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

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

OMB No 1545-0052

2011

For calendar year 2011 or tax year beginning , and ending

Name of foundation GUTHRIE EMILY B -FDN FOR MED RES-TR		A Employer identification number 23-6632667
Number and street (or P O box number if mail is not delivered to street address) BNY Mellon, N.A - P O Box 185	Room/suite	B Telephone number (see instructions) (570) 820-8850
City or town, state, and ZIP code Pittsburgh PA 15230-0185		C If exemption application is pending, check here ☐
G Check all that apply: ☐ Initial return ☐ Initial return of a former public charity ☐ Final return ☐ Amended return ☐ Address change ☐ Name change		D 1. Foreign organizations, check here ☐ 2. Foreign organizations meeting the 85% test, check here and attach computation ☐
H Check type of organization: ☒ Section 501(c)(3) exempt private foundation ☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation		E If private foundation status was terminated under section 507(b)(1)(A), check here ☐
I Fair market value of all assets at end of year (from Part II, col (c), line 16) \$ 15,468,332	J Accounting method: ☒ Cash ☐ Accrual ☐ Other (specify) _____	F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐

Part I Analysis of Revenue and Expenses (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see instructions))		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue	1 Contributions, gifts, grants, etc., received (attach schedule)				
	2 Check ☒ if the foundation is not required to attach Sch B				
	3 Interest on savings and temporary cash investments	0	0		
	4 Dividends and interest from securities	382,564	377,564		
	5 a Gross rents		0		
	b Net rental income or (loss)	0			
	6 a Net gain or (loss) from sale of assets not on line 10	326,024			
	b Gross sales price for all assets on line 6a	12,224,807			
	7 Capital gain net income (from Part IV, line 2)		326,024		
	8 Net short-term capital gain			0	
	9 Income modifications				
	10 a Gross sales less returns and allowances	0			
b Less Cost of goods sold	0				
c Gross profit or (loss) (attach schedule)	0				
11 Other income (attach schedule)	-738	-738	0		
12 Total. Add lines 1 through 11	707,850	702,850	0		
Operating and Administrative Expenses	13 Compensation of officers, directors, trustees, etc.	105,321	63,193		42,129
	14 Other employee salaries and wages				
	15 Pension plans, employee benefits				
	16 a Legal fees (attach schedule)	5,360	0	0	5,360
	b Accounting fees (attach schedule)	0	0	0	0
	c Other professional fees (attach schedule)	0	0	0	0
	17 Interest				
	18 Taxes (attach schedule) (see instructions)	54,204	5,330	0	0
	19 Depreciation (attach schedule) and depletion	0	0	0	
	20 Occupancy				
	21 Travel, conferences, and meetings				
	22 Printing and publications				
	23 Other expenses (attach schedule)	2,354	1,738	0	0
	24 Total operating and administrative expenses. Add lines 13 through 23	167,239	70,261	0	47,489
	25 Contributions, gifts, grants paid	340,012			340,012
26 Total expenses and disbursements. Add lines 24 and 25	507,251	70,261	0	387,501	
27 Subtract line 26 from line 12					
a Excess of revenue over expenses and disbursements	200,599				
b Net investment income (if negative, enter -0-)		632,589			
c Adjusted net income (if negative, enter -0-)			0		

For Paperwork Reduction Act Notice, see instructions.

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Form 990-PF (2011) GUTHRIE EMILY B.-FDN FOR MED RES-TR

23-6632667

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Part II Balance Sheets		Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions)		Beginning of year	End of year	
				(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1	Cash—non-interest-bearing		10	410	410
	2	Savings and temporary cash investments		284,857	178,432	178,432
	3	Accounts receivable	0			
		Less allowance for doubtful accounts	0	0	0	0
	4	Pledges receivable	0			
		Less allowance for doubtful accounts	0	0	0	0
	5	Grants receivable				
	6	Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see instructions)		0	0	0
	7	Other notes and loans receivable (attach schedule)	0			
		Less allowance for doubtful accounts	0	0	0	0
	8	Inventories for sale or use		0	0	
	9	Prepaid expenses and deferred charges			0	
	10 a	Investments—U S and state government obligations (attach schedule)		0	0	0
	b	Investments—corporate stock (attach schedule)		0	0	0
	c	Investments—corporate bonds (attach schedule)		0	0	0
	11	Investments—land, buildings, and equipment basis	0			
	Less accumulated depreciation (attach schedule)	0	0	0	0	
12	Investments—mortgage loans					
13	Investments—other (attach schedule)		14,093,604	14,405,490	15,289,490	
14	Land, buildings, and equipment basis	0				
	Less accumulated depreciation (attach schedule)	0	0	0	0	
15	Other assets (describe)		0	0	0	
16	Total assets (to be completed by all filers—see the instructions Also, see page 1, item I)		14,378,471	14,584,332	15,468,332	
Liabilities	17	Accounts payable and accrued expenses		0	0	
	18	Grants payable				
	19	Deferred revenue		0	0	
	20	Loans from officers, directors, trustees, and other disqualified persons		0	0	
	21	Mortgages and other notes payable (attach schedule)		0	0	
	22	Other liabilities (describe)		0	0	
	23	Total liabilities (add lines 17 through 22)		0	0	
Net Assets or Fund Balances	Foundations that follow SFAS 117, check here ☐ and complete lines 24 through 26 and lines 30 and 31.					
	24	Unrestricted				
	25	Temporarily restricted				
	26	Permanently restricted				
	Foundations that do not follow SFAS 117, check here ☒ and complete lines 27 through 31.					
	27	Capital stock, trust principal, or current funds		14,378,471	14,584,332	
	28	Paid-in or capital surplus, or land, bldg, and equipment fund				
	29	Retained earnings, accumulated income, endowment, or other funds				
	30	Total net assets or fund balances (see instructions)		14,378,471	14,584,332	
31	Total liabilities and net assets/fund balances (see instructions)		14,378,471	14,584,332		

Part III Analysis of Changes in Net Assets or Fund Balances

1	Total net assets or fund balances at beginning of year—Part II, column (a), line 30 (must agree with end-of-year figure reported on prior year's return)	1	14,378,471
2	Enter amount from Part I, line 27a	2	200,599
3	Other increases not included in line 2 (itemize) ☐ See Attached Statement	3	18,031
4	Add lines 1, 2, and 3	4	14,597,101
5	Decreases not included in line 2 (itemize) ☐ See Attached Statement	5	12,769
6	Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	14,584,332

Part IV Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold (e.g., real estate, 2-story brick warehouse, or common stock, 200 shs MLC Co.)		(b) How acquired P—Purchase D—Donation	(c) Date acquired (mo., day, yr.)	(d) Date sold (mo., day, yr.)
1a See Attached Statement				
b				
c				
d				
e				
(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)	
a	0	0	0	
b	0	0	0	
c	0	0	0	
d	0	0	0	
e	0	0	0	
Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69				
(i) FMV as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j), if any	(l) Gains (Col (h) gain minus col (k), but not less than -0-) or Losses (from col (h))	
a	0	0	0	
b	0	0	0	
c	0	0	0	
d	0	0	0	
e	0	0	0	
2 Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7 }			2	326,024
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6) If gain, also enter in Part I, line 8, column (c) (see instructions) If (loss), enter -0- in Part I, line 8 }			3	0

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

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

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

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

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

1 Enter the appropriate amount in each column for each year; see the instructions before making any entries

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col (b) divided by col (c))
2010	971,256	15,074,053	0.064432
2009	1,049,406	13,637,383	0.076951
2008	1,104,166	16,952,713	0.065132
2007			0.000000
2006			0.000000
2 Total of line 1, column (d)			2 0.206515
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 0.068838
4 Enter the net value of noncharitable-use assets for 2011 from Part X, line 5			4 16,215,802
5 Multiply line 4 by line 3			5 1,116,263
6 Enter 1% of net investment income (1% of Part I, line 27b)			6 6,326
7 Add lines 5 and 6			7 1,122,589
8 Enter qualifying distributions from Part XII, line 4 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.			8 387,501

Part VI Excise Tax Based on Investment Income (Section 4940(a), 4940(b), 4940(e), or 4948—see instructions)

1 a Exempt operating foundations described in section 4940(d)(2), check here ☐ and enter "N/A" on line 1				
Date of ruling or determination letter _____ (attach copy of letter if necessary—see instructions)				
b Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☐ and enter 1% of Part I, line 27b		1	12,652	
c All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col (b)				
2 Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		2	0	
3 Add lines 1 and 2		3	12,652	
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	12,652	
6 Credits/Payments				
a 2011 estimated tax payments and 2010 overpayment credited to 2011	6a	26,177		
b Exempt foreign organizations—tax withheld at source	6b			
c Tax paid with application for extension of time to file (Form 8868)	6c	0		
d Backup withholding erroneously withheld	6d			
7 Total credits and payments. Add lines 6a through 6d	7	26,177		
8 Enter any penalty for underpayment of estimated tax. Check here ☒ if Form 2220 is attached	8	252		
9 Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed	9	0		
10 Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10	13,273		
11 Enter the amount of line 10 to be Credited to 2012 estimated tax	11	13,273	Refunded	0

Part VII-A Statements Regarding Activities

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

Part VII-A Statements Regarding Activities (continued)

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions)	11		X
12	Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement (see instructions)	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application? Website address ► N/A	13	X	
14	The books are in care of ► BNY MELLON, N.A. Telephone no ► (570) 820-8850 Located at ► P.O. BOX 185, PITTSBURGH, PA ZIP+4 ► 15230-0185			
15	Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041—Check here and enter the amount of tax-exempt interest received or accrued during the year ► 15 N/A			
16	At any time during calendar year 2011, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country? See the instructions for exceptions and filing requirements for Form TD F 90-22.1 If "Yes," enter the name of the foreign country ►	16	Yes	No X

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

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

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

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

(1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))?

☐ Yes ☒ No

(2) Influence the outcome of any specific public election (see section 4955), or to carry on, directly or indirectly, any voter registration drive?

☐ Yes ☒ No

(3) Provide a grant to an individual for travel, study, or other similar purposes?

☐ Yes ☒ No

(4) Provide a grant to an organization other than a charitable, etc., organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)? (see instructions)

☐ Yes ☒ No

(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals?

☐ Yes ☒ No**b** If any answer is "Yes" to 5a(1)–(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see instructions)?

Organizations relying on a current notice regarding disaster assistance check here

☒**c** If the answer is "Yes" to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant?

N/A

☐ Yes ☐ No

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

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

If "Yes" to 6b, file Form 8870

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

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
BNY Mellon, N.A. P O Box 185 Pittsburgh PA 15230-0185	TRUSTEE SEE ATTACHED	105,627	NONE	NONE
BNY Mellon, N.A. P O Box 185 Pittsburgh PA 15230-0185	FEE REIMBURSEMENT	-306	N/A	N/A
	.00	0	0	0
	.00	0	0	0

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

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

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

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

(a) Name and address of each person paid more than \$50,000	(b) Type of service	(c) Compensation
NONE		0
		0
		0
		0
		0
		0

Total number of others receiving over \$50,000 for professional services **▶ NONE****Part IX-A Summary of Direct Charitable Activities**

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

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

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

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

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes		
a	Average monthly fair market value of securities	1a	16,185,783
b	Average of monthly cash balances	1b	276,960
c	Fair market value of all other assets (see instructions)	1c	
d	Total (add lines 1a, b, and c)	1d	16,462,743
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	
2	Acquisition indebtedness applicable to line 1 assets	2	
3	Subtract line 2 from line 1d	3	16,462,743
4	Cash deemed held for charitable activities. Enter 1 1/2 % of line 3 (for greater amount, see instructions)	4	246,941
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	16,215,802
6	Minimum investment return. Enter 5% of line 5	6	810,790

Part XI Distributable Amount (see instructions) (Section 4942(j)(3) and (j)(5) private operating foundations and certain foreign organizations check here ☐ and do not complete this part)

1	Minimum investment return from Part X, line 6	1	810,790
2a	Tax on investment income for 2011 from Part VI, line 5	2a	12,652
b	Income tax for 2011 (This does not include the tax from Part VI)	2b	0
c	Add lines 2a and 2b	2c	12,652
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	798,138
4	Recoveries of amounts treated as qualifying distributions	4	
5	Add lines 3 and 4	5	798,138
6	Deduction from distributable amount (see instructions)	6	
7	Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	798,138

Part XII Qualifying Distributions (see instructions)

1	Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes		
a	Expenses, contributions, gifts, etc.—total from Part I, column (d), line 26	1a	387,501
b	Program-related investments—total from Part IX-B	1b	NONE
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	
3	Amounts set aside for specific charitable projects that satisfy the		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	0
4	Qualifying distributions. Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	387,501
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b (see instructions)	5	0
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	387,501

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

Part XIII Undistributed Income (see instructions)

	(a) Corpus	(b) Years prior to 2010	(c) 2010	(d) 2011
1 Distributable amount for 2011 from Part XI, line 7				798,138
2 Undistributed income, if any, as of the end of 2011				
a Enter amount for 2010 only			0	
b Total for prior years: 20____, 20____, 20____		0		
3 Excess distributions carryover, if any, to 2011				
a From 2006	NONE			
b From 2007	NONE			
c From 2008	265,128			
d From 2009	374,497			
e From 2010	243,730			
f Total of lines 3a through e	883,355			
4 Qualifying distributions for 2011 from Part XII, line 4 ▶ \$ 387,501				
a Applied to 2010, but not more than line 2a			0	
b Applied to undistributed income of prior years (Election required—see instructions)		0		
c Treated as distributions out of corpus (Election required—see instructions)	0			
d Applied to 2011 distributable amount				387,501
e Remaining amount distributed out of corpus	0			
5 Excess distributions carryover applied to 2011 (If an amount appears in column (d), the same amount must be shown in column (a))	410,637			410,637
6 Enter the net total of each column as indicated below:				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	472,718			
b Prior years' undistributed income Subtract line 4b from line 2b		0		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed				
d Subtract line 6c from line 6b Taxable amount—see instructions		0		
e Undistributed income for 2010 Subtract line 4a from line 2a Taxable amount—see instructions			0	
f Undistributed income for 2011 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2012				0
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see instructions)				
8 Excess distributions carryover from 2006 not applied on line 5 or line 7 (see instructions)	0			
9 Excess distributions carryover to 2012. Subtract lines 7 and 8 from line 6a	472,718			
10 Analysis of line 9				
a Excess from 2007	0			
b Excess from 2008	0			
c Excess from 2009	228,988			
d Excess from 2010	243,730			
e Excess from 2011	0			

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

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

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

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

b 85% of line 2a

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

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

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

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

a "Assets" alternative test—enter

(1) Value of all assets

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

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

c "Support" alternative test—enter

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

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

(3) Largest amount of support from an exempt organization

(4) Gross investment income

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

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

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

NONE

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

NONE

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

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

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

NOT APPLICABLE

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

NOT APPLICABLE

c Any submission deadlines

NOT APPLICABLE

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

NOT APPLICABLE

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a Paid during the year See Attached Statement				
Total			3a	340,012
b Approved for future payment NONE				
Total			3b	NONE

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated

Enter gross amounts unless otherwise indicated		Unrelated business income		Excluded by section 512, 513, or 514		(e)
		(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount	Related or exempt function income (See instructions)
1	Program service revenue					
a			0		0	0
b			0		0	0
c			0		0	0
d			0		0	0
e			0		0	0
f			0		0	0
g	Fees and contracts from government agencies					
2	Membership dues and assessments					
3	Interest on savings and temporary cash investments					
4	Dividends and interest from securities			14	382,564	
5	Net rental income or (loss) from real estate					
a	Debt-financed property					
b	Not debt-financed property					
6	Net rental income or (loss) from personal property					
7	Other investment income					
8	Gain or (loss) from sales of assets other than inventory	900001	171	18	325,853	
9	Net income or (loss) from special events					
10	Gross profit or (loss) from sales of inventory					
11	Other revenue a PARTNERSHIP INCOME	900001	-476	42	-262	0
b			0		0	0
c			0		0	0
d			0		0	0
e			0		0	0
12	Subtotal. Add columns (b), (d), and (e)		-305		708,155	0
13	Total. Add line 12, columns (b), (d), and (e) (See worksheet in line 13 instructions to verify calculations)					
					13	707,850

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

[illegible]

**Attachment to Form 990-PF Part VIII, Column (b) Title and average hours
per week devoted to position**

As Trustee, BNY Mellon, N.A. provides administrative services such as acting as investment manager for the named organization. These services require numerous individual bank employees' involvement in the activities of the organization and thus cannot be quantified on an hourly basis. Therefore, the Trustee's fees are not based upon an hourly basis but are calculated based upon factors such as the market value of the account and in accordance with our agreement with the client.

TAX MARKET VALUE DETAIL REPORT FOR PFSO TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
1084204F120	GUTHRIE EMILY B	CASH		409.60	409.60	
1084204F120	GUTHRIE EMILY B G1151C101		ACCENTURE PLC-CL A	2,180.00	116,041.40	119,362.00
1084204F120	GUTHRIE EMILY B G2554F113		COVIDIEN PLC	2,110.00	94,971.10	99,845.02
1084204F120	GUTHRIE EMILY B G491BT108		INVESCO LTD	5,380.00	108,084.20	94,135.47
1084204F120	GUTHRIE EMILY B N6596X109		NXP SEMICONDUCTORS N V	5,080.00	78,079.60	82,256.88
1084204F120	GUTHRIE EMILY B 00206RAX0		AT&T INC	15,000.00	16,476.90	14,988.75
1084204F120	GUTHRIE EMILY B 00206R102		AT&T INC	3,520.00	106,444.80	126,333.41
1084204F120	GUTHRIE EMILY B 00846U101		AGILENT TECHNOLOGIES INC	2,080.00	72,654.40	72,341.78
1084204F120	GUTHRIE EMILY B 009158106		AIR PRODS & CHEMS INC	1,390.00	118,414.10	111,019.72
1084204F120	GUTHRIE EMILY B 023135106		AMAZON COM INC	591.00	102,302.10	119,402.80
1084204F120	GUTHRIE EMILY B 0258M0DA4		AMERICAN EXPRESS	2.75%	15,000.00	15,079.50
1084204F120	GUTHRIE EMILY B 026874CA3		AMERICAN INTL GROUP	4.25%	20,000.00	19,422.60
1084204F120	GUTHRIE EMILY B 031162AZ3		AMGEN INC	5.7%	20,000.00	22,491.80
1084204F120	GUTHRIE EMILY B 037389103		A O N CORP	2,110.00	98,748.00	101,008.66
1084204F120	GUTHRIE EMILY B 037833100		APPLE INC	1,019.00	412,695.00	184,776.74
1084204F120	GUTHRIE EMILY B 046353AB4		ASTRAZENECA PLC	5.9%	25,000.00	30,197.50
1084204F120	GUTHRIE EMILY B 054937107		B B & T CORPORATION	6,140.00	154,543.80	133,393.17
1084204F120	GUTHRIE EMILY B 055299AJ0		BBVA US SENIOR SA UNI	3.25%	20,000.00	18,944.60
1084204F120	GUTHRIE EMILY B 05565QBQ0		BP CAPITAL MARKETS PLC	3.2%	25,000.00	26,200.50
1084204F120	GUTHRIE EMILY B 05569M616		BNY MELLON MONEY MARKET FUND		127,814.34	127,814.34
1084204F120	GUTHRIE EMILY B 056752108		BAIDU, INC	520.00	60,564.40	72,364.40
1084204F120	GUTHRIE EMILY B 060505CL6		BANK OF AMERICA CORP	5.75%	45,000.00	41,792.85
1084204F120	GUTHRIE EMILY B 060505DA9		BANK OF AMERICA CORP	5.42%	20,000.00	18,044.20
1084204F120	GUTHRIE EMILY B 06739FGF2		BARCLAYS BANK PLC	5.0%	35,000.00	36,248.10
1084204F120	GUTHRIE EMILY B 12626PAE3		CRH AMERICA INC	5.3%	35,000.00	36,352.40
1084204F120	GUTHRIE EMILY B 13063A5C4		CALIFORNIA ST	5.45%	20,000.00	21,864.20
1084204F120	GUTHRIE EMILY B 13063A5D2		CALIFORNIA ST	5.95%	15,000.00	16,900.50
1084204F120	GUTHRIE EMILY B 13342B105		CAMERON INTERNATIONAL CORP		1,670.00	82,147.30
1084204F120	GUTHRIE EMILY B 143658300		CARNIVAL CORP	3,060.00	99,878.40	95,374.72
1084204F120	GUTHRIE EMILY B 14912L4F5		CATERPILLAR FINANCIA	6.125%	25,000.00	27,679.50
1084204F120	GUTHRIE EMILY B 149123101		CATERPILLAR INC	1,410.00	127,746.00	101,068.41
1084204F120	GUTHRIE EMILY B 150870103		CELANESE CORP -SER A	2,370.00	104,919.90	103,799.84
1084204F120	GUTHRIE EMILY B 15189T107		CENTERPOINT ENERGY INC	4,260.00	85,583.40	82,482.12
1084204F120	GUTHRIE EMILY B 166764100		CHEVRON CORPORATION	1,240.00	131,936.00	118,159.85

TAX MARKET VALUE DETAIL REPORT FOR PFSO TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
1084204F120	GUTHRIE EMILY B 172967CQ2		CITIGROUP INC 5.0%	35,000.00	34,639.85	32,956.35
1084204F120	GUTHRIE EMILY B 172967EM9		CITIGROUP INC 6.125%	30,000.00	32,016.90	29,871.60
1084204F120	GUTHRIE EMILY B 172967424		CITIGROUP INC 4.714.00	124,025.34	164,772.05	
1084204F120	GUTHRIE EMILY B 191216100		COCA - COLA CO 2,550.00	178,423.50	178,031.56	
1084204F120	GUTHRIE EMILY B 20030NAL5		COMCAST CORP 5.9%	25,000.00	28,614.75	24,506.50
1084204F120	GUTHRIE EMILY B 21685WBL0		RABOBANK NEDERLAND 2.125%	20,000.00	19,598.00	19,951.00
1084204F120	GUTHRIE EMILY B 22160K105		COSTCO WHSL CORP NEW 1,250.00	104,150.00	98,434.75	
1084204F120	GUTHRIE EMILY B 233835AW7		DAIMLERCHRYSLER NORTH 6.5%	25,000.00	27,230.00	26,395.75
1084204F120	GUTHRIE EMILY B 244199105		DEERE & CO 1,330.00	102,875.50	103,708.35	
1084204F120	GUTHRIE EMILY B 24422ERK7		JOHN DEERE CAPITAL CO 1.25%	15,000.00	15,162.60	14,980.65
1084204F120	GUTHRIE EMILY B 25244SAD3		DIAGEO FINANCE BV 5.5%	20,000.00	21,145.80	20,181.10
1084204F120	GUTHRIE EMILY B 254687106		WALT DISNEY CO/THE 4,020.00	150,750.00	131,681.13	
1084204F120	GUTHRIE EMILY B 260003108		DOVER CORP 1,930.00	112,036.50	106,204.81	
1084204F120	GUTHRIE EMILY B 260543CC5		DOW CHEMICAL CO/THE 4.25%	25,000.00	25,986.00	25,598.50
1084204F120	GUTHRIE EMILY B 26441C105		DUKE ENERGY CORP 3,920.00	86,240.00	78,826.10	
1084204F120	GUTHRIE EMILY B 26442CAL8		DUKE ENERGY CAROLINAS 1.75%	15,000.00	15,115.05	14,975.55
1084204F120	GUTHRIE EMILY B 268648102		E M C CORP MASS 6,350.00	136,779.00	132,534.09	
1084204F120	GUTHRIE EMILY B 278058102		EATON CORP 2,090.00	90,977.70	85,381.93	
1084204F120	GUTHRIE EMILY B 302182100		EXPRESS SCRIPTS INC 2,500.00	111,725.00	116,618.25	
1084204F120	GUTHRIE EMILY B 30231G102		EXXON MOBIL CORP 2,910.00	246,651.60	154,525.86	
1084204F120	GUTHRIE EMILY B 3133XRFL9		FEDERAL HOME LOAN BAN 4.25%	30,000.00	31,686.60	30,057.00
1084204F120	GUTHRIE EMILY B 3133XSAE8		FED HOME LOAN BANK 3.625%	45,000.00	47,559.60	44,871.10
1084204F120	GUTHRIE EMILY B 31331GNQ8		FED FARM CREDIT BANK 2.25%	60,000.00	60,388.20	59,998.80
1084204F120	GUTHRIE EMILY B 31331GYP8		FEDERAL FARM CREDIT 2.125%	40,000.00	40,356.80	39,904.00
1084204F120	GUTHRIE EMILY B 31331YST8		FEDERAL FARM CR BK 3.4%	70,000.00	72,379.30	67,106.90
1084204F120	GUTHRIE EMILY B 31359MSL8		FEDERAL NATL MTG AS 4.375%	50,000.00	53,062.50	54,122.50
1084204F120	GUTHRIE EMILY B 31398AYY2		FED NATL MTGE ASSN 3.0%	25,000.00	26,649.00	24,932.50
1084204F120	GUTHRIE EMILY B 35671D857		FREEMPORT MCMORAN COPPER & GO 1,770.00	65,118.30	80,227.73	
1084204F120	GUTHRIE EMILY B 369604103		GENERAL ELECTRIC COMPANY 5,080.00	90,982.80	126,973.59	
1084204F120	GUTHRIE EMILY B 36962G3K8		GENERAL ELEC CAP CORP 5.25%	25,000.00	25,874.25	26,719.00

