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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

2011

For calendar year 2011 or tax year beginning

, and ending

Name of foundation HELEN C. COLE CHARITABLE TRUST		A Employer identification number 34-7178399
Number and street (or P.O. box number if mail is not delivered to street address) 200 PUBLIC SQUARE #2800	Room/suite	B Telephone number 216.621.0150
City or town, state, and ZIP code CLEVELAND, OH 44114-2316		C If exemption application is pending, check here ☐
G Check all that apply ☐ Initial return ☐ Final return ☐ Address change ☐ Initial return of a former public charity ☐ Amended return ☐ 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) \$ 23,560,597.	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))		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
1 Contributions, gifts, grants, etc., received				N/A	
2 Check ☒ If the foundation is not required to attach Sch. B					
3 Interest on savings and temporary cash investments		235,662.	235,662.		STATEMENT 1
4 Dividends and interest from securities		446,063.	445,405.		STATEMENT 2
5a Gross rents					
b Net rental income or (loss)					
6a Net gain or (loss) from sale of assets not on line 10		1,491,372.			
b Gross sales price for all assets on line 6a		29,772,162.			
7 Capital gain net income (from Part IV, line 2)			1,491,372.		
8 Net short-term capital gain					
9 Income modifications					
10a Gross sales less returns and allowances					
b Less: Cost of goods sold					
c Gross profit or (loss)					
11 Other income		7,109.	7,109.		STATEMENT 3
12 Total. Add lines 1 through 11		2,180,206.	2,179,548.		
13 Compensation of officers, directors, trustees, etc.		0.	0.		0.
14 Other employee salaries and wages					
15 Pension plans, employee benefits					
16a Legal fees STMT 4		130,024.	130,024.		0.
b Accounting fees					
c Other professional fees STMT 5		173,969.	173,969.		0.
17 Interest					
18 Taxes STMT 6		9,430.	9,430.		0.
19 Depreciation and depletion					
20 Occupancy					
21 Travel, conferences, and meetings					
22 Printing and publications					
23 Other expenses STMT 7		31,559.	30,959.		600.
24 Total operating and administrative expenses. Add lines 13 through 23		344,982.	344,382.		600.
25 Contributions, gifts, grants paid		1,250,000.			1,250,000.
26 Total expenses and disbursements. Add lines 24 and 25		1,594,982.	344,382.		1,250,600.
27 Subtract line 26 from line 12		585,224.			
a Excess of revenue over expenses and disbursements			1,835,166.		
b Net investment income (if negative, enter -0-)					
c Adjusted net income (if negative, enter -0-)				N/A	

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

		Beginning of year	End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1 Cash - non-interest-bearing			
	2 Savings and temporary cash investments	1,645,697.	899,156.	899,156.
	3 Accounts receivable ▶			
	Less: allowance for doubtful accounts ▶			
	4 Pledges receivable ▶			
	Less: allowance for doubtful accounts ▶			
	5 Grants receivable			
	6 Receivables due from officers, directors, trustees, and other disqualified persons			
	7 Other notes and loans receivable ▶			
	Less: allowance for doubtful accounts ▶			
	8 Inventories for sale or use			
	9 Prepaid expenses and deferred charges			
	10a Investments - U.S. and state government obligations			
	b Investments - corporate stock STMT 10	21,592,393.	22,991,063.	22,661,441.
	c Investments - corporate bonds			
Liabilities	11 Investments - land, buildings, and equipment basis ▶			
	Less: accumulated depreciation ▶			
	12 Investments - mortgage loans			
	13 Investments - other			
	14 Land, buildings, and equipment basis ▶			
	Less: accumulated depreciation ▶			
	15 Other assets (describe ▶)			
	16 Total assets (to be completed by all filers)	23,238,090.	23,890,219.	23,560,597.
	17 Accounts payable and accrued expenses			
	18 Grants payable			
	19 Deferred revenue			
	20 Loans from officers, directors, trustees, and other disqualified persons			
	21 Mortgages and other notes payable			
	22 Other liabilities (describe ▶)			
	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	0.	0.	
	28 Paid-in or capital surplus, or land, bldg, and equipment fund	0.	0.	
	29 Retained earnings, accumulated income, endowment, or other funds	23,238,090.	23,890,219.	
	30 Total net assets or fund balances	23,238,090.	23,890,219.	
	31 Total liabilities and net assets/fund balances	23,238,090.	23,890,219.	

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	23,238,090.
2 Enter amount from Part I, line 27a	2	585,224.
3 Other increases not included in line 2 (itemize) ▶ SEE STATEMENT 8	3	158,190.
4 Add lines 1, 2, and 3	4	23,981,504.
5 Decreases not included in line 2 (itemize) ▶ SEE STATEMENT 9	5	91,285.
6 Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	23,890,219.

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			
b SEE ATTACHED STATEMENTS			
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			
b			
c			
d			
e 29,772,162.		28,222,191.	1,491,372.

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			
b			
c			
d			
e			1,491,372.

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	1,491,372.
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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) If (loss), enter -0- in Part I, line 8	3	N/A
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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 instructions before making any entries

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col (b) divided by col (c))
2010	1,198,687.	23,324,636.	.051391
2009	1,246,908.	21,739,689.	.057356
2008	1,535,952.	26,005,319.	.059063
2007	1,434,372.	30,269,121.	.047387
2006	1,407,158.	28,651,701.	.049113

2 Total of line 1, column (d)	2	.264310
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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	.052862
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4 Enter the net value of noncharitable-use assets for 2011 from Part X, line 5	4	23,696,450.
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5 Multiply line 4 by line 3	5	1,252,642.
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6 Enter 1% of net investment income (1% of Part I, line 27b)	6	18,352.
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7 Add lines 5 and 6	7	1,270,994.
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8 Enter qualifying distributions from Part XII, line 4	8	1,250,600.
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If line 8 is equal to or greater than line 7, check the box in Part VI, line 1b, and complete that part using a 1% tax rate. See the Part VI instructions.

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

1a Exempt operating foundations described in section 4940(d)(2), check here ☐ and enter "N/A" on line 1 Date of ruling or determination letter _____ (attach copy of letter if necessary-see instructions)		1	36,703.
b Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☐ and enter 1% of Part I, line 27b			
c All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col (b)			
2 Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		2	0.
3 Add lines 1 and 2		3	36,703.
4 Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		4	0.
5 Tax based on investment income. Subtract line 4 from line 3. If zero or less, enter -0-		5	36,703.
6 Credits/Payments			
a 2011 estimated tax payments and 2010 overpayment credited to 2011	6a	4,880.	
b Exempt foreign organizations - tax withheld at source	6b		
c Tax paid with application for extension of time to file (Form 8868)	6c	64,100.	
d Backup withholding erroneously withheld	6d		
7 Total credits and payments. Add lines 6a through 6d	7	68,980.	
8 Enter any penalty for underpayment of estimated tax. Check here ☐ if Form 2220 is attached	8		
9 Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed	9		
10 Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10	32,277.	
11 Enter the amount of line 10 to be Credited to 2012 estimated tax ☐ Refunded ☐	11	0.	

Part VII-A Statements Regarding Activities

	Yes	No
1a During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?		X
1b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see instructions for definition)? If the answer is "Yes" to 1a or 1b, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities.		X
c Did the foundation file Form 1120-POL for this year?		X
d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year: (1) On the foundation ☐ \$ 0. (2) On foundation managers ☐ \$ 0.		
e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers ☐ \$ 0.		
2 Has the foundation engaged in any activities that have not previously been reported to the IRS? If "Yes," attach a detailed description of the activities.		X
3 Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? If "Yes," attach a conformed copy of the changes		X
4a Did the foundation have unrelated business gross income of \$1,000 or more during the year?		X
b If "Yes," has it filed a tax return on Form 990-T for this year?		
5 Was there a liquidation, termination, dissolution, or substantial contraction during the year? If "Yes," attach the statement required by General Instruction T.		X
6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either: • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	X	
7 Did the foundation have at least \$5,000 in assets at any time during the year? If "Yes," complete Part II, col (c), and Part XV	X	
8a Enter the states to which the foundation reports or with which it is registered (see instructions) ☐ OH		
b If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by General Instruction G? If "No," attach explanation	X	
9 Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2011 or the taxable year beginning in 2011 (see instructions for Part XIV)? If "Yes," complete Part XIV		X
10 Did any persons become substantial contributors during the tax year? If "Yes," attach a schedule listing their names and addresses		X

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Part VII-A Statements Regarding Activities (continued)

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions)	11		X
12	Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement (see instructions)	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application? Website address ▶ N/A	13	X	
14	The books are in care of ▶ MARK F. SWARY Telephone no ▶ 216.621.0150 Located at ▶ 200 PUBLIC SQUARE SUITE 2800, CLEVELAND, OH ZIP+4 ▶ 44114-2316			
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 0.			
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 N/A	1b	
c	Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2011? ☐ Yes ☒ No	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 ▶		
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) N/A	2b	
c	If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here ▶		
3a	Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year? ☐ 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.) N/A	3b	
4a	Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a	X
b	Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2011?	4b	X

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

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

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ 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)?

N/A

5b

Organizations relying on a current notice regarding disaster assistance check here

☒

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

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

6b

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

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

7a At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction?

☐ Yes ☒ No

7b

b If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction?

N/A

Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors

1 List all officers, directors, trustees, foundation managers and their compensation.

(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
MARK F. SWARY 200 PUBLIC SQUARE #2800 CLEVELAND, OH 44114	TRUSTEE 0.00	0.	0.	0.

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

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

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

0

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

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

Total number of others receiving over \$50,000 for professional services

0

Part IX-A Summary of Direct Charitable Activities

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

	Expenses
1 N/A	
2	
3	
4	

Part IX-B Summary of Program-Related Investments

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

	Amount
1 N/A	
2	
All other program-related investments See instructions	
3	
Total. Add lines 1 through 3	0.

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

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes		
a	Average monthly fair market value of securities	1a	24,057,310.
b	Average of monthly cash balances	1b	
c	Fair market value of all other assets	1c	
d	Total (add lines 1a, b, and c)	1d	24,057,310.
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	0.
2	Acquisition indebtedness applicable to line 1 assets	2	0.
3	Subtract line 2 from line 1d	3	24,057,310.
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	360,860.
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	23,696,450.
6	Minimum investment return. Enter 5% of line 5	6	1,184,823.

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	1,184,823.
2a	Tax on investment income for 2011 from Part VI, line 5	2a	36,703.
b	Income tax for 2011 (This does not include the tax from Part VI)	2b	
c	Add lines 2a and 2b	2c	36,703.
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	1,148,120.
4	Recoveries of amounts treated as qualifying distributions	4	0.
5	Add lines 3 and 4	5	1,148,120.
6	Deduction from distributable amount (see instructions)	6	0.
7	Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	1,148,120.

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	1,250,600.
b	Program-related investments - total from Part IX-B	1b	0.
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	
3	Amounts set aside for specific charitable projects that satisfy the		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	
4	Qualifying distributions. Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	1,250,600.
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	5	0.
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	1,250,600.

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

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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				1,148,120.
2 Undistributed income, if any, as of the end of 2011				
a Enter amount for 2010 only			938,318.	
b Total for prior years		0.		
3 Excess distributions carryover, if any, to 2011				
a From 2006				
b From 2007				
c From 2008				
d From 2009				
e From 2010				
f Total of lines 3a through e	0.			
4 Qualifying distributions for 2011 from Part XII, line 4 ▶ \$ 1,250,600.				
a Applied to 2010, but not more than line 2a			938,318.	
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				312,282.
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))	0.			0.
6 Enter the net total of each column as indicated below:				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	0.			
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		0.		
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 instr			0.	
f Undistributed income for 2011 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2012				835,838.
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3)	0.			
8 Excess distributions carryover from 2006 not applied on line 5 or line 7	0.			
9 Excess distributions carryover to 2012. Subtract lines 7 and 8 from line 6a	0.			
10 Analysis of line 9				
a Excess from 2007				
b Excess from 2008				
c Excess from 2009				
d Excess from 2010				
e Excess from 2011				

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

(a) 2011

(b) 2010

Prior 3 years

(c) 2009

(d) 2008

(e) Total

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

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

NONE

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

NONE

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

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

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

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

c Any submission deadlines

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

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

Recipient	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
Name and address (home or business)				
a Paid during the year				
THE CLEVELAND FOUNDATION 1422 EUCLID AVE. CLEVELAND, OH 44115	NONE	501(C)(3) PUBLIC CHARITY	GENERAL PURPOSES	625,000.
LAUREL SCHOOL ONE LYMAN CIRCLE SHAKER HTS, OH 44112	NONE	501(C)(3) PUBLIC CHARITY		57,500.
WELLESLEY COLLEGE 106 CENTRAL STREET WELLESLEY, MA 02481	NONE	501(C)(3) PUBLIC CHARITY	GENERAL PURPOSES	57,500.
SCRIPPS COLLEGE STEEL HALL, 3RD FLOOR, 1030 COLUMBIA AVE. CLAREMONT, CA 91711	NONE	501(C)(3) PUBLIC CHARITY	GENERAL PURPOSES	57,500.
CLEVELAND INSTITUTE OF ART 11141 EAST BLVD. CLEVELAND, OH 44106	NONE	501(C)(3) PUBLIC CHARITY	GENERAL PURPOSES	57,500.
Total			SEE CONTINUATION SHEET(S) ▶ 3a	1,250,000.
b Approved for future payment				
NONE				
Total			▶ 3b	0.

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated

	Unrelated business income		Excluded by section 512, 513, or 514		(e) Related or exempt function income
	(a) Business code	(b) Amount	(c) Exclu- sion code	(d) Amount	
1 Program service revenue					
a _____					
b _____					
c _____					
d _____					
e _____					
f _____					
g Fees and contracts from government agencies					
2 Membership dues and assessments					
3 Interest on savings and temporary cash investments			14	235,662.	
4 Dividends and interest from securities			14	446,063.	
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			14	7,109.	
8 Gain or (loss) from sales of assets other than inventory			18	1,491,372.	
9 Net income or (loss) from special events					
10 Gross profit or (loss) from sales of inventory					
11 Other revenue					
a _____					
b _____					
c _____					
d _____					
e _____					
12 Subtotal. Add columns (b), (d), and (e)		0.		2,180,206.	0.
13 Total. Add line 12, columns (b), (d), and (e)			13	2,180,206.	

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

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

Line No. Explain below how each activity for which income is reported in column (e) of Part XVI-A contributed importantly to the accomplishment of the foundation's exempt purposes (other than by providing funds for such purposes)

N/A

HELEN C. COLE CHARITABLE TRUST		
	2011 FORM 990-PF	
	ASSETS ON HAND	
	12/31/2011	
<u>Account No.</u>	<u>Book Value</u>	<u>Market Value</u>
Paradigm Master Fund Liquidating Trust	\$384,309.00	\$384,030.63
Wells Fargo #10430072	\$1,683,593.84	\$1,761,359.04
Wells Fargo #15060216	\$1,264,741.38	\$1,118,634.63
Wells Fargo #4376-7251	\$7,311,203.30	\$7,041,112.70
Wells Fargo #49152700	\$430,865.39	\$438,199.61
Wells Fargo #62121305	\$6,806,178.14	\$6,741,461.30
Wells Fargo #68347286	\$408,198.31	\$472,687.40
Wells Fargo #85900421	\$852,244.72	\$846,721.54
Wells Fargo #86145772	\$1,917,642.76	\$1,801,846.35
Wells Fargo #86928144	\$1,932,085.84	\$2,055,387.80
Total	\$22,991,062.68	\$22,661,441.00

PARADIGM MASTER FUND LIQUIDATING TRUST

Statement of Activity
Quarter Ending December 31, 2011 (Unaudited)

Investor Statement

Attn: Mark Swary
Helen Cole Charitable Trust Hahn, Loeser & Parks
200 Public Square, Suite 2800
Cleveland, OH, 44114

mfswary@hahnlaw.com
eweishar@hahnlaw.com

Transaction Description	Fourth Quarter 9/30/11 - 12/31/2011	Year to Date
Beginning Balance	\$ 393,481.05	\$ 390,640.75
Capital Contributions	0.00	0.00
Capital Withdrawals	0.00	-
Change in Value	(9,450.42)	(6,610.13)
Ending Balance	\$ 384,030.63	\$ 384,030.63

For additional information regarding your investment, please contact Kinetic Partners US LLP at (646) 867-7829.

PAST PERFORMANCE IS NOT NECESSARILY INDICATIVE OF FUTURE RESULTS. NO REPRESENTATION IS MADE THAT THE FUND WILL OR IS LIKELY TO ACHIEVE PROFITS OR INCUR LOSSES COMPARABLE TO THOSE SHOWN. NOTHING CONTAINED HEREIN CONSTITUTES AN OFFER TO SELL OR A SOLICITATION TO BUY SECURITIES. SUCH AN OFFER MAY ONLY BE MADE BY A PROPERLY AUTHORIZED OFFERING DOCUMENT.

