO INC	114 000	12/30/2009	3/7/2011	1,914 30	1,626 08	288 22
Acct 0542	PG&E CORP	128 000	12/30/2009	1/5/2011	6,001 04	4,770 49	1,230 55
Acct 0542	DIAGEO PLC	53 000	12/30/2009	1/12/2011	3,996 90	3,227 36	769 54
Acct 0542	HASBRO INC	133 000	12/30/2009	1/12/2011	6,019 57	3,612 55	2,407 02
Acct 0542	PG&E CORP	130 000	12/30/2009	1/12/2011	6,054 65	4,845 03	1,209 62
Acct 0542	ORACLE CORP	174 000	12/30/2009	1/19/2011	5,453 05	3,285 12	2,167 93
Acct 0542	CHUBB CORPORATION	103 000	12/30/2009	1/26/2011	6,074 82	4,902 99	1,171 83
Acct 0542	CHUBB CORPORATION	201 000	12/30/2009	2/2/2011	11,671 73	9,567 98	2,103 75
Acct 0542	WELLS FARGO & COMPA	191 000	12/30/2009	2/2/2011	6,285 82	4,523 87	1,761 95
Acct 0542	CHEVRON CORP	54 000	12/30/2009	2/9/2011	5,200 21	3,493 40	1,706 81
Acct 0542	HESS CORP	75 000	12/30/2009	2/25/2011	6,291 02	3,196 86	3,094 16
Acct 0542	WELLS FARGO & COMPA	203 000	12/30/2009	3/2/2011	6,406 69	4,808 09	1,598 60
Acct 0542	PUBLIC SERVICE ENTER	257 000	12/30/2009	3/16/2011	8,068 59	9,974 77	-1,906 18