TAX MARKET VALUE DETAIL REPORT FOR PFSO TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
1084204F120	GUTHRIE EMILY B 375558103		GILEAD SCIENCES INC	2,170.00	88,818.10	88,316.61
1084204F120	GUTHRIE EMILY B 377372AD9		GLAXOSMITHKLINE CAP	5.65%	25,000.00	30,090.25
1084204F120	GUTHRIE EMILY B 38141GDK7		GOLDMAN SACHS	4.75%	30,000.00	30,396.90
1084204F120	GUTHRIE EMILY B 40429CCS9		HSBC FINANCE CORP	5.0%	30,000.00	30,461.70
1084204F120	GUTHRIE EMILY B 406216101		HALLIBURTON CO	3,043.00	105,013.93	95,302.41
1084204F120	GUTHRIE EMILY B 437076102		HOME DEPOT INC	2,950.00	124,018.00	94,477.88
1084204F120	GUTHRIE EMILY B 438516106		HONEYWELL INTL INC	2,180.00	118,483.00	79,014.12
1084204F120	GUTHRIE EMILY B 441812KA1		HOUSEHOLD FINANCE CO	6.375%	25,000.00	25,713.50
1084204F120	GUTHRIE EMILY B 448814JB0		HYDRO-QUEBEC	2.0%	15,000.00	15,312.60
1084204F120	GUTHRIE EMILY B 4521518V8		ILLINOIS ST	4.421%	20,000.00	20,804.40
1084204F120	GUTHRIE EMILY B 458140AH3		INTEL CORP	1.95%	30,000.00	30,840.60
1084204F120	GUTHRIE EMILY B 459200101		INTERNATIONAL BUSINESS MACHI	1,330.00	244,560.40	29,954.10
1084204F120	GUTHRIE EMILY B 46625HBV1		JP MORGAN CHASE & C	5.125%	25,000.00	26,357.50
1084204F120	GUTHRIE EMILY B 46625H100		JP MORGAN CHASE & CO	3,632.00	120,764.00	114,093.67
1084204F120	GUTHRIE EMILY B 472319AA0		JEFFERIES GROUP INC	7.75%	10,000.00	10,150.00
1084204F120	GUTHRIE EMILY B 478160104		JOHNSON & JOHNSON	1,980.00	129,848.40	126,639.81
1084204F120	GUTHRIE EMILY B 478366AR8		JOHNSON CONTROLS INC	5.5%	35,000.00	39,161.50
1084204F120	GUTHRIE EMILY B 478366107		JOHNSON CONTROLS INC	4,030.00	125,977.80	120,165.73
1084204F120	GUTHRIE EMILY B 50075NBB9		KRAFT FOODS INC	4.125%	30,000.00	32,571.90
1084204F120	GUTHRIE EMILY B 50075N104		KRAFT FOODS INC CL A	4,140.00	154,670.40	143,347.09
1084204F120	GUTHRIE EMILY B 517834107		LAS VEGAS SANDS CORP	2,370.00	101,270.10	106,627.01
1084204F120	GUTHRIE EMILY B 539473AG3		LLOYDS TSB BANK PLC	4.875%	25,000.00	24,364.50
1084204F120	GUTHRIE EMILY B 565849106		MARATHON OIL CORP	2,430.00	71,126.10	68,712.21
1084204F120	GUTHRIE EMILY B 57582PWK2		MASSACHUSETTS ST	4.2%	65,000.00	72,001.15
1084204F120	GUTHRIE EMILY B 58013MEB6		MCDONALD'S CORP	5.8%	20,000.00	24,362.80
1084204F120	GUTHRIE EMILY B 582839106		MEAD JOHNSON NUTRITION	1,160.00	79,726.80	83,540.20
1084204F120	GUTHRIE EMILY B 58933Y105		MERCK & CO INC	3,090.00	116,493.00	111,554.56
1084204F120	GUTHRIE EMILY B 59156RAU2		METLIFE INC	6.75%	20,000.00	23,040.80
1084204F120	GUTHRIE EMILY B 59156R108		METLIFE INC	2,840.00	88,551.20	88,506.90
1084204F120	GUTHRIE EMILY B 61748AAE6		MORGAN STANLEY GLOB	4.75%	30,000.00	29,552.70
1084204F120	GUTHRIE EMILY B 629491AA9		NYSE EURONEXT	4.8%	20,000.00	21,043.00

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
1084204F120	GUTHRIE EMILY B 652482BG4		NEWS AMERICA INC	5 3%	25,000 00	24,790 75
1084204F120	GUTHRIE EMILY B 66285WHH2		NORTH TEX TWY AUTH	2 441%	35,000 00	35,000 00
1084204F120	GUTHRIE EMILY B 669827FT9		NOVA SCOTIA PROVINCE	5 125%	40,000 00	42,538 80
1084204F120	GUTHRIE EMILY B 6832348D3		ONTARIO (PROVINCE OF)	4 0%	25,000 00	24,957 00
1084204F120	GUTHRIE EMILY B 68389XAC9		ORACLE CORP	5 75%	30,000 00	29,985 90
1084204F120	GUTHRIE EMILY B 693475105		PNC FINANCIAL SERVICES GROUP		2,700 00	155,709 00
1084204F120	GUTHRIE EMILY B 713448108		PEPSICO INC	1,440 00	95,544 00	94,798 75
1084204F120	GUTHRIE EMILY B 71645WAT8		PETROBRAS INTL FIN	3 875%	20,000 00	20,604 20
1084204F120	GUTHRIE EMILY B 717081DB6		PFIZER INC	6 2%	20,000 00	24,678 20
1084204F120	GUTHRIE EMILY B 717081103		PFIZER INC	8,987 00	194,478 68	157,759 36
1084204F120	GUTHRIE EMILY B 718172109		PHILIP MORRIS INTERNAT-W/I		1,490 00	116,935 20
1084204F120	GUTHRIE EMILY B 726505100		PLAINS EXPLORATION & PR-W/I		2,220 00	81,518 40
1084204F120	GUTHRIE EMILY B 742651DG4		PRIVATE EXPORT FNDG	4 375%	100,000 00	116,753 00
1084204F120	GUTHRIE EMILY B 742718109		PROCTER & GAMBLE CO		2,910 00	194,126 10
1084204F120	GUTHRIE EMILY B 74432QBJ3		PRUDENTIAL FINL INC	4 75%	20,000 00	21,117 80
1084204F120	GUTHRIE EMILY B 745177EW1		PUERTO RICO COMWLTH	3 67%	25,000 00	25,489 00
1084204F120	GUTHRIE EMILY B 74733V100		QEP RESOURCES INC		2,320 00	67,976 00
1084204F120	GUTHRIE EMILY B 747525103		QUALCOMM INC	1,960 00	107,212 00	107,368 67
1084204F120	GUTHRIE EMILY B 779376102		ROVI CORP	2,270 00	55,796 60	106,141 57
1084204F120	GUTHRIE EMILY B 78010XAC5		ROYAL BANK OF SCOTLA	4 875%	30,000 00	28,685 40
1084204F120	GUTHRIE EMILY B 79466L302		SALESFORCE.COM INC		1,008 00	102,271 68
1084204F120	GUTHRIE EMILY B 806857108		SCHLUMBERGER LTD		1,580 00	107,929 80
1084204F120	GUTHRIE EMILY B 816851109		SEMPRA ENERGY		2,000 00	110,000 00
1084204F120	GUTHRIE EMILY B 82481R106		SHIRE PLC	880 00	91,432 00	83,346 48
1084204F120	GUTHRIE EMILY B 828807CC9		SIMON PROPERTY GROUP	4 2%	25,000 00	26,510 50
1084204F120	GUTHRIE EMILY B 857477103		STATE STREET CORP		3,270 00	131,813 70
1084204F120	GUTHRIE EMILY B 87236YAB4		TD AMERITRADE HLDG CO	4 15%	15,000 00	15,853 35
1084204F120	GUTHRIE EMILY B 87938WAJ2		TELEFONICA EMISIONES	4 949%	25,000 00	24,868 50
1084204F120	GUTHRIE EMILY B 88076W103		TERADATA CORPORATION		2,940 00	142,619 40
1084204F120	GUTHRIE EMILY B 882508104		TEXAS INSTRUMENTS INC		2,680 00	78,014 80
1084204F120	GUTHRIE EMILY B 883556AY8		THERMO FISHER SCIEN.	3 2%	30,000 00	31,689 90
1084204F120	GUTHRIE EMILY B 887317AJ4		TIME WARNER INC	3 15%	25,000 00	26,003 00
1084204F120	GUTHRIE EMILY B 88732JAX6		TIME WARNER CABLE IN	4 125%	30,000 00	30,807 00
1084204F120	GUTHRIE EMILY B 902973304		US BANCORP	4,020 00	108,741 00	89,225 11
1084204F120	GUTHRIE EMILY B 907818108		UNION PAC CORP		910 00	96,405 40
1084204F120	GUTHRIE EMILY B 91086QAL2		UNITED MEXICAN STS	6 625%	11,000 00	12,512 50
1084204F120	GUTHRIE EMILY B 912828AP5		U S TREASURY NOTE	4 0%	160,000 00	165,331 20
1084204F120	GUTHRIE EMILY B 912828BH2		U S TREASURY NOTE	4 25%	180,000 00	191,629 80

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
1084204F120	GUTHRIE EMILY B 912828BR0		U S TREASURY NOTE 4 25%	85,000 00	91,288 30	92,919 81
1084204F120	GUTHRIE EMILY B 912828FF2		U S TREASURY NOTE 5 125%	40,000 00	47,596 80	45,216 96
1084204F120	GUTHRIE EMILY B 912828GD6		U S INFL IX BD 2 375%	72,984 60	84,719 06	74,126 59
1084204F120	GUTHRIE EMILY B 912828JE1		U S TREASURY INFL IN 1 375%	42,002 80	47,555 15	41,186 42
1084204F120	GUTHRIE EMILY B 912828KQ2		U S TREASURY NOTE 3 125% 5/	25,000 00	28,031 25	26,454 20
1084204F120	GUTHRIE EMILY B 912828LD0		U S TREASURY NOTE 3 25%	30,000 00	33,358 50	33,356 35
1084204F120	GUTHRIE EMILY B 912828LQ1		U S TREASURY NOTE 2 375%	55,000 00	58,029 40	57,991 98
1084204F120	GUTHRIE EMILY B 912828LR9		U S TREASURY NOTE 1 375% 10	60,000 00	60,583 80	60,330 67
1084204F120	GUTHRIE EMILY B 912828LS7		U S TREASURY NOTE 2 375%	50,000 00	52,816 50	52,849 78
1084204F120	GUTHRIE EMILY B 912828LY4		U S TREASURY NOTE 3 375%	5,000 00	5,699 60	5,188 89
1084204F120	GUTHRIE EMILY B 912828LZ1		U S TREASURY NOTE 2 125%	45,000 00	47,263 95	47,273 00
1084204F120	GUTHRIE EMILY B 912828MB3		U S TREASURY NOTE 1 125% 12	40,000 00	40,368 80	39,736 07
1084204F120	GUTHRIE EMILY B 912828MP2		U S TREASURY NOTE 3 625%	10,000 00	11,597 70	10,072 70
1084204F120	GUTHRIE EMILY B 912828NC0		U S TREASURY NOTE 1 375% 5/	5,000 00	5,079 30	5,042 40
1084204F120	GUTHRIE EMILY B 912828ND8		U S TREASURY NOTE 3 5%	40,000 00	46,015 60	42,119 69
1084204F120	GUTHRIE EMILY B 912828NP1		U S TREASURY NOTE 1 75%	5,000 00	5,218 75	5,019 53
1084204F120	GUTHRIE EMILY B 912828NR7		U S TREASURY NOTE 2 375%	10,000 00	10,747 70	10,337 50
1084204F120	GUTHRIE EMILY B 912828NU0		U S TREASURY NOTE 0 75% 8/1	65,000 00	65,540 80	65,002 76
1084204F120	GUTHRIE EMILY B 912828NX4		U S TREASURY NOTE 0 375%	15,000 00	15,028 65	14,981 83
1084204F120	GUTHRIE EMILY B 912828NY2		U S TREASURY NOTE 0 75% 9/1	10,000 00	10,085 50	10,011 36
1084204F120	GUTHRIE EMILY B 912828PB0		U S TREASURY NOTE 0 5% 10/1	5,000 00	5,021 70	4,989 54
1084204F120	GUTHRIE EMILY B 912828PC8		U S TREASURY NOTE 2 625%	25,000 00	26,914 00	23,396 00
1084204F120	GUTHRIE EMILY B 912828PM6		U S TREASURY NOTE 2 125%	10,000 00	10,606 30	10,009 41
1084204F120	GUTHRIE EMILY B 912828PS3		U S TREASURY NOTE 2 0%	25,000 00	26,375 00	24,896 57
1084204F120	GUTHRIE EMILY B 912828PT1		U S TREASURY NOTE 2 625%	25,000 00	27,228 50	24,663 19
1084204F120	GUTHRIE EMILY B 912828PV6		U S TREASURY NOTE 0 5%	10,000 00	10,032 00	9,974 64
1084204F120	GUTHRIE EMILY B 912828QL7		UNITED STATES T-NOTE 0 75%	5,000 00	5,034 75	5,004 12
1084204F120	GUTHRIE EMILY B 912828QN3		UNITED STATES T-NOTE 3 125%	40,000 00	44,662 40	40,242 35
1084204F120	GUTHRIE EMILY B 912828QR4		UNITED STATES T-NOTE 1 5%	35,000 00	36,194 90	35,045 42
1084204F120	GUTHRIE EMILY B 912828QS2		UNITED STATES TREAS 0 75%	115,000 00	116,248 90	114,703 90
1084204F120	GUTHRIE EMILY B 912828QU7		UNITED STATES T-NOTE 0 63%	90,000 00	90,695 70	90,391 01
1084204F120	GUTHRIE EMILY B 912828QV5		UNITED STATES TIPS 0 625%	30,140 10	32,242 97	31,345 25
1084204F120	GUTHRIE EMILY B 912828QY9		UNITED STATES T-NOTE 2 25%	20,000 00	21,271 80	20,878 21
1084204F120	GUTHRIE EMILY B 912828RC6		UNITED STATES T-NOTE 2 125%	15,000 00	15,384 45	14,825 45
1084204F120	GUTHRIE EMILY B 912828RJ1		US TREASURY NOTE 1 0%	115,000 00	116,185 65	114,587 10
1084204F120	GUTHRIE EMILY B 912828RQ5		US TREASURY NOTE 0 375%	90,000 00	90,056 70	89,968 66

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
1084204F120	GUTHRIE EMILY B 913017BQ1		UNITED TECHNOLOGIES 6 125%	10,000.00	12,356.80	9,983.80
1084204F120	GUTHRIE EMILY B 913017109		UNITED TECHNOLOGIES CORP	1,700.00	124,253.00	120,612.96
1084204F120	GUTHRIE EMILY B 91913Y100		VALERO ENERGY CORP NEW	5,190.00	109,249.50	113,267.08
1084204F120	GUTHRIE EMILY B 92343VAQ7		VERIZON COMMUNICATIONS 8 75%	25,000.00	33,768.25	26,605.75
1084204F120	GUTHRIE EMILY B 92343V104		VERIZON COMMUNICATIONS INC	2,320.00	93,078.40	83,832.98
1084204F120	GUTHRIE EMILY B 92857WAR1		VODAFONE GROUP PLC 5 35%	25,000.00	25,170.50	26,877.50
1084204F120	GUTHRIE EMILY B 929903AJ1		WACHOVIA CORPORATION 5 25%	30,000.00	31,643.10	32,493.00
1084204F120	GUTHRIE EMILY B 931142DC4		WAL-MART STORES INC 2 8%	20,000.00	21,376.00	19,926.20
1084204F120	GUTHRIE EMILY B 942683103		WATSON PHARMACEUTICALS INC	1,400.00	84,476.00	92,911.28
1084204F120	GUTHRIE EMILY B 949746101		WELLS FARGO & COMPANY	4,500.00	124,020.00	123,653.53
1084204F120	GUTHRIE EMILY B 988498101		YUM! BRANDS INC	2,330.00	137,493.30	123,094.57

TOTAL FOR ACCT#1084204F120

12,177,818.85 11,397,038.91

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
108436RD000	GUTHRIE EMILY B 0017EP103		AMP LIMITED-UNSPONSORED ADR	960 00	15,792 00	22,304 20
108436RD000	GUTHRIE EMILY B 00753G103		ADVANCED INFO SVC-SPON ADR	8,120 00	35,728 00	21,642 70
108436RD000	GUTHRIE EMILY B 009126202		AIR LIQUIDE ADR	1,802 00	44,329 20	36,512 30
108436RD000	GUTHRIE EMILY B 03524A108		ANHEUSER BUSCH INBEV SPN ADR	420 00	25,615.80	26,699 99
108436RD000	GUTHRIE EMILY B 045519402		ASSOC BRITISH FOODS-UNSP ADR	1,890 00	32,904 90	31,772.98
108436RD000	GUTHRIE EMILY B 05523R107		BAE SYS PLC ADR	1,010 00	17,836 60	23,120.20
108436RD000	GUTHRIE EMILY B 055434203		BG PLC	270 00	28,890 00	25,572 60
108436RD000	GUTHRIE EMILY B 05569M616		BNY MELLON MONEY MARKET FUND	12,109 17	12,109 17	12,109 17
108436RD000	GUTHRIE EMILY B 072730302		BAYER A G SPONSORED ADR	600.00	38,280 00	42,060 44
108436RD000	GUTHRIE EMILY B 088606108		BHP LTD	31,783 50	32,566 78	
108436RD000	GUTHRIE EMILY B 110448107		BRITISH AMERICAN TOBACCO ADR	730 00	69,262 40	48,261.66
108436RD000	GUTHRIE EMILY B 120738406		BUNZL PLC-SPONS ADR	500.00	34,400 00	25,677 00
108436RD000	GUTHRIE EMILY B 15639K300		CENTRICA PLC- SP ADR	1,790 00	31,897.80	31,697 12
108436RD000	GUTHRIE EMILY B 16941M109		CHINA MOBILE LTD-SPON ADR	710 00	34,427.90	35,047.80
108436RD000	GUTHRIE EMILY B 19089R104		COBHAM PLC-UNSPON ADR	4,210 00	23,997.00	28,569.06
108436RD000	GUTHRIE EMILY B 225401108		CREDIT SUISSE GROUP	280 00	6,574.40	12,588.79
108436RD000	GUTHRIE EMILY B 23328E106		DNB ASA	234 00	22,230 00	34,383 73
108436RD000	GUTHRIE EMILY B 251566105		DEUTSCHE TELEKOM AG SPONSORE	1,910 00	21,869 50	25,529.61
108436RD000	GUTHRIE EMILY B 257569103		DON QUIJOTE CO LTD-UNSP ADR	280.00	28,833.28	32,293.56
108436RD000	GUTHRIE EMILY B 294821608		ERICSSON L M TEL CO ADR	2,650.00	26,844 50	26,346 03
108436RD000	GUTHRIE EMILY B 358029106		FRESENIUS MEDICAL CARE AG &	460 00	31,270.80	24,707 27
108436RD000	GUTHRIE EMILY B 375916103		GILDANE ACTIVEWEAR INC.	670.00	12,589.30	14,485 40
108436RD000	GUTHRIE EMILY B 37733W105		GLAXO SMITHKLINE PLC SPONS A	990 00	45,173 70	39,574.31
108436RD000	GUTHRIE EMILY B 42550U109		HENKEL AG AND CO KGAA	670 00	32,548 60	29,397 20
108436RD000	GUTHRIE EMILY B 43358L101		HITACHI CONSTRUCT-UNSPON ADR	630 00	20,449.80	31,268.91
108436RD000	GUTHRIE EMILY B 450936109		ICAP PLC-SPON ADR	990 00	10,513.80	12,080 20
108436RD000	GUTHRIE EMILY B 45790H101		INPEX HLDGS-UNSPON ADR	1,960 00	30,282.00	31,267 65
108436RD000	GUTHRIE EMILY B 464286848		ISHARES MSCI JAPAN INDEX FD	5,770.00	52,564 70	57,990 62
108436RD000	GUTHRIE EMILY B 48667L106		KDDI CORP-UNSPONSORED ADR	1,760.00	28,336.00	23,586 58
108436RD000	GUTHRIE EMILY B 502117203		L OREAL CO ADR	1,680 00	34,994.40	33,707 35
108436RD000	GUTHRIE EMILY B 62474M108		MTN GROUP LTD-SPONS ADR	1,910.00	33,807 00	32,075 01
108436RD000	GUTHRIE EMILY B 641069406		NESTLE SA SPON ADR REPSTG RE	800 00	46,168 00	38,292 00
108436RD000	GUTHRIE EMILY B 651191108		NEWCREST MNG LTD ADR	1,490 00	45,161.90	42,971 10
108436RD000	GUTHRIE EMILY B 654445303		NINTENDO OF AMERICA LTD ADR	560 00	9,486.40	19,705 70
108436RD000	GUTHRIE EMILY B 66987V109		NOVARTIS AG-ADR	720 00	41,162 40	38,855 96
108436RD000	GUTHRIE EMILY B 698341104		PANDORA A/S-ADR	2,240 00	5,107.20	26,272 29

108436RD000	GUTHRIE EMILY B 71654V101	PETROLEO BRASILEIRO SA ADR	860 00	20,201 40	32,018 76
108436RD000	GUTHRIE EMILY B 73755L107	POTASH CORP OF SASKATCHEWAN	558 00	23,034 24	21,822 13
108436RD000	GUTHRIE EMILY B 771195104	ROCHE HOLDINGS LTD SPONSORED	820 00	34,891 00	35,453 18
108436RD000	GUTHRIE EMILY B 78467K107	S S E PLC	31,139 50	29,509 00	
108436RD000	GUTHRIE EMILY B 80105N105	SANOFI	26,674 20	27,803 13	
108436RD000	GUTHRIE EMILY B 83175M205	SMITH & NEPHEW P L C	560 00	26,964 00	28,386 18
108436RD000	GUTHRIE EMILY B 85771P102	STATOIL ASA ADR	1,470.00	37,646 70	33,759 68
108436RD000	GUTHRIE EMILY B 86558P109	SUMCO CORP-UNSPON ADR	550 00	8,041 00	18,203 30
108436RD000	GUTHRIE EMILY B 87160A100	SYNGENTA AG ADR	650 00	38,311.00	31,026.49
108436RD000	GUTHRIE EMILY B 874039100	TAIWAN SEMICONDUCTOR MFG CO	2,600 00	33,566 00	26,518.20
108436RD000	GUTHRIE EMILY B 879246106	TELE NORTE LESTE PARTICIP PF	1,610 00	15,311 10	29,280 62
108436RD000	GUTHRIE EMILY B 881575302	TESCO PLC SPONSORED ADR	1,600 00	30,144 00	32,715 20
108436RD000	GUTHRIE EMILY B 89151E109	TOTAL S A ADR	640 00	32,710.40	37,672 11
108436RD000	GUTHRIE EMILY B 892331307	TOYOTA MOTOR CORP ADR	480.00	31,742.40	37,326.19
108436RD000	GUTHRIE EMILY B 904784709	UNILEVER NV NEW YORK SHS ADR	560.00	19,247 20	17,275 94
108436RD000	GUTHRIE EMILY B 911271302	UNITED OVERSEAS BANK LTD ADR	1,340.00	31,570 40	31,709 37
108436RD000	GUTHRIE EMILY B 98982M107	ZURICH FINL SVCS ADR	1,200.00	27,216 00	23,782 15