HELEN C COLE CHARITABLE TR
MARK F SWARY TTEE
U/A DTD 11/18/94 DAVIS

DECEMBER 1 - DECEMBER 31, 2011
ACCOUNT NUMBER: 1043-0072

Additional information

Gross proceeds

THIS PERIOD	THIS YEAR	Foreign withholding	THIS PERIOD	THIS YEAR
0 00	1,547,661 80		0 00	-100.83

Portfolio detail

Cash and Sweep Balances

Money Market Mutual Fund - Funds seek to preserve a value at \$1 00 per share, but it is possible to lose money by investing in these funds. Investments in money market funds are not bank deposits and are not insured by the FDIC or any other government agency. They are instead covered by SIPC. Estimated Annual Yield on money market funds, when available, reflects the current estimated yield for the Interest Period dates displayed. For more complete information, including fees, expenses and risks, please request a prospectus from Your Financial Advisor.

Bank Deposit Sweep - Consists of monies held at Wells Fargo Bank, N.A. and (if amounts exceed \$250,000) at one or more other Wells Fargo affiliated banks. These assets are not covered by SIPC, but are instead eligible for FDIC insurance of up to \$250,000 per depositor, per institution, in accordance with FDIC rules. For additional information on the Bank Deposit Sweep for your account, please contact Your Financial Advisor.

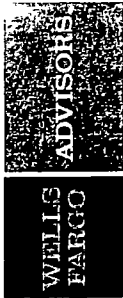
DESCRIPTION	% OF ACCOUNT	ANNUAL PERCENTAGE YIELD EARNED*	CURRENT MARKET VALUE	ESTIMATED ANNUAL INCOME	ESTIMATED CURRENT YIELD (%)
Cash	0.03	0 00	609 94	0 00	N/A
BANK DEPOSIT SWEEP	4 09	0.08	75,350 88	60.28	N/A
Interest Period 12/01/11 - 12/31/11					
JP MORGAN PRIME MONEY	0.32	0 00	5,938.41	7.71	0.13
MARKET SWEEP-CAPITAL					
Interest Period 12/01/11 - 12/31/11					
Total Cash and Sweep Balances	4.44		\$81,899.23	\$67.99	

* APYE measures the total amount of the interest paid on an account based on the interest rate and the frequency of the compounding during the interest period. The annual percentage yield earned is expressed as an annualized rate, based on a 365 day year.

Stocks, options & ETFs

Stocks and ETFs

DESCRIPTION	% OF ACCOUNT	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED ANNUAL INCOME	ANNUAL YIELD (%)
AGILENT TECH INC									
A									
Acquired 10/09/09 L nc	147		27 49	4,042 05		5,134 71	1,092.66		
Acquired 09/20/10 L nc	560		30.97	17,346.56		19,560 80	2,214.24		



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Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
Acquired 04/29/11 S	223	49.95	11,140.03		7,789.39	-3,350.64		
Total	930		\$32,528.64	34.9300	\$32,484.90	-\$43.74	N/A	N/A
AMERICAN EXPRESS COMPANY								
AXP								
Acquired 01/04/05 L nc	162	48.72	7,893.63		7,641.54	-252.09		
Acquired 01/18/06 L nc	150	52.82	7,923.00		7,075.50	-847.50		
Acquired 01/17/08 L nc	155	42.87	6,646.31		7,311.35	665.04		
Acquired 09/20/10 L nc	1,273	42.99	54,735.56		60,047.41	5,311.85		
Acquired 04/29/11 S	406	48.95	19,875.73		19,151.02	-724.71		
Total	2,146		\$97,074.23	47.1700	\$101,226.82	\$4,152.59	\$1,545.12	1.53
AMERIPRISE FINANCIAL								
INC								
AMP								
Acquired 11/09/05 L nc	3	37.00	111.00		148.92	37.92		
Acquired 09/20/10 L nc	285	48.16	13,725.60		14,147.40	421.80		
Acquired 04/29/11 S	136	61.99	8,431.52		6,751.04	-1,680.48		
Total	424		\$22,268.12	49.6400	\$21,047.36	-\$1,220.76	\$474.88	2.26
BANK NEW YORK MELLON								
CORP								
BK								
Acquired 01/17/08 L	40	46.67	1,866.81w		796.40	-1,070.41		
Acquired 10/09/09 L	85	30.30	2,576.30w		1,692.35	-883.95		
Acquired 12/17/09 L nc	77	30.21	2,568.28		1,533.07	-530.95		
Acquired 06/08/10 L nc	110	26.80	2,964.02		2,190.10	-579.90		
Acquired 09/20/10 L nc	1,441	25.18	37,130.25		28,690.31	-8,439.94		
Acquired 04/29/11 S	992	25.76	28,485.48		19,750.72	-8,734.76		
Acquired 07/28/11 S	540	28.71	13,680.95		10,751.40	-2,929.55		
Acquired 08/30/11 S	530	25.33	11,027.60		10,552.30	-475.30		
Total	3,815		\$99,601.41	19.9100	\$75,956.65	-\$23,644.76	\$1,983.80	2.61
BAXTER INTERNATIONAL INC								
BAX								
Acquired 07/29/10 L nc	32	44.46	1,422.73		1,583.36	160.63		
Acquired 09/20/10 L nc	166	45.47	7,549.18		8,213.68	664.50		

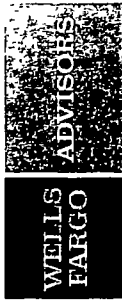
HELEN C COLE CHARITABLE TR
MARK F SWARY TTEE
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Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	% OF ACCOUNT	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
								ANNUAL INCOME	ANNUAL YIELD (%)
Acquired 04/29/11 S		85	57.14	4,856.90		4,205.80	-651.10		
Total	0.76	283		\$13,828.81	49.4800	\$14,002.84	\$174.03	\$379.22	2.71
BECTON DICKINSON & CO									
BDX									
Acquired 06/15/09 L nc		50	67.25	3,362.50		3,736.00	373.50		
Acquired 09/20/10 L nc		177	73.14	12,946.84		13,225.44	278.60		
Acquired 04/29/11 S		54	86.21	4,655.87		4,034.88	-620.99		
Total	1.14	281		\$20,965.21	74.7200	\$20,996.32	\$31.11	\$505.80	2.41
BED BATH & BEYOND INC									
BBBY									
Acquired 10/26/09 L nc		162	36.05	5,840.94		9,391.14	3,550.20		
Acquired 09/20/10 L nc		437	41.98	18,348.32		25,332.89	6,984.57		
Acquired 04/29/11 S		223	56.45	12,589.57		12,927.31	337.74		
Total	2.59	822		\$36,778.83	57.9700	\$47,651.34	\$10,872.51	N/A	N/A
BERKSHIRE HATHAWAY INC									
SERIES B NEW									
BRK/B									
Acquired 10/09/09 L nc		67	65.53	4,390.57		5,112.10	721.53		
Acquired 09/20/10 L nc		581	83.34	48,424.78		44,330.30	-4,094.48		
Acquired 04/29/11 S		248	83.42	20,690.54		18,922.40	-1,768.14		
Total	3.71	896		\$73,505.89	76.3000	\$68,364.80	-\$5,141.09	N/A	N/A
CANADIAN NATURAL RESOURCES LTD									
CNQ									
Acquired 09/20/10 L nc		947	33.56	31,788.23		35,389.39	3,601.16		
Acquired 01/18/11 S		150	42.41	6,362.28		5,605.50	-756.78		
Acquired 04/29/11 S		455	46.80	21,294.00		17,003.35	-4,290.65		
Acquired 09/21/11 S		40	32.58	1,303.24		1,494.80	191.56		
Total	3.23	1,592		\$60,747.75	37.3700	\$59,493.04	-\$1,254.71	\$568.34	0.96
COCA-COLA COMPANY									
KO									
Acquired 09/20/10 L nc		324	57.88	18,756.21		22,670.28	3,914.07		
Acquired 04/29/11 S		124	67.54	8,375.58		8,676.28	300.70		
Total	1.70	448		\$27,131.79	69.9700	\$31,346.56	\$4,214.77	\$842.24	2.69



HELEN C COLE CHARITABLE TR
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Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	% OF ACCOUNT	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
								ANNUAL INCOME	ANNUAL YIELD (%)
COSTCO WHSL CORP NEW									
COM									
COST									
Acquired 09/20/10 L nc		1,025	61 19	62,725 07		85,403.00	22,677 93		
Acquired 04/29/11 S		351	80 99	28,429 35		29,245.32	815 97		
Total	6.22	1,376		\$91,154.42	83.3200	\$114,648.32	\$23,493.90	\$1,320.96	1.15
CVS CAREMARK CORP									
CVS									
Acquired 08/19/10 L nc		255	28 68	7 314 65		10,398.90	3 084 25		
Acquired 09/20/10 L nc		1,370	30 13	41,286 46		55,868 60	14,582 14		
Acquired 01/18/11 S		200	35 03	7,007 24		8,156 00	1,148 76		
Acquired 04/29/11 S		746	36 16	26,979 24		30,421.88	3,442.64		
Total	5.69	2,571		\$82,587.59	40.7800	\$104,845.38	\$22,257.79	\$1,671.15	1.59
DEVON ENERGY CORP									
DVN									
Acquired 10/09/09 L nc		33	68 78	2,269.93		2,046.00	-223.93		
Acquired 09/20/10 L nc		594	62 96	37,402.40		36,828 00	-574.40		
Acquired 04/29/11 S		220	90 78	19,972.70		13,640 00	-6,332.70		
Total	2.85	847		\$59,645.03	62.0000	\$52,514.00	-\$7,131.03	\$575.96	1.10
DIAGEO PLC									
SPONSORED ORD NEW									
DEO									
Acquired 03/11/09 L nc		86	42 61	3,664.46		7,518.12	3,853 66		
Acquired 09/20/10 L nc		267	68 17	18,202 22		23,341.14	5,138 92		
Acquired 04/29/11 S		118	81.42	9,607 65		10,315 56	707 91		
Total	2.23	471		\$31,474.33	87.4200	\$41,174.82	\$9,700.49	\$1,222.24	2.97
DISNEY WALT COMPANY									
DIS									
Acquired 08/18/11 S	1 07	525	32 49	17,057.72	37.5000	19,687.50	2,629 78	315.00	1.60
EOG RESOURCES INC									
EOG									
Acquired 09/20/10 L nc		613	87 58	53,689 72		60,386 63	6,696 91		
Acquired 04/29/11 S		225	113 42	25,521.34		22,164.75	-3,356.59		
Total	4.48	838		\$79,211.06	98.5100	\$82,551.38	\$3,340.32	\$536.32	0.65

HELEN C COLE CHARITABLE TR
MARK F SWARY TTEE
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DECEMBER 1 - DECEMBER 31, 2011
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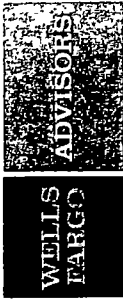
Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	% OF ACCOUNT	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
								ANNUAL INCOME	ANNUAL YIELD (%)
EXPRESS SCRIPTS INC									
CL A									
ESRX									
Acquired 07/09/10 L nc		156	46.74	7,292.01		6,971.64	-320.37		
Acquired 09/20/10 L nc		386	47.25	18,240.82		17,250.34	-990.48		
Acquired 04/29/11 S		199	57.22	11,388.17		8,893.31	-2,494.86		
Total	1.80	741		\$36,921.00	44.6900	\$33,115.29	-\$3,805.71	N/A	N/A
GOOGLE INC CL A									
GOOG									
Acquired 03/11/09 L nc		9	310.10	2,790.90		5,813.10	3,022.20		
Acquired 09/20/10 L nc		22	509.84	11,216.69		14,209.80	2,993.11		
Acquired 04/29/11 S		32	541.02	17,312.64		20,668.80	3,356.16		
Total	2.21	63		\$31,320.23	645.9000	\$40,691.70	\$9,371.47	N/A	N/A
GRUPO TELEvisa S A									
DE CV GLOBAL DEP RCPT									
REP ADR 144A PARTN CTF									
TV									
Acquired 11/20/08 L nc		114	13.64	1,555.60		2,400.84	845.24		
Acquired 09/20/10 L nc		450	19.40	8,733.29		9,477.00	743.71		
Acquired 04/29/11 S		202	23.68	4,784.77		4,254.12	-530.65		
Total	0.88	766		\$15,073.66	21.0600	\$16,131.96	\$1,058.30	\$108.00	0.67
HARLEY DAVIDSON INC									
HOG									
Acquired 10/09/09 L nc		201	23.54	4,732.54		7,812.87	3,080.33		
Acquired 09/20/10 L nc		584	28.45	16,619.06		22,700.08	6,081.02		
Acquired 04/29/11 S		299	37.36	11,172.69		11,622.13	449.44		
Total	2.29	1,084		\$32,524.29	38.8700	\$42,135.08	\$9,610.79	\$542.00	1.29
HEWLETT-PACKARD COMPANY									
HPQ									
Acquired 03/11/09 L nc		77	28.00	2,156.00		1,983.52	-172.48		
Acquired 09/20/10 L nc		340	39.43	13,408.51		8,758.40	-4,650.11		
Acquired 04/29/11 S		184	40.33	7,421.64		4,739.84	-2,681.80		
Total	0.84	601		\$22,986.15	25.7600	\$15,481.76	-\$7,504.39	\$288.48	1.86
IRON MTN INC PA									
IRM									
Acquired 10/09/09 L nc		146	27.31	3,988.34		4,496.80	508.46		



MASTERS/DAVIS ADVISORS/LARGE-CAP VALUE



HELEN C COLE CHARITABLE TR
MARK F SWARY TTEE
U/A DTD 11/18/94 DAVIS

DECEMBER 1 - DECEMBER 31, 2011
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Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	% OF ACCOUNT	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
								ANNUAL INCOME	ANNUAL YIELD (%)
Acquired 09/20/10 L nc		930	20 67	19,223.10		28,644.00	9,420 90		
Acquired 10/11/10 L nc		40	20 59	823.90		1,232 00	408 10		
Total	1.86	1,116		\$24,035.34	30.8000	\$34,372.80	\$10,337.46	\$1,116.00	3.25
JOHNSON & JOHNSON									
JNJ		94	58 69	5,517.62		6,164 52	646 90		
Acquired 06/14/10 L nc		603	62 00	37,386.00		39,544 74	2,158 74		
Acquired 09/20/10 L nc		223	65 82	14,677.86		14,624 34	-53 52		
Total	3.27	920		\$57,581.48	65.5800	\$60,333.60	\$2,752.12	\$2,097.60	3.48
KRAFT FOODS INC CLA									
KFT		376	30 53	11,482.36		14,047.36	2,565.00		
Acquired 02/14/11 S		161	33 88	5,455.81		6,014.96	559.15		
Acquired 04/29/11 S		537		\$16,938.17	37.3600	\$20,062.32	\$3,124.15	\$622.92	3.10
Total	1.09	162							
LOCKHEED MARTIN CORP									
LMT		42	70 29	11,387.51		13,105.80	1,718.29		
Acquired 11/11/10 L nc		42	79 29	3,330 18		3,397.80	67 62		
Acquired 04/29/11 S		204		\$14,717.69	80.9000	\$16,503.60	\$1,785.91	\$816.00	4.94
Total	0.90	204							
LOEWS CORPORATION									
L		157	19 22	3,017.54		5,911 05	2,893 51		
Acquired 03/11/09 L nc		100	34 94	3,494 80		3,765 00	270 20		
Acquired 10/09/09 L nc		1,095	37 73	41,322.12		41,226 75	-95 37		
Acquired 09/20/10 L nc		424	44 42	18,836.84		15,963 60	-2,873 24		
Acquired 04/29/11 S		1,776		\$66,671.30	37.6500	\$66,866.40	\$195.10	\$444.00	0.66
Total	3.63	1,776							
MERCCK & CO INC NEW									
MRK		1,133	36 47	41,329.73		42,714 10	1,384 37		
Acquired 09/20/10 L nc		340	34 84	11,846.96		12,818 00	971 04		
Acquired 12/01/10 L nc		435	36 09	15,701 33		16,399 50	698 17		
Acquired 04/29/11 S		1,908		\$68,878.02	37.7000	\$71,931.60	\$3,053.58	\$2,900.16	4.03
Total	3.90	1,908							
MICROSOFT CORP									
MSFT		119	28 15	3,350.91		3,089 24	-261 67		
Acquired 10/19/06 L nc		398	25 36	10,097 22		10,332 08	234 86		
Acquired 09/20/10 L nc									

MASTERS/DAVIS ADVISORS/LARGE-CAP VALUE

HELEN C COLE CHARITABLE TR
MARK F SWARY TTEE
U/A DTD 11/18/94 DAVIS

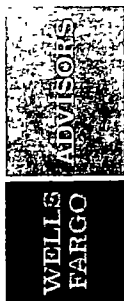
DECEMBER 1 - DECEMBER 31, 2011
ACCOUNT NUMBER: 1043-0072