Capital Gains - 2011

STATEMENT 1

1/1/2011 through 12/31/2011

5/14/2012

Page 20

Account	Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/
Acct 0542	HESS CORP	49 000	12/30/2009	3/23/2011	3,961 89	2,088 62	1,873 27
Acct 0542	NORTHROP GRUMMAN C	123 000	12/30/2009	3/23/2011	8,301 76	7,428 17	873 59
Acct 0542	AT&T INC	211 000	12/30/2009	4/6/2011	6,389 40	7,341 99	-952 59
Acct 0542	CHEVRON CORP	33 000	12/30/2009	4/13/2011	3,433 09	2,134 86	1,298 23
Acct 0542	INTEL CORP	282 000	12/30/2009	4/13/2011	5,577 85	5,097 20	480 65
Acct 0542	PHILIP MORRIS INTERNA	95 000	12/30/2009	4/27/2011	6,397 88	3,872 81	2,525 07
Acct 0542	ST JUDE MEDICAL INC	11 000	4/26/2010	5/4/2011	580 71	458 03	122 68
Acct 0542	WELLS FARGO & COMPA	219 000	12/30/2009	5/4/2011	6,344 42	5,187 05	1,157 37
Acct 0542	WELLS FARGO & COMPA	78 000	12/30/2009	5/11/2011	2,197 22	1,847 44	349 78
Acct 0542	WELLS FARGO & COMPA	122 000	3/8/2010	5/11/2011	3,436 67	3,462 12	-25 45
Acct 0542	BANK OF NEW YORK MEL	227 000	12/30/2009	6/8/2011	5,969 05	8,140 19	-2,171 14
Acct 0542	HESS CORP	96 000	12/30/2009	6/8/2011	7,104 49	4,091 98	3,012 51
Acct 0542	HESS CORP	98 000	12/30/2009	6/15/2011	6,969 71	4,177 23	2,792 48
Acct 0542	TRAVELERS COS INC	110 000	12/30/2009	6/22/2011	6,358 09	4,811 25	1,546 84
Acct 0542	ACCENTURE PLC	115 000	12/30/2009	6/29/2011	6,888 73	3,923 64	2,965 09
Acct 0542	ACCENTURE PLC	105 000	12/30/2009	7/6/2011	6,504 83	3,582 45	2,922 38
Acct 0542	ACCENTURE PLC	101 000	12/30/2009	7/14/2011	6,161 05	3,445 98	2,715 07
Acct 0542	DISNEY WALT CO	105 000	12/30/2009	7/14/2011	4,142 17	3,345 46	796 71
Acct 0542	DISNEY WALT CO	322 000	12/30/2009	7/27/2011	12,768 92	10,259 42	2,509 50
Acct 0542	INTERNATIONAL BUSINE	34 000	12/30/2009	8/10/2011	5,690 25	3,722 40	1,967 85
Acct 0542	PHILIP MORRIS INTERNA	75 000	12/30/2009	8/10/2011	4,991 49	3,057 48	1,934 01
Acct 0542	APACHE CORPORATION	56 000	12/30/2009	8/31/2011	5,788 94	6,981 87	-1,192 93
Acct 0542	GOLDMAN SACHS GROUP	47 000	12/30/2009	8/31/2011	5,445 83	6,266 64	-820 81
Acct 0542	AT&T INC	154 000	12/30/2009	9/7/2011	4,322 69	5,358 61	-1,035 92
Acct 0542	INTEL CORP	229 000	12/30/2009	9/7/2011	4,590 09	4,139 22	450 87
Acct 0542	INTERNATIONAL BUSINE	35 000	12/30/2009	9/14/2011	5,766 34	3,831 88	1,934 46
Acct 0542	MASTERCARD INC	14 000	5/19/2010	9/20/2011	4,954 96	2,984 16	1,970 80
Acct 0542	PG&E CORP	117 000	12/30/2009	9/28/2011	5,059 10	4,360 52	698 58
Acct 0542	MASTERCARD INC	14 000	5/19/2010	10/5/2011	4,619 94	2,984 16	1,635 78
Acct 0542	MASTERCARD INC	28 000	5/24/2010	11/2/2011	9,941 08	5,679 96	4,261 12