TOTAL FOR ACCT#108436RD000

1,531,632.49 1,565,254.90

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
101352833W0	GUTHRIE EMILY T G0457F107		ARCOS DORADOS HOLDINGS INC-A	610.00	12,523.30	14,421.04
101352833W0	GUTHRIE EMILY T G10082140		ENERGY XII BERMUDA LTD	450.00	14,346.00	7,774.65
101352833W0	GUTHRIE EMILY T G30397106		ENDURANCE SPECIALTY HLDGS	560.00	21,420.00	24,793.98
101352833W0	GUTHRIE EMILY T G3075P101		ENSTAR GROUP LTD	182.00	17,872.40	13,784.55
101352833W0	GUTHRIE EMILY T G93285107		VELTI PLC	1,180.00	8,024.00	10,575.16
101352833W0	GUTHRIE EMILY T G96666105		WILLIS GROUP HOLDINGS PUBLIC	250.00	9,700.00	7,359.83
101352833W0	GUTHRIE EMILY T M0854Q105		ALLOT COMMUNICATIONS LTD	960.00	14,592.00	13,447.26
101352833W0	GUTHRIE EMILY T 003654100		ABIOMED INC	900.00	16,623.00	13,664.20
101352833W0	GUTHRIE EMILY T 00448Q201		ACHILLION PHARMACEUTICALS	2,320.00	17,678.40	13,521.45
101352833W0	GUTHRIE EMILY T 004764106		ACME PACKET INC	650.00	20,091.50	20,980.82
101352833W0	GUTHRIE EMILY T 008252108		AFFILIATED MANAGERS GROUP IN	180.00	17,271.00	12,598.20
101352833W0	GUTHRIE EMILY T 019344100		ALLIED NEVADA GOLD CORP	200.00	6,056.00	8,625.32
101352833W0	GUTHRIE EMILY T 021441100		ALTERA CORP	150.00	5,565.00	5,163.00
101352833W0	GUTHRIE EMILY T 023111206		AMARIN CORPORATION PLC -ADR	4,190.00	31,383.10	26,284.27
101352833W0	GUTHRIE EMILY T 02553E106		AMERICAN EAGLE OUTFITTERS IN	1,310.00	20,029.90	17,432.18
101352833W0	GUTHRIE EMILY T 031100100		AMETEK INC NEW	450.00	18,945.00	11,712.00
101352833W0	GUTHRIE EMILY T 032803108		ANCESTRY COM INC	580.00	13,316.80	20,853.70
101352833W0	GUTHRIE EMILY T 03834A103		APPROACH RESOURCES INC	480.00	14,116.80	13,496.50
101352833W0	GUTHRIE EMILY T 043176106		ARUBA NETWORKS INC	900.00	16,668.00	10,540.56
101352833W0	GUTHRIE EMILY T 05569M616		BNY MELLON MONEY MARKET FUND	38,508.07	38,508.07	38,508.07
101352833W0	GUTHRIE EMILY T 073302101		B E AEROSPACE INC	350.00	13,548.50	8,844.50
101352833W0	GUTHRIE EMILY T 101119105		BOSTON PRIVATE FINL HLDGS IN	1,150.00	9,131.00	8,862.48
101352833W0	GUTHRIE EMILY T 101121101		BOSTON PROPERTIES INC	121.00	12,051.60	12,518.78
101352833W0	GUTHRIE EMILY T 117043109		BRUNSWICK CORP	630.00	11,377.80	10,515.14
101352833W0	GUTHRIE EMILY T 12467B304		C&J ENERGY SERVICES INC	480.00	10,046.40	9,894.82
101352833W0	GUTHRIE EMILY T 125269100		CF INDUSTRIES HOLDINGS INC	108.00	15,657.84	14,969.18
101352833W0	GUTHRIE EMILY T 12561W105		CLECO CORP NEW	530.00	20,193.00	14,386.98
101352833W0	GUTHRIE EMILY T 12621E103		CONSECO FINANCIAL GROUP INC	1,340.00	8,455.40	7,862.32
101352833W0	GUTHRIE EMILY T 127097103		CABOT OIL & GAS CORP CL A	320.00	24,288.00	10,986.56
101352833W0	GUTHRIE EMILY T 133131102		CAMDEN PROPERTY TRUST REIT	200.00	12,448.00	8,836.63
101352833W0	GUTHRIE EMILY T 14159U202		CARDIOME PHARMA CORPORATION	3,550.00	9,336.50	22,200.30
101352833W0	GUTHRIE EMILY T 144285103		CARPENTER TECHNOLOGY CORP	270.00	13,899.60	13,740.14
101352833W0	GUTHRIE EMILY T 149150104		CATHAY GENERAL BANCORP	850.00	12,690.50	9,298.60
101352833W0	GUTHRIE EMILY T 18683K101		CLIFFS NATS RES INC	290.00	18,081.50	18,189.67
101352833W0	GUTHRIE EMILY T 224399105		CRANE CO	280.00	13,078.80	14,210.35
101352833W0	GUTHRIE EMILY T 232806109		CYPRESS SEMICONDUCTOR CORP	900.00	15,201.00	10,993.01
101352833W0	GUTHRIE EMILY T 23324T107		D F C GLOBAL CORP	1,520.00	27,451.20	18,818.89

101352833W0	GUTHRIE EMILY T 25960P109	DOUGLAS EMMETT INC-W/I	870.00	15,868.80	12,397.41
101352833W0	GUTHRIE EMILY T 261608103	DRESSER-RAND GROUP INC	270.00	13,475.70	13,744.65
101352833W0	GUTHRIE EMILY T 26884L109	E Q T CORP	140.00	7,670.60	8,984.29
101352833W0	GUTHRIE EMILY T 27579R104	EAST WEST BANCORP INC	880.00	17,380.00	18,459.42
101352833W0	GUTHRIE EMILY T 30241L109	FEI CO	310.00	12,641.80	10,188.00
101352833W0	GUTHRIE EMILY T 311642102	FARO TECHNOLOGIES INC	300.00	13,800.00	13,289.33
101352833W0	GUTHRIE EMILY T 315616102	F5 NETWORKS INC	159.00	16,873.08	8,418.77
101352833W0	GUTHRIE EMILY T 316773100	FIFTH THIRD BANCORP	810.00	10,303.20	9,549.90
101352833W0	GUTHRIE EMILY T 317485100	FINANCIAL ENGINES INC	540.00	12,058.20	11,186.17
101352833W0	GUTHRIE EMILY T 346233109	FORESTAR GROUP INC	870.00	13,163.10	17,275.19
101352833W0	GUTHRIE EMILY T 34959E109	FORTINET INC	1,160.00	25,299.60	10,430.26

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TAX MARKET VALUE DETAIL REPORT FOR PFSO TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
101352833W0	GUTHRIE EMILY T 35804H106		FRESH MARKET INC/THE	660.00	26,334.00	25,332.25
101352833W0	GUTHRIE EMILY T 365558105		GARDNER DENVER MACHY INC	190.00	14,641.40	10,297.17
101352833W0	GUTHRIE EMILY T 37954N206		GLOBE SPECIALTY METALS INC	890.00	11,917.10	9,500.40
101352833W0	GUTHRIE EMILY T 395259104		GREENHILL & CO INC	320.00	11,638.40	12,171.10
101352833W0	GUTHRIE EMILY T 402635304		GULFPORT ENERGY CORP	430.00	12,663.50	11,328.40
101352833W0	GUTHRIE EMILY T 404303109		HSN INC	15,591.80	14,967.57	
101352833W0	GUTHRIE EMILY T 420877201		HAYNES INTERNATIONAL INC	230.00	12,558.00	11,851.03
101352833W0	GUTHRIE EMILY T 421906108		HEALTHCARE SERVICES GROUP IN	675.00	11,940.75	9,907.38
101352833W0	GUTHRIE EMILY T 421933102		HEALTH MGMT ASSOC INC NEW CL	1,150.00	8,475.50	9,197.07
101352833W0	GUTHRIE EMILY T 44107P104		HOST HOTELS & RESORTS INC	920.00	13,588.40	11,361.91
101352833W0	GUTHRIE EMILY T 457461200		INLAND REAL ESTATE	1,140.00	8,675.40	10,708.63
101352833W0	GUTHRIE EMILY T 458665106		INTERFACE INC CL A	770.00	8,885.80	9,186.95
101352833W0	GUTHRIE EMILY T 465685105		ITC HOLDINGS CORP	270.00	20,487.60	14,680.55
101352833W0	GUTHRIE EMILY T 481165108		JOY GLOBAL INC	120.00	8,996.40	9,180.41
101352833W0	GUTHRIE EMILY T 48242W106		KBR INC	410.00	11,426.70	8,605.86
101352833W0	GUTHRIE EMILY T 482470200		KIT DIGITAL INC	960.00	8,112.00	14,483.93
101352833W0	GUTHRIE EMILY T 485170302		KANSAS CITY SOUTHERN	270.00	18,362.70	9,318.80
101352833W0	GUTHRIE EMILY T 493732101		K FORCE INC	1,380.00	17,015.40	16,651.70
101352833W0	GUTHRIE EMILY T 494580103		KINDRED HEALTHCARE INC	690.00	8,121.30	8,092.87

101352833W0	GUTHRIE EMILY T 497266106	KIRBY CORP	190 00	12,509 60	11,173 98	
101352833W0	GUTHRIE EMILY T 501889208	LKQ CORP	500.00	15,040 00	15,075 60	
101352833W0	GUTHRIE EMILY T 530322106	LIBERTY MEDIA CORP-LIBER-A	140 00	10,927 00	10,436 89	
101352833W0	GUTHRIE EMILY T 536797103	LITHIA MTRS INC	440 00	9,618 40	9,124.24	
101352833W0	GUTHRIE EMILY T 54142L109	LOGMEIN INC	430.00	16,576 50	19,343.84	
101352833W0	GUTHRIE EMILY T 552697104	MDC PARTNERS INC-A	2,110 00	28,527.20	24,755 76	
101352833W0	GUTHRIE EMILY T 56509R108	MAP PHARMACEUTICALS INC	2,090 00	27,525 30	32,978 02	
101352833W0	GUTHRIE EMILY T 584690309	MEDICIS PHARMACEUTICAL CORP	360 00	11,970 00	12,366 40	
101352833W0	GUTHRIE EMILY T 589889104	MERIT MED SYS INC	1,165 00	15,587 70	18,494 31	
101352833W0	GUTHRIE EMILY T 59001A102	MERITAGE HOMES CORPORATION	480 00	11,131 20	9,067 39	
101352833W0	GUTHRIE EMILY T 606710200	MITEK SYSTEMS INC	1,770 00	12,832 50	17,437.89	
101352833W0	GUTHRIE EMILY T 664397106	NORTHEAST UTILITIES	450 00	16,231 50	13,966 83	
101352833W0	GUTHRIE EMILY T 67072V103	NXSTAGE MEDICAL INC	540 00	9,601 20	10,521.36	
101352833W0	GUTHRIE EMILY T 682159108	ON ASSIGNMENT INC	1,250 00	13,975 00	13,594.49	
101352833W0	GUTHRIE EMILY T 720279108	PIER 1 IMPORTS INC	760 00	10,586 80	10,247 06	
101352833W0	GUTHRIE EMILY T 726505100	PLAINS EXPLORATION & PR-W/I	250 00	9,180 00	8,606 83	
101352833W0	GUTHRIE EMILY T 741511109	PRICESMART INC	190 00	13,222 10	13,909 51	
101352833W0	GUTHRIE EMILY T 742962103	PRIVATEBANCORP INC	960 00	10,540 80	11,196 58	
101352833W0	GUTHRIE EMILY T 74972L102	RSC HOLDINGS INC	1,130 00	20,905 00	10,668 10	
101352833W0	GUTHRIE EMILY T 750086100	RACKSPACE HOSTING INC	370 00	15,913.70	7,624 58	
101352833W0	GUTHRIE EMILY T 75281A109	RANGE RESOURCES CORP	140 00	8,671 60	10,343 66	
101352833W0	GUTHRIE EMILY T 768573107	RIVERBED TECHNOLOGY INC	720 00	16,920.00	8,906 25	
101352833W0	GUTHRIE EMILY T 776696106	ROPER INDUSTRIES INC	150 00	13,030.50	7,832.98	
101352833W0	GUTHRIE EMILY T 779382100	ROWAN COS INC	370.00	11,222.10	13,925 87	
101352833W0	GUTHRIE EMILY T 783764103	RYLAND GROUP INC	740 00	11,662.40	9,955 29	
101352833W0	GUTHRIE EMILY T 78440X101	S L GREEN REALTY CORP REIT	150 00	9,996.00	12,792.68	
101352833W0	GUTHRIE EMILY T 78454L100	SM ENERGY COMPANY	120 00	8,772 00	8,541.30	
101352833W0	GUTHRIE EMILY T 78486Q101	SVB FINANCIAL GROUP	230.00	10,968 70	10,661 44	
101352833W0	GUTHRIE EMILY T 78505P100	SXC HEALTH SOLUTIONS CORP	380.00	21,462.40	14,859.27	

REPORT ID CPGBTXM3

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TAX MARKET VALUE DETAIL REPORT FOR PFSO TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
101352833W0	GUTHRIE EMILY T 83169Y108		SMART BALANCE INC	2,220 00	11,899.20	11,229 37

101352833W0	GUTHRIE EMILY T 83616T108	SOURCEFIRE INC	680 00	22,018 40	15,938 02
101352833W0	GUTHRIE EMILY T 848574109	SPIRIT AEROSYSTEMS HOLD CLA	520 00	10,805 60	10,031 60
101352833W0	GUTHRIE EMILY T 852857200	STAMPS COM INC	1,030 00	26,913.90	23,820 58
101352833W0	GUTHRIE EMILY T 85375C101	STANDARD PACIFIC CORP	2,810 00	8,935 80	9,009 70
101352833W0	GUTHRIE EMILY T 854502101	STANLEY BLACK & DECKER INC	150.00	10,140 00	10,892 95
101352833W0	GUTHRIE EMILY T 85590A401	STARWOOD HOTELS & RESORTS WO	370.00	17,748.90	18,993 91
101352833W0	GUTHRIE EMILY T 86272T106	STRATEGIC HOTELS & RESORTS I	1,860 00	9,988 20	11,606 59
101352833W0	GUTHRIE EMILY T 86800U104	SUPER MICRO COMPUTER INC	640 00	10,035 20	11,955.91
101352833W0	GUTHRIE EMILY T 88224Q107	TEXAS CAPITAL BANCSHARES INC	290.00	8,876 90	8,569 70
101352833W0	GUTHRIE EMILY T 887389104	TIMKEN CO	270 00	10,451 70	10,917 80
101352833W0	GUTHRIE EMILY T 888706108	TIVO INC	2,160 00	19,375 20	29,150 85
101352833W0	GUTHRIE EMILY T 893641100	TRANSDIGM GROUP INC	170 00	16,265.60	9,290.42
101352833W0	GUTHRIE EMILY T 896818101	TRIUMPH GROUP INC NEW	210 00	12,274.50	9,359 73
101352833W0	GUTHRIE EMILY T 90384S303	ULTA SALON COSMETICS & FRAGR	260.00	16,879 20	16,376 67
101352833W0	GUTHRIE EMILY T 91338E101	UNIVERSAL AMERICAN CORP	1,010 00	12,837 10	12,786 40
101352833W0	GUTHRIE EMILY T 913903100	UNIVERSAL HEALTH SERVICES CL	380 00	14,766 80	14,162 90
101352833W0	GUTHRIE EMILY T 92335C106	VERA BRADLEY INC	370 00	11,932.50	12,200 68
101352833W0	GUTHRIE EMILY T 92927K102	WABCO HOLDINGS INC-W/I	260 00	11,284.00	7,706 37
101352833W0	GUTHRIE EMILY T 94733A104	WEB COM GROUP INC	890.00	10,190 50	8,938 80
101352833W0	GUTHRIE EMILY T 947890109	WEBSTER FINL CORP WATERBURY	750 00	15,292 50	14,150 30
101352833W0	GUTHRIE EMILY T 94946T106	WELLCARE HEALTH PLANS INC	240.00	12,600 00	13,074 76
101352833W0	GUTHRIE EMILY T 976657106	WISCONSIN ENERGY CORP	560 00	19,577.60	15,717 84
101352833W0	GUTHRIE EMILY T 98310W108	WYNDHAM WORLDWIDE CORP	430 00	16,266.90	15,675 39
101352833W0	GUTHRIE EMILY T 98884U108	ZAGG INC	2,660.00	18,806.20	27,227.02
101352833W0	GUTHRIE EMILY T 989701107	ZIONS BANCORPORATION	490 00	7,977 20	13,432.41

TOTAL FOR ACCT#101352833W0

1,758,879 94 1,622,037.53

GUTHRIE EMILY B.-FDN FOR MED RES-TR

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

Name

GUTHRIE FOUNDATION FOR MEDICAL RESEARCH

Street

GUTHRIE SQUARE

City

SAYRE

State

PA

Zip Code

18840

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE/GENERAL

Amount

340,012

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

0

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

0

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

0

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

0

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

0

Long Term CG Distributions										Amount				
										2,330	0			
Short Term CG Distributions														
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
1	X	VODAFONE GROUP PLC-SP A	92857W209			1/29/2010		2/3/2011	22,642	17,119				5,523
2	X	VOLCANO CORP	928645100			1/14/2010		6/6/2011	1,790	1,186				604
3	X	VOLCANO CORP	928645100			1/14/2010		6/7/2011	298	198				100
4	X	VOLCANO CORP	928645100			1/14/2010		6/7/2011	6,882	4,547				2,335
5	X	VULCAN MATERIALS 5 6%	929160AE9			12/6/2007		1/7/2011	15,726	14,973				- 753
6	X	CUMMINS INC	231021106			5/12/2009		9/2/2011	13,859	5,461				8,398
7	X	CUMMINS INC	231021106			5/12/2009		9/2/2011	34,646	13,618				21,028
8	X	CUMMINS INC	231021106			5/12/2009		9/2/2011	29,623	11,675				17,948
9	X	CUMMINS INC	231021106			5/12/2009		9/2/2011	4,158	1,641				-2,517
10	X	CUMMINS INC	231021106			1/29/2010		9/2/2011	2,598	1,359				1,239
11	X	CYPRESS SEMICONDUCTOR	232806109			9/24/2010		1/11/2011	1,587	1,025				562
12	X	CYPRESS SEMICONDUCTOR	232806109			9/24/2010		1/11/2011	2,381	1,467				914
13	X	D F C GLOBAL CORP	23324T107			10/28/2010		11/17/2011	12,408	11,610				796
14	X	D P L INC	233293109			1/14/2010		4/21/2011	17,219	16,097				1,122
15	X	DSW INC-CLASS A	23334L102			3/17/2011		10/18/2011	49	40				9
16	X	DSW INC-CLASS A	23334L102			3/17/2011		10/18/2011	6,746	5,540				1,206
17	X	DSW INC-CLASS A	23334L102			3/17/2011		10/24/2011	8,934	6,776				2,158
18	X	DANAHER CORP	235851102			3/14/2005		9/2/2011	9,607	6,023				3,584
19	X	DANAHER CORP	235851102			8/4/2005		9/2/2011	18,341	11,854				6,487
20	X	DANAHER CORP	235851102			8/5/2005		9/2/2011	32,316	20,892				11,424
21	X	DANAHER CORP	235851102			1/24/2007		9/2/2011	1,747	1,496				251
22	X	DANAHER CORP	235851102			3/25/2009		9/2/2011	1,747	1,112				635
23	X	DANAHER CORP	235851102			1/29/2010		9/2/2011	873	716				157
24	X	DECKERS OUTDOOR CORP	243537107			7/7/2011		10/13/2011	7,196	6,412				784
25	X	DECKERS OUTDOOR CORP	243537107			7/7/2011		10/18/2011	11,355	10,560				795
26	X	DEERE JOHN CAP CORP NT 7	244217BG9			4/12/2006		2/14/2011	16,027	16,020				7
27	X	DEERE JOHN CAP CORP NT 7	244217BG9			4/12/2006		1/7/2011	5,115	5,340				-225
28	X	DEERE JOHN CAP CORP NT 7	244217BG9			8/27/2007		1/7/2011	10,230	10,588				-358
29	X	DIAGEO PLC SPONSORED AD	25243Q205			1/26/2010		4/28/2011	16,134	13,624				2,510
30	X	DIAGEO PLC SPONSORED AD	25243Q205			1/29/2010		4/28/2011	18,554	15,592				2,962
31	X	DU PONT (E I) DE NEMOURS	263534109			4/14/2009		9/2/2011	19,148	10,906				8,242
32	X	DU PONT (E I) DE NEMOURS	263534109			4/14/2009		9/2/2011	18,681	10,662				8,

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				
									Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss
									Price	Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	
Long Term CG Distributions									12,219,304		11,898,783		320,521
Short Term CG Distributions									5,503		0		5,503
									Other sales				
52	X	WALTER ENERGY INCORPOR	93317Q105			5/13/2010		3/17/2011	17,727	11,258		6,469	
53	X	ZAGG INC	98884U108			6/6/2011		12/29/2011	4,373	6,935		-2,562	
54	X	ZIMMER HOLDINGS INC	98956P102			5/9/2011		9/30/2011	543	680		-137	
55	X	ZIMMER HOLDINGS INC	98956P102			5/10/2011		9/30/2011	23,875	30,377		-6,502	
56	X	ZIMMER HOLDINGS INC	98956P102			5/11/2011		9/30/2011	8,682	11,076		-2,394	
57	X	ZIMMER HOLDINGS INC	98956P102			5/11/2011		9/30/2011	40,696	51,887		-11,191	
58	X	FORD MOTOR CO	345370860			1/6/2011		9/2/2011	7,300	12,686		-5,386	
59	X	ZIMMER HOLDINGS INC	98956P102			9/2/2011		9/30/2011	31,471	31,930		-459	
60	X	ZOLL MED CORP	989922109			1/6/2011		9/15/2011	403	439		-36	
61	X	ZOLL MED CORP	989922109			1/6/2011		9/16/2011	13,955	16,245		-2,290	
62	X	TELE NORTE LESTE PARTICI	999287680			4/18/2011		4/18/2011	1	0		1	
63	X	ASSURED GUARANTY LTD	G0585R106			1/19/2010		1/26/2011	8,074	12,947		-4,873	
64	X	ENERGY XII BERMUDA LTD	G10082140			8/3/2010		4/29/2011	3,184	1,555		1,629	
65	X	FOREST OIL CORP	346091705			1/14/2010		4/29/2011	22,681	17,621		5,060	
66	X	COVIDIEN PLC	G2554F113			1/3/2011		9/2/2011	9,125	8,496		629	
67	X	SIGNET JEWELERS LTD	G81276100			3/23/2011		6/6/2011	20,748	21,744		-996	
68	X	WARNER CHILCOTT PLC - CL	G94368100			5/10/2011		8/16/2011	13,080	19,055		-5,975	
69	X	TYCO INTERNATIONAL LTD	H89128104			8/11/2008		9/2/2011	7,212	8,156		-944	
70	X	TYCO INTERNATIONAL LTD	H89128104			3/16/2009		9/2/2011	87,349	42,443		44,906	
71	X	TYCO INTERNATIONAL LTD	H89128104			3/25/2009		9/2/2011	5,209	2,593		2,616	
72	X	TYCO INTERNATIONAL LTD	H89128104			1/29/2010		9/2/2011	2,805	2,481		324	
73	X	FLOWERVE CORPORATION	34354P105			6/9/2011		10/21/2011	1,582	2,108		-526	
74	X	FOOT LOCKER INC	344849104			8/23/2010		2/25/2011	12,282	8,037		4,245	
75	X	FORD MOTOR CO	345370860			1/12/2010		9/2/2011	3,765	5,878		-2,113	
76	X	FORD MOTOR CO	345370860			1/12/2010		9/2/2011	13,887	21,754		-7,867	
77	X	FORD MOTOR CO	345370860			1/12/2010		9/2/2011	6,125	9,611		-3,486	
78	X	ENERGIZER HLDGS INC	29266R108			1/12/2010		9/2/2011	1,830	1,727		103	
79	X	ENERGIZER HLDGS INC	29266R108			1/15/2010		9/2/2011	24,747	23,896		851	
80	X	FORD MOTOR CO	345370860			1/12/2010		9/2/2011	4,510	7,113		-2,603	
81	X	FORD MOTOR CO	345370860			1/12/2010		9/2/2011	23,316	36,657		-13,341	
82	X	FORD MOTOR CO	345370860			1/6/2011		9/2/2011	13,027	22,641		-9,614	
83	X	FORD MOTOR CO	345370860			1/6/2011		9/2/2011	7,153	12,376		-5,223	
84	X	ENERGIZER HLDGS INC	29266R108			1/15/2010		9/2/2011	29,066	28,163		903	
85	X	ENSCO PLC	29358Q109			3/23/2011		9/2/2011	12,709	15,368		-2,659	
86	X	ENSCO PLC	29358Q109			3/24/2011		9/2/2011	96,020	117,535		-21,515	
87	X	ENTROPIC COMMUNICATION	29384R105			12/13/2010		8/4/2011	5,293	14,233		-8,940	
88	X	EXXON MOBIL CORP	302301106			7/5/2011		10/21/2011	9,309	13,373		-4,064	
89	X	EXXON MOBIL CORP	30231G102			9/20/2001		3/23/2011	65,122	29,594		35,528	
90	X	EXXON MOBIL CORP	30231G102			9/20/2001		10/26/2011	26,399	12,362		14,037	
91	X	EXXON MOBIL CORP	30231G102			8/5/2003		10/26/2011	43,199	19,300		23,899	
92	X	FED HOME LOAN MTG CORP	3128X8XS6			4/24/2009		4/27/2011	20,000	19,970		30	
93	X	FED HOME LOAN MTG CO 1 B	3128X9H78			3/10/2010		3/8/2011	40,000	40,027		-27	
94	X	FED AGR MTGE CORP 2 15	31315PMD8			7/29/2009		1/6/2011	25,505	25,000		505	
95	X	FED HOME LOAN BANK 2 05	3133XUD91			3/9/2010		8/10/2011	40,000	40,558		-558	
96	X	FEDERAL HOME LN MTG CO	3134G1KL7			6/28/2010		7/12/2011	40,000	40,020		-20	
97	X	FED NATL MTGE ASSN 3 05	31398AY2			8/13/2009		6/23/2011	15,974	14,960		1,014	
98	X	FED NATL MTGE ASSN 3 05	315405100			1/14/2010		5/17/2011	1,983	1,452		531	
99	X	FED NATL MTGE ASSN 3 05	315405100			1/14/2010		5/17/2011	6,313	4,613		1,700	
100	X	FED NATL MTGE ASSN 3 05	315405100			1/14/2010		5/17/2011	119	85		34	
101	X	FED NATL MTGE ASSN 3 05	315405100			1/14/2010		5/17/2011	3,768	2,734		1,034	
102	X	FED NATL MTGE ASSN 3 05	315405100			1/14/2010		5/18/2011	2,555	1,794		761	