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	% OF ACCOUNT	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
								ANNUAL INCOME	ANNUAL YIELD (%)
Acquired 04/29/11 S		115	25.55	2,938.25		2,985.40	47.15		
Total	0.89	632		\$16,386.38	25.9600	\$16,406.72	\$20.34	\$505.60	3.08
MONSANTO CO NEW									
MON									
Acquired 09/20/10 L nc		62	55.60	3,447.52		4,344.34	896.82		
Acquired 01/18/11 S		260	73.76	19,180.02		18,218.20	-961.82		
Acquired 04/29/11 S		126	67.76	8,537.76		8,828.82	291.06		
Total	1.70	448		\$31,165.30	70.0700	\$31,391.36	\$226.06	\$537.60	1.71
OCCIDENTAL PETE CORP									
OXY									
Acquired 10/09/09 L nc		65	80.49	5,232.33		6,090.50	858.17		
Acquired 09/20/10 L nc		807	77.44	62,494.40		75,615.90	13,121.50		
Acquired 04/29/11 S		203	113.77	23,096.80		19,021.10	-4,075.70		
Total	5.46	1,075		\$90,823.53	93.7000	\$100,727.50	\$9,903.97	\$1,978.00	1.96
PFIZER INCORPORATED									
PFE									
Acquired 09/20/10 L nc		467	17.22	8,045.00		10,105.88	2,060.88		
Acquired 04/29/11 S		578	20.91	12,089.74		12,507.92	418.18		
Total	1.23	1,045		\$20,134.74	21.6400	\$22,613.80	\$2,479.06	\$919.60	4.07
PHILIP MORRIS INTERNATIONAL INC									
PM									
Acquired 01/18/06 L nc		36	40.02	1,441.14		2,825.28	1,384.14		
Acquired 09/20/10 L nc		289	55.87	16,148.40		22,680.72	6,532.32		
Acquired 04/29/11 S		81	69.75	5,649.75		6,356.88	707.13		
Total	1.73	406		\$23,239.29	78.4800	\$31,862.88	\$8,623.59	\$1,250.48	3.92
PROGRESSIVE CORP OHIO									
PGR									
Acquired 03/11/09 L nc		143	11.00	1,573.00		2,789.93	1,216.93		
Acquired 09/20/10 L nc		1,916	21.24	40,707.72		37,381.16	-3,326.56		
Acquired 04/29/11 S		624	21.84	13,632.22		12,174.24	-1,457.98		
Total	2.84	2,683		\$55,912.94	19.5100	\$52,345.33	-\$3,567.61	\$1,070.51	2.05
SEALED AIR CORP NEW									
SEE									
Acquired 10/09/09 L nc		110	19.69	2,166.56		1,893.10	-273.46		
Acquired 09/20/10 L nc		1,186	22.62	26,834.67		20,411.06	-6,423.61		

MASTERS/DAVIS ADVISORS/LARGE-CAP VALUE



HELEN C COLE CHARITABLE TR
MARK F SWARY TTEE
U/A DTD 11/18/94 DAVIS

DECEMBER 1 - DECEMBER 31, 2011
ACCOUNT NUMBER 1043-0072

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	% OF ACCOUNT	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
								ANNUAL INCOME	ANNUAL YIELD (%)
Acquired 04/29/11 S		514	25.68	13,202.24		8,845.94	-4,356.30		
Total	1.69	1,810		\$42,203.47	17.2100	\$31,150.10	-\$11,053.37	\$941.20	3.02
TEXAS INSTRUMENTS INC									
TXN		248	23.15	5,743.18		7,219.28	1,476.10		
Acquired 10/09/09 L nc		621	25.81	16,032.36		18,077.31	2,044.95		
Acquired 09/20/10 L nc		267	35.56	9,496.26		7,772.37	-1,723.89		
Acquired 04/29/11 S									
Total	1.79	1,136		\$31,271.80	29.1100	\$33,068.96	\$1,797.16	\$772.48	2.34
TRANSATLANTIC HOLDINGS INC									
TRH		21	60.75	1,275.95		1,149.33	-126.62		
Acquired 01/04/05 L nc		15	26.99	404.94		820.95	416.01		
Acquired 03/09/09 L nc		306	50.48	15,447.55		16,747.38	1,299.83		
Acquired 09/20/10 L nc									
Total	1.02	342		\$17,128.44	54.7300	\$18,717.66	\$1,589.22	\$300.96	1.61
TRANSOCEAN LTD ORDINARY SHARES RIG									
Acquired 03/11/09 L nc		60	53.48	3,208.80		2,303.40	-905.40		
Acquired 09/20/10 L nc		125	60.19	7,524.51		4,798.75	-2,725.76		
Acquired 04/29/11 S		92	72.79	6,696.68		3,531.88	-3,164.80		
Total	0.58	277		\$17,429.99	38.3900	\$10,634.03	-\$6,795.96	\$875.32	8.23
WELLS FARGO COMPANY WFC									
Acquired 10/09/09 L nc		587	29.16	17,121.71		16,177.72	-943.99		
Acquired 09/20/10 L nc		2,032	26.26	53,377.19		56,001.92	2,624.73		
Acquired 04/29/11 S		787	29.11	22,917.39		21,689.72	-1,227.67		
Acquired 09/06/11 S		470	23.98	11,273.51		12,953.20	1,679.69		
Total	5.80	3,876		\$104,689.80	27.5600	\$106,822.56	\$2,132.76	\$1,860.48	1.74
Total Stocks and ETFs	95.56			\$1,683,593.84		\$1,761,359.04	\$77,765.20	\$31,888.42	1.81
Total Stocks, options & ETFs	95.56			\$1,683,593.84		\$1,761,359.04	\$77,765.20	\$31,888.42	1.81

w The cost for this tax lot has been adjusted due to wash sale activity as defined by IRS regulation.
nc Cost information for this tax lot is not covered by IRS reporting requirements. Unless indicated, cost for all other lots will be reported to the IRS

HELEN C COLE CHARITABLE TR
 MARK F SWARY TTEE
 U/A DTD 11/18/94 THORNBURG ACB
 DECEMBER 1 - DECEMBER 31, 2011
 ACCOUNT NUMBER: 1506-0216

Additional information

Gross proceeds

	THIS PERIOD	THIS YEAR	Foreign withholding	THIS PERIOD	THIS YEAR
	78,948.67	2,330,409.51		-49.47	-175.26

Portfolio detail

Cash and Sweep Balances

Bank Deposit Sweep - Consists of monies held at Wells Fargo Bank, N.A. and (if amounts exceed \$250,000) at one or more other Wells Fargo affiliated banks. These assets are not covered by SIPC, but are instead eligible for FDIC insurance of up to \$250,000 per depositor, per institution, in accordance with FDIC rules. For additional information on the Bank Deposit Sweep for your account, please contact Your Financial Advisor.

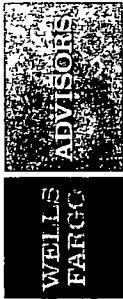
DESCRIPTION	% OF ACCOUNT	ANNUAL PERCENTAGE YIELD EARNED*	CURRENT MARKET VALUE	ESTIMATED ANNUAL INCOME
Cash	-0.66	0.00	-7,761.91	0.00
BANK DEPOSIT SWEEP	5.08	0.08	59,395.91	47.51
Interest Period 12/01/11 - 12/31/11				
Total Cash and Sweep Balances	4.41		\$51,634.00	\$47.51

* APYE measures the total amount of the interest paid on an account based on the interest rate and the frequency of the compounding during the interest period. The annual percentage yield earned is expressed as an annualized rate, based on a 365 day year.

Stocks, options & ETFs

Stocks and ETFs

DESCRIPTION	% OF ACCOUNT	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED ANNUAL INCOME	ANNUAL YIELD (%)
ALERE INC									
ALR									
Acquired 09/20/10 L nc		537	30.45	16,354.01		12,399.33	-3,954.68		
Acquired 04/29/11 S		223	37.56	8,375.88		5,149.07	-3,226.81		
Acquired 08/09/11 S		149	22.69	3,380.96		3,440.41	59.45		
Acquired 10/31/11 S		126	26.01	3,278.39		2,909.34	-369.05		
Total	2.04	1,035		\$31,389.24	23.0900	\$23,898.15	-\$7,491.09	N/A	N/A
AMDOCS LTD									
DGX									
Acquired 09/20/10 L nc		679	27.26	18,512.27		19,371.87	859.60		
Acquired 04/29/11 S		288	30.80	8,871.55		8,216.64	-654.91		
Acquired 10/27/11 S		86	30.65	2,636.35		2,453.58	-182.77		



HELEN C COLE CHARITABLE TR
MARK F SWARY TTEE
U/A DTD 11/18/94 THORNBURG ACB
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Stocks, options & ETFs

Stocks and ETFs continued

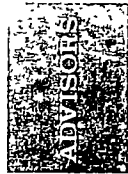
DESCRIPTION	ADJ PRICE/ ORIG PRICE	QUANTITY	% OF ACCOUNT	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
								ANNUAL INCOME	ANNUAL YIELD (%)
Acquired 12/29/11 S	28.29	60		1,697.71		1,711.80	14.09		
Total		1,113	2.71	\$31,717.88	28.5300	\$31,753.89	\$36.01	N/A	N/A
APACHE CORP COMMON									
APA									
Acquired 10/06/11 S	85.08	261		22,206.22		23,641.38	1,435.16		
Acquired 11/29/11 S	91.42	65		5,942.69		5,887.70	-54.99		
Total		326	2.52	\$28,148.91	90.5800	\$29,529.08	\$1,380.17	\$195.60	0.66
APPLE INC									
AAPL									
Acquired 12/22/11 S	398.63	72		28,701.83		29,160.00	458.17		
Acquired 12/29/11 S	404.28	15		6,064.20		6,075.00	10.80		
Total		87	3.01	\$34,766.03	405.0000	\$35,235.00	\$468.97	N/A	N/A
BANK OF AMERICA CORP									
BAC									
Acquired 01/03/11 S	14.20	1,286		18,270.84		7,150.16	-11,120.68		
Acquired 01/03/11 S	13.57	974		13,218.02w		5,415.44	-7,802.58		
Acquired 04/29/11 S	13.20	1,047		12,864.30		5,821.32	-7,114.78		
Acquired 07/13/11 S	12.35	699		12,936.10		3,886.44	-3,348.21		
Total	10.35	4,006	1.90	\$51,659.61	5.5600	\$22,273.36	-\$29,386.25	\$160.24	0.72
BEST BUY CO INC									
BBY									
Acquired 12/16/10 L nc	34.60	517		17,891.40		12,082.29	-5,809.11		
Acquired 04/29/11 S	30.77	229		7,047.82		5,351.73	-1,696.09		
Acquired 10/27/11 S	26.99	200		5,399.04		4,674.00	-725.04		
Total		946	1.89	\$30,338.26	23.3700	\$22,108.02	-\$8,230.24	\$605.44	2.74
COMMUNITY HEALTH SYS									
INC NEW									
CYH									
Acquired 09/20/10 L nc	31.03	145		4,500.41		2,530.25	-1,970.16		
Acquired 04/11/11 S	26.70	233		6,221.31		4,065.85	-2,155.46		
Acquired 04/29/11 S	30.84	174		5,367.40		3,036.30	-2,331.10		
Acquired 08/09/11 S	18.99	138		2,621.28		2,408.10	-213.18		
Acquired 10/06/11 S	16.25	169		2,746.88		2,949.05	202.17		
Total		859	1.28	\$21,457.28	17.4500	\$14,989.55	-\$6,467.73	N/A	N/A

HELEN C COLE CHARITABLE TR
MARK F SWARY TTEE
U/A DTD 11/18/94 THORNBURG ACB
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Stocks, options & ETFs
Stocks and ETFs continued

DESCRIPTION	% OF ACCOUNT	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
								ANNUAL INCOME	ANNUAL YIELD (%)
CORNING INC									
GLW									
Acquired 11/17/10 L nc		965	17 54	16,932 08		12,525.70	-4,406 38		
Acquired 04/29/11 S		438	20 84	9,130.24		5,685.24	-3,445 00		
Total	1.56	1,403		\$26,062.32	12.9800	\$18,210.94	-\$7,851.38	\$420.90	2.31
DELL INC									
DELL									
Acquired 09/20/10 L nc		134	12 41	1,663 74		1,960 42	296 68		
Acquired 04/29/11 S		1,413	15 31	21,642.36		20,672.19	-970.17		
Total	1.93	1,547		\$23,306.10	14.6300	\$22,632.61	-\$673.49	N/A	N/A
EXXON MOBIL CORP									
XOM									
Acquired 01/13/11 S		242	76 38	18,485.69		20,511 92	2,026 23		
Acquired 03/28/11 S		63	83 82	5,280.98		5,339 88	58 90		
Acquired 04/01/11 S		59	84 70	4,997 60		5,000 84	3 24		
Acquired 04/29/11 S		230	87 23	20,064.05		19,494.80	-569.25		
Total	4.30	594		\$48,828.32	84.7600	\$50,347.44	\$1,519.12	\$1,116.72	2.22
GAP INC									
GPS									
Acquired 03/16/11 S		891	21 66	19,304 40		16,528 05	-2,776 35		
Acquired 04/29/11 S		400	23 15	9,262 60		7,420.00	-1,842.60		
Acquired 05/20/11 S		186	19 48	3,624 51		3,450 30	-174 21		
Acquired 10/27/11 S		155	19 36	3,001 73		2,875.25	-126 48		
Acquired 11/29/11 S		374	17 97	6,722 69		6,937.70	215.01		
Total	3.18	2,006		\$41,915.93	18.5500	\$37,211.30	-\$4,704.63	\$902.70	2.43
GENERAL ELECTRIC COMPANY									
GE									
Acquired 04/29/11 S		542	20 65	11,192 30		9,707 22	-1,485 08		
Acquired 08/23/11 S		987	15 19	14,998 25		17,677 17	2,678.92		
Total	2.34	1,529		\$26,190.55	17.9100	\$27,384.39	\$1,193.84	\$1,039.72	3.80
GENWORTH FINANCIAL INC									
CL-A									
GNW									
Acquired 02/04/11 S		1,538	12 84	19,749 76		10,073 90	-9,675 86		
Acquired 04/29/11 S		708	12 21	8,648 43		4,637 40	-4,011 03		
Acquired 06/07/11 S		485	10 58	5,135 67		3,176 75	-1,958.92		





HELEN C COLE CHARITABLE TR
MARK F SWARY TTEE
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Stocks, options & ETFs

Stocks and ETFs continued

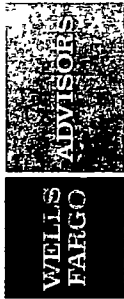
DESCRIPTION	% OF ACCOUNT	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
								ANNUAL INCOME	ANNUAL YIELD (%)
Acquired 07/14/11 S		846	9.67	8,185.05		5,541.30	-2,643.75		
Total	2.00	3,577		\$41,718.91	6.5500	\$23,429.35	-\$18,289.56	N/A	N/A
GILEAD SCIENCES INC									
GILD									
Acquired 09/20/10 L nc		940	34.68	32,604.83		38,474.20	5,869.37		
Acquired 04/29/11 S		464	39.15	18,168.85		18,991.52	822.67		
Total	4.91	1,404		\$50,773.68	40.9300	\$57,465.72	\$6,692.04	N/A	N/A
GOOGLE INC CL A									
GOOG									
Acquired 09/20/10 L nc		3	496.88	1,490.64		1,937.70	447.06		
Acquired 11/17/10 L nc		14	583.97	8,175.58		9,042.60	867.02		
Acquired 01/31/11 S		22	600.39	13,208.58		14,209.80	1,001.22		
Acquired 03/28/11 S		7	581.16	4,068.12		4,521.30	453.18		
Acquired 04/01/11 S		5	594.40	2,972.00		3,229.50	257.50		
Acquired 04/29/11 S		35	543.35	19,017.25		22,606.50	3,589.25		
Total	4.75	86		\$48,932.17	645.9000	\$55,547.40	\$6,615.23	N/A	N/A
HARTFORD FINL SVCS GROUP									
INC									
HIG									
Acquired 09/20/10 L nc		728	22.14	16,121.56		11,830.00	-4,291.56		
Acquired 04/14/11 S		104	26.31	2,736.42		1,690.00	-1,046.42		
Acquired 04/15/11 S		91	26.60	2,420.67		1,478.75	-941.92		
Acquired 04/18/11 S		100	26.44	2,644.02		1,625.00	-1,019.02		
Acquired 04/19/11 S		83	26.51	2,201.07		1,348.75	-852.32		
Acquired 04/29/11 S		509	28.58	14,547.22		8,271.25	-6,275.97		
Total	2.24	1,615		\$40,670.96	16.2500	\$26,243.75	-\$14,427.21	\$646.00	2.46
HEWLETT-PACKARD COMPANY									
HPQ									
Acquired 08/01/11 S		1,176	35.05	41,226.33		30,293.76	-10,932.57		
Acquired 10/05/11 S		410	23.90	9,801.42		10,561.60	760.18		
Acquired 12/13/11 S		209	27.28	5,703.04		5,383.84	-319.20		
Total	3.95	1,795		\$56,730.79	25.7600	\$46,239.20	-\$10,491.59	\$861.60	1.86
INPEX CORPORATION									
UNSPON ADR									
IPXHY									
Acquired 09/20/10 L nc		1,892	11.71	22,160.05		29,231.40	7,071.35		
Acquired 09/28/10 L nc		288	11.99	3,455.42		4,449.60	994.18		