Acct 0542	PG&E CORP	8 000	12/30/2009	11/16/2011	315 96	298 16	17 80
Acct 0542	PG&E CORP	125 000	9/20/2010	11/16/2011	4,936 82	5,665 95	-729 13
Acct 0542	PRUDENTIAL FINANCIAL	108 000	12/30/2009	11/16/2011	5,724 34	4,913 93	810 41
Acct 0542	STANLEY BLACK & DECK	92 000	7/6/2010	11/16/2011	6,196 67	4,660 97	1,535 70
Acct 0542	AT&T INC	7 000	12/30/2009	12/13/2011	203 76	243 57	-39 81
Acct 0542	ACCENTURE PLC	11 000	12/30/2009	12/13/2011	646 23	375 30	270 93
Acct 0542	AIR PRODUCTS & CHEMI	3 000	4/19/2010	12/13/2011	245 96	226 49	19 47
Acct 0542	APACHE CORPORATION	5 000	12/30/2009	12/13/2011	477 44	623 38	-145 94
Acct 0542	BANK OF NEW YORK MEL	15 000	12/30/2009	12/13/2011	286 19	537 90	-251 71
Acct 0542	BANK OF AMERICA CORP	30 000	5/19/2010	12/13/2011	164 69	490 80	-326 11
Acct 0542	CHEVRON CORP	10 000	12/30/2009	12/13/2011	1,049 07	646 93	402 14
Acct 0542	DIAGEO PLC	2 000	12/30/2009	12/13/2011	172 33	121 79	50 54
Acct 0542	EXXON MOBIL	5 000	12/30/2009	12/13/2011	406 14	243 85	162 29
Acct 0542	GOLDMAN SACHS GROUP	4 000	12/30/2009	12/13/2011	386 55	533 33	-146 78
Acct 0542	HONEYWELL INTERNATI	6 000	6/1/2010	12/13/2011	321 59	256 08	65 51
Acct 0542	INTERNATIONAL BUSINE	2 000	12/30/2009	12/13/2011	386 33	218 96	167 37
Acct 0542	JP MORGAN CHASE & CO	19 000	12/30/2009	12/13/2011	607 41	597 28	10 13
Acct 0542	JOHNSON & JOHNSON	2 000	12/30/2009	12/13/2011	127 19	115 18	12 01
Acct 0542	LOCKHEED MARTIN	6 000	12/30/2009	12/13/2011	464 87	482 85	-17 98
Acct 0542	MEDTRONIC INC	11 000	12/30/2009	12/13/2011	394 56	377 42	17 14
Acct 0542	METLIFE INC	16 000	12/30/2009	12/13/2011	504 47	840 38	-335 91
Acct 0542	NORTHROP GRUMMAN C	3 000	12/30/2009	12/13/2011	169 61	181 17	-11 56
Acct 0542	ORACLE CORP	13 000	12/30/2009	12/13/2011	407 67	245 44	162 23
Acct 0542	PHILIP MORRIS INTERNA	12 000	12/30/2009	12/13/2011	911 62	489 20	422 42
Acct 0542	PPG INDUSTRIES	5 000	12/30/2009	12/13/2011	416 39	354 27	62 12
Acct 0542	PFIZER INC	3 000	12/30/2009	12/13/2011	62 18	44 39	17 79
Acct 0542	PRUDENTIAL FINANCIAL	7 000	12/30/2009	12/13/2011	344 74	318 50	26 24
Acct 0542	STANLEY BLACK & DECK	4 000	7/6/2010	12/13/2011	262 31	202 65	59 66
Acct 0542	TRAVELERS COS INC	6 000	12/30/2009	12/13/2011	339 47	262 43	77 04
Acct 0542	UNITED TECHNOLOGIES	7 000	12/30/2009	12/13/2011	528 90	441 09	87 81
Acct 0542	VODAFONE GROUP	8 000	12/30/2009	12/13/2011	220 95	231 35	-10 40
Acct 0542	INTERNATIONAL BUSINE	21 000	12/30/2009	12/21/2011	3,782 92	2,299 13	1,483 79
Acct 0542	PHILIP MORRIS INTERNA	48 000	12/30/2009	12/21/2011	3,739 24	1,956 79	1,782 45