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

Long Term CG Distributions										Amount		Totals					
Short Term CG Distributions										2,330		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
										0		12,219,304		11,898,783		320,521	
										0		5,503		0		5,503	
Index	Check "X" if Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss			
103	X	FINISAR CORPORATION	31787A507			12/17/2010		5/26/2011	4,383	5,339				-956			
104	X	FINISAR CORPORATION	31787A507			12/17/2010		5/26/2011	7,884	9,554				-1,670			
105	X	FINISAR CORPORATION	31787A507			11/8/2011		12/21/2011	6,356	8,404				-2,048			
106	X	FLOWERVE CORPORATION	34354P105			4/21/2011		10/21/2011	7,992	12,773				-4,781			
107	X	NUPATHE INC	67059M100			12/23/2010		8/3/2011	231	460				-229			
108	X	NEWFIELD EXPL CO	651290108			9/2/2011		12/21/2011	19,597	25,499				-5,902			
109	X	NUPATHE INC	67059M100			12/23/2010		8/3/2011	370	736				-366			
110	X	NEWFIELD EXPL CO	651290108			9/2/2011		12/22/2011	46,721	60,140				-13,419			
111	X	NEWS CORP INC	65248E203			1/15/2004		8/22/2011	1,257	1,494				-237			
112	X	NEWS CORP INC	65248E203			6/23/2004		8/22/2011	18,479	20,937				-2,458			
113	X	NEWS CORP INC	65248E203			6/23/2004		8/23/2011	17,656	19,655				-1,999			
114	X	NEWS CORP INC	65248E203			6/23/2004		9/2/2011	9,040	9,614				-574			
115	X	NEWS CORP INC	65248E203			4/28/2005		9/2/2011	6,194	5,835				359			
116	X	NEWS CORP INC	65248E203			5/10/2006		9/2/2011	62,607	71,465				-8,858			
117	X	NEWS CORP INC	65248E203			1/24/2007		9/2/2011	1,172	1,701				-529			
118	X	NUPATHE INC	67059M100			12/27/2010		8/3/2011	741	1,499				-758			
119	X	NEWS CORP INC	65248E203			11/6/2007		9/2/2011	33,312	44,675				-11,363			
120	X	NEWS CORP INC	65248E203			3/25/2009		9/2/2011	5,859	2,748				3,111			
121	X	NEWS CORP INC	65248E203			1/29/2010		9/2/2011	3,181	2,799				988			
122	X	NEXTERA ENERGY INC	65339F101			8/24/2010		9/2/2011	37,426	36,659				767			
123	X	NEXTERA ENERGY INC	65339F101			4/4/2011		9/2/2011	21,897	21,965				-68			
124	X	NEXTERA ENERGY INC	65339F101			4/5/2011		9/2/2011	46,698	46,996				-298			
125	X	NEXTERA ENERGY INC	65339F101			4/6/2011		9/2/2011	23,014	23,277				-263			
126	X	NEXTERA ENERGY INC	65339F101			7/26/2010		3/3/2011	13,846	10,230				3,616			
127	X	NOBLE ENERGY INC	655044105			1/26/2010		8/11/2011	6,687	12,505				-5,818			
128	X	NOMURA HOLDINGS INC	65535H208			1/29/2010		8/11/2011	7,306	13,594				-6,288			
129	X	NORDSON CORP	655663102			5/18/2011		8/17/2011	8,767	10,422				-1,655			
130	X	NORDSON CORP	655663102			6/9/2011		8/17/2011	3,945	4,596				-651			
131	X	NORDSON CORP	655664100			7/7/2010		9/2/2011	56,283	42,793				13,490			
132	X	NORDSTROM INC	655664100			8/9/2010		9/2/2011	38,395	30,784				7,611			
133	X	NORFOLK SOUTHERN CORP	655844108			11/3/2009		9/2/2011	5,419	4,079				1,340			
134	X	NORFOLK SOUTHERN CORP	655844108			11/4/2009		9/2/2011	108,178	82,597				25,581			
135	X	NORFOLK SOUTHERN CORP	655844108			1/29/2010		9/2/2011	1,959	1,414				545			
136	X	NUPATHE INC	67059M100			12/28/2010		8/3/2011	93	194				-101			
137	X	NUPATHE INC	67059M100			12/21/2010		8/3/2011	139	262				-123			
138	X	NUPATHE INC	67059M100			12/20/2010		8/3/2011	1,342	2,546				-1,204			
139	X	NUPATHE INC	67059M100			12/21/2010		8/3/2011	370	701				-331			
140	X	NUPATHE INC	67059M100			12/17/2010		8/4/2011	265	578				-313			
141	X	NUPATHE INC	67059M100			12/17/2010		8/4/2011	606	1,318				-712			
142	X	NUPATHE INC	67059M100			12/22/2010		8/3/2011	879	1,699				-820			
143	X	NUPATHE INC	67059M100			12/20/2010		8/4/2011	654	1,385				-731			
144	X	NUPATHE INC	67059M100			12/22/2010		8/3/2011	694	1,331				-637			
145	X	NUPATHE INC	67059M100			12/21/2010		8/4/2011	204	436				-232			
146	X	NUPATHE INC	67059M100			12/17/2010		8/4/2011	450	909				-459			
147	X	NUPATHE INC	67059M100			12/17/2010		8/5/2011	392	824				-432			
148	X	OCCIDENTAL PETROLEUM CO	674599105			4/23/2009		8/17/2011	70,224	44,426				25,798			
149	X	A M C NETWORKS INC-A W/I	00164V103			1/26/2011		8/4/2011	18	20				-2			
150	X	AT&T INC	00206R102			1/24/2007		9/2/2011	46,780	61,370				-14,590			
151	X	AT&T INC	00206R102			1/30/2009		3/24/2011	16,752	15,081				1,671			
152	X	AT&T INC	00206R102			1/30/2009		4/26/2011	11,199	10,054				1,145			
153	X	AT&T INC	00206R102			1/30/2009		4/26/2011	11,199	10,054				1,145			

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

										Amount			
										2,330			
Long Term CG Distributions										0			
Short Term CG Distributions													
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				
									Gross Sales Price	Cost or Other Basis	Valuation Method	Net Gain or Loss	
154	X	AT&T INC 5.8% 2/15/1	00206RAR3			2/9/2010	4/26/2011		5,599	5,298		301	
155	X	ABERCROMBIE & FITCH CO C	002896207			1/27/2010	10/13/2011		4,148	1,850		2,298	
156	X	ABERCROMBIE & FITCH CO C	002896207			1/27/2010	10/27/2011		20,227	8,324		11,903	
157	X	ACERGY SA-SPON ADR	00443E104			1/26/2010	1/6/2011		19,257	11,212		8,045	
158	X	ACERGY SA-SPON ADR	00443E104			1/29/2010	1/6/2011		7,960	4,817		3,143	
159	X	ACME PACKET INC	004764106			8/3/2010	1/11/2011		5,975	2,721		3,254	
160	X	ACME PACKET INC	004764106			9/2/2011	9/27/2011		23,556	22,700		856	
161	X	ACME PACKET INC	004764106			9/2/2011	11/30/2011		47,570	66,711		-19,141	
162	X	AEROPOSTALE	007865108			10/31/2011	11/28/2011		2,540	2,405		-135	
163	X	AEROPOSTALE	007865108			10/31/2011	11/29/2011		7,093	6,791		302	
164	X	AGRIUM INC	008916108			9/30/2010	1/25/2011		18,991	16,497		2,494	
165	X	ALLIANCE DATA SYS CORP	018581108			5/28/2008	9/2/2011		15,645	10,328		5,317	
166	X	ALLIANCE DATA SYS CORP	018581108			5/29/2008	9/2/2011		40,101	27,087		13,014	
167	X	ALLIANCE DATA SYS CORP	018581108			7/23/2008	9/2/2011		53,948	37,852		16,096	
168	X	ALLIANCE DATA SYS CORP	018581108			3/25/2009	9/2/2011		2,697	1,082		1,615	
169	X	ALLIANCE DATA SYS CORP	018581108			1/29/2010	9/2/2011		2,697	1,793		904	
170	X	ALLSCRIPTS HEALTHCARE S	01988P108			8/10/2010	9/2/2011		1,536	1,534		2	
171	X	ALLSCRIPTS HEALTHCARE S	01988P108			8/11/2010	9/2/2011		12,614	12,609		5	
172	X	ALLSCRIPTS HEALTHCARE S	01988P108			8/11/2010	9/2/2011		2,629	2,587		42	
173	X	ALLSCRIPTS HEALTHCARE S	01988P108			8/11/2010	9/2/2011		10,719	10,571		148	
174	X	ALLSCRIPTS HEALTHCARE S	01988P108			8/12/2010	9/2/2011		3,738	3,716		22	
175	X	ALLSCRIPTS HEALTHCARE S	01988P108			8/17/2010	9/2/2011		23,896	24,192		-296	
176	X	ALLSTATE CORP	020002101			9/2/2011	11/8/2011		93,853	90,270		3,583	
177	X	ALSTOM SA-UNSPON ADR	021244207			1/26/2010	4/28/2011		9,094	9,757		-683	
178	X	A M C NETWORKS INC-A WII	00164V103			1/27/2011	7/7/2011		593	600		-7	
179	X	A M C NETWORKS INC-A WII	00164V103			1/26/2011	7/7/2011		2,254	2,277		-23	
180	X	ALSTOM SA-UNSPON ADR	021244207			1/29/2010	4/28/2011		9,885	10,530		-645	
181	X	AMERICAN EXPRESS CO	025816109			6/21/2010	9/2/2011		5,786	5,073		713	
182	X	AMERICAN EXPRESS CO	025816109			6/21/2010	9/2/2011		105,115	92,612		12,503	
183	X	OCCIDENTAL PETROLEUM CO	674599105			4/23/2009	8/17/2011		12,289	7,767		4,522	
184	X	OCCIDENTAL PETROLEUM CO	674599105			4/23/2009	9/2/2011		835	555		280	
185	X	OCCIDENTAL PETROLEUM CO	674599105			1/29/2010	9/2/2011		1,670	1,571		99	
186	X	OCCIDENTAL PETROLEUM CO	674599105			6/11/2010	9/2/2011		3,424	3,426		-2	
187	X	OCCIDENTAL PETROLEUM CO	674599105			6/11/2010	9/2/2011		124,361	125,737		-1,376	
188	X	OCH ZIFF CAPITAL MANAGEN	67551U105			1/14/2010	4/12/2011		13,396	12,306		1,090	
189	X	OMNICOM GROUP INC	681919106			1/24/2007	9/2/2011		72,280	96,116		-23,836	
190	X	OMNICOM GROUP INC	681919106			3/25/2009	9/2/2011		2,344	1,492		852	
191	X	OMNICOM GROUP INC	681919106			1/29/2010	9/2/2011		1,563	1,412		151	
192	X	OMNICOM GROUP INC	681919106			1/6/2011	9/2/2011		8,595	10,421		-1,826	
193	X	OMNICOM GROUP INC	681919106			1/7/2011	9/2/2011		3,594	4,364		-770	
194	X	OMNICOM GROUP INC	681919106			1/7/2011	9/2/2011		26,880	32,331		-5,451	
195	X	OMNIVISION TECHNOLOGIES	682128103			11/1/2011	10/14/2011		7,033	12,356		-5,323	
196	X	ON SEMICONDUCTOR CORP	682189105			1/14/2010	10/27/2011		10,730	12,006		-1,276	
197	X	OPNET TECHNOLOGIES INC	683757108			1/19/2010	5/26/2011		10,632	3,901		6,731	
198	X	OPNET TECHNOLOGIES INC	683757108			3/4/2010	5/26/2011		6,076	2,436		3,640	
199	X	OPNET TECHNOLOGIES INC	683757108			1/15/2010	5/26/2011		4,557	1,561		2,996	
200	X	OPNET TECHNOLOGIES INC	683757108			1/15/2010	10/24/2011		20,693	6,113		14,580	
201	X	ORACLE CORP	68389X105			1/24/2007	9/2/2011		136,168	86,098		50,070	
202	X	ORACLE CORP	68389X105			3/25/2009	9/2/2011		4,630	3,099		1,531	
203	X	ORACLE CORP	68389X105			1/29/2010	9/2/2011		2,996	2,544		452	
204	X	ORACLE CORP	68389X105			9/30/2010	9/2/2011		50,110	49,782		328	

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals			
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements
Long Term CG Distributions									12,219,304	11,898,783	320,521	
Short Term CG Distributions									5,503	0	5,503	
Amount									2,330			
									0			
205	X	PPL CORP	69351T106			4/4/2011		9/2/2011	64,527	58,709	5,818	
206	X	PPL CORP	69351T106			4/5/2011		9/2/2011	18,477	16,753	1,724	
207	X	PATTERSON-UTI ENERGY INC	703481101			7/5/2011		10/18/2011	7,573	12,900	-5,327	
208	X	PENNEY J C INC	708160106			4/28/2011		7/7/2011	13,482	15,633	-2,151	
209	X	PEPSICO INC	713448108			12/18/1998		9/2/2011	17,790	10,949	-6,841	
210	X	PEPSICO INC	713448108			2/4/2005		9/2/2011	81,324	70,537	10,787	
211	X	PEPSICO INC	713448108			2/9/2006		9/2/2011	13,342	12,105	1,237	
212	X	PETROLEUM DEVELOPMENT	716578109			10/7/2010		3/17/2011	889	601	288	
213	X	PETROLEUM DEVELOPMENT	716578109			10/8/2010		3/17/2011	445	300	145	
214	X	PETROLEUM DEVELOPMENT	716578109			10/8/2010		3/17/2011	3,113	2,137	976	
215	X	PETROLEUM DEVELOPMENT	716578109			10/11/2010		3/17/2011	445	305	140	
216	X	PETROLEUM DEVELOPMENT	716578109			10/11/2010		3/17/2011	1,779	1,236	543	
217	X	PETROLEUM DEVELOPMENT	716578109			10/12/2010		3/17/2011	2,223	1,562	661	
218	X	GOOGLE INC - CL A	38259P508			1/29/2010		9/2/2011	3,671	3,705	-34	
219	X	GREEN MOUNTAIN COFFEE	393122106			1/11/2011		2/14/2011	14,908	12,384	2,524	
220	X	GUESS? INC	401617105			7/8/2010		1/10/2011	9,405	7,322	2,083	
221	X	GUESS? INC	401617105			10/15/2010		1/10/2011	1,710	1,726	-16	
222	X	HSN INC	404303109			5/4/2011		8/9/2011	4,089	4,873	-784	
223	X	HALLIBURTON CO	406216101			1/24/2007		9/2/2011	4,170	3,006	1,164	
224	X	HDMOT 2007-1 A4	5 21% 41283UAD7			1/23/2007		1/15/2011	678	678	0	
225	X	HDMOT 2007-1 A4	5 21% 41283UAD7			1/23/2007		2/15/2011	658	658	0	
226	X	HDMOT 2007-1 A4	5 21% 41283UAD7			1/23/2007		3/15/2011	674	674	0	
227	X	HDMOT 2007-1 A4	5 21% 41283UAD7			1/23/2007		4/15/2011	771	771	0	
228	X	HDMOT 2007-1 A4	5 21% 41283UAD7			1/23/2007		5/15/2011	666	666	0	
229	X	HDMOT 2007-1 A4	5 21% 41283UAD7			1/23/2007		6/15/2011	683	683	0	
230	X	HDMOT 2007-1 A4	5 21% 41283UAD7			1/23/2007		7/15/2011	655	655	0	
231	X	HDMOT 2007-1 A4	5 21% 41283UAD7			1/23/2007		8/15/2011	589	589	0	
232	X	HDMOT 2007-1 A4	5 21% 41283UAD7			1/23/2007		9/15/2011	616	616	0	
233	X	HDMOT 2007-1 A4	5 21% 41283UAD7			1/23/2007		10/15/2011	536	536	0	
234	X	HDMOT 2007-1 A4	5 21% 41283UAD7			1/23/2007		11/9/2011	1,437	1,431	6	
235	X	HERTZ GLOBAL HOLDINGS INC	42805T105			1/25/2011		5/10/2011	18,129	15,840	2,289	
236	X	HESS CORP	42809H107			9/30/2004		3/23/2011	66,054	24,347	41,707	
237	X	HESS CORP	42809H107			9/30/2004		9/2/2011	9,268	4,751	4,517	
238	X	HESS CORP	42809H107			1/24/2007		9/2/2011	2,317	2,029	288	
239	X	HESS CORP	42809H107			1/23/2009		9/2/2011	38,810	36,952	1,858	
240	X	HESS CORP	42809H107			3/17/2009		9/2/2011	29,542	31,352	-1,810	
241	X	HESS CORP	42809H107			3/25/2009		9/2/2011	5,213	5,678	-465	
242	X	HESS CORP	42809H107			1/29/2010		9/2/2011	2,896	2,892	4	
243	X	HOME DEPOT INC	437076102			9/11/2009		5/5/2011	9,286	6,778	2,508	
244	X	HOME DEPOT INC	437076102			9/11/2009		5/5/2011	24,887	18,346	6,541	
245	X	HOME DEPOT INC	437076102			9/11/2009		5/5/2011	40,860	30,190	10,670	
246	X	HOME DEPOT INC	437076102			1/29/2010		5/5/2011	4,457	3,366	1,091	
247	X	HONEYWELL INTL INC	438516106			1/14/2004		9/2/2011	2,284	1,800	484	
248	X	HOSPIRA INC	441060100			3/8/2007		1/3/2011	18,737	13,632	5,105	
249	X	HOSPIRA INC	441060100			3/8/2007		1/4/2011	12,599	9,141	3,458	
250	X	HOSPIRA INC	441060100			3/9/2007		1/4/2011	8,841	6,413	2,428	
251	X	HOSPIRA INC	441060100			5/31/2007		1/4/2011	2,266	1,622	644	
252	X	HOSPIRA INC	441060100			3/8/2007		1/4/2011	1,776	1,283	493	
253	X	HOSPIRA INC	441060100			5/31/2007		1/5/2011	15,800	11,433	4,367	
254	X	HOSPIRA INC	441060100			6/1/2007		1/5/2011	7,545	5,613	1,932	
255	X	HOSPIRA INC	441060100			5/31/2007		1/5/2011	3,836	2,769	1,067	

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

										Amount				
										Long Term CG Distributions		2,330		
										Short Term CG Distributions		0		
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals					
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
256	X	HOSPIRA INC	441060100			6/1/2007		1/6/2011	23,029	17,124				5,905
257	X	HOSPIRA INC	441060100			3/25/2009		1/6/2011	219	120				99
258	X	HOSPIRA INC	441060100			6/1/2007		1/6/2011	3,337	2,481				856
259	X	HOSPIRA INC	441060100			3/25/2009		1/7/2011	3,077	1,676				1,401
260	X	HOSPIRA INC	441060100			1/29/2010		1/7/2011	2,198	2,035				163
261	X	HOSPIRA INC	441060100			9/2/2011		10/20/2011	62,138	98,652				-36,514
262	X	HAT 2007-1 A4 5 33% 11/	44329FAD0			1/23/2007		1/17/2011	434	434				0
263	X	HAT 2007-1 A4 5 33% 11/	44329FAD0			1/23/2007		2/17/2011	431	431				0
264	X	HAT 2007-1 A4 5 33% 11/	44329FAD0			1/23/2007		3/17/2011	441	441				0
265	X	HAT 2007-1 A4 5 33% 11/	44329FAD0			1/23/2007		4/18/2011	6,437	6,435				2
266	X	HUMAN GENOME SCIENCES	444903108			12/3/2009		7/20/2011	22,967	28,061				-5,094
267	X	HUMAN GENOME SCIENCES	444903108			12/3/2009		7/20/2011	2,784	3,463				-679
268	X	HUMAN GENOME SCIENCES	444903108			12/3/2009		7/21/2011	18,819	23,374				-4,555
269	X	HUMAN GENOME SCIENCES	444903108			12/3/2009		7/22/2011	5,191	6,810				-1,619
270	X	HUMAN GENOME SCIENCES	444903108			1/29/2010		7/22/2011	1,100	1,323				-223
271	X	HUMAN GENOME SCIENCES	444903108			2/12/2010		7/22/2011	2,838	3,742				-904
272	X	HUMAN GENOME SCIENCES	444903108			12/3/2009		7/22/2011	1,015	1,270				-255
273	X	HUMAN GENOME SCIENCES	444903108			2/12/2010		7/22/2011	24,194	31,935				-7,741
274	X	HUNTINGTON BANCSHARES	446150104			1/22/2010		10/20/2011	872	793				79
275	X	HUNTINGTON BANCSHARES	446150104			1/22/2010		10/20/2011	12,755	11,586				1,169
276	X	HUNTINGTON BANCSHARES	446150104			1/22/2010		10/21/2011	383	352				31
277	X	HUNTINGTON BANCSHARES	446150104			1/22/2010		10/21/2011	385	352				33
278	X	IPG PHOTONICS CORP	44980X109			5/26/2011		11/1/2011	4,393	6,455				-2,062
279	X	IPG PHOTONICS CORP	44980X109			5/26/2011		11/1/2011	4,390	6,455				-2,065
280	X	INTERNATIONAL COAL GROUP	45928H106			12/1/2010		5/4/2011	19,322	10,525				8,797
281	X	IXIA	45071R109			10/27/2010		4/25/2011	2,727	2,701				26
282	X	IXIA	45071R109			10/27/2010		4/25/2011	321	318				3
283	X	IXIA	45071R109			10/28/2010		4/25/2011	8,340	8,203				137
284	X	IDEX CORP	45167R104			8/3/2011		10/21/2011	9,997	11,700				-1,703
285	X	INFORMATICA CORP	45666Q102			8/11/2010		9/2/2011	10,730	8,001				2,729
286	X	INFORMATICA CORP	45666Q102			8/11/2010		9/2/2011	1,538	1,146				392
287	X	INFORMATICA CORP	45666Q102			8/12/2010		9/2/2011	10,769	8,085				2,684
288	X	INTERPUBLIC GROUP COS INC	460690100			5/5/2010		8/9/2011	7,996	8,562				-566
289	X	INFORMATICA CORP	45666Q102			8/12/2010		9/2/2011	39	29				10
290	X	INFORMATICA CORP	45666Q102			8/12/2010		9/2/2011	1,538	1,153				385
291	X	INFORMATICA CORP	45666Q102			8/13/2010		9/2/2011	1,341	1,035				306
292	X	INFORMATICA CORP	45666Q102			8/13/2010		9/2/2011	197	151				46
293	X	INTERPUBLIC GROUP COS INC	460690100			1/10/2011		8/9/2011	4,275	5,993				-1,718
294	X	INFORMATICA CORP	45666Q102			8/13/2010		9/2/2011	6,982	5,396				1,586
295	X	INFORMATICA CORP	45666Q102			8/13/2010		9/2/2011	5,878	4,554				1,324
296	X	INFORMATICA CORP	45666Q102			8/16/2010		9/2/2011	394	310				84
297	X	INFORMATICA CORP	45666Q102			8/16/2010		9/2/2011	20,552	16,406				4,146
298	X	INSPIRE PHARMACEUTICALS	457733103			1/14/2010		1/3/2011	9,022	17,365				-8,343
299	X	INTEL CORP	458140100			9/2/2011		11/4/2011	81,968	68,670				13,298
300	X	INTUIT INC 5 4% 3/15/	461202AA1			3/7/2007		12/20/2011	10,453	10,000				453
301	X	INTEL CORP	458140100			9/2/2011		11/22/2011	56,939	48,625				8,314
302	X	INTUIT INC 5 4% 3/15/	461202AA1			3/14/2007		12/20/2011	10,453	10,032				421
303	X	INTUIT INC 5 4% 3/15/	461202AA1			8/13/2007		12/20/2011	5,227	4,977				250
304	X	INTUIT INC 5 4% 3/15/	461202AA1			9/27/2007		12/20/2011	10,453	9,904				549
305	X	INTERNATIONAL BUSINESS MACHINES CORP	459200101			1/23/2008		9/2/2011	3,689	2,338				1,351
306	X	ION GEOPHYSICAL CORP	462044108			3/3/2011		9/23/2011	4,733	12,908				-8,175