HELEN C COLE CHARITABLE TR
 MARK F SWARY TTEE
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Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	% OF ACCOUNT	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
								ANNUAL INCOME	ANNUAL YIELD (%)
Acquired 04/29/11 S		944	19.05	17,990.28		14,584.80	-3,405.48		
Acquired 10/28/11 S		145	17.76	2,575.62		2,240.25	-335.37		
Total	4.32	3,269		\$46,181.37	15.4500	\$50,506.05	\$4,324.68	\$317.09	0.63
JPMORGAN CHASE & CO									
JPM									
Acquired 10/15/10 L nc		189	37.11	7,014.22		6,284.25	-729.97		
Acquired 04/14/11 S		167	45.05	7,524.45		5,552.75	-1,971.70		
Acquired 04/29/11 S		386	45.89	17,717.21		12,834.50	-4,882.71		
Total	2.11	742		\$32,255.88	33.2500	\$24,671.50	-\$7,584.38	\$742.00	3.01
JUNIPER NETWORK INC									
JNPR									
Acquired 12/22/11 S	0.97	556	20.63	11,473.62	20.4100	11,347.96	-125.66	N/A	N/A
KDDI CORP-UNSPONSORED									
ADR									
KDDIY									
Acquired 03/15/11 S		1,164	15.30	17,811.67		18,740.40	928.73		
Acquired 04/08/11 S		224	14.77	3,310.44		3,606.40	295.96		
Acquired 04/29/11 S		636	16.52	10,509.90		10,239.60	-270.30		
Total	2.78	2,024		\$31,632.01	16.1000	\$32,586.40	\$954.39	\$823.76	2.53
LEVEL 3 COMMUNICATIONS									
LVL									
Acquired 09/20/10 L nc		569	15.45	8,805.00		9,676.55	871.55		
Acquired 04/11/11 S		230	22.03	5,073.82		3,911.82	-1,162.00		
Acquired 04/29/11 S		98	22.32	2,189.60		1,666.15	-523.45		
Acquired 04/29/11 S		272	23.63	6,431.83		4,623.78	-1,808.05		
Total	1.70	1,170		\$22,500.25	16.9900	\$19,878.30	-\$2,621.95	N/A	N/A
LIFE TIME FITNESS INC									
LFM									
Acquired 09/20/10 L nc		351	36.86	12,938.38		16,409.25	3,470.87		
Acquired 04/29/11 S		160	39.00	6,240.66		7,480.00	1,239.34		
Acquired 10/27/11 S		38	44.64	1,696.32		1,776.50	80.18		
Total	2.19	549		\$20,875.36	46.7500	\$25,665.75	\$4,790.39	N/A	N/A
MEMC ELECTR MATLS INC									
WFR									
Acquired 09/20/10 L nc		1,389	11.13	15,471.83		5,472.66	-9,999.17		
Acquired 04/29/11 S		484	11.88	5,752.49		1,906.96	-3,845.53		



HELEN C COLE CHARITABLE TR
MARK F SWARY TTEE
U/A DTD 11/18/94 THORNBURG ACB

DECEMBER 1 - DECEMBER 31, 2011
ACCOUNT NUMBER: 1506-0216

Stocks, options & ETFs

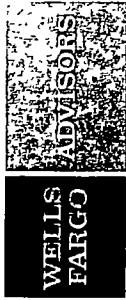
Stocks and ETFs continued

DESCRIPTION	% OF ACCOUNT	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
								ANNUAL INCOME	ANNUAL YIELD (%)
Acquired 05/05/11 S		433	11.17	4,839.71		1,706.02	-3,133.69		
Acquired 07/13/11 S		442	7.61	3,363.71		1,741.48	-1,622.23		
Acquired 08/09/11 S		630	5.66	3,568.82		2,482.20	-1,086.62		
Acquired 08/23/11 S		488	6.37	3,113.01		1,922.72	-1,190.29		
Acquired 10/07/11 S		494	5.73	2,833.34		1,946.36	-886.98		
Total	1.47	4,360		\$38,942.91	3,9400	\$17,178.40	-\$21,764.51	N/A	N/A
METLIFE INC									
MET									
Acquired 10/05/11 S		745	30.09	22,421.52		23,229.10	807.58		
Acquired 10/13/11 S		342	31.65	10,826.18		10,663.56	-162.62		
Acquired 11/29/11 S		225	28.80	6,481.35		7,015.50	534.15		
Acquired 12/13/11 S		169	31.60	5,341.41		5,269.42	-71.99		
Total	3.95	1,481		\$45,070.46	31.1800	\$46,177.58	\$1,107.12	\$1,095.94	2.37
MICROSOFT CORP									
MSFT									
Acquired 03/28/11 S		178	25.60	4,557.97		4,620.88	62.91		
Acquired 04/01/11 S		123	25.44	3,129.12		3,193.08	63.96		
Acquired 04/29/11 S		588	25.53	15,015.76		15,264.48	248.72		
Total	1.97	889		\$22,702.85	25.9600	\$23,078.44	\$375.59	\$711.20	3.08
ON SEMI CONDUCTOR CORP									
ONNN									
Acquired 09/20/10 L nc		875	6.57	5,754.69		6,755.00	1,000.31		
Acquired 04/29/11 S		406	10.39	4,218.34		3,134.32	-1,084.02		
Total	0.85	1,281		\$9,973.03	7.7200	\$9,889.32	-\$83.71	N/A	N/A
OSHKOSH CORP									
OSK									
Acquired 08/01/11 S		569	24.38	13,875.63		12,165.22	-1,710.41	N/A	N/A
PULTE GROUP INC									
PHM									
Acquired 10/19/10 L nc		267	8.36	2,232.97		1,684.77	-548.20		
Acquired 10/19/10 L		727	8.65	6,289.30w		4,587.37	-1,701.93		
Acquired 11/22/10 L nc		680	7.29	5,300.41		4,290.80	-99.42		
Acquired 04/29/11 S		782	6.45	4,390.22		4,934.42	-1,489.94		
Acquired 08/09/11 S		576	8.21	6,424.36		3,634.56	-1,027.53		

HELEN C COLE CHARITABLE TR
MARK F SWARY TTEE
U/A DTD 11/18/94 THORNBERG ACB

Stocks, options & ETFs

DESCRIPTION	% OF ACCOUNT	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
								ANNUAL INCOME	ANNUAL YIELD (%)
Total	1.63	3,032		\$21,943.88 \$20,954.99	6.3100	\$19,131.92	-\$2,811.96	N/A	N/A
SANDRIDGE ENERGY INC									
SD									
Acquired 09/20/10 L nc		591	4 63	2,741.05		4,822.56	2,081.51		
Acquired 10/11/10 L nc		973	5 36	5,220.15		7,939.68	2,719.53		
Acquired 04/29/11 S		670	12 28	8,231.22		5,467.20	-2,764.02		
Acquired 10/05/11 S		595	5 65	3,365.02		4,855.20	1,490.18		
Acquired 10/27/11 S		587	7 89	4,635.13		4,789.92	154.79		
Total	2.38	3,416		\$24,192.57	8.1600	\$27,874.56	\$3,681.99	N/A	N/A
SCHWAB CHARLES CORP NEW									
SCHW									
Acquired 08/15/11 S		1,222	12 46	15,237.85		13,759.72	-1,478.13		
Acquired 08/23/11 S		726	11 60	8,427.82		8,174.76	-253.06		
Acquired 10/13/11 S		1,826	12 40	22,659.06		20,560.76	-2,098.30		
Acquired 12/13/11 S		799	11 84	9,464.23		8,996.74	-467.49		
Total	4.40	4,573		\$55,788.96	11.2600	\$51,491.98	-\$4,296.98	\$1,097.52	2.13
STAPLES INC									
SPLS									
Acquired 06/28/11 S		396	15 59	6,173.64		5,500.44	-673.20		
Acquired 06/29/11 S		2,252	15 52	34,952.84		31,280.28	-3,672.56		
Acquired 07/19/11 S		907	15 45	14,015.96		12,598.23	-1,417.73		
Acquired 08/02/11 S		392	15 45	6,059.72		5,444.88	-614.84		
Total	4.68	3,947		\$61,202.16	13.8900	\$54,823.83	-\$6,378.33	\$1,578.80	2.88
THERMO FISHER SCIENTIFIC									
INC									
TMO									
Acquired 09/20/10 L nc		539	47 47	25,589.35		24,238.83	-1,350.52		
Acquired 04/29/11 S		238	60 17	14,321.72		10,702.86	-3,618.86		
Acquired 08/02/11 S		164	57.75	9,472.30		7,375.08	-2,097.22		
Acquired 11/29/11 S		89	45.88	4,083.52		4,002.33	-81.19		
Acquired 12/13/11 S		114	45.14	5,146.64		5,126.58	-20.06		
Total	4.40	1,144		\$58,613.53	44.9700	\$51,445.68	-\$7,167.85	N/A	N/A
UNITED STATES STEEL CORP									
NEW									
X									
Acquired 09/20/10 L nc		71	44.82	3,182.71		1,878.66	-1,304.05		



HELEN C COLE CHARITABLE TR
MARK F SWARY TTEE
U/A DTD 11/18/94 THORNBURG ACB
DECEMBER 1 - DECEMBER 31, 2011
ACCOUNT NUMBER: 1506-0216

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	% OF ACCOUNT	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
								ANNUAL INCOME	ANNUAL YIELD (%)
Acquired 09/29/10 Lnc	321	44.33		14,232.27		8,493.66	-5,738.61		
Acquired 04/01/11 S	86	54.36		4,675.42		2,275.56	-2,399.86		
Acquired 04/27/11 S	57	47.64		2,715.51		1,508.22	-1,207.29		
Acquired 04/29/11 S	216	47.94		10,355.17		5,715.36	-4,639.81		
Acquired 07/13/11 S	175	44.49		7,786.59		4,630.50	-3,156.09		
Acquired 08/09/11 S	101	29.17		2,946.17		2,672.46	-273.71		
Acquired 08/23/11 S	254	26.36		6,696.91		6,720.84	23.93		
Acquired 10/27/11 S	104	24.89		2,589.18		2,751.84	162.66		
Total	1,385		3.13	\$55,179.93	26.4600	\$36,647.10	-\$18,532.83	\$277.00	0.76
VARIAN MEDICAL SYSTEMS									
INC									
VAR									
Acquired 09/20/10 Lnc	205	59.45		12,188.39		13,761.65	1,573.26		
Acquired 04/29/11 S	95	70.00		6,650.00		6,377.35	-272.65		
Acquired 11/29/11 S	86	59.00		5,074.65		5,773.18	698.53		
Total	386		2.21	\$23,913.04	67.1300	\$25,912.18	\$1,999.14	N/A	N/A
YAHOO INC									
YHOO									
Acquired 02/16/11 S	1,146	16.83		19,289.38w		18,484.98	-804.40		
Acquired 04/29/11 S	513	16.35		8,392.21		8,274.69	-330.84		
Acquired 05/19/11 S	95	16.35		1,554.13		1,532.35	-21.78		
Acquired 08/02/11 S	333	13.11		4,367.96		5,371.29	1,003.33		
Total	2,087		2.88	\$33,817.00	16.1300	\$33,663.31	-\$153.69	N/A	N/A
Total Stocks and ETFs									
			95.59	\$1,264,741.38		\$1,118,634.63	-\$146,106.75	\$12,592.23	1.13
Total Stocks, options & ETFs									
			95.59	\$1,264,741.38		\$1,118,634.63	-\$146,106.75	\$12,592.23	1.13

w The cost for this tax lot has been adjusted due to wash sale activity as defined by IRS regulation
nc Cost information for this tax lot is not covered by IRS reporting requirements. Unless indicated, cost for all other lots will be reported to the IRS.

DECEMBER 1 - DECEMBER 31, 2011
ACCOUNT NUMBER: 4376-7251

Additional information

Gross proceeds

	THIS PERIOD	THIS YEAR
	0 00	6.014.629.15

Portfolio detail

Cash and Sweep Balances

Bank Deposit Sweep - Consists of monies held at Wells Fargo Bank, N.A. and (if amounts exceed \$250,000) at one or more other Wells Fargo affiliated banks. These assets are not covered by SIPC, but are instead eligible for FDIC insurance of up to \$250,000 per depositor, per institution, in accordance with FDIC rules. For additional information on the Bank Deposit Sweep for your account, please contact Your Financial Advisor.

DESCRIPTION	% OF ACCOUNT	ANNUAL PERCENTAGE YIELD EARNED*	CURRENT MARKET VALUE	ESTIMATED ANNUAL INCOME
BANK DEPOSIT SWEEP	1.40	0.08	100,257.21	80.20
Interest Period 12/01/11 - 12/31/11				

Total Cash and Sweep Balances

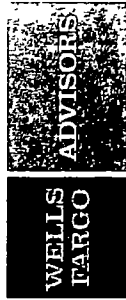
* APYE measures the total amount of the interest paid on an account based on the interest rate and the frequency of the compounding during the interest period. The annual percentage yield earned is expressed as an annualized rate, based on a 365 day year.

Stocks, options & ETFs

Stocks and ETFs

DESCRIPTION	% OF ACCOUNT	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
								ANNUAL INCOME	ANNUAL YIELD (%)
ISHARES BARCLAYS AGGREGATE BOND FUND									
AGG									
Acquired 05/03/11 S	14.539		106.17	1,543,733.57		1,602,924.75	59,191.18		
Acquired 05/03/11 S	12,900		106.20	1,369,980.00		1,422,225.00	52,245.00		
Total	42.36	27,439		\$2,913,713.57	110.2500	\$3,025,149.75	\$111,436.18	\$86,570.04	2.86
ISHARES MSCI EAFE INDEX FUND									
EFA									
Acquired 03/31/11 S	13,404		60.20	806,920.80		663,900.12	143,020.68		
Acquired 04/06/11 S	888		60.83	54,017.04		43,982.64	-10,034.40		
Total	9.91	14,292		\$860,937.84	49.5300	\$707,882.76	-\$153,055.08	\$24,439.32	3.45





HELEN C COLE CHARITABLE TR
MARK F SWARY TTEE
U/A DTD 11/18/1994

DECEMBER 1 - DECEMBER 31, 2011
ACCOUNT NUMBER 4376-7251

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	% OF ACCOUNT	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
								ANNUAL INCOME	ANNUAL YIELD (%)
ISHARES RUSSELL MIDCAP									
VALUE									
IWS									
Acquired 03/28/11 S		3,900	47.40	184,870.92		169,260.00	-15,610.92		
Acquired 05/03/11 S		302	48.95	14,784.53		13,106.80	-1,677.73		
Total	2.55	4,202		\$199,655.45	43.4000	\$182,366.80	-\$17,288.65	\$3,870.04	2.12
ISHARES TR									
RUSSEL MIDCAP GRTH INDX									
FD									
IWP									
Acquired 03/28/11 S		4,531	59.81	271,038.98		249,431.55	-21,607.43		
Acquired 05/11/11 S		1,050	62.50	65,632.46		57,802.50	-7,829.96		
Total	4.30	5,581		\$336,671.44	55.0500	\$307,234.05	-\$29,437.39	\$2,863.05	0.93
ISHARES TR -RUSSELL									
3000 INDEX FD									
IWV									
Acquired 03/28/11 S	8.09	7,786	78.40	610,494.03	74.1800	577,565.48	-32,928.55	10,472.17	1.81
ISHARES TR -RUSSELL									
2000 INDEX FD									
IWM									
Acquired 03/28/11 S	5.03	4,869	82.45	401,449.05	73.7500	359,088.75	-42,360.30	5,015.07	1.39
ISHARES TR -RUSSELL									
1000 VALUE INDEX FD									
IWD									
Acquired 03/28/11 S	11.03	12,411	68.05	844,568.55	63.4800	787,850.28	-56,718.27	18,095.23	2.29
ISHARES TR RUSSELL									
1000 GROWTH INDEX FD									
IWF									
Acquired 03/29/11 S	13.40	16,562	59.99	993,713.37	57.7900	957,117.98	-36,595.39	13,332.41	1.39
Total Stocks and ETFs	96.68			\$7,161,203.30		\$6,904,255.85	-\$256,947.45	\$164,657.33	2.38
Total Stocks, options & ETFs	96.68			\$7,161,203.30		\$6,904,255.85	-\$256,947.45	\$164,657.33	2.38

HELEN C COLE CHARITABLE TR
MARK F SWARY TTEE
U/A DTD 11/18/1994

DECEMBER 1 - DECEMBER 31, 2011
ACCOUNT NUMBER: 4376-7251

Other Assets

Managed Futures/Hedge Funds

These positions are not held in your account with First Clearing and are not protected by SIPC. First Clearing is not responsible for the information provided, including valuations. Managed futures fund and domestic hedge fund positions are provided for informational purposes only as we have not confirmed with the issuer that you continue to own any of these assets. If you no longer own any of these investments, please tell us so we can update this section. The liquidity of managed futures and hedge funds is limited and there may be additional restrictions on your ability to sell your position. You may incur a charge upon selling your position in managed futures depending on your holding period. Prices for hedge funds and certain managed futures funds are provided on a month delay basis. Other managed futures funds may be priced more frequently. Contact Your Financial Advisor for a current quote.