Capital Gains - 2011

STATEMENT 1

1/1/2011 through 12/31/2011

5/14/2012

Page 21

Account	Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/
Acct 0956	NESTLE REG SA	40 000	12/30/2009	1/20/2011	2,159 74	1,305 20	854 54
Acct 0956	ROCHE HOLDING LTD	89 000	12/30/2009	2/2/2011	3,359 56	2,896 95	462 61
Acct 0956	ROCHE HOLDING LTD	65 000	12/30/2009	2/7/2011	2,380 71	2,115 75	264 96
Acct 0956	TEVA PHARMACEUTICAL	30 000	12/30/2009	2/8/2011	1,564 69	1,348 73	215 96
Acct 0956	NOVO-NORDISK	13 000	12/30/2009	2/25/2011	1,596 43	593 58	1,002 85
Acct 0956	TNT NV	205 000	12/30/2009	3/10/2011	5,149 11	4,276 87	872 24
Acct 0956	PHILIPPINE LONG DISTAN	130 000	12/30/2009	3/18/2011	6,009 91	5,592 93	416 98
Acct 0956	GRUPO TELEvisa SA DE	70 000	12/30/2009	4/8/2011	1,610 03	953 26	656 77
Acct 0956	NIDEC CORPORATION	70 000	12/30/2009	4/8/2011	1,412 31	822 71	589 60
Acct 0956	KEPPEL CORP	80 000	12/30/2009	4/11/2011	1,592 18	528 00	1,064 18
Acct 0956	SHIRE PHARMACEUTICA	23 000	12/30/2009	4/19/2011	2,079 38	842 89	1,236 49
Acct 0956	TESCO PLC	95 000	12/30/2009	4/20/2011	1,849 25	1,341 40	507 85
Acct 0956	BHP BILLITON LIMITED	44 000	12/30/2009	4/26/2011	4,494 73	2,078 56	2,416 17
Acct 0956	ROYAL KPN N V	167 000	12/30/2009	4/26/2011	2,599 62	2,227 19	372 43
Acct 0956	BAYERISCHE MOTOREN	46 000	2/3/2010	4/27/2011	1,390 90	653 49	737 41
Acct 0956	BAYERISCHE MOTOREN	23 000	2/9/2010	4/27/2011	695 45	325 41	370 04
Acct 0956	VODAFONE GROUP	105 000	12/30/2009	5/4/2011	2,952 71	1,822 59	1,130 12
Acct 0956	ROYAL KPN N V	196 000	12/30/2009	5/11/2011	2,946 47	2,613 95	332 52
Acct 0956	SHIRE PHARMACEUTICA	18 000	12/30/2009	5/13/2011	1,719 41	659 66	1,059 75
Acct 0956	NIDEC CORPORATION	141 000	12/30/2009	5/27/2011	3,111 89	1,657 17	1,454 72
Acct 0956	AMERICA MOVIL SA DE CV	51 000	12/30/2009	6/6/2011	2,485 12	1,507 87	977 25
Acct 0956	SHARP CORPORATION-U	436 000	12/30/2009	6/15/2011	3,867 72	3,727 80	139 92
Acct 0956	INTERNATIONAL POWER	65 000	12/30/2009	6/20/2011	3,265 91	2,102 10	1,163 81
Acct 0956	BAYER AG	23 000	12/30/2009	6/23/2011	1,756 64	1,184 39	572 25
Acct 0956	TREND MICRO INC	109 000	12/30/2009	6/29/2011	3,383 64	3,161 00	222 64
Acct 0956	SHIRE PHARMACEUTICA	25 000	12/30/2009	7/1/2011	2,351 18	916 19	1,434 99
Acct 0956	KOMATSU LTD	67 000	12/30/2009	7/5/2011	2,101 69	833 98	1,267 71
Acct 0956	PETROLEO BRASIEIRO SA	132 000	12/30/2009	7/8/2011	4,426 35	4,496 95	-70 60
Acct 0956	INFOSYS TECHNOLOGIES	20 000	12/30/2009	7/12/2011	1,239 93	539 57	700 36