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

Amount										Totals		Net Gain or Loss			
Long Term CG Distributions										Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Short Term CG Distributions										2,330		11,898,783		320,521	
										0		0		5,503	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Other sales		Cost or Other Basis		Valuation Method	Depreciation	Net Gain or Loss
									Gross Sales Price	Expense of Sale and Cost of Improvements					
307	X	ION GEOPHYSICAL CORP	462044108			3/17/2011		9/23/2011	805	2,073					-1,268
308	X	ION GEOPHYSICAL CORP	462044108			8/17/2011		9/23/2011	5,065	7,266					-2,201
309	X	JP MORGAN CHASE & CO	46625H100			1/24/2007		11/8/2011	58,842	86,174					-27,332
310	X	JEFFERIES GROUP INC 7 75	472319AA0			11/8/2011		12/13/2011	10,200	9,958					242
311	X	JOY GLOBAL INC	481165108			11/24/2010		6/15/2011	2,585	2,295					290
312	X	KKR FINANCIAL HOLDINGS L	48248A306			1/14/2010		2/25/2011	24,634	19,397					5,237
313	X	KKR & CO L P	48248M102			2/25/2011		6/6/2011	13,077	13,999					-922
314	X	KANSAS CITY SOUTHERN	485170302			7/22/2010		8/12/2011	3,806	2,642					1,164
315	X	KEYCORP NEW	493267108			1/22/2010		1/25/2011	15,937	13,254					-2,683
316	X	KINDRED HEALTHCARE INC	494580103			4/28/2011		8/8/2011	4,256	9,747					-5,491
317	X	KODIAK OIL & GAS CORP	50015Q100			4/29/2011		7/5/2011	11,427	13,240					-1,813
318	X	KRATON PERFORMANCE PO	50077C106			5/12/2011		8/3/2011	1,048	1,474					-426
319	X	KRATON PERFORMANCE PO	50077C106			5/12/2011		8/3/2011	9,434	13,508					-4,074
320	X	KRONOS WORLDWIDE INC	50105F105			3/17/2011		9/9/2011	3,613	4,931					-1,318
321	X	KRONOS WORLDWIDE INC	50105F105			3/17/2011		9/9/2011	2,007	2,748					-741
322	X	KRONOS WORLDWIDE INC	50105F105			3/18/2011		9/9/2011	1,606	2,229					-623
323	X	KRONOS WORLDWIDE INC	50105F105			3/21/2011		9/9/2011	2,007	2,860					-853
324	X	LEAR CORP WII	521865204			5/4/2011		10/13/2011	8,386	8,982					-596
325	X	LEAR CORP WII	521865204			5/4/2011		12/21/2011	7,928	10,479					-2,551
326	X	LIBERTY MEDIA CORP-LIBER	530322304			3/1/2011		11/17/2011	14,465	15,045					-580
327	X	LIBERTY MEDIA CORP-LIBER	530322304			3/17/2011		11/17/2011	5,510	6,223					-713
328	X	LIFEPOINT HOSPS INC	53219L109			12/13/2010		4/28/2011	13,176	12,259					917
329	X	LIMITED BRANDS INC	532716107			10/6/2009		1/6/2011	19,769	12,279					7,490
330	X	LIMITED BRANDS INC	532716107			10/6/2009		1/6/2011	19,691	12,279					7,412
331	X	LIMITED BRANDS INC	532716107			10/6/2009		5/13/2011	17,150	7,404					9,746
332	X	LIMITED BRANDS INC	532716107			10/6/2009		5/16/2011	28,285	12,279					16,006
333	X	LIMITED BRANDS INC	532716107			10/6/2009		9/2/2011	51,424	25,642					25,782
334	X	LIMITED BRANDS INC	532716107			10/6/2009		9/2/2011	12,675	6,328					6,347
335	X	LIMITED BRANDS INC	532716107			12/9/2010		9/2/2011	3,621	1,908					1,713
336	X	LINCOLN NATL CORP IND	534187109			8/12/2011		9/2/2011	71,154	82,135					-10,981
337	X	LORILLARD INC	544147101			8/22/2011		9/2/2011	3,430	3,365					65
338	X	LORILLARD INC	544147101			8/22/2011		9/2/2011	72,811	71,627					1,184
339	X	M G I C INVT CORP WIS	552848103			4/22/2010		4/21/2011	6,027	8,978					-2,951
340	X	MACY'S INC	55616P104			4/28/2010		4/28/2011	4,838	4,820					18
341	X	MACY'S INC	55616P104			4/28/2010		4/28/2011	12,096	12,385					-289
342	X	MAGNA INTL INC CL A	559222401			6/24/2010		2/24/2011	14,091	9,832					4,259
343	X	MAGNUM HUNTER RESOURC	55973B102			3/17/2011		5/12/2011	11,719	12,318					-599
344	X	MERCK & CO INC	58933Y105			3/25/2009		9/2/2011	2,276	1,937					339
345	X	MERCK & CO INC	58933Y105			1/24/2007		9/2/2011	56,823	44,244					12,579
346	X	MANITOWOC COMPANY INC	563571108			4/21/2011		7/22/2011	160	227					-67
347	X	MANITOWOC COMPANY INC	563571108			6/15/2011		7/22/2011	4,326	4,205					121
348	X	MERCK & CO INC	58933Y105			3/25/2009		9/2/2011	3,937	2,940					997
349	X	MANITOWOC COMPANY INC	563571108			4/21/2011		7/22/2011	7,819	11,119					-3,300
350	X	MANITOWOC COMPANY INC	563571108			6/15/2011		7/25/2011	1,416	1,402					14
351	X	MANPOWER INC	56418H100			1/4/2010		9/23/2011	6,645	11,560					-4,915
352	X	MCDERMOTT INTL INC	580037109			10/21/2011		10/27/2011	5,298	7,119					-1,821
353	X	MCKESSON CORPORATION	58155Q103			2/4/2009		9/2/2011	22,568	13,215					9,353
354	X	MCKESSON CORPORATION	58155Q103			2/4/2009		9/2/2011	2,335	1,355					980
355	X	MCKESSON CORPORATION	58155Q103			10/7/2009		9/2/2011	778	590					188
356	X	MCKESSON CORPORATION	58155Q103			10/7/2009		9/2/2011	50,584	38,430					12,154
357	X	MCKESSON CORPORATION	58155Q103			1/4/2010		9/2/2011	17,899	14,531					3,368

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

										Amount											
Long Term CG Distributions										2,330											
Short Term CG Distributions										0											
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss						
									Gross Sales Price	Cost or Other Basis	Valuation Method	Cost, Other Basis and Expenses									
358	X	MERCK & CO INC	58933Y105			1/29/2010		9/2/2011	3,251	3,836					-585						
359	X	METROPCS COMMUNICATION	591708102			4/1/2011		8/8/2011	6,837	12,519					-5,682						
360	X	MCKESSON CORPORATION	58155Q103			1/5/2010		9/2/2011	57,588	46,993					10,595						
361	X	MICROSOFT CORPORATION	594918104			1/24/2007		3/2/2011	29,199	34,753					-5,554						
362	X	MCKESSON CORPORATION	58155Q103			1/29/2010		9/2/2011	3,113	2,354					759						
363	X	MEDNAX INC	58502B106			10/8/2010		10/18/2011	13,269	11,602					1,667						
364	X	MEDTRONIC INC	585055106			5/6/2004		3/22/2011	23,340	31,693					-8,353						
365	X	MEDTRONIC INC	585055106			2/4/2005		3/22/2011	19,952	28,237					-8,285						
366	X	MEDTRONIC INC	585055106			3/3/2005		3/22/2011	19,199	27,344					-8,145						
367	X	MEDTRONIC INC	585055106			3/25/2009		3/22/2011	2,259	1,763					496						
368	X	MICROSOFT CORPORATION	594918104			1/19/2007		3/2/2011	15,646	20,322					-4,676						
369	X	MEDTRONIC INC	585055106			1/29/2010		3/22/2011	1,129	1,291					-162						
370	X	MENS WEARHOUSE INC	587118100			12/13/2010		3/1/2011	465	443					22						
371	X	MENS WEARHOUSE INC	587118100			12/13/2010		3/1/2011	1,560	1,477					83						
372	X	MENS WEARHOUSE INC	587118100			12/13/2010		3/1/2011	9,223	8,616					607						
373	X	MENS WEARHOUSE INC	587118100			12/13/2010		3/2/2011	3,400	3,249					151						
374	X	MICROSOFT CORPORATION	594918104			1/24/2007		3/2/2011	32,463	38,801					-6,338						
375	X	MICROSOFT CORPORATION	594918104			1/19/2007		5/2/2011	13,075	17,399					-4,324						
376	X	MERCK & CO INC	58933Y105			3/13/2009		9/2/2011	47,464	40,069					7,395						
377	X	MICROSOFT CORPORATION	594918104			3/25/2009		5/2/2011	3,575	2,523					1,052						
378	X	MICROSOFT CORPORATION	594918104			1/21/2010		5/2/2011	75,079	88,727					-13,648						
379	X	MICROSOFT CORPORATION	594918104			1/29/2010		5/2/2011	3,575	3,928					-353						
380	X	MIDDLEBY CORP	596278101			1/14/2010		1/25/2011	10,560	6,058					4,502						
381	X	MITSUBISHI CORP SPONSOR	606769305			1/26/2010		11/23/2011	9,553	12,528					-2,975						
382	X	MITSUBISHI CORP SPONSOR	606769305			1/26/2010		11/23/2011	1,911	2,590					-679						
383	X	MITSUBISHI CORP SPONSOR	606769305			1/29/2010		11/23/2011	8,407	10,749					-2,342						
384	X	MITSUBISHI CORP SPONSOR	606769305			1/29/2010		11/25/2011	1,498	1,954					-456						
385	X	MORGAN STANLEY	617446448			5/7/2009		8/1/2011	7,567	11,314					-3,747						
386	X	MORGAN STANLEY	617446448			5/7/2009		8/1/2011	15,133	22,520					-7,387						
387	X	MORGAN STANLEY	617446448			5/8/2009		8/1/2011	3,387	4,707					-1,320						
388	X	MORGAN STANLEY	617446448			5/8/2009		8/1/2011	1,027	1,439					-412						
389	X	MORGAN STANLEY	617446448			5/8/2009		8/1/2011	6,215	9,077					-2,862						
390	X	MORGAN STANLEY	617446448			5/21/2009		8/1/2011	9,728	15,188					-5,460						
391	X	MORGAN STANLEY	617446448			5/21/2009		8/1/2011	8,828	13,794					-4,966						
392	X	MORGAN STANLEY	617446448			1/29/2010		8/1/2011	1,081	1,616					-535						
393	X	MORGANS HOTEL GROUP CO	61748W108			1/14/2010		11/10/2011	167	140					27						
394	X	MORGANS HOTEL GROUP CO	61748W108			1/14/2010		11/10/2011	54	47					7						
395	X	MORGANS HOTEL GROUP CO	61748W108			1/14/2010		11/10/2011	2,252	1,865					387						
396	X	MORGANS HOTEL GROUP CO	61748W108			1/10/2011		11/10/2011	3,507	6,212					-2,705						
397	X	MORGANS HOTEL GROUP CO	61748W108			1/11/2011		11/10/2011	1,301	2,483					-1,182						
398	X	MORGANS HOTEL GROUP CO	61748W108			1/14/2010		11/10/2011	6,900	5,687					1,213						
399	X	MORGANS HOTEL GROUP CO	61748W108			1/14/2010		11/11/2011	228	186					42						
400	X	MORGANS HOTEL GROUP CO	61748W108			1/14/2010		11/11/2011	397	326					71						
401	X	MORGANS HOTEL GROUP CO	61748W108			1/14/2010		11/14/2011	57	47					10						
402	X	MORGANS HOTEL GROUP CO	61748W108			1/14/2010		11/15/2011	110	93					17						
403	X	MORGANS HOTEL GROUP CO	61748W108			1/14/2010		11/15/2011	56	47					9						
404	X	MORGANS HOTEL GROUP CO	61748W108			1/14/2010		11/16/2011	425	373					52						
405	X	MORGANS HOTEL GROUP CO	61748W108			1/14/2010		11/17/2011	206	186					20						
406	X	MORGANS HOTEL GROUP CO	61748W108			1/14/2010		11/18/2011	352	326					26						
407	X	MOTOROLA INC	620076307			8/12/2010		2/7/2011	11	9					2						
408	X	MOTOROLA INC	620076307			8/12/2010		4/26/2011	4,771	3,507					1,264						

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

		Amount						Totals							
		Long Term CG Distributions		2,330						Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
		Short Term CG Distributions		0						12,219,304		11,898,783		320,521	
										5,503		0		5,503	

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

										Amount				
										2,330		0		
Long Term CG Distributions														
Short Term CG Distributions														
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals					
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
460	X	PRAXAIR INC	74005P104			3/25/2009		9/2/2011	1,919	1,337			582	
461	X	PRAXAIR INC	74005P104			1/29/2010		9/2/2011	1,919	1,512			407	
462	X	PRIMO WATER CORP	74165N105			8/2/2011		11/10/2011	2,850	11,456			-8,606	
463	X	PRIMO WATER CORP	74165N105			8/3/2011		11/10/2011	1,781	7,576			-5,795	
464	X	PROGRESS ENERGY INC 68	743263AJ4			10/4/2007		11/8/2011	5,127	5,286			-159	
465	X	PROGRESS ENERGY INC 68	743263AJ4			10/4/2007		11/8/2011	15,380	15,852			-472	
466	X	PUBLIC SVC ENTERPRISE GR	744573106			1/5/2010		4/4/2011	7,873	8,576			-703	
467	X	PUBLIC SVC ENTERPRISE GR	744573106			1/5/2010		4/4/2011	3,303	3,591			-288	
468	X	PUBLIC SVC ENTERPRISE GR	744573106			1/5/2010		4/4/2011	53,334	58,180			-4,846	
469	X	PUBLIC SVC ENTERPRISE GR	744573106			1/4/2010		4/4/2011	9,895	10,726			-831	
470	X	PUBLIC SVC ENTERPRISE GR	744573106			1/5/2010		4/4/2011	2,010	2,186			-176	
471	X	PUBLIC SVC ENTERPRISE GR	744573106			5/20/2010		4/5/2011	21,069	21,022			47	
472	X	PUBLIC SVC ENTERPRISE GR	744573106			1/5/2010		4/5/2011	11,820	12,854			-1,034	
473	X	PUBLIC SVC ENTERPRISE GR	744573106			1/29/2010		4/5/2011	1,852	1,838			14	
474	X	PUBLIC SVC ENTERPRISE GR	744573106			5/20/2010		4/5/2011	29,936	29,899			37	
475	X	PUBLIC SVC ENTERPRISE GR	744573106			5/20/2010		4/6/2011	22,626	22,440			186	
476	X	QUALCOMM INC	747525103			1/6/2010		9/2/2011	60,075	57,668			2,407	
477	X	QUALCOMM INC	747525103			1/29/2010		9/2/2011	3,004	2,349			655	
478	X	QUALCOMM INC	747525103			3/3/2010		9/2/2011	53,066	41,311			11,755	
479	X	QUALCOMM INC	747525103			8/11/2010		9/2/2011	8,511	6,669			1,842	
480	X	QUALCOMM INC	747525103			8/11/2010		9/2/2011	11,514	9,049			2,465	
481	X	QUALCOMM INC	747525103			8/11/2010		9/2/2011	11,514	9,029			2,485	
482	X	QUALCOMM INC	747525103			8/11/2010		9/2/2011	10,513	8,240			2,273	
483	X	AMERIPRISE FINANCIAL INC	03076C106			1/6/2011		9/2/2011	16,400	23,144			-6,744	
484	X	AMYLIN PHARMACEUTICALS	032346108			6/18/2010		3/3/2011	4,207	7,099			-2,892	
485	X	AMYLIN PHARMACEUTICALS	032346108			6/18/2010		3/3/2011	2,638	4,528			-1,890	
486	X	AMYLIN PHARMACEUTICALS	032346108			5/6/2010		3/3/2011	27,714	44,675			-16,961	
487	X	AMYLIN PHARMACEUTICALS	032346108			6/18/2010		3/3/2011	1,140	1,919			-779	
488	X	PHARMASSET INC	71715N106			8/16/2011		11/21/2011	27,460	13,150			14,310	
489	X	AMYLIN PHARMACEUTICALS	032346108			6/18/2010		3/4/2011	5,647	9,934			-4,287	
490	X	AMYLIN PHARMACEUTICALS	032346108			6/21/2010		3/4/2011	3,162	5,610			-2,448	
491	X	AMYLIN PHARMACEUTICALS	032346108			6/18/2010		3/4/2011	1,670	2,908			-1,238	
492	X	AUTOLIV INC	052800109			6/10/2009		1/31/2011	1,545	628			917	
493	X	AMYLIN PHARMACEUTICALS	032346108			6/21/2010		3/7/2011	1,784	3,138			-1,354	
494	X	AMYLIN PHARMACEUTICALS	032346108			6/21/2010		3/7/2011	2,006	3,524			-1,518	
495	X	AUTOLIV INC	052800109			6/10/2009		9/2/2011	40,720	23,874			16,846	
496	X	AMYLIN PHARMACEUTICALS	032346108			6/21/2010		3/7/2011	1,493	2,657			-1,164	
497	X	AUTOLIV INC	052800109			1/29/2010		9/2/2011	2,143	1,712			431	
498	X	AMYLIN PHARMACEUTICALS	032346108			6/21/2010		3/7/2011	1,416	2,495			-1,079	
499	X	ANADARKO PETROLEUM CO	032511107			6/18/2010		9/2/2011	64,166	39,133			25,033	
500	X	AVON PRODUCTS INC	054303102			9/6/2011		10/27/2011	9,022	10,207			-1,185	
501	X	ANNATAYLOR STORES CORP	036115103			10/29/2010		1/10/2011	9,482	9,381			101	
502	X	APACHE CORP	037411105			1/24/2007		9/2/2011	140,318	98,909			41,409	
503	X	APACHE CORP	037411105			3/25/2009		9/2/2011	8,900	6,049			2,851	
504	X	APACHE CORP	037411105			1/29/2010		9/2/2011	3,164	3,158			6	
505	X	B M C SOFTWARE INC	055921100			2/10/2011		9/2/2011	13,224	16,802			-3,578	
506	X	B M C SOFTWARE INC	055921100			2/11/2011		9/2/2011	23,337	29,808			-6,471	
507	X	ASSOCIATED BANC CORP	045487105			7/8/2010		7/5/2011	9,641	8,986			655	
508	X	ATLAS AIR, INC	049164205			8/11/2010		12/16/2011	7,162	8,960			-1,798	
509	X	ATLAS AIR, INC	049164205			10/21/2011		12/16/2011	3,016	2,834			182	
510	X	B M C SOFTWARE INC	055921100			2/11/2011		9/2/2011	13,224	16,932			-3,708	
									Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Securities									12,219,304		11,898,783		320,521	
Other sales									5,503		0		5,503	

		Amount				Totals							
		Long Term CG Distributions		2,330				Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
		Short Term CG Distributions		0				12,219,304		11,898,783		320,521	
								5,503		0		5,503	

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

Long Term CG Distributions										Amount		Totals					
Short Term CG Distributions										2,330		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
										0		12,219,304		11,898,783		320,521	
												5,503		0		5,503	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss			
562	X	GENERAL ELECTRIC COMP	369604103			8/20/1998		9/2/2011	1,739	3,335				-1,596			
563	X	GENERAL ELECTRIC COMP	369604103			12/10/1999		9/2/2011	25,614	78,964				-53,350			
564	X	GENERAL ELECTRIC COMP	369604103			5/17/2001		9/2/2011	18,341	60,987				-42,646			
565	X	GENERAL ELECTRIC COMP	369604103			2/7/2003		9/2/2011	25,456	36,306				-10,850			
566	X	GENERAL ELECTRIC COMP	369604103			2/7/2003		9/29/2011	10,258	14,658				-4,400			
567	X	GENERAL ELECTRIC COMP	369604103			8/6/2004		9/29/2011	8,995	18,149				-9,154			
568	X	GENERAL ELEC CAP COR 5 8	36962GXS8			2/26/2008		1/7/2011	26,371	26,369				2			
569	X	GEOEYE INC	37250W108			8/17/2011		10/21/2011	344	346				-2			
570	X	GEOEYE INC	37250W108			8/17/2011		10/21/2011	1,033	1,041				-8			
571	X	GEOEYE INC	37250W108			8/18/2011		10/21/2011	1,378	1,348				30			
572	X	GEOEYE INC	37250W108			8/12/2011		11/14/2011	2,371	3,279				-908			
573	X	GEOEYE INC	37250W108			8/12/2011		11/14/2011	4,742	6,585				-1,843			
574	X	GEOEYE INC	37250W108			8/18/2011		11/14/2011	237	337				-100			
575	X	GOODRICH CORP	382388106			1/14/2010		4/21/2011	11,418	8,549				2,869			
576	X	GOOGLE INC - CL A	38259P508			6/5/2009		5/2/2011	31,832	26,110				5,722			
577	X	GOOGLE INC - CL A	38259P508			6/5/2009		5/2/2011	14,032	11,506				2,526			
578	X	GOOGLE INC - CL A	38259P508			6/5/2009		9/2/2011	61,877	52,220				9,657			
579	X	GOOGLE INC - CL A	38259P508			8/21/2009		9/2/2011	68,170	60,356				7,814			
580	X	SBA COMMUNICATIONS COR	78388J106			1/14/2010		4/12/2011	14,958	14,141				817			
581	X	SXC HEALTH SOLUTIONS CO	78505P100			9/21/2010		5/27/2011	5,904	3,942				1,962			
582	X	ST JUDE MEDICAL INC	790849103			3/22/2011		9/2/2011	442	518				-76			
583	X	ST JUDE MEDICAL INC	790849103			3/22/2011		9/2/2011	60,096	70,000				-9,904			
584	X	ST JUDE MEDICAL INC	790849103			4/26/2011		9/2/2011	9,942	11,718				-1,776			
585	X	ST JUDE MEDICAL INC	790849103			4/27/2011		9/2/2011	41,758	49,995				-8,237			
586	X	SALIX PHARMACEUTICALS L	795435106			3/4/2010		5/27/2011	17,413	13,953				3,460			
587	X	SANDRIDGE ENERGY INC	80007P307			1/6/2011		9/9/2011	14,563	16,557				-1,994			
588	X	SANDRIDGE ENERGY INC	80007P307			8/17/2011		9/9/2011	3,267	3,859				-592			
589	X	SCHWAB CHARLES CORP NE	808513105			11/20/2008		8/12/2011	28,457	36,074				-7,617			
590	X	BANK OF AMERICA CORP	060505104			6/15/2009		9/2/2011	13,209	24,434				-11,225			
591	X	SCHWAB CHARLES CORP NE	808513105			11/21/2008		8/12/2011	600	761				-161			
592	X	BANK OF AMERICA CORP	060505104			6/15/2009		9/2/2011	4,817	8,934				-4,117			
593	X	SCHWAB CHARLES CORP NE	808513105			3/25/2009		8/12/2011	1,321	1,636				-315			
594	X	SCHWAB CHARLES CORP NE	808513105			1/29/2010		8/12/2011	600	918				-318			
595	X	SCHWAB CHARLES CORP NE	808513105			1/5/2011		8/12/2011	26,175	39,091				-12,916			
596	X	SHIRE PLC	82481R106			9/2/2011		12/15/2011	25,607	24,625				982			
597	X	SMITH & NEPHEW P L C	83175M205			1/26/2010		11/12/2011	11,651	11,194				457			
598	X	SONIC SOLUTIONS	835460106			5/13/2010		1/6/2011	14,297	12,294				2,003			
599	X	SONIC SOLUTIONS	835460106			8/3/2010		1/6/2011	12,063	6,368				5,695			
600	X	SONIC SOLUTIONS	835460106			12/1/2010		1/6/2011	8,042	5,620				2,422			
601	X	BANK OF AMERICA CORP	060505104			1/29/2010		9/2/2011	1,533	3,200				-1,667			
602	X	BANK OF AMERICA CORP	060505104			5/6/2010		9/2/2011	16,858	37,495				-20,637			
603	X	BANK OF AMERICA CORP	060505104			9/13/2010		9/2/2011	6,276	12,047				-5,771			
604	X	BANK OF AMERICA CORP	060505104			9/13/2010		9/2/2011	4,744	9,075				-4,331			
605	X	BANK OF AMERICA CORP 3	06051GED7			8/17/2010		4/20/2011	20,283	19,975				308			
606	X	SOUTHWESTERN ENERGY C	845467109			9/2/2011		9/28/2011	67,397	70,098				-2,701			
607	X	BANKRATE INC	06647F102			9/23/2011		12/16/2011	9,359	8,131				1,228			
608	X	STANDARD PACIFIC CORP	85375C101			1/14/2010		3/17/2011	7,577	8,568				-991			
609	X	STANLEY BLACK & DECKER I	854502101			5/18/2011		10/21/2011	3,122	3,750				-628			
610	X	BANK OF AMERICA CORP	060505104			6/15/2009		9/2/2011	6,422	11,689				-5,267			
611	X	BAXTER INTERNATIONAL INC	071813109			8/10/2011		9/2/2011	1,635	1,540				95			
612	X	BAXTER INTERNATIONAL INC	071813109			8/10/2011		10/28/2011	25,433	23,614				1,819			