DESCRIPTION	% OF ACCOUNT	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
								ANNUAL INCOME	ANNUAL YIELD (%)
GAIF II CLO BLENDED STRATEGIES PORTFOLIO Acquired 12/30/09 L nc	1.92	1,106,539.90	135.55	150,000.00	123,680.00	136,856.85	-13,143.15	N/A	N/A
Total Managed Futures/Hedge Funds	1.92			\$150,000.00		\$136,856.85	-\$13,143.15		

nc Cost information for this tax lot is not covered by IRS reporting requirements. Unless indicated, cost for all other lots will be reported to the IRS.

Total Other Assets **1.92** **\$136,856.85**



ASSET ADVISOR

HELEN C COLE CHARITABLE TR
MARK F SWARY TTEE
U/A DTD 11/18/94 RENAISSANCE

DECEMBER 1 - DECEMBER 31, 2011
ACCOUNT NUMBER: 6834-7286

Additional information

Gross proceeds

THIS PERIOD
13,481.22

THIS YEAR
959,668.51

Portfolio detail

Cash and Sweep Balances

Bank Deposit Sweep - Consists of monies held at Wells Fargo Bank, N.A. and (if amounts exceed \$250,000) at one or more other Wells Fargo affiliated banks. These assets are not covered by SIPC, but are instead eligible for FDIC insurance of up to \$250,000 per depositor, per institution, in accordance with FDIC rules. For additional information on the Bank Deposit Sweep for your account, please contact Your Financial Advisor

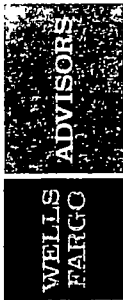
DESCRIPTION	% OF ACCOUNT	ANNUAL PERCENTAGE YIELD EARNED*	CURRENT MARKET VALUE	ESTIMATED ANNUAL INCOME
Cash	0.01	0.00	67.26	0.00
BANK DEPOSIT SWEEP	1.08	0.08	5,138.87	4.11
Interest Period 12/01/11 - 12/31/11				
Total Cash and Sweep Balances	1.09		\$5,206.13	\$4.11

* APYE measures the total amount of the interest paid on an account based on the interest rate and the frequency of the compounding during the interest period. The annual percentage yield earned is expressed as an annualized rate, based on a 365 day year.

Stocks, options & ETFs

Stocks and ETFs

DESCRIPTION	% OF ACCOUNT	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED ANNUAL INCOME	ANNUAL YIELD (%)
ALBEMARLE CORP									
ALB	1.92	178	57.25	10,191.71	51.5100	9,168.78	-1,022.93	124.60	1.35
Acquired 02/11/11 S									
ALTRA CORPORATION									
ALTR									
Acquired 10/27/09 L nc		16	20.52	328.42		593.60	265.18		
Acquired 09/20/10 L nc		200	28.55	5,711.22		7,420.00	1,708.78		
Total	1.68	216		\$6,039.64	37.1000	\$8,013.60	\$1,973.96	\$69.12	0.86
AMERIPRISE FINANCIAL INC									
AMP	1.66	160	50.52	8,083.92	49.6400	7,942.40	-141.52	179.20	2.25
Acquired 10/07/10 L nc									



HELEN C COLE CHARITABLE TR
MARK F SWARY TTEE
U/A DTD 11/18/94 RENAISSANCE

DECEMBER 1 - DECEMBER 31, 2011
ACCOUNT NUMBER 6834-7286

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	% OF ACCOUNT	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
								ANNUAL INCOME	ANNUAL YIELD (%)
AMERISOURCEBERGEN CORP									
ABC									
Acquired 09/20/10 L nc	2.03	261	30.51	7,964.46	37.1900	9,706.59	1,742.13	135.72	1.39
ANALOG DEVICES INC									
ADI									
Acquired 05/19/11 S	1.83	244	42.64	10,406.04	35.7800	8,730.32	-1,675.72	244.00	2.79
AUTOZONE INC									
AZO									
Acquired 10/26/09 L nc		19	137.69	2,616.14		6,174.43	3,558.29		
Acquired 09/20/10 L nc		17	220.04	3,740.84		5,524.49	1,783.65		
Total	2.45	36		\$6,356.98	324.9700	\$11,698.92	\$5,341.94	N/A	N/A
BROADCOM CORP									
CLA									
BRCM									
Acquired 08/26/11 S	1.52	248	33.94	8,417.83	29.3600	7,281.28	-1,136.55	89.28	1.22
CA INC									
CA									
Acquired 09/20/10 L nc	1.79	422	20.72	8,746.91	20.2150	8,530.73	-216.18	84.40	0.98
CBS CORP CL B									
CBS									
Acquired 10/24/11 S	2.04	360	25.58	9,211.28	27.1400	9,770.40	559.12	144.00	1.47
CF INDUSTRIES HOLDINGS INC									
CF									
Acquired 10/24/11 S	1.79	59	157.99	9,321.95	144.9800	8,553.82	-768.13	94.40	1.10
CLIFFS NATURAL RESOURCES									
CLF									
Acquired 10/26/09 L nc		57	37.24	2,122.85		3,553.95	1,431.10		
Acquired 09/20/10 L nc		51	61.64	3,143.64		3,179.85	36.21		
Total	1.41	108		\$5,266.49	62.3500	\$6,733.80	\$1,467.31	\$120.96	1.80
COACH INC									
COH									
Acquired 10/26/09 L nc		1	34.53	34.53		61.04	26.51		
Acquired 09/20/10 L nc		178	41.60	7,405.87		10,865.12	3,459.25		
Total	2.29	179		\$7,440.40	61.0400	\$10,926.16	\$3,485.76	\$161.10	1.47

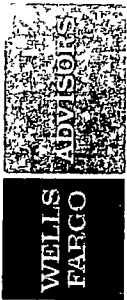
HELEN C COLE CHARITABLE TR
MARK F SWARY TTEE
U/A DTD 11/18/94 RENAISSANCE

DECEMBER 1 - DECEMBER 31, 2011
ACCOUNT NUMBER: 6834-7286

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	% OF ACCOUNT	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
								ANNUAL INCOME	ANNUAL YIELD (%)
COVANCE INC									
CVD									
Acquired 10/07/11 S	1.43	149	45.57	6,790.01	45.7200	6,812.28	22.27	N/A	N/A
CUMMINS INC									
CMI									
Acquired 05/18/10 L nc		22	72.49	1,594.91		1,936.44	341.53		
Acquired 09/20/10 L nc		74	87.78	6,495.72		6,513.48	17.76		
Total	1.77	96		\$8,090.63	88.0200	\$8,449.92	\$359.29	\$153.60	1.82
DENTSPLY INTERNATIONAL INC NEW									
XRAY									
Acquired 08/26/11 S	1.62	221	33.84	7,479.21	34.9900	7,732.79	253.58	48.62	0.62
DOLLAR TREE STORES INC									
DLTR									
Acquired 10/26/09 L nc		51	31.35	1,599.22		4,238.61	2,639.39		
Acquired 09/20/10 L nc		89	48.29	4,297.81		7,396.79	3,098.98		
Total	2.43	140		\$5,897.03	83.1100	\$11,635.40	\$5,738.37	N/A	N/A
DONALDSON COMPANY INC									
DCI									
Acquired 10/07/11 S	2.15	151	56.84	8,584.18	68.0800	10,280.08	1,695.90	90.60	0.88
DOVER CORP COMMON									
DOV									
Acquired 03/01/11 S	1.83	151	63.85	9,642.82	58.0500	8,765.55	-877.27	190.26	2.17
ENDO PHARM HLDGS INC									
ENDP									
Acquired 05/05/11 S	1.77	245	40.22	9,855.59	34.5300	8,459.85	-1,395.74	N/A	N/A
EXPEDIA INC									
EXPE									
Acquired 12/21/11 S		150	N/A##	N/A		4,353.00	N/A		
Acquired 12/22/11 S		143	29.21	4,177.89		4,149.86	-28.03		
Total	1.78	293		\$4,177.89	29.0200	\$8,502.86	-\$28.03	\$164.08	1.93
FOREST LABS INC									
FRX									
Acquired 02/03/10 L nc		33	30.16	995.54		998.58	3.04		
Acquired 09/20/10 L nc		280	31.49	8,818.88		8,472.80	-346.08		



HELEN C COLE CHARITABLE TR
MARK F SWARY TTEE
U/A DTD 11/18/94 RENAISSANCE

DECEMBER 1 - DECEMBER 31, 2011
ACCOUNT NUMBER: 6834-7286

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	% OF ACCOUNT	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
								ANNUAL INCOME	ANNUAL YIELD (%)
Total	1.98	313		\$9,814.42	30.2600	\$9,471.38	-\$343.04	N/A	N/A
F5 NETWORKS INC									
FFIV									
Acquired 08/15/11 S	2.22	100	83.87	8,387.78	106.1200	10,612.00	2,224.22	N/A	N/A
GARDNER DENVER INC									
GDI									
Acquired 11/03/11 S	1.92	119	79.87	9,505.13	77.0600	9,170.14	-334.99	23.80	0.25
GLOBAL PAYMENTS INC									
GPN									
Acquired 12/01/11 S	2.14	216	44.16	9,539.77	47.3800	10,234.08	694.31	17.28	0.16
HELMERICH & PAYNE INC									
HP									
Acquired 09/20/10 L nc	1.87	153	39.20	5,998.91	58.3600	8,929.08	2,930.17	42.84	0.47
HUMANA INC									
HUM									
Acquired 10/26/09 L nc		44	36.16	1,591.40		3,854.84	2,263.44		
Acquired 09/20/10 L nc		106	51.00	5,406.64		9,286.66	3,880.02		
Total	2.75	150		\$6,998.04	87.6100	\$13,141.50	\$6,143.46	\$150.00	1.14
INTERNATIONAL GAME									
TECHNOLOGY									
IGT									
Acquired 10/07/11 S	2.01	558	15.48	8,641.93	17.2000	9,597.60	955.67	133.92	1.39
INTUIT INC									
INTU									
Acquired 07/19/10 L nc		47	36.98	1,738.45		2,471.73	733.28		
Acquired 09/20/10 L nc		150	45.48	6,823.05		7,888.50	1,065.45		
Total	2.17	197		\$8,561.50	52.5900	\$10,360.23	\$1,798.73	\$118.20	1.14
JABIL CIRCUIT INC									
JBL									
Acquired 11/18/11 S	1.88	458	20.39	9,340.94	19.6600	9,004.28	-336.66	146.56	1.62
JOY GLOBAL INC									
JOY									
Acquired 10/26/09 L nc		4	55.28	221.12		299.88	78.76		
Acquired 09/20/10 L nc		101	68.87	6,956.07		7,571.97	615.90		
Total	1.65	105		\$7,177.19	74.9700	\$7,871.85	\$694.66	\$73.50	0.93

HELEN C COLE CHARITABLE TR
MARK F SWARY TTEE
U/A DTD 11/18/94 RENAISSANCE

DECEMBER 1 - DECEMBER 31, 2011
ACCOUNT NUMBER 6834-7286

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	% OF ACCOUNT	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
								ANNUAL INCOME	ANNUAL YIELD (%)
KLA-TENCOR CORP KLAC Acquired 07/13/11 S	2.50	248	41.40	10,269.57	48.2500	11,966.00	1,696.43	347.20	2.90
L-3 COMMUNICATIONS HLDGS L3H Acquired 09/20/10 L nc	1.73	124	71.40	8,854.71	66.6800	8,268.32	-586.39	223.20	2.69
MACYS INC M Acquired 07/19/11 S	2.28	338	30.19	10,206.38	32.1800	10,876.84	670.46	135.20	1.24
MCGRAW-HILL COMPANIES MHP Acquired 09/20/10 L nc	2.43	258	31.07	8,017.86	44.9700	11,602.26	3,584.40	258.00	2.22
MCKESSON CORPORATION MCK Acquired 09/20/10 L nc	2.04	125	62.65	7,832.12	77.9100	9,738.75	1,906.63	100.00	1.02
PARKER-HANNIFIN CORP PH Acquired 09/20/10 L nc	1.74	109	69.47	7,573.02	76.2500	8,311.25	738.23	161.32	1.94
PEABODY ENERGY CORP BTU Acquired 10/07/10 L nc	0.94	136	50.30	6,841.90	33.1100	4,502.96	-2,338.94	46.24	1.02
PETSMART INC PETM Acquired 10/27/10 L nc	2.52	235	36.45	8,567.21	51.2900	12,053.15	3,485.94	131.60	1.09
POLARIS INDS INC PLI Acquired 10/07/11 S	1.86	159	54.07	8,597.97	55.9800	8,900.82	302.85	143.10	1.60
ROPER INDS INC NEW ROP Acquired 11/01/11 S	2.16	119	78.61	9,355.01	86.8700	10,337.53	982.52	65.45	0.63
ROSS STORES INC (CALIF) ROST Acquired 09/20/10 L nc	2.73	274	27.15	7,441.29	47.5300	13,023.22	5,581.93	120.56	0.92



Part XV Supplementary Information**3 Grants and Contributions Paid During the Year (Continuation)**

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
CLEVELAND MUSEUM OF ART 11150 EAST BLVD. CLEVELAND, OH 44106	NONE	501(C)(3) PUBLIC CHARITY	GENERAL PURPOSES	57,500.
AMERICAN RED CROSS 3747 EUCLID AVE. CLEVELAND, OH 44115	NONE	501(C)(3) PUBLIC CHARITY	GENERAL PURPOSES	37,500.
CLEVELAND MUSEUM OF NATURAL HISTORY 10600 EAST BLVD. CLEVELAND, OH 44106	NONE	501(C)(3) PUBLIC CHARITY	GENERAL PURPOSES	37,500.
BENJAMIN ROSE INSTITUTE 11900 FAIRHILL RD. #300 CLEVELAND, OH 44120	NONE	501(C)(3) PUBLIC CHARITY	GENERAL PURPOSES	37,500.
CHURCH OF THE COVENANT 11205 EUCLID AVE. CLEVELAND, OH 44106	NONE	501(C)(3) PUBLIC CHARITY	GENERAL PURPOSES	37,500.
VOCATIONAL GUIDANCE SERVICES 2239 EAST 55TH STREET CLEVELAND, OH 44103	NONE	501(C)(3) PUBLIC CHARITY	GENERAL PURPOSES	37,500.
CLEVELAND SIGHT CENTER OF CLEVELAND SOCIETY FOR THE BLIND 1901 EAST 101ST STREET CLEVELAND, OH 44106	NONE	501(C)(3) PUBLIC CHARITY	GENERAL PURPOSES	37,500.
MUSICAL ARTS ASSOCIATION 11001 EUCLID AVE. CLEVELAND, OH 44106	NONE	501(C)(3) PUBLIC CHARITY	GENERAL PURPOSES	37,500.
CLEVELAND HEARING AND SPEECH CENTER 11206 EUCLID AVE. CLEVELAND, OH 44106	NONE	501(C)(3) PUBLIC CHARITY	GENERAL PURPOSES	37,500.
CLEVELAND MUSIC SCHOOL SETTLEMENT 11125 MAGNOLIA DRIVE CLEVELAND, OH 44106	NONE	501(C)(3) PUBLIC CHARITY	GENERAL PURPOSES	37,500.
Total from continuation sheets				395,000.

HELEN C. COLE CHARITABLE TRUST

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	WELLS FARGO #0072	P	VARIOUS	VARIOUS
b	WELLS FARGO #0072	P	VARIOUS	VARIOUS
c	WELLS FARGO #0072	P	VARIOUS	VARIOUS
d	WELLS FARGO #0216	P	VARIOUS	VARIOUS
e	WELLS FARGO #0216	P	VARIOUS	VARIOUS
f	WELLS FARGO #0216	P	VARIOUS	VARIOUS
g	WELLS FARGO #0216	P	VARIOUS	VARIOUS
h	WELLS FARGO #7251	P	VARIOUS	VARIOUS
i	WELLS FARGO #7251	P	VARIOUS	VARIOUS
j	WELLS FARGO #7286	P	VARIOUS	VARIOUS
k	WELLS FARGO #7286	P	VARIOUS	VARIOUS
l	WELLS FARGO #7286	P	VARIOUS	VARIOUS
m	WELLS FARGO #0421	P	VARIOUS	VARIOUS
n	WELLS FARGO #0421	P	VARIOUS	VARIOUS
o	WELLS FARGO #0421	P	VARIOUS	VARIOUS

(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	18,815.	18,767.	48.
b	172,612.	155,139.	17,473.
c	1,356,235.	1,110,391.	246,510.
d	426,969.	461,720.	-33,642.
e	1,326,962.	1,100,724.	227,250.
f	8,214.	8,313.	-99.
g	568,264.	497,033.	71,231.
h	2,928,915.	2,811,113.	117,802.
i	3,085,714.	3,120,000.	-34,286.
j	128,788.	141,966.	-13,163.
k	387,483.	340,519.	46,964.
l	443,398.	343,940.	99,458.
m	258,549.	281,374.	-22,474.
n	831,996.	685,196.	146,800.
o	548,379.	379,435.	168,944.