Acct 0956	TAIWAN SEMICONDUCTOR	130 000	12/30/2009	7/14/2011	1,601 00	1,191 15	409 85
Acct 0956	TALISMAN ENERGY	88 000	12/30/2009	7/19/2011	1,720 69	1,403 15	317 54
Acct 0956	ENCANA CORP	85 000	12/30/2009	7/21/2011	2,674 27	1,954 49	719 78
Acct 0956	TALISMAN ENERGY	87 000	12/30/2009	7/21/2011	1,763 62	1,387 21	376 41
Acct 0956	IMPERIAL TOBACCO GRO	27 000	12/30/2009	7/29/2011	1,873 53	1,240 65	632 88
Acct 0956	BAYERISCHE MOTOREN	50 000	2/9/2010	8/3/2011	1,565 31	707 42	857 89
Acct 0956	NOVO-NORDISK	15 000	12/30/2009	8/4/2011	1,692 92	684 90	1,008 02
Acct 0956	FANUC LTD	30 000	8/4/2010	8/5/2011	849 01	599 15	249 86
Acct 0956	INTERNATIONAL POWER	40 000	12/30/2009	8/10/2011	1,835 50	1,293 60	541 90
Acct 0956	NESTLE REG SA	38 000	12/30/2009	8/31/2011	2,326 41	1,239 94	1,086 47
Acct 0956	SHIRE PHARMACEUTICA	24 000	12/30/2009	9/1/2011	2,314 45	879 54	1,434 91
Acct 0956	CENTRICA PLC	98 000	3/9/2010	9/16/2011	1,855 59	1,681 47	174 12
Acct 0956	BHP BILLITON LIMITED	30 000	12/30/2009	10/5/2011	2,036 19	1,417 20	618 99
Acct 0956	INDUSTRIAL AND COMME	88 000	2/2/2010	10/6/2011	845 62	1,317 77	-472 15
Acct 0956	CSL LTD	239 000	12/30/2009	10/18/2011	3,652 08	2,718 72	933 36
Acct 0956	BAYER AG	48 000	12/30/2009	10/31/2011	3,119 72	2,471 76	647 96
Acct 0956	BAYERISCHE MOTOREN	50 000	2/9/2010	11/3/2011	1,362 03	707 42	654 61
Acct 0956	BAYERISCHE MOTOREN	4 000	4/9/2010	11/3/2011	108 96	62 98	45 98
Acct 0956	ADIDAS AG	7 000	12/30/2009	12/1/2011	243 24	180 55	62 69
Acct 0956	AMERICA MOVIL SA DE CV	6 000	12/30/2009	12/1/2011	141 29	88 70	52 59
Acct 0956	BANCO BRADESCO	10 000	5/7/2010	12/1/2011	170 39	162 24	8 15
Acct 0956	BNP PARIBAS	6 000	12/30/2009	12/1/2011	116 81	140 10	-23 29
Acct 0956	BUNZL PLC	4 000	12/30/2009	12/1/2011	261 39	157 36	104 03
Acct 0956	CSL LTD	4 000	12/30/2009	12/1/2011	64 47	45 50	18 97
Acct 0956	CANON INC	4 000	8/17/2010	12/1/2011	177 55	165 70	11 85
Acct 0956	CENTRICA PLC	5 000	3/9/2010	12/1/2011	93 74	85 79	7 95
Acct 0956	CHEUNG KONG HOLDINGS	17 000	12/30/2009	12/1/2011	195 66	152 15	43 51
Acct 0956	COCA-COLA AMATIL LTD	6 000	12/30/2009	12/1/2011	143 33	71 53	71 80
Acct 0956	COCA COLA HELLENIC B	5 000	12/30/2009	12/1/2011	76 19	71 30	4 89
Acct 0956	COMPASS GROUP PLC	38 000	12/30/2009	12/1/2011	354 15	160 74	193 41
Acct 0956	DANONE-SPONS	21 000	12/30/2009	12/1/2011	276 14	213 90	62 24
Acct 0956	DENSO CORPORATION	10 000	12/30/2009	12/1/2011	138 69	102 50	36 19
Acct 0956	ERICSSON LM TEL	12 000	11/2/2010	12/1/2011	124 91	132 60	-7 69
Acct 0956	FANUC LTD	6 000	8/4/2010	12/1/2011	168 11	119 83	48 28