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

										Amount											
Long Term CG Distributions										2,330											
Short Term CG Distributions										0											
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				Net Gain or Loss								
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements									
613	X	BAXTER INTERNATIONAL INC	071813109			8/10/2011		12/15/2011	12,125	12,833			-708								
614	X	BAXTER INTERNATIONAL INC	071813109			8/17/2011		12/15/2011	30,070	33,199			-3,129								
615	X	BAXTER INTERNATIONAL INC	071813109			8/18/2011		12/15/2011	43,165	46,696			-3,531								
616	X	B E AEROSPACE INC	073302101			1/14/2010		8/12/2011	2,756	2,022			734								
617	X	BLACKSTONE GROUP LP/TH	09253U108			4/12/2011		6/6/2011	11,269	12,615			-1,346								
618	X	BRANDYWINE REALTY TRUS	105368203			1/14/2010		2/25/2011	11,953	11,740			213								
619	X	BRANDYWINE REALTY TRUS	105368203			1/14/2010		2/25/2011	2,249	2,208			41								
620	X	BRANDYWINE REALTY TRUS	105368203			1/14/2010		2/25/2011	2,249	2,208			41								
621	X	BRIGHAM EXPLORATION CO	109178103			4/5/2010		10/31/2011	19,276	9,466			-9,810								
622	X	BUNZL PLC-SPONS ADR	120738406			1/29/2010		2/3/2011	8,702	7,199			1,503								
623	X	CBS CORP-CLASS BW/I	124857202			5/5/2011		9/2/2011	70,741	79,175			-8,434								
624	X	CIGNA CORP	125509109			6/19/2009		9/2/2011	31,710	17,469			14,241								
625	X	CIGNA CORP	125509109			6/22/2009		9/2/2011	38,505	20,749			17,756								
626	X	CIGNA CORP	125509109			1/29/2010		9/2/2011	1,359	1,018			341								
627	X	CVS CAREMARK CORP	126650100			10/30/2007		5/9/2011	23,562	26,070			-2,508								
628	X	CVS CAREMARK CORP	126650100			10/30/2007		5/10/2011	1,528	1,699			-171								
629	X	CVS CAREMARK CORP	126650100			3/25/2009		5/10/2011	7,456	5,871			1,585								
630	X	CVS CAREMARK CORP	126650100			1/29/2010		5/10/2011	2,609	2,273			336								
631	X	CABLEVISION SYS CORP CL	12686C109			1/26/2011		8/2/2011	5,411	5,686			-275								
632	X	CABLEVISION SYS CORP CL	12686C109			1/27/2011		8/2/2011	1,412	1,485			-73								
633	X	WALTER ENERGY INCORPOR	93317Q105			9/9/2011		9/21/2011	10,532	14,078			-3,546								
634	X	WARNACO GROUP INC/TH	934390402			10/12/2010		3/23/2011	11,864	12,199			-335								
635	X	WASHINGTON ST 3 547%	93974CQV5			5/25/2010		1/12/2011	15,132	15,000			132								
636	X	WATSON PHARMACEUTICALS	942683103			9/2/2011		9/30/2011	18,925	17,919			1,006								
637	X	WELLS FARGO & COMPANY	949746101			3/6/2001		9/2/2011	36,221	37,116			-895								
638	X	WELLS FARGO & COMPANY	949746101			1/6/2005		9/2/2011	24,963	31,619			-6,656								
639	X	WELLS FARGO & COMPANY	949746101			4/28/2005		9/2/2011	1,958	2,388			-430								
640	X	WELLS FARGO & COMPANY	949746101			1/24/2007		9/2/2011	7,832	11,642			-3,810								
641	X	WELLS FARGO & COMPANY	949746101			3/25/2009		9/2/2011	2,447	1,640			807								
642	X	WELLS FARGO & COMPANY	949746101			1/29/2010		9/2/2011	1,468	1,731			-263								
643	X	WELLS FARGO & COMPANY	949746101			8/10/2010		9/2/2011	4,405	5,033			-628								
644	X	WESTPORT INNOVATIONS IN	960908309			11/14/2011		12/16/2011	8,309	8,329			-20								
645	X	ZAGG INC	98884U108			6/6/2011		12/20/2011	8,891	11,034			-2,143								
646	X	ZAGG INC	98884U108			6/6/2011		12/20/2011	1,055	1,261			-206								
647	X	ZAGG INC	98884U108			6/6/2011		12/21/2011	1,469	1,786			-317								
648	X	ZAGG INC	98884U108			6/6/2011		12/22/2011	3,116	4,098			-982								
649	X	ZAGG INC	98884U108			5/27/2011		12/29/2011	13,251	20,292			-7,041								
650	X	CABOT OIL & GAS CORP CL A	127097103			11/10/2010		4/29/2011	3,358	2,060			1,298								
651	X	CAMERON INTERNATIONAL CO	13342B105			9/2/2011		9/28/2011	53,952	59,492			-5,540								
652	X	TARGET CORP	87612E106			1/29/2010		1/31/2011	3,815	3,620			195								
653	X	TEREX CORP NEW	880779103			11/24/2010		8/3/2011	8,346	11,022			-2,676								
654	X	TEXTRON INC	883203101			3/21/2006		9/2/2011	160	465			-305								
655	X	CANON INC ADR	138006309			1/26/2011		4/28/2011	17,678	15,781			1,897								
656	X	TEXTRON INC	883203101			3/23/2006		9/2/2011	7,341	21,638			-14,297								
657	X	TEXTRON INC	883203101			5/10/2006		9/2/2011	12,129	37,176			-25,047								
658	X	CANON INC ADR	138006309			1/29/2010		4/28/2011	19,539	16,598			2,941								
659	X	CAPITAL ONE FINANCIAL CO	14040H105			1/19/2010		9/2/2011	36,282	35,476			806								
660	X	CAPITAL ONE FINANCIAL CO	14040H105			1/19/2010		9/2/2011	30,599	29,609			990								
661	X	CAPITAL ONE FINANCIAL CO	14040H105			1/29/2010		9/2/2011	1,311	1,111			200								
662	X	CAPITAL ONE FINANCIAL CO	14040H105			7/7/2010		9/2/2011	22,731	21,288			1,443								
663	X	CAPITAL ONE FINANCIAL CO	14040H105			9/30/2010		9/2/2011	55,953	50,675			5,278								
Totals									Gross Sales	Cost, Other Basis and Expenses			Net Gain or Loss								
Securities									12,219,304	11,898,783			320,521								
Other sales									5,503	0			5,503								

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

										Amount					
										2,330					
Long Term CG Distributions										0					
Short Term CG Distributions															
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals						
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss	
664	X	CARDINAL HEALTH INC	14149Y108			9/2/2011		10/20/2011	24,530	24,115					
665	X	STEEL DYNAMICS INC	858119100			1/25/2011		5/12/2011	8,944	9,493					-549
666	X	STILLWATER MNG CO	86074Q102			1/25/2011		5/12/2011	8,211	9,259					-1,048
667	X	STILLWATER MNG CO	86074Q102			3/3/2011		5/12/2011	3,919	5,296					-1,377
668	X	TEXTRON INC	883203101			3/25/2009		9/2/2011	958	395					563
669	X	SUCCESSFACTORS INC	864596101			7/28/2010		7/13/2011	16,465	12,333					4,132
670	X	SUNTRUST BANKS INC	867914103			1/28/2010		10/21/2011	10,058	13,819					-3,761
671	X	TALBOTS INC	874161102			4/7/2010		1/12/2011	4,156	9,214					-5,058
672	X	TEXTRON INC	883203101			9/2/2009		9/2/2011	9,575	10,537					-962
673	X	TALBOTS INC	874161102			6/9/2010		1/12/2011	4,713	9,171					-4,458
674	X	TARGACEPT INC	87611R306			10/18/2011		11/8/2011	4,320	8,535					-4,215
675	X	TARGACEPT INC	87611R306			10/24/2011		11/8/2011	3,157	6,640					-3,483
676	X	TEXTRON INC	883203101			9/2/2009		9/2/2011	30,322	33,175					-2,853
677	X	TARGET CORP	87612E106			6/10/2009		1/6/2011	23,032	17,046					5,986
678	X	TEXTRON INC	883203101			1/29/2010		9/2/2011	1,277	1,565					-288
679	X	TARGET CORP	87612E106			6/25/2009		1/6/2011	37,290	27,402					9,888
680	X	TARGET CORP	87612E106			6/25/2009		1/27/2011	10,990	8,060					2,930
681	X	TARGET CORP	87612E106			6/25/2009		1/27/2011	34,586	25,387					9,199
682	X	TARGET CORP	87612E106			6/25/2009		1/31/2011	32,151	23,776					8,375
683	X	THERMO FISHER SCIENTIFIC	883556102			3/7/2007		9/2/2011	42,488	36,302					6,186
684	X	THERMO FISHER SCIENTIFIC	883556102			3/25/2009		9/2/2011	2,656	1,746					910
685	X	THERMO FISHER SCIENTIFIC	883556102			11/6/2009		9/2/2011	65,326	55,183					10,143
686	X	THERMO FISHER SCIENTIFIC	883556102			11/6/2009		9/2/2011	21,244	17,826					3,418
687	X	THERMO FISHER SCIENTIFIC	883556102			1/29/2010		9/2/2011	2,656	2,314					342
688	X	TIME WARNER INC	887317303			1/8/2010		8/22/2011	21,511	22,143					-632
689	X	TIME WARNER INC	887317303			1/11/2010		8/22/2011	1,336	1,398					-62
690	X	TIME WARNER INC	887317303			1/11/2010		8/23/2011	24,401	25,394					-993
691	X	TIME WARNER INC	887317303			1/29/2010		8/23/2011	2,239	2,200					39
692	X	TITAN INTL INC	88830M102			4/13/2010		6/9/2011	9,416	4,426					4,990
693	X	TITAN INTL INC	88830M102			4/13/2010		6/10/2011	2,196	1,080					1,116
694	X	TOLL BROS INC	889478103			1/14/2010		3/17/2011	10,908	10,547					361
695	X	TRIUMPH GROUP INC NEW	896818101			1/25/2011		10/21/2011	6,956	6,244					712
696	X	UNILEVER PLC ADR	904767704			12/11/2009		9/2/2011	5,284	4,907					377
697	X	UNILEVER PLC ADR	904767704			12/11/2009		9/2/2011	8,257	7,673					584
698	X	UNILEVER PLC ADR	904767704			12/14/2009		9/2/2011	61,432	57,488					3,944
699	X	UNILEVER PLC ADR	904767704			1/29/2010		9/2/2011	1,651	1,530					121
700	X	UNILEVER PLC ADR	904767704			5/27/2010		9/2/2011	34,019	27,998					6,021
701	X	UNILEVER PLC ADR	904767704			5/27/2010		9/2/2011	33,358	27,412					5,946
702	X	CAVIUM INC	14964U108			7/13/2011		9/6/2011	11,961	17,061					-5,100
703	X	CELANESE CORP -SER A	150870103			9/20/2010		3/3/2011	16,293	12,464					3,829
704	X	CENTERSTATE BANKS, INC	15201P109			1/14/2010		1/6/2011	6,868	10,097					-3,229
705	X	CENTERSTATE BANKS, INC	15201P109			1/14/2010		1/7/2011	2,499	3,744					-1,245
706	X	CENTURY ALUM CO	156431108			4/19/2011		6/6/2011	880	1,087					-207
707	X	CENTURY ALUM CO	156431108			4/19/2011		6/6/2011	2,216	2,717					-501
708	X	CENTURY ALUM CO	156431108			4/19/2011		6/7/2011	6,270	7,608					-1,338
709	X	CENVEO INC	15670S105			1/14/2010		8/11/2011	343	702					-359
710	X	CENVEO INC	15670S105			1/14/2010		8/11/2011	1,315	2,721					-1,406
711	X	CENVEO INC	15670S105			3/5/2010		8/11/2011	1,966	4,085					-2,119
712	X	CENVEO INC	15670S105			3/17/2010		8/11/2011	3,120	6,840					-3,720
713	X	CENVEO INC	15670S105			1/14/2010		8/11/2011	299	614					-315
714	X	CENVEO INC	15670S105			1/14/2010		8/12/2011	830	1,755					-925

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals			Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
									Gross Sales Price	Cost or Other Basis	Valuation Method			
Long Term CG Distributions									2,330					
Short Term CG Distributions									0					
715	X	CENVEO INC	15670S105			1/14/2010		8/12/2011	1,986	4,213			-2,227	
716	X	CENVEO INC	15670S105			1/14/2010		8/15/2011	2,115	4,301			-2,186	
717	X	CENVEO INC	15670S105			1/14/2010		8/15/2011	771	1,580			-809	
718	X	CENVEO INC	15670S105			1/14/2010		8/16/2011	1,005	2,106			-1,101	
719	X	CHICOS FAS INC	168615102			2/25/2011		10/18/2011	12,541	14,480			-1,939	
720	X	CHIMERA INVESTMENT CORP	16934Q109			1/14/2010		1/12/2011	10,408	10,640			-232	
721	X	CHINA DIGITAL TV HOLDING	16938G107			3/4/2010		3/3/2011	265	300			-35	
722	X	CHINA DIGITAL TV HOLDING	16938G107			3/4/2010		3/3/2011	132	150			-18	
723	X	CHINA DIGITAL TV HOLDING	16938G107			3/4/2010		3/3/2011	66	75			-9	
724	X	CHINA DIGITAL TV HOLDING	16938G107			1/14/2010		3/4/2011	1,054	1,106			-52	
725	X	CHINA DIGITAL TV HOLDING	16938G107			3/4/2010		3/4/2011	3,089	3,528			-439	
726	X	CHINA DIGITAL TV HOLDING	16938G107			1/14/2010		3/4/2011	1,249	1,313			-64	
727	X	CHINA DIGITAL TV HOLDING	16938G107			1/14/2010		3/7/2011	191	207			-16	
728	X	CARDINAL HEALTH INC	14149Y108			9/2/2011		10/28/2011	91,711	83,986			7,725	
729	X	CATERPILLAR INC	149123101			6/16/2010		9/29/2011	18,762	16,087			2,675	
730	X	CHINA DIGITAL TV HOLDING	16938G107			1/14/2010		3/7/2011	572	622			-50	
731	X	CHINA DIGITAL TV HOLDING	16938G107			1/14/2010		3/8/2011	1,292	1,451			-159	
732	X	CHINA DIGITAL TV HOLDING	16938G107			1/14/2010		3/8/2011	867	967			-100	
733	X	CHINA DIGITAL TV HOLDING	16938G107			1/14/2010		3/9/2011	3,335	3,662			-327	
734	X	CHINA DIGITAL TV HOLDING	16938G107			1/14/2010		3/9/2011	503	553			-50	
735	X	CHINA DIGITAL TV HOLDING	16938G107			1/14/2010		3/9/2011	624	691			-67	
736	X	CHINA DIGITAL TV HOLDING	16938G107			1/14/2010		3/10/2011	433	484			-51	
737	X	CHUBB CORP	171232101			1/24/2007		9/2/2011	25,435	22,143			3,292	
738	X	CHUBB CORP	171232101			11/21/2007		9/2/2011	24,224	20,827			3,397	
739	X	CHUBB CORP	171232101			11/21/2007		9/2/2011	40,575	34,913			5,662	
740	X	CHUBB CORP	171232101			3/25/2009		9/2/2011	3,634	2,489			1,145	
741	X	CHUBB CORP	171232101			1/29/2010		9/2/2011	1,817	1,507			310	
742	X	CIENA CORP	171779309			3/3/2011		7/5/2011	9,720	15,230			-5,510	
743	X	UNILEVER PLC ADR	904767704			5/13/2011		9/2/2011	6,936	6,773			163	
744	X	UNILEVER PLC ADR	904767704			5/16/2011		9/2/2011	39,634	38,546			1,088	
745	X	UNION PAC CORP	907818108			9/2/2011		9/28/2011	35,378	37,252			-1,874	
746	X	UNITED CONTINENTAL HOLD	910047109			10/12/2010		2/24/2011	11,219	12,679			-1,460	
747	X	U S TREASURY NOTE 4 0%	912828AP5			8/12/2009		11/30/2011	10,366	10,664			-298	
748	X	U S TREASURY NOTE 4 0%	912828AP5			11/16/2009		11/30/2011	5,183	5,410			-227	
749	X	U S TREASURY NOTE 4 25%	912828BR0			9/14/2009		6/17/2011	10,893	10,914			-21	
750	X	U S TREASURY NOTE 4 5%	912828EN6			7/15/2010		3/8/2011	5,550	5,680			-130	
751	X	U S TREASURY NOTE 5 125	912828FF2			7/29/2009		1/14/2011	23,084	22,259			825	
752	X	U S TREASURY NOTE 5 125	912828FF2			7/29/2009		1/21/2011	11,496	11,130			366	
753	X	U S TREASURY NOTE 4 625	912828FS4			4/1/2008		2/2/2011	30,753	32,439			-1,686	
754	X	U S TREASURY NOTE 4 625	912828FS4			6/6/2008		2/2/2011	20,502	21,106			-604	
755	X	U S TREASURY NOTE 4 625	912828FS4			6/6/2008		5/31/2011	25,279	26,383			-1,104	
756	X	U S TREASURY NOTE 4 625	912828FS4			8/22/2008		5/31/2011	15,168	15,822			-654	
757	X	U S TREASURY NOTE 0 75%	912828NY2			9/14/2010		4/14/2011	4,975	4,996			-21	
758	X	U S TREASURY NOTE 4 625	912828FS4			8/22/2008		7/1/2011	5,036	5,274			-238	
759	X	U S TREASURY NOTE 4 625	912828FS4			8/29/2008		7/1/2011	10,072	10,572			-500	
760	X	U S TREASURY NOTE 4 625	912828FS4			2/19/2009		7/1/2011	5,036	5,439			-403	
761	X	U S TREASURY NOTE 4 625	912828FS4			3/16/2009		7/1/2011	85,611	92,049			-6,438	
762	X	U S TREASURY NOTE 4 625	912828GK0			12/11/2008		8/24/2011	40,944	44,456			-3,512	
763	X	U S TREASURY NOTE 4 625	912828GK0			1/26/2009		8/24/2011	5,118	5,513			-395	
764	X	U S TREASURY NOTE 4 625	912828GK0			1/30/2009		8/24/2011	20,472	21,965			-1,493	
765	X	U S TREASURY NOTE 0 75%	912828NY2			9/21/2010		4/14/2011	29,850	30,034			-184	

Long Term CG Distributions										Amount		Totals					
Short Term CG Distributions										2,330		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
										0		12,219,304		11,898,783		320,521	
										0		5,503		0		5,503	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss			
766	X	U S TREASURY NOTE 4 625	912828GK0			2/9/2009		10/20/2011	10,159	10,943				-784			
767	X	U S TREASURY NOTE 4 625	912828GK0			2/17/2009		10/20/2011	86,354	93,646				-7,292			
768	X	U S TREASURY NOTE 4 625	912828GK0			4/24/2009		10/20/2011	15,239	16,402				-1,163			
769	X	U S TREASURY NOTE 4 625	912828GK0			4/24/2009		11/21/2011	60,750	65,606				-4,856			
770	X	U S TREASURY NOTE 4 625	912828GK0			11/20/2009		11/21/2011	35,437	37,942				-2,505			
771	X	CISCO SYSTEMS INC	17275R102			7/23/2008		2/10/2011	802	925				-123			
772	X	U S TREASURY NOTE 4 875	912828GW4			2/3/2010		12/1/2011	30,832	32,692				-1,860			
773	X	U S TSY INFL IDX BD 0 625%	912828HW3			1/6/2009		8/5/2011	16,444	15,315				1,129			
774	X	U S TREASURY NOTE 1% 7/3	912828LG3			2/9/2010		2/2/2011	20,079	20,143				-64			
775	X	U S TREASURY NOTE 1% 12/	912828ML1			1/13/2010		7/1/2011	5,022	5,007				15			
776	X	CISCO SYSTEMS INC	17275R102			7/18/2008		2/10/2011	35,287	40,221				-4,934			
777	X	CISCO SYSTEMS INC	17275R102			7/23/2008		2/10/2011	19,657	22,786				-3,129			
778	X	U S TREASURY NOTE 1% 3/3	912828MU1			1/20/2011		11/21/2011	35,119	35,264				-145			
779	X	U S TSY INFL IDX NT 0 5%	912828MY3			5/24/2010		8/5/2011	4	4				0			
780	X	U S TSY INFL IDX NT 0 5%	912828MY3			5/24/2010		8/5/2011	43,883	41,907				1,976			
781	X	U S TREASURY NOTE 1% 4/3	912828NB2			11/1/2010		11/21/2011	20,084	20,213				-129			
782	X	U S TREASURY NOTE 1% 4/3	912828NB2			11/1/2010		12/1/2011	45,176	45,480				-304			
783	X	U S TREASURY NOTE 0 375	912828NX4			9/29/2010		12/1/2011	15,032	14,982				50			
784	X	CISCO SYSTEMS INC	17275R102			7/23/2008		2/10/2011	191	220				-29			
785	X	CISCO SYSTEMS INC	17275R102			7/23/2008		2/10/2011	12,226	14,090				-1,864			
786	X	CISCO SYSTEMS INC	17275R102			3/25/2009		2/10/2011	535	469				66			
787	X	CISCO SYSTEMS INC	17275R102			1/29/2010		2/10/2011	1,587	1,876				-289			
788	X	CISCO SYSTEMS INC	17275R102			7/23/2008		2/10/2011	3,297	3,809				-512			
789	X	CISCO SYSTEMS INC	17275R102			3/25/2009		2/10/2011	5,198	4,554				644			
790	X	CISCO SYSTEMS INC	17275R102			1/29/2010		2/10/2011	1,663	1,967				-304			
791	X	CISCO SYSTEMS INC 5 5%	17275RAC6			1/4/2008		9/15/2011	34,576	31,125				3,451			
792	X	CITY NATL CORP	178566105			5/11/2010		4/12/2011	8,111	8,758				-647			
793	X	CLIFFS NAT'S RES INC	18683K101			1/6/2011		12/5/2011	9,818	10,094				-276			
794	X	CLIFFS NATS RES INC	18683K101			1/6/2011		9/23/2011	586	841				-255			
795	X	CLIFFS NATS RES INC	18683K101			8/11/2011		9/23/2011	4,692	5,820							

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

Index		Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Totals				Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
									Gross Sales		Cost, Other Basis and Expenses				
									Sales	Cost or Other Basis	Basis and Expenses	Net Gain or Loss			
Long Term CG Distributions			Amount		2,330		0		12,219,304		11,898,783		320,521		
Short Term CG Distributions									5,503		0		5,503		
817	X		PFIZER INC	717081103			5/10/2011		27,317	36,656				-9,339	
818	X		PFIZER INC	717081103			9/2/2011		15,086	22,493				-7,407	
819	X		COMERICA INC	200340107			9/2/2011		18,915	29,068				-10,153	
820	X		UNITED STATES T-NOTE 1 25	912828QH6			3/8/2011		10,009	10,025				-16	
821	X		COMERICA INC	200340107			9/2/2011		8,515	13,364				-4,849	
822	X		COMERICA INC	200340107			9/2/2011		2,743	4,233				-1,490	
823	X		UNITED STATES T-NOTE 1 25	912828QH6			3/8/2011		5,004	5,003				1	
824	X		UNITED STATES T-NOTE 1 25	912828QH6			4/4/2011		5,005	5,003				2	
825	X		COMERICA INC	200340107			9/9/2010		9,446	14,587				-5,141	
826	X		UNITED STATES T-NOTE 1 25	912828QH6			3/8/2011		25,259	25,013				246	
827	X		COMPLETE PRODUCTION SE	20453E109			4/27/2010		10,398	5,610				4,788	
828	X		COMPLETE PRODUCTION SE	20453E109			3/3/2011		10,398	5,610				6,071	
829	X		COMPUTER PROGRAMS & SY	205306103			3/17/2011		12,928	6,857				-2,743	
830	X		CONOCOPHILLIPS	20825C104			10/31/2011		7,824	10,567				4,877	
831	X		CONOCOPHILLIPS	20825C104			9/2/2011		7,963	3,086				46,428	
832	X		CONOCOPHILLIPS	20825C104			9/2/2011		88,916	42,488				1,186	
833	X		CONOCOPHILLIPS	20825C104			9/2/2011		45,785	44,599				2,670	
834	X		UNITED STATES T-NOTE 1 25	912828QH6			9/2/2011		5,088	5,003				85	
835	X		CONOCOPHILLIPS	20825C104			6/17/2011		5,088	5,003				918	
836	X		CREE INC	225447101			9/2/2011		7,090	7,363				-273	
837	X		UNITED STATES T-NOTE 1 5	912828QR4			1/19/2011		7,090	7,363				258	
838	X		CREE INC	225447101			9/15/2011		10,267	10,009				-242	
839	X		CUMMINS INC	231021106			1/19/2011		4,856	5,098				6,970	
840	X		CUMMINS INC	231021106			5/18/2011		12,956	5,986				9,779	
841	X		CUMMINS INC	231021106			8/22/2011		16,947	7,168				12,246	
842	X		U S TREASURY NOTE 2 625	912828PC8			8/22/2011		21,120	8,874				287	
843	X		UNITED STATES T-NOTE 0 75	912828QU7			8/5/2011		10,182	9,895				13	
844	X		U S TREASURY NOTE 2 625	912828PC8			10/18/2011		10,056	10,043				382	
845	X		U S TREASURY NOTE 2 625	912828PC8			8/5/2011		5,091	4,709				1,275	
846	X		U S TREASURY NOTE 2 125	912828PM6			8/5/2011		15,272	13,997				1,275	
847	X		U S TREASURY NOTE 1 25	912828PZ7			6/7/2011		15,480	15,014				466	
848	X		UNITED STATES T-NOTE 1 25	912828QC7			4/4/2011		5,002	5,018				-16	
849	X		UNITED STATES T-NOTE 1 25	912828QH6			6/17/2011		5,087	5,017				70	
850	X		UNITED STATES T-NOTE 1 5	912828QX1			3/8/2011		5,004	4,977				27	
851	X		UNITED STATES T-NOTE 2 12	912828RC6			9/15/2011		20,521	20,476				45	
852	X		UNIVERSITY CALIF REV 1 988	91412GEV3			11/7/2011		10,064	9,884				180	
853	X		UNIVERSITY CALIF REV 1 988	91412GEV3			2/9/2011		5,013	5,000				13	
854	X		VALE SA-SP ADR	91912E105			9/8/2011		10,177	10,000				177	
855	X		VALE SA-SP ADR	91912E105			9/2/2011		6,588	3,916				2,672	
856	X		VALE SA-SP ADR	91912E105			9/2/2011		3,843	2,020				1,823	
857	X		VALE SA-SP ADR	91912E105			9/2/2011		83,172	43,662				39,510	
858	X		VARIAN SEMICONDUCTOR EQ	922207105			9/2/2011		1,921	1,806				115	
859	X		VIRGIN MEDIA INC	92769L101			9/2/2011		28,156	16,318				11,838	
860	X		VISHAY INTERTECHNOLOGY	928298108			5/4/2011		12,381	10,474				-1,907	
861	X		VITAMIN SHOPPE INC	92849E101			8/2/2011		15,837	9,538				6,299	
862	X		VITAMIN SHOPPE INC	92849E101			5/26/2011		6,076	4,260				1,079	
863	X		VITAMIN SHOPPE INC	92849E101			4/19/2011		3,574	2,495				1,079	
864	X		VITAMIN SHOPPE INC	92849E101			4/19/2011		6,076	4,260				1,816	
865	X		VITAMIN SHOPPE INC	92849E101			4/19/2011		4,647	3,566				1,081	
866	X		VITAMIN SHOPPE INC	92849E101			4/19/2011		4,289	3,555				734	
867	X		VITAMIN SHOPPE INC	92849E101			4/19/2011		2,502	1,557				945	
868	X		VITAMIN SHOPPE INC	92849E101			8/2/2011		20,638	10,457				10,181	
869	X		VITAMIN SHOPPE INC	92849E101			12/16/2011		13,878	8,677				5,201	