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) Losses (from col (h)) Gains (excess of col (h) gain over col (k), but not less than "-0-")
a			48.
b			17,473.
c			246,510.
d			-33,642.
e			227,250.
f			-99.
g			71,231.
h			117,802.
i			-34,286.
j			-13,163.
k			46,964.
l			99,458.
m			-22,474.
n			146,800.
o			168,944.

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

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)
If (loss), enter "-0-" in Part I, line 8

3

HELEN C. COLE CHARITABLE TRUST

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	WELLS FARGO #5772	P	VARIOUS	VARIOUS
b	WELLS FARGO #5772	P	VARIOUS	VARIOUS
c	WELLS FARGO #5772	P	VARIOUS	VARIOUS
d	WELLS FARGO #8144	P	VARIOUS	VARIOUS
e	WELLS FARGO #8144	P	VARIOUS	VARIOUS
f	WELLS FARGO #8144	P	VARIOUS	VARIOUS
g	WELLS FARGO #8144	P	VARIOUS	VARIOUS
h	WELLS FARGO #2700	P	VARIOUS	VARIOUS
i	WELLS FARGO #2700	P	VARIOUS	VARIOUS
j	WELLS FARGO #2700	P	VARIOUS	VARIOUS
k	WELLS FARGO #7340	P	VARIOUS	VARIOUS
l	WELLS FARGO #7340	P	VARIOUS	VARIOUS
m	WELLS FARGO #1305	P	VARIOUS	VARIOUS
n	WELLS FARGO #1305	P	VARIOUS	VARIOUS
o	WELLS FARGO #1305	P	VARIOUS	VARIOUS

(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	225,231.	244,626.	-17,576.
b	1,116,701.	1,036,191.	83,239.
c	792,407.	761,910.	31,720.
d	1,027,815.	1,205,211.	-168,580.
e	2,254,535.	1,950,891.	304,064.
f	2,793.	3,075.	-282.
g	672,821.	492,484.	180,737.
h	200,972.	227,259.	-24,354.
i	478,037.	412,739.	65,419.
j	164,202.	131,590.	32,612.
k	411,367.	390,833.	20,534.
l	113,600.	113,600.	0.
m	3,329,738.	3,341,208.	-10,320.
n	6,145,943.	6,112,600.	56,624.
o	342,344.	342,344.	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) Losses (from col (h)) Gains (excess of col (h) gain over col (k), but not less than "-0-")
a			-17,576.
b			83,239.
c			31,720.
d			-168,580.
e			304,064.
f			-282.
g			180,737.
h			-24,354.
i			65,419.
j			32,612.
k			20,534.
l			0.
m			-10,320.
n			56,624.
o			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

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)
If (loss), enter "-0-" in Part I, line 8

3

HELEN C. COLE CHARITABLE TRUST

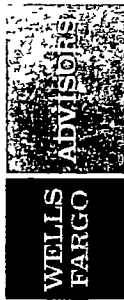
Part IV Capital Gains and Losses for Tax on Investment Income

(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	PARADIGM MASTER FUND LIQUIDATING TRUST - SHORT TE			
b	PARADIGM MASTER FUND LIQUIDATING TRUST - LONG TER			
c	PARADIGM MASTER FUND LIQUIDATING TRUST - UNRECAPT			
d	PARADIGM MASTER FUND LIQUIDATING TRUST - SECTION			
e	PARADIGM MASTER FUND LIQUIDATING TRUST - SECTION			
f	CAPITAL GAINS DIVIDENDS			
g				
h				
i				
j				
k				
l				
m				
n				
o				

(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			1,856.
b			-106,949.
c			278.
d			1,136.
e			35.
f	2,363.		2,363.
g			
h			
i			
j			
k			
l			
m			
n			
o			

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(l) Losses (from col (h)) Gains (excess of col (h) gain over col (k), but not less than "-0-")
(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	
a			1,856.
b			-106,949.
c			278.
d			1,136.
e			35.
f			2,363.
g			
h			
i			
j			
k			
l			
m			
n			
o			

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	1,491,372.
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) If (loss), enter "-0-" in Part I, line 8 }	3	N/A



HELEN C COLE CHARITABLE TR
MARK F SWARY TTEE
U/A DTD 11/18/94 RENAISSANCE
DECEMBER 1 - DECEMBER 31, 2011
ACCOUNT NUMBER 6834-7286

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	% OF ACCOUNT	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
								ANNUAL INCOME	ANNUAL YIELD (%)
SANDISK CORPORATION									
SNDK									
Acquired 09/20/10 L nc	2.28	221	37.26	8,235.78	49.2100	10,875.41	2,639.63	N/A	N/A
SEAGATE TECHNOLOGY PLC									
STX									
Acquired 09/20/10 L nc	2.55	744	11.24	8,369.67	16.4000	12,201.60	3,831.93		
SKYWORKS SOLUTIONS INC									
SWKS									
Acquired 11/19/10 L nc	1.08	318	24.04	7,647.00	16.2200	5,157.96	-2,489.04	N/A	N/A
TEMPUR-PEDIC INTL INC									
TPX									
Acquired 09/20/10 L nc	2.18	198	29.19	5,779.62	52.5300	10,400.94	4,621.32	N/A	N/A
TERADATA CORP									
TDC									
Acquired 03/01/11 S	1.99	196	46.65	9,144.84	48.5100	9,507.96	363.12	N/A	N/A
TJX COS INC NEW									
TJX									
Acquired 09/20/10 L nc	2.65	196	42.99	8,427.05	64.5500	12,651.80	4,224.75	148.96	1.17
TOWERS WATSON & CO CL A									
TW									
Acquired 11/18/11 S	1.87	149	62.52	9,315.50	59.9300	8,929.57	-385.93	59.60	0.66
WESTERN DIGITAL CORP									
WDC									
Acquired 09/20/10 L nc	1.85	285	27.21	7,756.61	30.9500	8,820.75	1,064.14	N/A	N/A
WESTERN UNION CO									
WU									
Acquired 09/20/10 L nc	1.77	464	17.31	8,034.62	18.2600	8,472.64	438.02	148.48	1.75
Total Stocks and ETFs	98.91			\$408,198.31		\$472,687.40	\$60,136.09	\$5,424.63	1.15
Total Stocks, options & ETFs	98.91			\$408,198.31		\$472,687.40	\$60,136.09	\$5,424.63	1.15

Cost information for one or more securities is not available. If you have cost information and would like to see it on future statements, contact Your Financial Advisor.
nc Cost information for this tax lot is not covered by IRS reporting requirements. Unless indicated, cost for all other lots will be reported to the IRS.

HELEN C COLE CHARITABLE TR
 MARK F SWARY TTEE
 U/A DTD 11/18/94
 MASTERS - GOLDEN CAP MGMT SCB
 DECEMBER 1 - DECEMBER 31, 2011
 ACCOUNT NUMBER: 8590-0421

Additional information

Gross proceeds

THIS PERIOD	THIS YEAR
44,282.48	1,638,924.91

Portfolio detail

Cash and Sweep Balances

Bank Deposit Sweep - Consists of monies held at Wells Fargo Bank, N.A. and (if amounts exceed \$250,000) at one or more other Wells Fargo affiliated banks. These assets are not covered by SIPC, but are instead eligible for FDIC insurance of up to \$250,000 per depositor, per institution, in accordance with FDIC rules. For additional information on the Bank Deposit Sweep for your account, please contact Your Financial Advisor.

DESCRIPTION	% OF ACCOUNT	ANNUAL PERCENTAGE YIELD EARNED*	CURRENT MARKET VALUE	ESTIMATED ANNUAL INCOME
Cash	0.02	0.00	149.16	0.00
BANK DEPOSIT SWEEP	1.97	0.08	16,984.49	13.58
Interest Period 12/01/11 - 12/31/11				

Total Cash and Sweep Balances

* APYE measures the total amount of the interest paid on an account based on the interest rate and the frequency of the compounding during the interest period. The annual percentage yield earned is expressed as an annualized rate, based on a 365 day year.

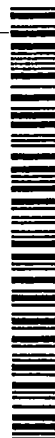
\$17,133.65

\$13.58

Stocks, options & ETFs

Stocks and ETFs

DESCRIPTION	% OF ACCOUNT	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED ANNUAL INCOME	ANNUAL YIELD (%)
ADVANCED ENERGY INDS INC									
AEIS	1.26	1,018	15.26	15,538.85	10.7300	10,923.14	-4,615.71	N/A	N/A
Acquired 05/10/11 S									
AEROPOSTALE INC									
ARO									
Acquired 09/20/10 L nc		272	23.60	6,420.84		4,148.00	-2,272.84		
Acquired 04/29/11 S		240	25.61	6,148.10		3,660.00	-2,488.10		
Acquired 12/05/11 S		279	16.69	4,657.43		4,254.75	-402.68		
Total	1.40	791		\$17,226.37	15.2500	\$12,062.75	-\$5,163.62	N/A	N/A





HELEN C COLE CHARITABLE TR
MARK F SWARY TTEE
U/A DTD 11/18/94
MASTERS - GOLDEN CAP MGMT SCB
DECEMBER 1 - DECEMBER 31, 2011
ACCOUNT NUMBER: 8590-0421

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
AMERCO								
UHAL								
Acquired 09/20/10 L nc	80	80.30	6,424.40		7,072.00	647.60		
Acquired 04/29/11 S	70	102.37	7,165.90		6,188.00	-977.90		
Total	150		\$13,590.30	88.4000	\$13,260.00	-\$330.30	N/A	N/A
AMERICAN FINL GROUP INC								
OHIO								
AFG								
Acquired 09/20/10 L nc	211	30.42	6,419.08		7,783.79	1,364.71		
Acquired 04/29/11 S	186	35.74	6,648.96		6,861.54	212.58		
Total	397		\$13,068.04	36.8900	\$14,645.33	\$1,577.29	\$277.90	1.90
ANIXTER INTL INC								
AXE								
Acquired 09/20/10 L nc	130	49.74	6,467.13		7,753.20	1,286.07		
Acquired 04/29/11 S	115	75.10	8,637.31		6,858.60	-1,778.71		
Total	245		\$15,104.44	59.6400	\$14,611.80	-\$492.64	N/A	N/A
APPLIED INDL TECH INC								
AIT								
Acquired 05/10/11 S	260	35.37	9,197.06		9,144.20	-52.86		
Acquired 05/11/11 S	168	35.14	5,903.86		5,908.56	4.70		
Total	428		\$15,100.92	35.1700	\$15,052.76	-\$48.16	\$325.28	2.16
ASHFORD HOSPITALITY TR								
AHT								
Acquired 06/01/11 S	1,068	13.85	14,799.70	8.0000	8,544.00	-6,255.70	427.20	5.00
BIG LOTS INC								
BIG								
Acquired 09/20/10 L nc	190	33.88	6,438.19		7,174.40	736.21		
Acquired 04/29/11 S	167	41.20	6,881.29		6,305.92	-575.37		
Total	357		\$13,319.48	37.7600	\$13,480.32	\$160.84	N/A	N/A
BRIDGEPOINT EDUCATION								
BPI								
Acquired 06/01/11 S	637	23.86	15,200.67	23.0000	14,651.00	-549.67	N/A	N/A
BROOKS AUTOMATION INC								
NEW								
BRKS								
Acquired 01/19/11 S	692	11.36	7,861.53		7,106.84	-754.69		

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Stocks, options & ETFs

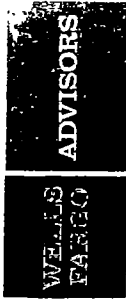
Stocks and ETFs continued

DESCRIPTION	% OF ACCOUNT	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
								ANNUAL INCOME	ANNUAL YIELD (%)
Acquired 04/29/11 S		610	12.25	7,478.54		6,264.70	-1,213.84		
Total	1.55	1,302		\$15,340.07	10.2700	\$13,371.54	-\$1,968.53	\$416.64	3.12
BUCKEYE TECHNOLOGIES INC									
BKI									
Acquired 12/06/10 L nc		372	19.89	7,402.76		12,439.68	5,036.92		
Acquired 04/29/11 S		328	28.19	9,248.62		10,968.32	1,719.70		
Total	2.71	700		\$16,651.38	33.4400	\$23,408.00	\$6,756.62	\$168.00	0.72
CACI INTL INC CLASS A									
CACI									
Acquired 09/20/10 L nc		149	43.23	6,442.25		8,332.08	1,889.83		
Acquired 04/29/11 S		131	61.08	8,001.58		7,325.52	-676.06		
Total	1.81	280		\$14,443.83	55.9200	\$15,657.60	\$1,213.77	N/A	N/A
CHART INDUSTRIES INC									
GTLS									
Acquired 09/20/10 L nc		79	18.11	1,431.34		4,271.53	2,840.19		
Acquired 04/29/11 S		200	48.24	9,649.60		10,814.00	1,164.40		
Total	1.75	279		\$11,080.94	54.0700	\$15,085.53	\$4,004.59	N/A	N/A
CHEMED CORP									
CHE									
Acquired 09/20/10 L nc		116	55.76	6,468.53		5,940.36	-528.17		
Acquired 04/29/11 S		102	69.19	7,057.89		5,223.42	-1,834.47		
Total	1.29	218		\$13,526.42	51.2100	\$11,163.78	-\$2,362.64	\$139.52	1.25
CIRRUS LOGIC INC									
CRUS									
Acquired 04/13/11 S		443	18.01	7,978.87		7,021.55	-957.32		
Acquired 04/29/11 S		390	16.55	6,456.37		6,181.50	-274.87		
Total	1.53	833		\$14,435.24	15.8500	\$13,203.05	-\$1,232.19	N/A	N/A
CLOUD PEAK ENERGY INC									
CLD									
Acquired 01/19/11 S		352	22.39	7,882.37		6,800.64	-1,081.73		
Acquired 04/29/11 S		310	20.65	6,401.75		5,989.20	-412.55		
Total	1.48	662		\$14,284.12	19.3200	\$12,789.84	-\$1,494.28	N/A	N/A
COINSTAR INC									
CSTR									
Acquired 07/25/11 S		280	55.02	15,408.09	45.6400	12,779.20	-2,628.89	N/A	N/A



MASTERS/GOLDEN CAPITAL MGMT LLC/SMALL-CAP CORE

001 PPO3 PPOA



HELEN C COLE CHARITABLE TR
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Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
CRANE COMPANY								
CR								
Acquired 09/20/10 L nc	170	37.81	6,428.94		7,940.70	1,511.76		
Acquired 04/29/11 S	150	50.09	7,514.97		7,006.50	-508.47		
Total	320		\$13,943.91	46.7100	\$14,947.20	\$1,003.29	\$332.80	2.23
CUBIC CORPORATION COMMON								
CUB								
Acquired 08/29/11 S	310	42.07	13,042.07	43.5900	13,512.90	470.83	55.80	0.41
CVR ENERGY INC								
CVI								
Acquired 03/11/11 S	415	19.69	8,174.92		7,772.95	-401.97		
Acquired 04/29/11 S	366	22.25	8,144.11		6,855.18	-1,288.93		
Total	781		\$16,319.03	18.7300	\$14,628.13	-\$1,690.90	N/A	N/A
DELUXE CORP								
DLX								
Acquired 09/20/10 L nc	351	18.50	6,493.64		7,988.76	1,495.12		
Acquired 04/29/11 S	309	27.09	8,371.06		7,032.84	-1,338.22		
Total	660		\$14,864.70	22.7600	\$15,021.60	\$156.90	\$660.00	4.39
EMCOR GROUP INC								
EME								
Acquired 09/20/10 L nc	268	24.07	6,452.71		7,185.08	732.37		
Acquired 04/29/11 S	236	31.01	7,320.68		6,327.16	-993.52		
Total	504		\$13,773.39	26.8100	\$13,512.24	-\$261.15	\$100.80	0.75
ENERSYS INC								
ENS								
Acquired 12/05/11 S	559	25.51	14,263.67	25.9700	14,517.23	253.56	N/A	N/A
EZCORP INC CL A NON VTG								
EZPW								
Acquired 11/04/10 L nc	316	22.47	7,102.41		8,332.92	1,230.51		
Acquired 04/29/11 S	278	31.63	8,795.22		7,330.86	-1,464.36		
Total	594		\$15,897.63	26.3700	\$15,663.78	-\$233.85	N/A	N/A
FBL FINANCIAL GROUP INC								
CL A								
FFG								
Acquired 03/11/11 S	225	32.63	7,343.76w		7,654.50	310.74		
		31.08	6,993.47					