Capital Gains - 2011

STATEMENT 1

1/1/2011 through 12/31/2011

5/14/2012

Page 22

Account	Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/
Acct 0956	GAZPROM O A O	15 000	4/9/2010	12/1/2011	176 99	181 98	-4 99
Acct 0956	GRUPO TELEvisa SA DE	5 000	12/30/2009	12/1/2011	101 94	68 09	33 85
Acct 0956	HUTCHISON WHAMPOA L	11 000	12/30/2009	12/1/2011	193 04	115 32	77 72
Acct 0956	IMPERIAL TOBACCO GRO	3 000	12/30/2009	12/1/2011	218 09	137 85	80 24
Acct 0956	INDUSTRIAL AND COMME	10 000	2/2/2010	12/1/2011	122 59	149 75	-27 16
Acct 0956	INTERNATIONAL POWER	3 000	12/30/2009	12/1/2011	157 94	97 02	60 92
Acct 0956	JULIUS BAER GROUP	30 000	5/14/2010	12/1/2011	215 39	181 83	33 56
Acct 0956	KEPPEL CORP	11 000	12/30/2009	12/1/2011	162 35	66 13	96 22
Acct 0956	KINGFISHER PLC	28 000	6/21/2010	12/1/2011	224 83	187 89	36 94
Acct 0956	KOMATSU LTD	4 000	12/30/2009	12/1/2011	103 43	49 79	53 64
Acct 0956	KONINKLIJKE AHOLD-SP	12 000	12/30/2009	12/1/2011	152 99	152 20	0 79
Acct 0956	NIDEC CORPORATION	6 000	12/30/2009	12/1/2011	135 23	70 52	64 71
Acct 0956	NOVARTIS AG	6 000	12/30/2009	12/1/2011	326 93	312 89	14 04
Acct 0956	NOVO-NORDISK	4 000	12/30/2009	12/1/2011	443 31	182 64	260 67
Acct 0956	PUBLICIS SA	4 000	11/29/2010	12/1/2011	95 07	90 74	4 33
Acct 0956	REED ELSEVIER PLC	4 000	12/30/2009	12/1/2011	131 83	116 51	15 32
Acct 0956	ROCHE HOLDING LTD	8 000	12/30/2009	12/1/2011	322 39	260 40	61 99
Acct 0956	SYNGENTA AG ADR	4 000	12/30/2009	12/1/2011	232 83	168 02	64 81
Acct 0956	TAIWAN SEMICONDUCTOR	13 000	12/30/2009	12/1/2011	171 72	119 11	52 61
Acct 0956	TESCO PLC	11 000	12/30/2009	12/1/2011	210 42	155 32	55 10
Acct 0956	TEVA PHARMACEUTICAL	4 000	12/30/2009	12/1/2011	158 47	179 83	-21 36
Acct 0956	TOTAL SA	3 000	12/30/2009	12/1/2011	155 12	155 56	-0 44
Acct 0956	TRANSCANADA	7 000	12/30/2009	12/1/2011	297 77	178 96	118 81
Acct 0956	UNILEVER NV	5 000	2/24/2010	12/1/2011	167 79	152 40	15 39
Acct 0956	VIMPELCOM LTD	9 000	12/30/2009	12/1/2011	106 82	64 69	42 13
Acct 0956	VODAFONE GROUP	6 000	12/30/2009	12/1/2011	163 25	104 15	59 10
Acct 0956	WPP PLC	5 000	12/30/2009	12/1/2011	260 39	144 53	115 86
Acct 0956	CANADIAN NATIONAL RAI	32 000	12/30/2009	12/6/2011	2,493 64	1,145 60	1,348 04
Acct 0956	TOYOTA MOTOR CO	25 000	12/30/2009	12/12/2011	1,662 35	1,609 25	53 10
Acct 0956	NOVARTIS AG	33 000	12/30/2009	12/20/2011	1,852 86	1,720 88	131 98
Acct 0956	VOLVO AKTIEBOLAGET	139 000	12/15/2010	12/20/2011	1,425 80	2,258 13	-832 33
Acct 0956	BAYERISCHE MOTOREN	111 000	4/9/2010	12/28/2011	2,443 15	1,747 76	695 39
Acct 0956	CSL LTD	237 000	12/30/2009	12/29/2011	3,828 77	2,695 97	1,132 80
Acct 2466	INTERDIGITAL INC	32 000	12/30/2009	1/14/2011	1,525 63	815 58	710 05
Acct 2466	MATERION CORP	34 000	12/30/2009	2/2/2011	1,193 44	625 33	568 11
Acct 2466	HELMERICH & PAYNE	32 000	12/30/2009	2/2/2011	1,887 68	1,177 47	710 21
Acct 2466	KANSAS CITY SOUTHERN	23 000	12/30/2009	2/2/2011	1,197 62	664 09	533 53
Acct 2466	SM ENERGY CO	21 000	12/30/2009	2/2/2011	1,310 92	660 95	649 97
Acct 2466	INTERDIGITAL INC	25 000	12/30/2009	2/10/2011	1,375 62	637 17	738 45
Acct 2466	MATERION CORP	41 000	12/30/2009	3/9/2011	1,705 67	754 07	951 60
Acct 2466	SOTHEBYS	34 000	12/30/2009	3/9/2011	1,656 90	674 42	982 48
Acct 2466	OM GROUP INC	89 000	12/30/2009	3/22/2011	3,132 83	2,761 67	371 16
Acct 2466	OM GROUP INC	29 000	2/17/2010	3/22/2011	1,020 81	915 53	105 28
Acct 2466	KBW INC	138 000	12/30/2009	5/11/2011	2,935 20	3,508 43	-573 23
Acct 2466	PF CHANG'S CHINA BIST	62 000	12/30/2009	5/11/2011	2,383 42	2,210 30	173 12
Acct 2466	WINTRUST FINANCIAL C	110 000	12/30/2009	5/11/2011	3,712 42	2,898 06	814 36
Acct 2466	SOTHEBYS	71 000	12/30/2009	5/19/2011	2,975 20	1,408 36	1,566 84
Acct 2466	INTERDIGITAL INC	62 000	12/30/2009	6/16/2011	2,167 47	1,580 19	587 28
Acct 2466	SHAW GROUP	94 000	12/30/2009	7/13/2011	2,525 01	2,714 72	-189 71
Acct 2466	THOR INDUSTRIES INCO	44 000	12/30/2009	7/13/2011	1,247 48	1,254 35	-6 87
Acct 2466	ATHENAHEALTH INC	45 000	7/7/2010	9/7/2011	2,680 14	1,171 89	1,508 25
Acct 2466	ENDO PHARMACUTICAL	48 000	6/11/2010	9/7/2011	1,498 53	974 56	523 97
Acct 2466	MANHATTAN ASSOC	35 000	12/30/2009	9/14/2011	1,243 17	848 47	394 70
Acct 2466	THOR INDUSTRIES INCO	58 000	12/30/2009	9/14/2011	1,272 49	1,653 47	-380 98
Acct 2466	QUANEX BUILDING PROD	185 000	12/30/2009	9/20/2011	2,001 55	3,051 28	-1,049 73
Acct 2466	ZIONS BANCORP	155 000	12/30/2009	9/21/2011	2,487 74	2,118 38	369 36
Acct 2466	IRIDIUM COMMUNICATIO	223 000	12/30/2009	10/7/2011	1,287 13	1,820 57	-533 44
Acct 2466	IRIDIUM COMMUNICATIO	81 000	6/10/2010	10/7/2011	467 52	702 27	-234 75
Acct 2466	IRIDIUM COMMUNICATIO	39 000	6/25/2010	10/7/2011	225 10	388 83	-163 73
Acct 2466	IRIDIUM COMMUNICATIO	41 000	8/5/2010	10/7/2011	236 65	426 81	-190 16
Acct 2466	MATERION CORP	23 000	12/30/2009	10/11/2011	587 18	423 02	164 16
Acct 2466	MATERION CORP	54 000	2/17/2010	10/11/2011	1,378 59	932 04	446 55
Acct 2466	INTREPID POTASH INC	50 000	9/29/2010	10/17/2011	1,337 53	1,344 22	-6 69