Amount

Line 11 (990-PF) - Other Income

		-738	-738	0
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income
1	PARTNERSHIP INCOME	-738	-738	
2			0	
3			0	
4			0	
5			0	
6			0	
7			0	
8			0	
9			0	
10			0	

Line 16a (990-PF) - Legal Fees

		5,360	0	0	5,360
	Name of Organization or Person Providing Service	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes (Cash Basis Only)
1	PROFESSIONAL FEES	5,360			5,360
2					
3					
4					
5					
6					
7					
8					
9					
10					

Line 18 (990-PF) - Taxes

		54,204	5,330	0	0
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	FOREIGN TAXES PAID	5,322	5,322		
2	PRIOR YEAR EXCISE TAX DUE	23,000			
3	ESTIMATED EXCISE PAYMENTS	25,874			
4	PARTNERSHIP FOREIGN TAXES PAID	8	8		
5					
6					
7					
8					
9					
10					

Line 23 (990-PF) - Other Expenses

		2,354	1,738	0	0
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	OTHER MISC EXPENSE	1,738	1,738		
2	PARTNERSHIP DEDUCTIONS	616			
3					
4					
5					
6					
7					
8					
9					

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

	Item or Category	Basis of Valuation	Book Value Beg. of Year	Book Value End of Year	FMV End of Year
1	OTHER INVESTMENTS		14,093,604	14,405,490	15,289,490
2					
3					
4					
5					
6					
7					
8					
9					
10					

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

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

1	LOSS ON CURRENT YEAR SALES NOT SETTLED AT YEAR END	1	9,603
2	PURCHASE OF ACCURED INTEREST C/O FROM PRIOR YEAR	2	582
3	PARTNERSHIP ADJUSTMENT	3	6,394
4	PARTNERSHIP DISTRIBUTIONS	4	1,452
5	Total	5	18,031

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

1	PURCHASE OF ACCRUED INTEREST C/O TO NEXT YEAR	1	727
2	COST BASIS ADJUSTMENT	2	6,539
3	DISALLOWED LOSS DUE TO WASH SALE	3	5,503
4	Total	4	12,769

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

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Long Term CG Distributions	2,330												
	Short Term CG Distributions	0												
1	VODAFONE GROUP PLC-SP ADR	92857W209		1/29/2010	2/3/2011		22,642	0	17,119	5,523			0	323,694
2	VOLCANO CORP	928645100		1/14/2010	6/6/2011		1,790	0	1,186	604			0	604
3	VOLCANO CORP	928645100		1/14/2010	6/7/2011		298	0	198	100			0	100
4	VOLCANO CORP	928645100		1/14/2010	6/7/2011		6,882	0	4,547	2,335			0	2,335
5	VULCAN MATERIALS 5 6% 11/30/12	929160AE9		12/6/2007	1/7/2011		15,726	0	14,973	753			0	753
6	CUMMINS INC	231021106		5/12/2009	9/2/2011		13,859	0	5,461	8,398			0	8,398
7	CUMMINS INC	231021106		5/12/2009	9/2/2011		34,646	0	13,618	21,028			0	21,028
8	CUMMINS INC	231021106		5/12/2009	9/2/2011		29,623	0	11,675	17,948			0	17,948
9	CUMMINS INC	231021106		5/12/2009	9/2/2011		4,158	0	1,641	2,517			0	2,517
10	CUMMINS INC	231021106		1/29/2010	9/2/2011		2,598	0	1,359	1,239			0	1,239
11	CYPRESS SEMICONDUCTOR CORP	232806109		9/24/2010	1/11/2011		1,587	0	1,025	562			0	562
12	CYPRESS SEMICONDUCTOR CORP	232806109		9/23/2010	1/11/2011		2,381	0	1,467	914			0	914
13	D F C GLOBAL CORP	23324T107		10/28/2010	11/17/2011		12,406	0	11,610	796			0	796
14	D P L INC	233293109		1/14/2010	4/21/2011		17,219	0	16,097	1,122			0	1,122
15	DSW INC-CLASS A	23334L102		3/17/2011	10/18/2011		49	0	40	9			0	9
16	DSW INC-CLASS A	23334L102		3/17/2011	10/18/2011		6,746	0	5,540	1,206			0	1,206
17	DSW INC-CLASS A	23334L102		3/17/2011	10/24/2011		8,934	0	6,776	2,158			0	2,158
18	DANAHER CORP	235851102		3/14/2005	9/2/2011		9,607	0	6,023	3,584			0	3,584
19	DANAHER CORP	235851102		8/4/2005	9/2/2011		18,341	0	11,854	6,487			0	6,487
20	DANAHER CORP	235851102		8/5/2005	9/2/2011		32,316	0	20,892	11,424			0	11,424
21	DANAHER CORP	235851102		1/24/2007	9/2/2011		1,747	0	1,496	251			0	251
22	DANAHER CORP	235851102		3/25/2009	9/2/2011		1,747	0	1,112	635			0	635
23	DANAHER CORP	235851102		1/29/2010	9/2/2011		873	0	716	157			0	157
24	DECKERS OUTDOOR CORP	243537107		7/7/2011	10/13/2011		7,196	0	6,412	784			0	784
25	DECKERS OUTDOOR CORP	243537107		7/7/2011	10/18/2011		11,355	0	10,560	795			0	795
26	DEERE JOHN CAP CORP NT 7 0% 3/15/244217BG9			4/12/2006	2/14/2011		16,027	0	16,020	7			0	7
27	DEERE JOHN CAP CORP NT 7 0% 3/15/244217BG9			4/12/2006	11/7/2011		5,115	0	5,340	-225			0	-225
28	DEERE JOHN CAP CORP NT 7 0% 3/15/244217BG9			8/27/2007	11/7/2011		10,230	0	10,588	-358			0	-358
29	DIAGEO PLC SPONSORED ADR NEW	25243Q205		1/26/2010	4/28/2011		16,134	0	13,624	2,510			0	2,510
30	DIAGEO PLC SPONSORED ADR NEW	25243Q205		1/29/2010	4/28/2011		18,554	0	15,592	2,962			0	2,962
31	DU PONT (E I) DE NEMOURS	263534109		4/14/2009	9/2/2011		19,148	0	10,906	8,242			0	8,242
32	DU PONT (E I) DE NEMOURS	263534109		4/14/2009	9/2/2011		18,681	0	10,662	8,019			0	8,019
33	DU PONT (E I) DE NEMOURS	263534109		4/14/2009	9/2/2011		21,483	0	12,332	9,151			0	9,151
34	DU PONT (E I) DE NEMOURS	263534109		1/29/2010	9/2/2011		1,401	0	983	418			0	418
35	E Q T CORP	26884L109		4/29/2011	9/21/2011		12,232	0	10,455	1,777			0	1,777
36	E Q T CORP	26884L109		4/29/2011	9/21/2011		2,455	0	2,095	360			0	360
37	E Q T CORP	26884L109		4/29/2011	9/21/2011		4,910	0	4,182	728			0	728
38	EASTMAN CHEM CO	277432100		8/3/2010	9/6/2011		14,202	0	11,972	2,230			0	2,230
39	EASTMAN CHEM CO	277432100		3/3/2011	9/6/2011		3,737	0	4,886	-1,149			0	-1,149
40	EATON CORP	278058102		12/14/2010	4/21/2011		17,210	0	15,828	1,382			0	1,382
41	ELECTRONIC ARTS INC	285512109		8/12/2011	9/2/2011		91,696	0	85,069	6,627			0	6,627
42	ELLIS PERRY INTL INC	288853104		9/6/2011	11/17/2011		6,012	0	8,492	-2,480			0	-2,480
43	EMERGENT BIOSOLUTIONS INC	29089Q105		1/14/2010	5/10/2011		5,046	0	3,161	1,885			0	1,885
44	EMERGENT BIOSOLUTIONS INC	29089Q105		1/14/2010	5/10/2011		11,609	0	7,285	4,324			0	4,324
45	EMERGENT BIOSOLUTIONS INC	29089Q105		1/14/2010	5/11/2011		2,231	0	1,375	856			0	856
46	ENERGIZER HLDGS INC	92966R108		11/12/2010	9/2/2011		12,447	0	11,812	635			0	635
47	VULCAN MATERIALS 5 6% 11/30/12	929160AE9		12/6/2007	2/14/2011		5,216	0	4,991	225			0	225
48	VULCAN MATERIALS 5 6% 11/30/12	929160AE9		1/23/2008	2/14/2011		15,649	0	15,612	37			0	37
49	WABCO HOLDINGS INC-W/I	92927K102		1/14/2010	5/18/2011		8,426	0	3,557	4,869			0	4,869
50	WAL-MART STORES 4 55% 5/01/13	931142B19		2/27/2007	4/12/2011		21,434	0	19,726	1,708			0	1,708
51	WALGREEN CO	931422109		9/12/2011	10/26/2011		102,711	0	106,570	-3,859			0	-3,859
52	WALTER ENERGY INCORPORATED	93317Q105		5/13/2010	3/17/2011		17,727	0	11,258	6,469			0	6,469
53	ZAGG INC	98884J108		6/6/2011	12/29/2011		4,373	0	6,935	-2,562			0	-2,562
54	ZIMMER HOLDINGS INC	98956P102		5/5/2011	9/30/2011		543	0	680	-137			0	-137
55	ZIMMER HOLDINGS INC	98956P102		5/10/2011	9/30/2011		23,875	0	30,377	-6,502			0	-6,502
56	ZIMMER HOLDINGS INC	98956P102		5/11/2011	9/30/2011		8,682	0	11,076	-2,394			0	-2,394
57	ZIMMER HOLDINGS INC	98956P102		5/11/2011	9/30/2011		40,696	0	51,887	-11,191			0	-11,191
58	FORD MOTOR CO	345370860		1/6/2011	9/2/2011		7,300	0	12,686	-5,386			0	-5,386

[illegible]

[illegible]

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		Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses												
		Long Term CG Distributions	2,330																								
		Short Term CG Distributions	0																								
175	ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108			8/17/2010	9/2/2011		23,896	0	24,192	-296			0	323,694												
176	ALLSTATE CORP	020002101			9/2/2011	11/8/2011		93,853	0	90,270	3,583			0	3,583												
177	ALLSTON SA-UNSPON ADR	021244207			1/26/2010	4/28/2011		9,094	0	9,757	-663			0	-663												
178	A M C NETWORKS INC-A WI	00184V103			1/27/2011	7/7/2011		593	0	600	-7			0	-7												
179	A M C NETWORKS INC-A WI	00184V103			1/29/2011	7/7/2011		2,254	0	2,277	-23			0	-23												
180	ALSTOM SA-UNSPON ADR	021244207			1/29/2011	4/28/2011		9,885	0	10,530	-645			0	-645												
181	AMERICAN EXPRESS CO	025816109			6/21/2010	9/2/2011		5,786	0	5,073	713			0	713												
182	AMERICAN EXPRESS CO	025816109			6/21/2010	9/2/2011		105,115	0	92,612	12,503			0	12,503												
183	OCCIDENTAL PETROLEUM CORP	674599105			4/23/2009	8/17/2011		12,289	0	7,767	4,522			0	4,522												
184	OCCIDENTAL PETROLEUM CORP	674599105			4/23/2009	9/2/2011		835	0	555	280			0	280												
185	OCCIDENTAL PETROLEUM CORP	674599105			1/29/2010	9/2/2011		1,670	0	1,571	99			0	99												
186	OCCIDENTAL PETROLEUM CORP	674599105			6/11/2010	9/2/2011		3,424	0	3,426	-2			0	-2												
187	OCCIDENTAL PETROLEUM CORP	674599105			6/11/2010	9/2/2011		124,361	0	125,737	-1,376			0	-1,376												
188	OCH ZIFF CAPITAL MANAGEMENT	67551U105			1/14/2010	4/12/2011		13,396	0	12,306	1,090			0	1,090												
189	OMNICOM GROUP INC	681919106			1/24/2007	9/2/2011		72,280	0	96,116	-23,836			0	-23,836												
190	OMNICOM GROUP INC	681919106			3/25/2009	9/2/2011		2,344	0	1,492	852			0	852												
191	OMNICOM GROUP INC	681919106			1/29/2010	9/2/2011		1,563	0	1,412	151			0	151												
192	OMNICOM GROUP INC	681919106			1/6/2011	9/2/2011		8,595	0	10,421	-1,826			0	-1,826												
193	OMNICOM GROUP INC	681919106			1/7/2011	9/2/2011		3,594	0	4,364	-770			0	-770												
194	OMNICOM GROUP INC	681919106			1/7/2011	9/2/2011		26,880	0	32,331	-5,451			0	-5,451												
195	OMNIVISION TECHNOLOGIES INC	682128103			1/11/2011	10/14/2011		7,033	0	12,356	-5,323			0	-5,323												
196	ON SEMICONDUCTOR CORP	682189105			1/14/2010	10/27/2011		10,730	0	12,006	-1,276			0	-1,276												
197	OPNET TECHNOLOGIES INC	683757108			1/19/2010	5/26/2011		6,076	0	3,901	6,731			0	6,731												
198	OPNET TECHNOLOGIES INC	683757108			3/4/2010	5/26/2011		4,557	0	2,436	3,640			0	3,640												
199	OPNET TECHNOLOGIES INC	683757108			1/15/2010	5/26/2011		6,527	0	1,561	2,996			0	2,996												
200	OPNET TECHNOLOGIES INC	683757108			1/15/2010	10/24/2011		20,693	0	6,113	14,580			0	14,580												
201	ORACLE CORP	68389X105			1/24/2007	9/2/2011		136,168	0	86,098	50,070			0	50,070												
202	ORACLE CORP	68389X105			3/25/2009	9/2/2011		4,630	0	3,099	1,531			0	1,531												
203	ORACLE CORP	68389X105			1/29/2010	9/2/2011		2,996	0	2,544	452			0	452												
204	ORACLE CORP	68389X105			9/30/2010	9/2/2011		50,110	0	49,782	328			0	328												
205	PPL CORP	69351T106			4/4/2011	9/2/2011		64,527	0	58,709	5,818			0	5,818												
206	PPL CORP	69351T106			4/5/2011	9/2/2011		18,477	0	16,753	1,724			0	1,724												
207	PATTERSON-UTI ENERGY INC	703481101			7/5/2011	10/18/2011		7,573	0	12,900	-5,327			0	-5,327												
208	PENNEY J C INC	708160106			4/28/2011	7/7/2011		13,482	0	15,633	-2,151			0	-2,151												
209	PEPSICO INC	713448108			12/18/1998	9/2/2011		17,790	0	10,949	6,841			0	6,841												
210	PEPSICO INC	713448108			2/4/2005	9/2/2011		81,324	0	70,537	10,787			0	10,787												
211	PEPSICO INC	713448108			2/9/2006	9/2/2011		13,342	0	12,105	1,237			0	1,237												
212	PETROLEUM DEVELOPMENT CORP	716578109			10/7/2010	3/17/2011		889	0	601	288			0	288												
213	PETROLEUM DEVELOPMENT CORP	716578109			10/8/2010	3/17/2011		445	0	300	145			0	145												
214	PETROLEUM DEVELOPMENT CORP	716578109			10/8/2010	3/17/2011		3,113	0	2,137	976			0	976												
215	PETROLEUM DEVELOPMENT CORP	716578109			10/11/2010	3/17/2011		445	0	305	140			0	140												
216	PETROLEUM DEVELOPMENT CORP	716578109			10/11/2010	3/17/2011		1,779	0	1,236	543			0	543												
217	PETROLEUM DEVELOPMENT CORP	716578109			10/12/2010	3/17/2011		2,223	0	1,562	661			0	661												
218	GOOGLE INC - CL A	38259P508			1/29/2010	9/2/2011		3,671	0	3,705	-34			0	-34												
219	GREEN MOUNTAIN COFFEE ROASTE	393122106			1/11/2010	2/14/2011		14,908	0	12,384	2,524			0	2,524												
220	GUESS? INC	401617105			7/8/2010	1/10/2011		9,405	0	7,322	2,083			0	2,083												
221	GUESS? INC	401617105			10/15/2010	1/10/2011		1,710	0	1,726	-16			0	-16												
222	HSN INC	404303109			5/4/2011	8/9/2011		4,079	0	4,873	-784			0	-784												
223	HALLIBURTON CO	406216101			1/24/2007	9/2/2011		4,170	0	3,006	1,164			0	1,164												
224	HDMOT 2007-1 A4	41283UAD7			1/23/2007	1/15/2011		678	0	678	0			0	0												
225	HDMOT 2007-1 A4	41283UAD7			1/23/2007	2/15/2011		658	0	658	0			0	0												
226	HDMOT 2007-1 A4	41283UAD7			1/23/2007	3/15/2011		674	0	674	0			0	0												
227	HDMOT 2007-1 A4	41283UAD7			1/23/2007	4/15/2011		771	0	771	0			0	0												
228	HDMOT 2007-1 A4	41283UAD7			1/23/2007	5/15/2011		666	0	666	0			0	0												
229	HDMOT 2007-1 A4	41283UAD7			1/23/2007	6/15/2011		683	0	683	0			0	0												
230	HDMOT 2007-1 A4	41283UAD7			1/23/2007	7/15/2011		655	0	655	0			0	0												
231	HDMOT 2007-1 A4	41283UAD7			1/23/2007	8/15/2011		589	0	589	0			0	0												
232	HDMOT 2007-1 A4	41283UAD7			1/23/2007	9/15/2011		616	0	616	0			0	0												

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	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Long Term CG Distributions	Amount												
	Short Term CG Distributions	2,330												
349	MANITOWOC COMPANY INC	563571108		4/2/2011	7/22/2011		7,819		11,119	-3,300				323,694
350	MANITOWOC COMPANY INC	563571108		6/15/2011	7/25/2011		1,416		1,402	14				14
351	MANPOWER INC	56418H100		1/14/2010	9/23/2011		6,645		11,560	-4,915				-4,915
352	MCDERMOTT INTL INC	580037109		10/21/2011	10/27/2011		5,298		7,119	-1,821				-1,821
353	MCKESSON CORPORATION	58155Q103		2/4/2009	9/2/2011		22,568		13,215	9,353				9,353
354	MCKESSON CORPORATION	58155Q103		2/4/2009	9/2/2011		2,335		1,355	980				980
355	MCKESSON CORPORATION	58155Q103		10/7/2009	9/2/2011		778		590	188				188
356	MCKESSON CORPORATION	58155Q103		10/7/2009	9/2/2011		50,584		38,430	12,154				12,154
357	MCKESSON CORPORATION	58155Q103		1/4/2010	9/2/2011		17,899		14,531	3,368				3,368
358	MERCK & CO INC	58933Y105		1/29/2010	9/2/2011		3,251		3,836	-585				-585
359	METROPCS COMMUNICATIONS INC	591708102		4/12/2011	8/8/2011		6,837		12,519	-5,682				-5,682
360	MCKESSON CORPORATION	58155Q103		1/5/2010	9/2/2011		57,588		46,993	10,595				10,595
361	MICROSOFT CORPORATION	594918104		1/24/2007	3/2/2011		29,199		34,753	-5,554				-5,554
362	MCKESSON CORPORATION	58155Q103		1/29/2010	9/2/2011		3,113		2,354	759				759
363	MEDNAX INC	58502B106		10/9/2010	10/18/2011		13,269		11,602	1,667				1,667
364	MEDTRONIC INC	585055106		5/6/2004	3/22/2011		23,340		31,693	-8,353				-8,353
365	MEDTRONIC INC	585055106		2/4/2005	3/22/2011		19,952		28,237	-8,285				-8,285
366	MEDTRONIC INC	585055106		3/3/2005	3/22/2011		19,199		27,344	-8,145				-8,145
367	MEDTRONIC INC	585055106		3/25/2009	3/22/2011		2,259		1,763	496				496
368	MICROSOFT CORPORATION	594918104		1/19/2007	3/2/2011		15,646		20,322	-4,676				-4,676
369	MEDTRONIC INC	585055106		1/29/2010	3/22/2011		1,129		1,291	-162				-162
370	MENS WEARHOUSE INC	587118100		12/13/2010	3/1/2011		465		443	22				22
371	MENS WEARHOUSE INC	587118100		12/13/2010	3/1/2011		1,560		1,477	83				83
372	MENS WEARHOUSE INC	587118100		12/13/2010	3/1/2011		9,223		8,616	607				607
373	MENS WEARHOUSE INC	587118100		12/13/2010	3/2/2011		3,400		3,249	151				151
374	MICROSOFT CORPORATION	594918104		1/24/2007	3/2/2011		32,463		38,801	-6,338				-6,338
375	MICROSOFT CORPORATION	594918104		1/19/2007	5/2/2011		13,075		17,399	-4,324				-4,324
376	MERCK & CO INC	58933Y105		3/13/2009	9/2/2011		47,464		40,069	7,395				7,395
377	MICROSOFT CORPORATION	594918104		3/25/2009	5/2/2011		3,575		2,523	1,052				1,052
378	MICROSOFT CORPORATION	594918104		1/21/2010	5/2/2011		75,079		88,727	-13,648				-13,648
379	MICROSOFT CORPORATION	594918104		1/29/2010	5/2/2011		3,575		3,928	-353				-353
380	MIDDLEBY CORP	596278101		1/14/2010	1/25/2011		10,560		6,058	4,502				4,502
381	MITSUBISHI CORP SPONSORED ADR	606769305		1/26/2010	11/23/2011		9,553		12,528	-2,975				-2,975
382	MITSUBISHI CORP SPONSORED ADR	606769305		1/22/2010	11/23/2011		1,911		2,590	-679				-679
383	MITSUBISHI CORP SPONSORED ADR	606769305		1/29/2010	11/23/2011		8,407		10,749	-2,342				-2,342
384	MITSUBISHI CORP SPONSORED ADR	606769305		1/29/2010	11/25/2011		1,498		1,954	-456				-456
385	MORGAN STANLEY	617446448		5/7/2009	8/12/2011		7,567		11,314	-3,747				-3,747
386	MORGAN STANLEY	617446448		5/7/2009	8/12/2011		15,133		22,520	-7,387				-7,387
387	MORGAN STANLEY	617446448		5/8/2009	8/12/2011		3,387		4,707	-1,320				-1,320
388	MORGAN STANLEY	617446448		5/8/2009	8/12/2011		1,027		1,439	-412				-412
389	MORGAN STANLEY	617446448		5/8/2009	8/12/2011		6,215		9,077	-2,862				-2,862
390	MORGAN STANLEY	617446448		5/21/2009	8/12/2011		9,728		15,188	-5,460				-5,460
391	MORGAN STANLEY	617446448		5/21/2009	8/12/2011		8,828		13,794	-4,966				-4,966
392	MORGAN STANLEY	617446448		1/29/2010	8/12/2011		1,081		1,616	-535				-535
393	MORGANS HOTEL GROUP CO	61748W108		1/14/2010	11/10/2011		167		140	27				27
394	MORGANS HOTEL GROUP CO	61748W108		1/14/2010	11/10/2011		54		47	7				7
395	MORGANS HOTEL GROUP CO	61748W108		1/14/2010	11/10/2011		2,252		1,865	387				387
396	MORGANS HOTEL GROUP CO	61748W108		1/10/2011	11/10/2011		3,507		6,212	-2,705				-2,705
397	MORGANS HOTEL GROUP CO	61748W108		1/11/2011	11/10/2011		1,301		2,483	-1,182				-1,182
398	MORGANS HOTEL GROUP CO	61748W108		1/14/2010	11/10/2011		6,900		5,687	1,213				1,213
399	MORGANS HOTEL GROUP CO	61748W108		1/14/2010	11/11/2011		228		186	42				42
400	MORGANS HOTEL GROUP CO	61748W108		1/14/2010	11/11/2011		397		326	71				71
401	MORGANS HOTEL GROUP CO	61748W108		1/14/2010	11/14/2011		57		47	10				10
402	MORGANS HOTEL GROUP CO	61748W108		1/14/2010	11/15/2011		110		93	17				17
403	MORGANS HOTEL GROUP CO	61748W108		1/14/2010	11/15/2011		56		47	9				9
404	MORGANS HOTEL GROUP CO	61748W108		1/14/2010	11/16/2011		425		373	52				52
405	MORGANS HOTEL GROUP CO	61748W108		1/14/2010	11/17/2011		206		186	20				20
406	MORGANS HOTEL GROUP CO	61748W108		1/14/2010	11/18/2011		352		326	26				26