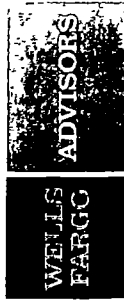
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Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	% OF ACCOUNT	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
								ANNUAL INCOME	ANNUAL YIELD (%)
Acquired 03/14/11 S		14	31.08	435.15		476.28	41.13		
Acquired 04/29/11 S		211	30.27	6,386.97		7,178.22	791.25		
Total	1.77	450		\$14,165.88 \$13,815.59	34.0200	\$15,309.00	\$1,143.12	\$180.00	1.18
FINISH LINE CL A									
FINL									
Acquired 10/11/11 S	1.38	618	20.80	12,858.79	19.2850	11,918.13	-940.66	123.60	1.03
GOODRICH PETE CORP									
NEW									
GDP									
Acquired 04/13/11 S		393	20.42	8,026.67		5,395.89	-2,630.78		
Acquired 04/29/11 S		346	22.61	7,823.06		4,750.58	-3,072.48		
Total	1.17	739		\$15,849.73	13.7300	\$10,146.47	-\$5,703.26	N/A	N/A
INTERACTIVE BROKERS GRP									
IBKR									
Acquired 04/13/11 S		496	15.98	7,926.58		7,410.24	-516.34		
Acquired 04/29/11 S		437	17.57	7,681.86		6,528.78	-1,153.08		
Total	1.61	933		\$15,608.44	14.9400	\$13,939.02	-\$1,669.42	\$373.20	2.68
INTERDIGITAL INC									
IDCC									
Acquired 09/20/10 L nc		162	27.60	4,471.84		7,058.34	2,586.50		
Acquired 04/29/11 S		156	46.39	7,238.34		6,796.92	-441.42		
Total	1.60	318		\$11,710.18	43.5700	\$13,855.26	\$2,145.08	\$127.20	0.92
J2 GLOBAL INC									
JCOM									
Acquired 09/20/10 L nc		278	23.28	6,473.62		7,822.92	1,349.30		
Acquired 04/29/11 S		245	29.32	7,185.84		6,894.30	-291.54		
Total	1.70	523		\$13,659.46	28.1400	\$14,717.22	\$1,057.76	\$428.86	2.91
MASTEC INC									
MTZ									
Acquired 05/10/11 S	1.41	702	21.87	15,354.07	17.3700	12,193.74	-3,160.33	N/A	N/A
MATERION CORP									
MTRN									
Acquired 06/01/11 S	1.06	377	39.00	14,706.09	24.2800	9,153.56	-5,552.53	N/A	N/A





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Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	% OF ACCOUNT	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
								ANNUAL INCOME	ANNUAL YIELD (%)
MEADOWBROOK INS GROUP									
INC									
MIG									
Acquired 09/20/10 L nc		741	8.69	6,445.96		7,913.88	1,467.92		
Acquired 04/29/11 S		653	10.34	6,755.15		6,974.04	218.89		
Total	1.72	1,394		\$13,201.11	10.6800	\$14,887.92	\$1,686.81	\$278.80	1.87
MEDIFAST INC									
MED									
Acquired 07/25/11 S		180	20.51	3,692.83		2,469.60	-1,223.23		
Acquired 07/26/11 S		210	20.46	4,298.05		2,881.20	-1,416.85		
Acquired 07/27/11 S		350	20.16	7,056.04		4,802.00	-2,254.04		
Total	1.18	740		\$15,046.92	13.7200	\$10,152.80	-\$4,894.12	N/A	N/A
MEDNAX INC									
MD									
Acquired 09/20/10 L nc		115	51.04	5,869.64		8,281.15	2,411.51		
Acquired 04/29/11 S		101	71.03	7,174.75		7,273.01	98.26		
Total	1.80	216		\$13,044.39	72.0100	\$15,554.16	\$2,509.77	N/A	N/A
MEDQUIST HOLDINGS INC									
MEDH									
Acquired 10/11/11 S	1.83	1,645	7.46	12,283.71	9.6200	15,824.90	3,541.19	N/A	N/A
MOMENTA PHARMACEUTICALS									
INC.									
MNTA									
Acquired 11/07/11 S	1.91	947	14.42	13,656.12	17.3900	16,468.33	2,812.21	N/A	N/A
NEW JERSEY RES CORP									
NJR									
Acquired 10/11/11 S	1.63	286	44.74	12,797.64	49.2000	14,071.20	1,273.56	434.72	3.08
OCWEN FINL CORP									
OCN									
Acquired 08/29/11 S	1.60	954	13.53	12,916.11	14.4800	13,813.92	897.81	N/A	N/A
OIL STATES INTL INC									
OIS									
Acquired 09/20/10 L nc		127	45.04	5,720.13		9,698.99	3,978.86		
Acquired 04/29/11 S		112	82.18	9,204.85		8,553.44	-651.41		
Total	2.11	239		\$14,924.98	76.3700	\$18,252.43	\$3,327.45	N/A	N/A

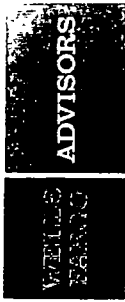
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Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	% OF ACCOUNT	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
								ANNUAL INCOME	ANNUAL YIELD (%)
OLD DOMINION FREIGHT LINE INC ODFL	1.91	408	36.23	14,783.84	40.5300	16,536.24	1,752.40	N/A	N/A
Acquired 06/01/11 S									
ORBITAL SCIENCES CORP ORB	1.59	948	13.51	12,812.98	14.5300	13,774.44	961.46	N/A	N/A
Acquired 10/11/11 S									
PNM RESOURCES INC PNM									
Acquired 03/11/11 S		529	14.69	7,773.86		9,643.67	1,869.81		
Acquired 04/29/11 S		466	15.30	7,133.11		8,495.18	1,362.07		
Total	2.10	995		\$14,906.97	18.2300	\$18,138.85	\$3,231.88	\$497.50	2.74
PORTLAND GENERAL ELECTRIC POR									
Acquired 08/29/11 S	1.60	546	24.07	13,144.68	25.2900	13,808.34	663.66	578.76	4.19
PRIMORIS SERVICES CORP PRIM									
Acquired 11/07/11 S	1.64	951	14.50	13,797.96	14.9300	14,198.43	400.47	114.12	0.80
PROASSURANCE CORP PRA									
Acquired 09/20/10 L nc		111	58.23	6,463.53		8,860.02	2,396.49		
Acquired 04/29/11 S		98	66.70	6,536.60		7,822.36	1,285.76		
Total	1.93	209		\$13,000.13	79.8200	\$16,682.38	\$3,682.25	\$209.00	1.25
QLOGIC CORP QLGC									
Acquired 09/20/10 L nc		383	16.80	6,436.62		5,745.00	-691.62		
Acquired 04/29/11 S		337	18.01	6,071.09		5,055.00	-1,016.09		
Total	1.25	720		\$12,507.71	15.0000	\$10,800.00	-\$1,707.71	N/A	N/A
SALLY BEAUTY CO INC SBH									
Acquired 09/20/10 L nc		426	10.79	4,599.43		9,001.38	4,401.95		
Acquired 04/29/11 S		525	14.93	7,841.98		11,093.25	3,251.27		
Total	2.33	951		\$12,441.41	21.1300	\$20,094.63	\$7,653.22	N/A	N/A





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Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	% OF ACCOUNT	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
								ANNUAL INCOME	ANNUAL YIELD (%)
SANMINA-SCI CORP									
SANIM									
Acquired 09/20/10 L nc		553	11.65	6,446.48		5,148.43	-1,298.05		
Acquired 04/29/11 S		487	11.76	5,729.60		4,533.97	-1,195.63		
Total	1.12	1,040		\$12,176.08	9.3100	\$9,682.40	-\$2,493.68	N/A	N/A
SERVICE CORP INTERNATL									
SCI									
Acquired 11/07/11 S	1.66	1,349	10.24	13,824.82	10.6500	14,366.85	542.03	269.80	1.87
SILVER STANDARD RES									
INC									
SSRI									
Acquired 07/25/11 S		80	29.32	2,346.19		1,105.60	-1,240.59		
Acquired 07/26/11 S		441	29.39	12,965.36		6,094.62	-6,870.74		
Total	0.83	521		\$15,311.55	13.8200	\$7,200.22	-\$8,111.33	N/A	N/A
SPECTRUM									
PHARMACEUTICALS INC									
SPPI									
Acquired 12/05/11 S	1.60	944	14.87	14,040.58	14.6300	13,810.72	-229.86	N/A	N/A
STANCORP FINANCIAL GROUP									
SFG									
Acquired 09/20/10 L nc		171	37.58	6,426.51		6,284.25	-142.26		
Acquired 04/29/11 S		151	43.13	6,513.74		5,549.25	-964.49		
Total	1.37	322		\$12,940.25	36.7500	\$11,833.50	-\$1,106.75	\$286.58	2.42
STD MOTOR PRODUCTS COM									
SMP									
Acquired 12/05/11 S	1.64	708	19.66	13,921.62	20.0500	14,195.40	273.78	198.24	1.39
TIBCO SOFTWARE INC									
TIBX									
Acquired 09/20/10 L nc		400	16.08	6,434.32		9,564.00	3,129.68		
Acquired 04/29/11 S		352	30.35	10,685.66		8,416.32	-2,269.34		
Total	2.08	752		\$17,119.98	23.9100	\$17,980.32	\$860.34	N/A	N/A
TUPPERWARE CORP									
TUP									
Acquired 09/20/10 L nc		147	43.76	6,433.60		8,227.59	1,793.99		
Acquired 04/29/11 S		130	63.17	8,212.91		7,276.10	-936.81		

Stocks, options & ETFs Stocks and ETFs continued

DESCRIPTION	% OF ACCOUNT	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
								ANNUAL INCOME	ANNUAL YIELD (%)
Total	1.79	277		\$14,646.51	55.9700	\$15,503.69	\$857.18	\$332.40	2.14
VEECO INSTRUMENTS INC									
DEL									
VECO									
Acquired 11/04/10 L nc		163	43.71	7,125.95		3,390.40	-3,735.55		
Acquired 04/29/11 S		144	50.83	7,319.55		2,995.20	-4,324.35		
Total	0.74	307		\$14,445.50	20.8000	\$6,385.60	-\$8,059.90	N/A	N/A
VIOPHARMA INC									
VPHM									
Acquired 09/20/10 L nc		448	14.35	6,431.13		12,270.72	5,839.59		
Acquired 04/29/11 S		395	19.53	7,717.12		10,819.05	3,101.93		
Total	2.67	843		\$14,148.25	27.3900	\$23,089.77	\$8,941.52	N/A	N/A
WESTERN REFINING INC									
WNR									
Acquired 04/13/11 S		458	17.78	8,144.84		6,086.82	-2,058.02		
Acquired 04/29/11 S		404	16.96	6,854.71		5,369.16	-1,485.55		
Total	1.33	862		\$14,999.55	13.2900	\$11,455.98	-\$3,543.57	N/A	N/A
WORLD ACCEP CORP S C NEW									
WRLD									
Acquired 09/20/10 L nc		148	43.46	6,432.41		10,878.00	4,445.59		
Acquired 04/29/11 S		130	67.96	8,835.06		9,555.00	719.94		
Total	2.37	278		\$15,267.47	73.5000	\$20,433.00	\$5,165.53	N/A	N/A
Total Stocks and ETFs	98.02			\$852,244.72		\$846,721.54	-\$5,523.18	\$7,336.72	0.87
Total Stocks, options & ETFs	98.02			\$852,244.72		\$846,721.54	-\$5,523.18	\$7,336.72	0.87

w The cost for this tax lot has been adjusted due to wash sale activity as defined by IRS regulation.
nc Cost information for this tax lot is not covered by IRS reporting requirements. Unless indicated, cost for all other lots will be reported to the IRS.

Activity detail by date

DATE	ACCOUNT TYPE	TRANSACTION/ CHECK NUMBER	QUANTITY	DESCRIPTION	PRICE	AMOUNT	CASH AND SWEEP BALANCES
12/01				BEGINNING BALANCE		18,848.31	



MASTERS/GOLDEN CAPITAL MGMT LLC/SMALL-CAP CORE

HELEN C COLE CHARITABLE TR
MARK F SWARY TTEE
U/A DTD 11/18/94
MASTERS - GOLDEN CAP MGMT SCB
DECEMBER 1 - DECEMBER 31, 2011
ACCOUNT NUMBER: 8590-0421

HELEN C COLE CHARITABLE TR
MARK F SWARY TTEE
U/A DTD 11/18/94 LAZARD

DECEMBER 1 - DECEMBER 31, 2011
ACCOUNT NUMBER: 8614-5772

Additional information

Gross proceeds

THIS PERIOD	THIS YEAR	Foreign withholding	THIS PERIOD	THIS YEAR
17,695.68	2,134,340.17		-528.00	-6,344.35

Portfolio detail

Cash and Sweep Balances

Bank Deposit Sweep - Consists of monies held at Wells Fargo Bank, N.A. and (if amounts exceed \$250,000) at one or more other Wells Fargo affiliated banks. These assets are not covered by SIPC, but are instead eligible for FDIC insurance of up to \$250,000 per depositor, per institution, in accordance with FDIC rules. For additional information on the Bank Deposit Sweep for your account, please contact Your Financial Advisor.

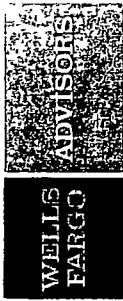
DESCRIPTION	% OF ACCOUNT	ANNUAL PERCENTAGE YIELD EARNED*	CURRENT MARKET VALUE	ESTIMATED ANNUAL INCOME
BANK DEPOSIT SWEEP	2.54	0.08	46,953.16	37.56
Interest Period 12/01/11 - 12/31/11				
Total Cash and Sweep Balances	2.54		\$46,953.16	\$37.56

* APYE measures the total amount of the interest paid on an account based on the interest rate and the frequency of the compounding during the interest period. The annual percentage yield earned is expressed as an annualized rate, based on a 365 day year.

Stocks, options & ETFs

Stocks and ETFs

DESCRIPTION	% OF ACCOUNT	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
								ANNUAL INCOME	ANNUAL YIELD (%)
ANHEUSER BUSCH INBEV SA/INV-SPONSORED ADR									
BUD									
Acquired 09/20/10 L nc		431	55.99	24,135.61		26,286.69	2,151.08		
Acquired 09/20/10 L		120	59.71	7,165.93w		7,318.80	152.87		
			58.50	7,020.30					
Acquired 11/18/10 L nc		162	60.37	9,781.19		9,880.38	99.19		
Acquired 11/22/10 L nc		210	61.04	12,818.76		12,807.90	-10.86		
Acquired 04/29/11 S		307	63.78	19,582.64		18,723.93	-858.71		
Total	4.06	1,230		\$73,484.13	60.9900	\$75,017.70	\$1,533.57	\$1,193.10	1.59
ASSA ABLOY AB - ADR									
ASAZY									
Acquired 05/24/10 L nc		191	9.92	1,895.98		2,379.86	483.88		



HELEN C COLE CHARITABLE TR
MARK F SWARY TTEE
U/A DTD 11/18/94 LAZARD

DECEMBER 1 - DECEMBER 31, 2011
ACCOUNT NUMBER 8614-5772

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	% OF ACCOUNT	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
								ANNUAL INCOME	ANNUAL YIELD (%)
Acquired 09/20/10 Lnc	2,203	12 06		26,568 18		27,419 38	851 20		
Acquired 01/04/11 S	365	14 41		5,259 65		4,547 90	-711 75		
Acquired 04/29/11 S	911	15 07		13,732 87		11,351 06	-2,381 81		
Acquired 11/29/11 S	197	11 30		2,227 40		2,454 62	227 22		
Total	3,867		2.61	\$49,684.08	12.4600	\$48,182.82	-\$1,501.26	\$951.28	1.97
ATLANTIA S P A-UNSPN ADR									
ATASY									
Acquired 02/09/11 S	482 78010	10 98		5 302 60		3 818 79	-1 483 81		
Acquired 02/14/11 S	1 324 03229	10 83		14 346 27		10 473 10	-3 873 17		
Acquired 04/29/11 S	928 18761	11 74		10 899 72		7 341 95	-3 557 77		
Acquired 09/29/11 S	553	7 38		4 084 18		4 374 24	290 06		
Total	3 288		1.41	\$34,632.77	7.9100	\$26,008.08	-\$8,624.69	\$1,127.78	4.34
AXA-ADR									
AXAHY									
Acquired 10/27/11 S	920	17 60	0 64	16 193 38	12 8600	11 831 20	-4 362 18	770 96	6 51
BAYER AG SPONSORED ADR									
BAYRY									
Acquired 12/22/11 S	295	62 24	1 02	18 362 60	63 8000	18 821 00	458 40	474 95	2 52
BAYERISCHE MOTOREN WERK									
AG - UNSPON ADR									
BAMXY									
Acquired 02/09/11 S	446	28 11		12 537 55		9 914 58	-2 622 97		
Acquired 02/09/11 S	205	31 65		6 488 80w		4 557 15	-1 931 65		
Acquired 02/14/11 S	486	28 66		5 875 53		10 803 78	-2 983 31		
Acquired 04/29/11 S	379	31 45		13 787 09		8 425 17	-3 494 38		
Acquired 06/23/11 S	306	30 86		11 919 55		6 802 38	-2 641 02		
Acquired 11/29/11 S	77	23 33		9 443 40		1 711 71	-85 31		
Total	1 899		2.28	\$55,973.41	22.2300	\$42,214.77	-\$13,758.64	\$774.79	1.84
BG GROUP PLC									
SPON ADR									
BRGY									
Acquired 09/20/10 Lnc	179	87 05		15 581 95		19 153 00	3 571 05		
Acquired 04/29/11 S	93	127 55		11 862 15		9 951 00	-1 911 15		
Acquired 09/08/11 S	83	105 17		8 729 66		8 881 00	151 34		