Capital Gains - 2011

STATEMENT 1

1/1/2011 through 12/31/2011

5/14/2012

Page 23

Account	Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/
Acct 2466	INTREPID POTASH INC	60 000	10/12/2010	10/17/2011	1,605 04	1,589 97	15 07
Acct 2466	KANSAS CITY SOUTHERN	21 000	12/30/2009	10/28/2011	1,371 82	606 34	765 48
Acct 2466	WILLIAMS-SONOMA	23 000	12/30/2009	10/28/2011	888 30	482 72	405 58
Acct 2466	WEBSense INC	76 000	10/25/2010	11/22/2011	1,291 97	1,444 57	-152 60
Acct 2466	WEBSense INC	63 000	11/18/2010	11/22/2011	1,070 98	1,363 84	-292 86
Acct 2466	LEGG MASON	112 000	12/30/2009	12/15/2011	2,653 22	3,239 71	-586 49
Acct 2466	LEGG MASON	25 000	8/4/2010	12/15/2011	592 24	721 09	-128 85
Acct 2466	MANHATTAN ASSOC	45 000	12/30/2009	12/28/2011	1,848 56	1,090 89	757 67
Acct 2800	LVMH MOET HENNESSY L	150 000	12/30/2009	1/20/2011	4,533 67	1,968 78	2,564 89
Acct 2800	WPP PLC	186 000	12/30/2009	1/20/2011	11,589 52	5,893 36	5,696 16
Acct 2800	HUTCHISON WHAMPOA L	72 000	12/30/2009	1/28/2011	4,242 15	2,660 69	1,581 46
Acct 2800	KEPPEL LTD SPONS ADR	138 000	12/30/2009	1/28/2011	2,563 99	1,106 76	1,457 23
Acct 2800	SCHLUMBERGER LTD	51 000	3/2/2010	3/10/2011	4,366 16	3,038 99	1,327 17
Acct 2800	BG GROUP PLC	21 000	2/17/2010	4/8/2011	2,648 25	1,903 65	744 60
Acct 2800	ESPRIT HOLDINGS LTD	365 000	2/17/2010	4/8/2011	3,368 88	5,537 05	-2,168 17
Acct 2800	BHP BILLITON PLC	204 000	12/30/2009	4/12/2011	16,921 53	6,836 79	10,084 74
Acct 2800	PT INDOSAT	104 000	4/13/2010	5/10/2011	3,124 01	3,555 25	-431 24
Acct 2800	MAN SE	447 000	3/31/2010	6/22/2011	5,909 22	3,816 22	2,093 00
Acct 2800	RICOH CO LTD	179 000	12/30/2009	7/12/2011	9,898 50	11,498 15	-1,599 65
Acct 2800	MAN SE	278 000	3/31/2010	8/12/2011	2,551 99	2,373 40	178 59
Acct 2800	MAN SE	447 000	4/23/2010	8/12/2011	4,103 38	4,164 25	-60 87
Acct 2800	SUMITOMO MITSUI FINAN	397 000	12/30/2009	8/30/2011	2,271 09	3,673 76	-1,402 67
Acct 2800	CHINA UNICOM HONG KO	186 000	12/30/2009	9/20/2011	4,161 00	2,683 24	1,477 76
Acct 2800	SANOFI-AVENTIS	126 000	12/30/2009	9/20/2011	4,227 53	4,840 41	-612 88
Acct 2800	SANOFI-AVENTIS	7 000	1/20/2010	9/20/2011	234 86	290 63	-55 77
Acct 2800	BNP PARIBAS	130 000	12/30/2009	10/18/2011	2,645 55	5,246 77	-2,601 22
Acct 2800	NOMURA HOLDINGS INC	664 000	12/30/2009	10/18/2011	2,550 55	4,998 26	-2,447 71
Acct 2800	EDP ENERGIAS DE PORT	72 000	5/14/2010	11/9/2011	2,234 83	2,448 00	-213 17
Acct 2800	BANCO SANTANDER BRA	458 000	12/30/2009	11/22/2011	3,247 54	6,210 48	-2,962 94
Acct 2800	BANCO SANTANDER BRA	189 000	2/17/2010	11/22/2011	1,340 14	2,275 37	-935 23
Acct 2800	HDFC BANK	70 000	12/30/2009	11/22/2011	1,835 68	802 42	1,033 26
Acct 2800	ICICI BANK LTD	93 000	12/30/2009	11/22/2011	2,640 30	3,332 94	-692 64
Acct 2800	ING GROEP NV	348 000	12/30/2009	11/22/2011	2,303 73	0 00	2,303 73
Acct 2800	BNP PARIBAS	151 000	12/30/2009	11/23/2011	2,545 81	6,094 32	-3,548 51
Acct 2800	ERSTE GROUP BANK	256 000	10/13/2010	11/23/2011	1,891 18	5,723 03	-3,831 85