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		Amount		Totals		12,222,477		0		11,898,783		323,694		0		0		323,694	
		Long Term CG Distributions		Short Term CG Distributions															
		2,330		0															
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses						
407	MOTOROLA INC	620076307		8/12/2010	2/7/2011	11		9	2			0	2						
408	MOTOROLA INC	620076307		8/12/2010	4/26/2011	4,771		3,507	1,264			0	1,264						
409	MOTOROLA INC	620076307		8/12/2010	4/26/2011	2,858		2,067	791			0	791						
410	MOTOROLA INC	620076307		8/12/2010	4/26/2011	994		723	271			0	271						
411	MOTOROLA INC	620076307		8/12/2010	4/26/2011	2,206		1,633	573			0	573						
412	MOTOROLA INC	620076307		8/12/2010	4/27/2011	2,193		1,633	560			0	560						
413	MOTOROLA INC	620076307		8/12/2010	4/27/2011	27,433		20,623	6,810			0	6,810						
414	MOTOROLA MOBILITY HOLDINGS-W	620097105		8/12/2010	2/14/2011	15		13	2			0	2						
415	MOTOROLA MOBILITY HOLDINGS-W	620097105		8/12/2010	4/26/2011	2,235		2,565	-330			0	-330						
416	MOTOROLA MOBILITY HOLDINGS-W	620097105		8/12/2010	4/26/2011	1,342		1,516	-174			0	-174						
417	MOTOROLA MOBILITY HOLDINGS-W	620097105		8/12/2010	4/26/2011	467		530	-63			0	-63						
418	MOTOROLA MOBILITY HOLDINGS-W	620097105		8/12/2010	4/26/2011	1,441		1,666	-225			0	-225						
419	MOTOROLA MOBILITY HOLDINGS-W	620097105		8/12/2010	4/27/2011	11,520		13,569	-2,049			0	-2,049						
420	MOTOROLA MOBILITY HOLDINGS-W	620097105		8/12/2010	4/27/2011	618		728	-110			0	-110						
421	MOTOROLA MOBILITY HOLDINGS-W	620097105		8/12/2010	4/27/2011	1,304		1,553	-249			0	-249						
422	MOTRICITY INC	620107102		12/17/2010	8/11/2011	1,530		15,372	-13,842			0	-13,842						
423	MOTRICITY INC	620107102		1/3/2011	8/11/2011	1,669		16,162	-14,493			0	-14,493						
424	MOTRICITY INC	620107102		1/3/2011	8/11/2011	60		570	-510			0	-510						
425	MOTRICITY INC	620107102		2/14/2011	8/11/2011	1,132		10,108	-8,976			0	-8,976						
426	NYSE EURONEXT 4 8% 6/28/13	629491AA9		5/21/2008	1/14/2011	5,388		4,988	400			0	400						
427	NATIONAL FINANCIAL PARTNERS	63607P208		9/2/2010	6/30/2011	1,508		1,499	9			0	9						
428	NATIONAL FINANCIAL PARTNERS	63607P208		9/2/2010	6/30/2011	2,430		2,421	9			0	9						
429	NATIONAL FINANCIAL PARTNERS	63607P208		9/2/2010	7/1/2011	1,365		1,383	-18			0	-18						
430	NATIONAL FINANCIAL PARTNERS	63607P208		9/2/2010	7/1/2011	1,262		1,268	-6			0	-6						
431	NATIONAL FINANCIAL PARTNERS	63607P208		9/2/2010	7/5/2011	115		115	0			0	0						
432	NATIONAL FINANCIAL PARTNERS	63607P208		9/2/2010	7/5/2011	2,181		2,188	-7			0	-7						
433	NATIONAL FINANCIAL PARTNERS	63607P208		9/2/2010	7/6/2011	1,504		1,497	7			0	7						
434	NAVISTAR INTL CORP NEW	63934E108		12/1/2010	8/3/2011	2,766		3,264	-498			0	-498						
435	NAVISTAR INTL CORP NEW	63934E108		12/1/2010	9/6/2011	2,691		3,808	-1,117			0	-1,117						
436	NAVISTAR INTL CORP NEW	63934E108		1/14/2010	9/6/2011	7,721		8,268	-547			0	-547						
437	NAVISTAR INTL CORP NEW	63934E108		12/1/2010	9/6/2011	772		1,088	-316			0	-316						
438	NETAPP INC	64110D104		8/19/2011	9/2/2011	4,170		4,111	59			0	59						
439	NETAPP INC	64110D104		8/22/2011	9/2/2011	35,479		34,556	923			0	923						
440	NETAPP INC	64110D104		8/23/2011	9/2/2011	13,533		13,650	-117			0	-117						
441	NETAPP INC	64110D104		8/23/2011	9/2/2011	1,097		1,110	-13			0	-13						
442	NETSUITE INC	64118Q107		8/12/2011	12/21/2011	12,062		10,324	1,738			0	1,738						
443	NEW JERSEY RES CORP	646025106		1/14/2010	2/10/2011	12,600		11,532	1,068			0	1,068						
444	NEWELL RUBBERMAID INC	651229106		9/20/2010	8/10/2011	558		820	-262			0	-262						
445	NEWELL RUBBERMAID INC	651229106		9/20/2010	8/10/2011	36,667		55,300	-18,633			0	-18,633						
446	NEWELL RUBBERMAID INC	651229106		9/20/2010	9/2/2011	14,771		19,299	-4,528			0	-4,528						
447	NEWELL RUBBERMAID INC	651229106		1/27/2011	9/2/2011	11,683		16,851	-5,168			0	-5,168						
448	NEWELL RUBBERMAID INC	651229106		1/27/2011	9/2/2011	22,157		31,658	-9,501			0	-9,501						
449	PHARMASSET INC	71715N106		10/24/2011	11/21/2011	8,076		4,406	3,670			0	3,670						
450	PHILIP MORRIS INTERNAT-WII	718172109		1/24/2007	5/13/2011	67,068		45,036	22,032			0	22,032						
451	PHILIP MORRIS INTERNAT-WII	718172109		1/24/2007	9/2/2011	38,565		25,735	12,830			0	12,830						
452	PHILLIPS VAN HEUSEN CORP	718592108		1/27/2011	3/23/2011	9,526		10,084	-558			0	-558						
453	PHOTONICS INC	719405102		4/27/2010	1/6/2011	4,490		4,441	49			0	49						
454	PHOTONICS INC	719405102		4/28/2010	1/6/2011	227		225	2			0	2						
455	PHOTONICS INC	719405102		4/27/2010	1/6/2011	454		443	11			0	11						
456	PHOTONICS INC	719405102		4/28/2010	1/6/2011	5,678		5,614	64			0	64						
457	POLYPORE INTERNATIONAL INC	73179V103		3/21/2011	12/21/2011	8,335		10,127	-1,792			0	-1,792						
458	PRAXAIR INC	74005P104		2/8/2005	9/2/2011	66,192		30,873	35,319			0	35,319						
459	PRAXAIR INC	74005P104		1/24/2007	9/2/2011	15,349		10,018	5,331			0	5,331						
460	PRAXAIR INC	74005P104		3/25/2009	9/2/2011	1,919		1,337	582			0	582						
461	PRAXAIR INC	74005P104		1/29/2010	9/2/2011	1,919		1,512	407			0	407						
462	PRIMO WATER CORP	74165N105		8/2/2011	11/10/2011	2,850		11,456	-8,606			0	-8,606						
463	PRIMO WATER CORP	74165N105		8/3/2011	11/10/2011	1,781		7,576	-5,795			0	-5,795						
464	PROGRESS ENERGY INC 6 85% 4/15/74	743263J4		10/4/2007	11/8/2011	5,127		5,286	-159			0	-159						

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

		Long Term CG Distributions Short Term CG Distributions	Amount		Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
			2,330	0									
	Kind(s) of Property Sold		CUSIP #	How Acquired	Date Acquired	Date Sold							
639	WELLS FARGO & COMPANY		949746101		4/29/2005	9/2/2011	1,958	0	2,388	-430	0	0	323,694
640	WELLS FARGO & COMPANY		949746101		1/24/2007	9/2/2011	7,832	0	11,642	-3,810	0	0	-430
641	WELLS FARGO & COMPANY		949746101		3/25/2009	9/2/2011	2,447	0	1,640	807	0	0	-3,810
642	WELLS FARGO & COMPANY		949746101		1/29/2010	9/2/2011	1,468	0	1,731	-263	0	0	807
643	WELLS FARGO & COMPANY		949746101		8/10/2010	9/2/2011	4,405	0	5,033	-628	0	0	-263
644	WESTPORT INNOVATIONS INC		960908309		11/14/2011	12/16/2011	8,309	0	8,329	-20	0	0	-628
645	ZAGG INC		98884U108		6/6/2011	12/20/2011	8,891	0	11,034	-2,143	0	0	-20
646	ZAGG INC		98884U108		6/6/2011	12/20/2011	1,055	0	1,261	-206	0	0	-2,143
647	ZAGG INC		98884U108		6/6/2011	12/21/2011	1,469	0	1,786	-317	0	0	-206
648	ZAGG INC		98884U108		6/6/2011	12/22/2011	3,116	0	4,098	-982	0	0	-317
649	ZAGG INC		98884U108		5/27/2011	12/29/2011	13,251	0	20,292	-7,041	0	0	-982
650	CABOT OIL & GAS CORP CL A		127097103		11/10/2010	4/29/2011	3,358	0	2,060	1,298	0	0	-7,041
651	CAMERON INTERNATIONAL CORP		13342B105		9/2/2011	9/28/2011	53,952	0	59,492	-5,540	0	0	1,298
652	TARGET CORP		87612E106		1/29/2010	1/31/2011	3,815	0	3,620	195	0	0	-5,540
653	TEREX CORP NEW		880779103		11/24/2010	8/3/2011	8,346	0	11,022	-2,676	0	0	195
654	TEXTRON INC		883203101		3/21/2006	9/2/2011	160	0	465	-305	0	0	-2,676
655	CANON INC ADR		138006309		1/26/2010	4/28/2011	17,678	0	15,781	1,897	0	0	-305
656	TEXTRON INC		883203101		3/23/2006	9/2/2011	7,341	0	21,638	-14,297	0	0	1,897
657	TEXTRON INC		883203101		5/10/2006	9/2/2011	12,129	0	37,176	-25,047	0	0	-14,297
658	CANON INC ADR		138006309		1/29/2010	4/28/2011	19,539	0	16,598	2,941	0	0	-25,047
659	CAPITAL ONE FINANCIAL CORP		14040H105		1/19/2010	9/2/2011	36,282	0	35,476	806	0	0	2,941
660	CAPITAL ONE FINANCIAL CORP		14040H105		1/19/2010	9/2/2011	30,599	0	29,609	990	0	0	806
661	CAPITAL ONE FINANCIAL CORP		14040H105		1/29/2010	9/2/2011	1,311	0	1,111	200	0	0	990
662	CAPITAL ONE FINANCIAL CORP		14040H105		7/7/2010	9/2/2011	22,731	0	21,288	1,443	0	0	200
663	CAPITAL ONE FINANCIAL CORP		14040H105		9/30/2010	9/2/2011	55,953	0	50,675	5,278	0	0	1,443
664	CARDINAL HEALTH INC		14149Y108		9/2/2011	10/20/2011	24,530	0	24,115	415	0	0	5,278
665	STEEL DYNAMICS INC		858119100		1/25/2011	5/12/2011	8,944	0	9,493	-549	0	0	415
666	STILLWATER MNG CO		86074Q102		1/25/2011	5/12/2011	8,211	0	9,259	-1,048	0	0	-549
667	STILLWATER MNG CO		86074Q102		3/3/2011	5/12/2011	3,919	0	5,296	-1,377	0	0	-1,048
668	TEXTRON INC		883203101		3/25/2009	9/2/2011	958	0	395	563	0	0	-1,377
669	SUCCESSFACTORS INC		864598101		7/28/2010	7/13/2011	16,465	0	12,333	4,132	0	0	563
670	SUNTRUST BANKS INC		867914103		1/28/2010	10/21/2011	10,058	0	13,819	-3,761	0	0	4,132
671	TALBOTS INC		874161102		4/7/2010	1/7/2011	4,156	0	9,214	-5,058	0	0	-3,761
672	TEXTRON INC		883203101		9/2/2009	9/2/2011	9,575	0	10,537	-962	0	0	-5,058
673	TALBOTS INC		874161102		6/9/2010	1/12/2011	4,713	0	9,171	-4,458	0	0	-962
674	TARGACEPT INC		87611R306		10/18/2011	11/8/2011	4,320	0	8,535	-4,215	0	0	-4,458
675	TARGACEPT INC		87611R306		10/24/2011	11/8/2011	3,157	0	6,640	-3,483	0	0	-4,215
676	TEXTRON INC		883203101		9/2/2009	9/2/2011	30,322	0	33,175	-2,853	0	0	-3,483
677	TARGET CORP		87612E106		6/10/2009	1/6/2011	23,032	0	17,046	5,986	0	0	-2,853
678	TEXTRON INC		883203101		1/29/2010	9/2/2011	1,277	0	1,565	-288	0	0	5,986
679	TARGET CORP		87612E106		6/25/2009	1/6/2011	37,290	0	27,402	9,888	0	0	-288
680	TARGET CORP		87612E106		6/25/2009	1/27/2011	10,990	0	8,060	2,930	0	0	9,888
681	TARGET CORP		87612E106		6/25/2009	1/27/2011	34,586	0	25,387	9,199	0	0	2,930
682	TARGET CORP		87612E106		6/25/2009	1/31/2011	32,151	0	23,776	8,375	0	0	9,199
683	THERMO FISHER SCIENTIFIC INC		883556102		3/7/2007	9/2/2011	42,488	0	36,302	6,186	0	0	8,375
684	THERMO FISHER SCIENTIFIC INC		883556102		3/25/2009	9/2/2011	2,656	0	1,746	910	0	0	6,186
685	THERMO FISHER SCIENTIFIC INC		883556102		11/6/2009	9/2/2011	65,326	0	55,183	10,143	0	0	910
686	THERMO FISHER SCIENTIFIC INC		883556102		11/6/2009	9/2/2011	21,244	0	17,826	3,418	0	0	10,143
687	THERMO FISHER SCIENTIFIC INC		883556102		1/29/2010	9/2/2011	2,656	0	2,314	342	0	0	3,418
688	TIME WARNER INC		887317303		1/6/2010	8/22/2011	21,511	0	22,143	-632	0	0	-632
689	TIME WARNER INC		887317303		1/11/2010	8/22/2011	1,336	0	1,398	-62	0	0	-62
690	TIME WARNER INC		887317303		1/11/2010	8/23/2011	24,401	0	25,394	-993	0	0	-993
691	TIME WARNER INC		887317303		1/29/2010	8/23/2011	2,239	0	2,200	39	0	0	39
692	TITAN INTL INC		88830M102		4/13/2010	6/9/2011	9,416	0	4,426	4,990	0	0	4,990
693	TITAN INTL INC		88830M102		4/13/2010	6/10/2011	2,196	0	1,080	1,116	0	0	1,116
694	TOLL BROS INC		889478103		1/14/2010	3/17/2011	10,908	0	10,547	361	0	0	361
695	TRIUMPH GROUP INC NEW		896818101		1/25/2011	10/21/2011	6,956	0	6,244	712	0	0	712
696	UNILEVER PLC ADR		904767704		12/11/2009	9/2/2011	5,284	0	4,907	377	0	0	377

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

		Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
		Long Term CG Distributions	2,330												
		Short Term CG Distributions	0												
813	PETROLEUM DEVELOPMENT CORP	716578109			10/12/2010	3/17/2011		1,334	0	941	393			0	323,694
814	PHARMACYCLICS INC	716933106			9/21/2011	11/14/2011		9,561	0	9,874	-313			0	-313
815	PFIZER INC	717081103			1/24/2000	5/9/2011		23,985	0	37,452	-13,467			0	-13,467
816	PFIZER INC	717081103			5/17/2002	5/9/2011		7,255	0	9,803	-2,548			0	-2,548
817	PFIZER INC	717081103			5/17/2002	5/10/2011		27,317	0	36,656	-9,339			0	-9,339
818	PFIZER INC	717081103			5/17/2002	9/2/2011		15,086	0	22,493	-7,407			0	-7,407
819	COMERICA INC	200340107			9/8/2010	9/2/2011		18,915	0	29,068	-10,153			0	-10,153
820	UNITED STATES T-NOTE 1.25% 2/15/14	912828QH6			2/28/2011	3/8/2011		10,009	0	10,025	-16			0	-16
821	COMERICA INC	200340107			9/9/2010	9/2/2011		8,515	0	13,364	-4,849			0	-4,849
822	COMERICA INC	200340107			9/9/2010	9/2/2011		2,743	0	4,233	-1,490			0	-1,490
823	UNITED STATES T-NOTE 1.25% 2/15/14	912828QH6			3/8/2011	3/8/2011		5,004	0	5,003	1			0	1
824	UNITED STATES T-NOTE 1.25% 2/15/14	912828QH6			3/8/2011	4/4/2011		5,005	0	5,003	2			0	2
825	COMERICA INC	200340107			9/8/2010	9/2/2011		9,446	0	14,587	-5,141			0	-5,141
826	UNITED STATES T-NOTE 1.25% 2/15/14	912828QH6			3/8/2011	5/12/2011		25,259	0	25,013	246			0	246
827	COMPLETE PRODUCTION SERVICES	20453E109			4/27/2010	3/3/2011		10,398	0	5,610	4,788			0	4,788
828	COMPLETE PRODUCTION SERVICES	20453E109			4/27/2010	3/17/2011		12,928	0	6,857	6,071			0	6,071
829	COMPUTER PROGRAMS & SYS INC	205308103			9/21/2011	10/31/2011		7,824	0	10,567	-2,743			0	-2,743
830	CONOCOPHILLIPS	20825C104			11/15/2001	9/2/2011		7,963	0	3,086	4,877			0	4,877
831	CONOCOPHILLIPS	20825C104			12/19/2003	9/2/2011		88,916	0	42,488	46,428			0	46,428
832	CONOCOPHILLIPS	20825C104			1/24/2007	9/2/2011		45,785	0	44,599	1,186			0	1,186
833	CONOCOPHILLIPS	20825C104			3/25/2009	9/2/2011		6,636	0	3,966	2,670			0	2,670
834	UNITED STATES T-NOTE 1.25% 2/15/14	912828QH6			3/8/2011	6/17/2011		5,088	0	5,003	85			0	85
835	CONOCOPHILLIPS	20825C104			1/29/2010	9/2/2011		3,318	0	2,400	918			0	918
836	CREE INC	225447101			10/15/2010	1/19/2011		7,090	0	7,363	-273			0	-273
837	UNITED STATES T-NOTE 1.5% 6/30/16	912828QR4			7/12/2011	9/15/2011		10,267	0	10,009	258			0	258
838	CREE INC	225447101			10/15/2010	1/19/2011		4,856	0	5,098	-242			0	-242
839	CUMMINS INC	231021106			2/2/2010	5/18/2011		12,956	0	5,986	6,970			0	6,970
840	CUMMINS INC	231021106			5/1/2009	8/22/2011		16,947	0	7,168	9,779			0	9,779
841	CUMMINS INC	231021106			5/1/2009	8/22/2011		21,120	0	9,895	287			0	287
842	U S TREASURY NOTE 2.625% 11/15/20	912828PC8			11/12/2010	8/5/2011		10,182	0	10,043	13			0	13
843	UNITED STATES T-NOTE 0.75% 7/15/14	912828Q07			8/5/2011	10/18/2011		10,056	0	10,043	13			0	13
844	U S TREASURY NOTE 2.625% 11/15/20	912828PC8			1/18/2011	8/5/2011		5,091	0	4,709	382			0	382
845	U S TREASURY NOTE 2.625% 11/15/20	912828PC8			2/2/2011	8/5/2011		5,091	0	13,997	1,275			0	1,275
846	U S TREASURY NOTE 2.125% 12/31/15	912828PM6			1/6/2011	6/7/2011		15,480	0	15,014	466			0	466
847	U S TREASURY NOTE 1.25% 3/15/14	912828P27			3/11/2011	4/4/2011		5,007	0	5,018	-16			0	-16
848	UNITED STATES T-NOTE 1.25% 4/15/14	912828Q07			4/19/2011	6/17/2011		5,087	0	5,017	70			0	70
849	UNITED STATES T-NOTE 1.25% 2/15/14	912828QH6			2/15/2011	3/8/2011		5,004	0	4,977	27			0	27
850	UNITED STATES T-NOTE 1.5% 7/31/16	912828QX1			8/24/2011	9/15/2011		20,521	0	20,476	45			0	45
851	UNITED STATES T-NOTE 2.125% 8/15/20	912828RC6			8/24/2011	11/7/2011		10,064	0	9,884	180			0	180
852	UNIVERSITY CALIF REV 1.988% 5/15/50	91412GEV3			12/7/2010	2/9/2011		5,013	0	5,000	13			0	13
853	UNIVERSITY CALIF REV 1.988% 5/15/50	91412GEV3			12/7/2010	9/8/2011		10,177	0	10,000	177			0	177
854	VALE SA-SP ADR	91912E105			1/24/2007	9/2/2011		6,588	0	3,916	2,672			0	2,672
855	VALE SA-SP ADR	91912E105			3/25/2009	9/2/2011		3,843	0	2,020	1,823			0	1,823
856	VALE SA-SP ADR	91912E105			5/10/2006	9/2/2011		83,172	0	43,662	39,510			0	39,510
857	VALE SA-SP ADR	91912E105			1/29/2010	9/2/2011		1,921	0	1,806	115			0	115
858	VARIAN SEMICONDUCTOR EQUIPMENT	922207105			1/14/2010	5/4/2011		28,156	0	16,318	11,838			0	11,838
859	VIRGIN MEDIA INC	92769L101			4/28/2011	8/2/2011		10,474	0	12,381	-1,907			0	-1,907
860	VISHAY INTERTECHNOLOGY INC	928298108			2/26/2010	5/26/2011		15,837	0	9,538	6,299			0	6,299
861	VITAMIN SHOPPE INC	92849E101			7/9/2010	4/19/2011		3,574	0	2,495	1,079			0	1,079
862	VITAMIN SHOPPE INC	92849E101			7/12/2010	4/19/2011		6,076	0	4,260	1,816			0	1,816
863	VITAMIN SHOPPE INC	92849E101			10/27/2010	4/19/2011		4,647	0	3,566	1,081			0	1,081
864	VITAMIN SHOPPE INC	92849E101			12/1/2010	4/19/2011		4,289	0	3,555	734			0	734
865	VITAMIN SHOPPE INC	92849E101			1/14/2010	4/19/2011		2,502	0	1,557	945			0	945
866	VITAMIN SHOPPE INC	92849E101			1/14/2010	8/2/2011		20,638	0	10,457	10,181			0	10,181
867	VITAMIN SHOPPE INC	92849E101			1/14/2010	12/16/2011		13,878	0	8,677	5,201			0	5,201
868	VITAMIN SHOPPE INC	92849E101			3/5/2010	12/16/2011		6,761	0	3,913	2,848			0	2,848
869	VODAFONE GROUP PLC-SP ADR	92857W209			1/26/2010	2/3/2011		20,635	0	15,660	4,975			0	4,975
870	KKR FINANCIAL HOLDINGS LLC	48248A306			5/5/2010	3/5/2011		79	0	0	79			0	79

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

		Amount		Totals											
Long Term CG Distributions		2,330		0											
Short Term CG Distributions		0		0											
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	0	Gains Minus Excess of FMV Over Adjusted Basis or Losses	323,694
871	KKR FINANCIAL HOLDINGS LLC	48248A306		2/27/2009	5/25/2011	167		0	167			0	0	167	323,694
872	KKR & CO L P	48248M102		2/27/2009	5/25/2011	315		0	315			0	0	315	
873	ALLIANCEBERNSTEIN			5/5/2010	3/25/2011	0		16	-16			0	0	-16	
874	ALLIANCEBERNSTEIN			2/27/2009	5/25/2011	49		0	49			0	0	49	
875	BLACKSTONE			5/2/2009	5/25/2011	5		0	5			0	0	5	
876	DISALLOWED LOSS DUE TO WASH SAL					5,503		0	5,503			0	0	5,503	

105,321

[illegible]

Part

	0	0	0
	Benefits	Expense Account	Explanation
1	NONE	NONE	
2	N/A	N/A	
3			
4			
5			
6			
7			
8			
9			
10			

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

	Date	Amount
1 Credit from prior year return	1	303
2 First quarter estimated tax payment	2	6,551
3 Second quarter estimated tax payment	3	6,551
4 Third quarter estimated tax payment	4	6,551
5 Fourth quarter estimated tax payment	5	6,221
6 Other payments	6	
7 Total	7	26,177

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

Application for Extension of Time To File an Exempt Organization Return

OMB No 1545-1709

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

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

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

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

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

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

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

Type or print	Name of exempt organization or other filer, see instructions	Employer identification number (EIN) or
File by the due date for filing your return See instructions	GUTHRIE EMILY B.-FDN FOR MED RES-TR	☒ 23-6632667
	Number, street, and room or suite no. If a P O box, see instructions	Social security number (SSN)
	BNY Mellon, N.A. - P O Box 185	☐
	City, town or post office, state, and ZIP code For a foreign address, see instructions	
	Pittsburgh, PA 15230-0185	

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

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

- The books are in the care of ▶ BNY MELLON, N.A.

Telephone No ▶ (570) 820-8850

FAX No ▶

- If the organization does not have an office or place of business in the United States, check this box. ☐
- If this is for a Group Return, enter the organization's four digit Group Exemption Number (GEN) If this is for the whole group, check this box. ☐ If it is for part of the group, check this box. ☐ and attach a list with the names and EINs of all members the extension is for

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

▶ ☐ tax year beginning _____, and ending _____

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

3a If this application is for Form 990-BL, 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits See instructions	3a	\$	12,642
b If this application is for Form 990-PF, 990-T, 4720, or 6069, enter any refundable credits and estimated tax payments made Include any prior year overpayment allowed as a credit.	3b	\$	26,177
c Balance due. Subtract line 3b from line 3a. Include your payment with this form, if required, by using EFTPS (Electronic Federal Tax Payment System) See instructions	3c	\$	0

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

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

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

(HTA)