Acct 2800	BNP PARIBAS	1 000	12/30/2009	11/30/2011	19 68	40 36	-20 68
Acct 2800	BARCLAYS PLC	1 000	5/25/2010	11/30/2011	11 50	16 42	-4 92
Acct 2800	BAYER AG	3 000	12/30/2009	11/30/2011	196 42	171 98	24 44
Acct 2800	CHINA UNICOM HONG KO	1 000	12/30/2009	11/30/2011	21 49	14 43	7 06
Acct 2800	CHINA CONSTRUCT	12 000	4/21/2010	11/30/2011	172 57	204 19	-31 62
Acct 2800	DANONE-SPONS	10 000	12/30/2009	11/30/2011	131 81	110 49	21 32
Acct 2800	DENSO CORPORATION	12 000	10/13/2010	11/30/2011	169 45	182 59	-13 14
Acct 2800	EAST JAPAN RAILWAY	2 000	12/30/2009	11/30/2011	20 29	22 54	-2 25
Acct 2800	EDP ENERGIAS DE PORT	5 000	5/14/2010	11/30/2011	158 31	170 00	-11 69
Acct 2800	HDFC BANK	5 000	12/30/2009	11/30/2011	137 56	57 32	80 24
Acct 2800	HUTCHISON WHAMPOA L	10 000	12/30/2009	11/30/2011	173 81	147 82	25 99
Acct 2800	ICICI BANK LTD	3 000	12/30/2009	11/30/2011	87 31	107 51	-20 20
Acct 2800	ING GROEP NV	39 000	12/30/2009	11/30/2011	303 43	0 00	303 43
Acct 2800	KDDI CORP	2 000	4/27/2010	11/30/2011	32 71	24 95	7 76
Acct 2800	KEPPEL LTD SPONS ADR	1 000	12/30/2009	11/30/2011	14 58	7 30	7 28
Acct 2800	LVMH MOET HENNESSY L	5 000	12/30/2009	11/30/2011	156 19	65 63	90 56
Acct 2800	MITSUBISHI CORP	46 000	12/30/2009	11/30/2011	1,879 06	1,612 31	266 75
Acct 2800	ROYAL DUTCH SHELL PL	3 000	12/30/2009	11/30/2011	209 18	151 52	57 66
Acct 2800	ROYAL KPN N V	4 000	12/30/2009	11/30/2011	48 83	49 44	-0 61
Acct 2800	SANOFI-AVENTIS	3 000	1/20/2010	11/30/2011	104 57	124 55	-19 98
Acct 2800	SYMRISE AG	13 000	12/30/2009	11/30/2011	347 35	223 76	123 59
Acct 2800	TAIWAN SEMICONDUCTOR	322 000	12/30/2009	11/30/2011	4,115 81	3,065 19	1,050 62
Acct 2800	BAYER AG	38 000	12/30/2009	12/8/2011	2,360 51	2,178 38	182 13
Acct 2800	LVMH MOET HENNESSY L	83 000	12/30/2009	12/8/2011	2,476 67	1,089 39	1,387 28
Acct 2800	ROCHE HOLDING LTD	56 000	12/30/2009	12/8/2011	2,271 87	1,855 83	416 04
Acct 2800	SANOFI-AVENTIS	68 000	1/20/2010	12/8/2011	2,393 72	2,823 22	-429 50
Acct 2800	ROYAL DUTCH SHELL PL	20 000	12/30/2009	12/12/2011	1,411 21	1,010 13	401 08
Acct 2800	LVMH MOET HENNESSY L	72 000	12/30/2009	12/13/2011	2,100 19	945 02	1,155 17

Capital Gains - 2011

1/1/2011 through 12/31/2011

5/14/2012

Page 24

Account	Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/
Acct 2800	TESCO PLC	124 000	12/30/2009	12/13/2011	2,260 47	2,203 99	56 48
Acct 2800	EDP ENERGIAS DE PORT	82 000	5/14/2010	12/21/2011	2,409 69	2,788 00	-378 31
Acct 2800	EDP ENERGIAS DE PORT	83 000	6/2/2010	12/21/2011	2,439 07	2,589 60	-150 53
Acct 2800	EDP ENERGIAS DE PORT	91 000	10/14/2010	12/21/2011	2,674 16	3,380 52	-706 36
Acct 5035	WELLS TOTAL RETURN B	22,658 610	12/30/2009	10/13/2011	300,000 00	298,187 31	1,812 69
Acct 5035	WELLS TOTAL RETURN B	9,363 296	12/30/2009	12/2/2011	125,000 00	123,220 98	1,779 02
TOTAL LONG TERM					2,907,127 54	2,279,570 50	627,557 04
OVERALL TOTAL					6,193,998 73	5,518,188 63	675,810 10
					Capital Gain Distributions	+ 26,498 14	+ 26,498 14
					Total Capital gains	6,220,496 87	702,308 24