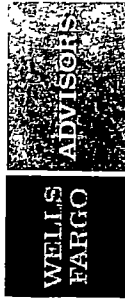
HELEN C COLE CHARITABLE TR
MARK F SWARY TTEE
U/A DTD 11/18/94 LAZARD

DECEMBER 1 - DECEMBER 31, 2011
ACCOUNT NUMBER: 8614-5772

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	% OF ACCOUNT	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
								ANNUAL INCOME	ANNUAL YIELD (%)
Acquired 11/29/11 S		16	101.60	1,625.61		1,712.00	86.39		
Total	2.15	371		\$37,799.37	107.0000	\$39,697.00	\$1,897.63	\$418.85	1.06
BHP BILLITON LTD SPON ADR									
BHP									
Acquired 09/20/10 L nc		405	73.60	29,811.68		28,605.15	-1,206.53		
Acquired 02/25/11 S		136	93.07	12,658.31		9,605.68	-3,052.63		
Acquired 04/29/11 S		178	101.54	18,075.38		12,572.14	-5,503.24		
Total	2.75	719		\$60,545.37	70.6300	\$50,782.97	-\$9,762.40	\$1,452.38	2.86
BNP PARIBAS ADR									
BNPQY									
Acquired 09/20/10 L nc		650	35.65	23,172.50		12,772.50	-10,400.00		
Acquired 11/08/10 L nc		248	37.84	9,386.60		4,873.20	-4,513.40		
Acquired 04/29/11 S		296	39.72	11,757.12		5,816.40	-5,940.72		
Acquired 10/13/11 S		138	23.13	3,192.91		2,711.70	-481.21		
Total	1.42	1,332		\$47,509.13	19.6500	\$26,173.80	-\$21,335.33	\$1,474.52	5.63
BRITISH AMERN TOB PLC SPON ADR									
BTI									
Acquired 09/20/10 L nc		534	74.70	39,892.41		50,665.92	10,773.51		
Acquired 04/29/11 S		176	88.56	15,586.77		16,698.88	1,112.11		
Total	3.64	710		\$55,479.18	94.8800	\$67,364.80	\$11,885.62	\$2,727.82	4.05
BRITISH SKY BROADCASTG GROUP PLC SPONSORED ADR									
BSBY									
Acquired 10/20/11 S	0.81	329	45.70	15,035.83	45.2900	14,900.41	-135.42	487.90	3.27
CANON INC ADR REP 5SHS CAJ									
Acquired 09/20/10 L nc		475	45.44	21,587.56		20,919.00	-668.56		
Acquired 01/04/11 S		159	51.75	8,229.44		7,002.36	-1,227.08		
Acquired 04/29/11 S		210	47.12	9,896.06		9,248.40	-647.66		
Total	2.01	844		\$39,713.06	44.0400	\$37,169.76	-\$2,543.30	\$1,221.26	3.29
DAITO TRUST CONSTRUCTION UNSPON ADR									
DITFY									
Acquired 09/20/10 L nc		377	15.07	5,683.27		8,030.10	2,346.83		



HELEN C COLE CHARITABLE TR
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DECEMBER 1 - DECEMBER 31, 2011
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Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	% OF ACCOUNT	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
								ANNUAL INCOME	ANNUAL YIELD (%)
Acquired 10/05/10 L nc		744	15.05	11,199.86		15,847.20	4,647.34		
Acquired 03/11/11 S		332	20.07	6,664.00		7,071.60	407.60		
Acquired 04/29/11 S		548	19.88	10,894.24		11,672.40	778.16		
Total	2.31	2,001		\$34,441.37	21.3000	\$42,621.30	\$8,179.93	\$1,532.76	3.60
DANONE SPONSORED ADR									
DANOY									
Acquired 10/25/10 L nc		1,235	12.93	15,974.35		15,610.40	-363.95		
Acquired 04/29/11 S		842	14.70	12,377.40		10,642.88	-1,734.52		
Total	1.42	2,077		\$28,351.75	12.6400	\$26,253.28	-\$2,098.47	\$531.71	2.03
FANUC CORP UNSPONSORED ADR									
FANUY									
Acquired 09/20/10 L nc		1,428	20.11	28,721.83		36,128.40	7,406.57		
Acquired 04/29/11 S		471	27.92	13,150.32		11,916.30	-1,234.02		
Acquired 11/29/11 S		58	26.64	1,545.30		1,467.40	-77.90		
Total	2.68	1,957		\$43,417.45	25.3000	\$49,512.10	\$6,094.65	\$728.00	1.47
GEA GROUP AG - SPON ADR									
GEAGY									
Acquired 08/04/11 S	0.47	306	30.98	9,481.29	28.1200	8,604.72	-876.57	171.97	1.99
GLAXOSMITHKLINE PLC-ADR									
GSK									
Acquired 09/20/10 L nc		1,161	40.18	46,657.45		52,976.43	6,318.98		
Acquired 04/29/11 S		384	43.64	16,760.49		17,521.92	761.43		
Total	3.81	1,545		\$63,417.94	45.6300	\$70,498.35	\$7,080.41	\$3,408.27	4.83
HONDA MOTOR LTD NEW AMERICAN SHARES 1076									
HMC									
Acquired 11/26/10 L nc		360	36.94	13,298.43		10,998.00	-2,300.43		
Acquired 03/16/11 S		322	38.53	12,408.46		9,837.10	-2,571.36		
Acquired 04/29/11 S		390	38.40	14,978.11		11,914.50	-3,063.61		
Total	1.77	1,072		\$40,685.00	30.5500	\$32,749.60	-\$7,935.40	\$740.75	2.26

HELEN C COLE CHARITABLE TR
MARK F SWARY TTEE
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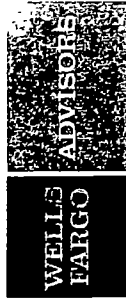
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Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	% OF ACCOUNT	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
								ANNUAL INCOME	ANNUAL YIELD (%)
INFORMA PLC									
UNSPONSORED ADR									
IFPJY		667	15 15	10,110.69w		7,443.72	-2,666.97		
Acquired 01/31/11 S			14 15	9,440.92					
Acquired 02/02/11 S		741	14 15	10,486.55		8,269.56	-2,216.99		
Acquired 04/29/11 S		465	14 34	6,668.10		5,189.40	-1,478.70		
Acquired 08/08/11 S		495	11 57	5,728.83		5,524.20	-204.63		
Acquired 09/01/11 S		356	11.64	4,146.62		3,972.96	-173.66		
Total	1.64	2,724		\$37,140.79	11.1600	\$30,399.84	-\$6,740.95	\$1,130.46	3.72
ING GROEP N V									
SPON ADR									
ING		1,067	11 24	11,995.63		7,650.39	-4,345.24		
Acquired 11/10/10 L nc		851	13 20	11,237.80		6,101.67	-5,136.13		
Acquired 04/29/11 S		937	11 94	11,190.31		6,718.29	-4,472.02		
Acquired 05/27/11 S		644	6 52	4,202.36		4,617.48	415.12		
Acquired 09/13/11 S		295	8 55	2,523.55		2,115.15	-408.40		
Acquired 10/13/11 S									
Total	1.47	3,794		\$41,149.65	7.1700	\$27,202.98	-\$13,946.67	N/A	N/A
JS GROUP CORP-UNSPON ADR									
JSGRY		21	44 95	944.05		798.00	-146.05		
Acquired 01/20/11 S		250	48 53	12,132.75		9,500.00	-2,632.75		
Acquired 03/09/11 S		163	48 82	7,958.18		6,194.00	-1,764.18		
Acquired 03/10/11 S		181	48.06	8,698.86		6,878.00	-1,820.86		
Acquired 04/29/11 S									
Total	1.26	615		\$29,733.84	38.0000	\$23,370.00	-\$6,363.84	\$520.29	2.23
JULIUS BAER GROUP LTD									
SPONSORED ADR									
JBAXY		1,888	8 29	15,657.56		14,632.00	-1,025.56		
Acquired 07/01/11 S		486	8 17	3,974.17		3,766.50	-207.67		
Acquired 08/31/11 S									
Total	1.00	2,374		\$19,631.73	7.7500	\$18,398.50	-\$1,233.23	\$270.63	1.47





HELEN C COLE CHARITABLE TR
MARK F SWARY TTEE
U/A DTD 11/18/94 LAZARD

DECEMBER 1 - DECEMBER 31, 2011
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Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	% OF ACCOUNT	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
								ANNUAL INCOME	ANNUAL YIELD (%)
LVMH MOET HENNESSY									
LOUIS VUITTON									
ADR									
LVMUY									
Acquired 10/15/09 L nc		38	21.92	832.96		1,067.80	234.84		
Acquired 09/20/10 L nc		563	27.25	15,341.75		15,820.30	478.55		
Acquired 01/04/11 S		64	32.37	2,071.71		1,798.40	-273.31		
Acquired 04/29/11 S		220	36.03	7,926.60		6,182.00	-1,744.60		
Acquired 07/01/11 S		219	35.99	7,881.90		6,153.90	-1,728.00		
Total	1.68	1,104		\$34,054.92	28.1000	\$31,022.40	-\$3,032.52	\$497.90	1.60
MERCK KGAA									
ADR									
MKGAY									
Acquired 04/26/11 S		482	33.60	16,197.51		16,016.86	-180.65		
Acquired 04/29/11 S		161	35.50	5,715.50		5,350.03	-365.47		
Acquired 09/16/11 S		174	27.43	4,774.06		5,782.02	1,007.96		
Total	1.47	817		\$26,687.07	33.2300	\$27,148.91	\$461.84	\$325.98	1.20
MITSUBISHI ESTATE LTD									
ADR									
MITEY									
Acquired 09/20/10 L nc		1,150	15.59	17,938.85		17,123.50	-815.35		
Acquired 04/29/11 S		380	17.44	6,629.48		5,658.20	-971.28		
Total	1.23	1,530		\$24,568.33	14.8900	\$22,781.70	-\$1,786.63	\$198.90	0.87
NOVARTIS AG									
SPON ADR									
NVS									
Acquired 09/01/10 L nc		35	53.27	1,864.62		2,000.95	136.33		
Acquired 09/20/10 L nc		779	56.53	44,042.79		44,535.43	492.64		
Acquired 04/29/11 S		269	59.06	15,889.05		15,378.73	-510.32		
Acquired 08/05/11 S		136	57.55	7,827.34		7,775.12	-52.22		
Total	3.77	1,219		\$69,623.80	57.1700	\$69,690.23	\$66.43	\$2,444.09	3.51
PETROFAC LTD UNSPONSORED									
ADR									
POFCY									
Acquired 04/11/11 S		1,277	12.67	16,182.02		14,289.63	-1,892.39		
Acquired 04/29/11 S		426	12.75	5,431.50		4,766.94	-664.56		
Acquired 07/20/11 S		490	11.82	5,794.79		5,483.10	-311.69		

HELEN C COLE CHARITABLE TR
MARK F SWARY TTEE
U/A DTD 11/18/94 LAZARD

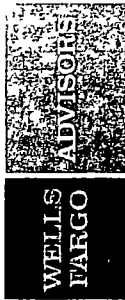
DECEMBER 1 - DECEMBER 31, 2011
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Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	% OF ACCOUNT	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
								ANNUAL INCOME	ANNUAL YIELD (%)
Acquired 11/29/11 S		182	10.57	1,924.03		2,036.58	112.55		
Total	1.44	2,375		\$29,332.34	11,1900	\$26,576.25	-\$2,756.09	\$505.87	1.90
POTASH CORP OF SASKATCHEWAN INC POT									
Acquired 11/05/10 L nc		16	47.04	752.73		660.48	-92.25		
Acquired 12/16/10 L nc		297	46.17	13,713.68		12,260.16	-1,453.52		
Acquired 04/29/11 S		104	56.31	5,856.67		4,293.12	-1,563.55		
Acquired 08/16/11 S		100	54.98	5,498.89		4,128.00	-1,370.89		
Total	1.15	517		\$25,821.97	41,2800	\$21,341.76	-\$4,480.21	\$144.76	0.68
PRUDENTIAL PLC SPON ADR PUK									
Acquired 09/20/10 L nc		52	19.41	1,009.43		1,026.48	17.05		
Acquired 09/29/10 L nc		629	20.10	12,647.74		12,416.46	-231.28		
Acquired 11/18/10 L nc		144	19.80	2,852.63		2,842.56	-10.07		
Acquired 04/29/11 S		600	25.83	15,502.26		11,844.00	-3,658.26		
Acquired 09/09/11 S		520	18.55	9,647.30		10,264.80	617.50		
Total	2.08	1,945		\$41,659.36	19,7400	\$38,394.30	-\$3,265.06	\$1,571.56	4.09
REXAM PLC-SPONSORED ADR REXMY									
Acquired 02/08/11 S		19	29.62	562.86		517.75	-45.11		
Acquired 02/08/11 S		508	31.26	15,881.89W		13,843.00	-2,038.89		
Acquired 04/29/11 S		174	30.20	5,345.97		4,741.50	-1,010.94		
Acquired 06/30/11 S		247	33.06	8,152.44		6,730.75	-928.87		
Acquired 08/17/11 S		178	31.01	5,529.62		4,850.50	-448.35		
Acquired 10/07/11 S		204	29.76	6,079.85		5,559.00	-406.41		
Total	1.96	1,330		\$40,308.25	27,2500	\$36,242.50	-\$4,065.75	\$1,351.28	3.73
ROGERS COMMUNCTNS CL RCI									
Acquired 09/20/10 L nc		364	37.93	13,806.66		14,017.64	210.98		
Acquired 01/04/11 S		48	34.33	1,647.84		1,848.48	200.64		
Acquired 04/29/11 S		135	37.62	5,079.89		5,198.85	118.96		
Total	1.14	547		\$20,534.39	38,5100	\$21,064.97	\$530.58	\$764.15	3.63





HELEN C COLE CHARITABLE TR
MARK F SWARY TTEE
U/A DTD 11/18/94 LAZARD

DECEMBER 1 - DECEMBER 31, 2011
ACCOUNT NUMBER 8614-5772

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	% OF ACCOUNT	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
								ANNUAL INCOME	ANNUAL YIELD (%)
ROYAL DUTCH SHELL PLC									
ADR CL A									
RDS/A									
Acquired 09/20/10 L nc		326	59.49	19,395.69		23,827.34	4,431.65		
Acquired 11/05/10 L nc		147	67.71	9,954.44		10,744.23	789.79		
Acquired 04/29/11 S		224	77.53	17,368.31		16,372.16	-996.15		
Total	2.76	697		\$46,718.44	73.0900	\$50,943.73	\$4,225.29	\$1,990.63	3.91
RYANAIR HLDGS PLC									
SPONSORED ADR									
RYAAY									
Acquired 06/29/11 S		354	29.24	10,353.33		9,862.44	-490.89		
Acquired 07/07/11 S		196	28.86	5,657.60		5,460.56	-197.04		
Acquired 08/31/11 S		170	26.48	4,502.79		4,736.20	233.41		
Acquired 09/16/11 S		292	25.15	7,343.98		8,135.12	791.14		
Acquired 09/29/11 S		180	26.24	4,723.22		5,014.80	291.58		
Total	1.80	1,192		\$32,580.92	27.8600	\$33,209.12	\$628.20	N/A	N/A
SAMPO OYJ-A SHS UNSP ADR									
SAXPY									
Acquired 09/20/10 L nc		1,463	12.95	18,945.85		18,038.79	-907.06		
Acquired 04/29/11 S		631	16.83	10,619.73		7,780.23	-2,839.50		
Total	1.40	2,094		\$29,565.58	12.3300	\$25,819.02	-\$3,746.56	\$1,400.88	5.43
SANOFI ADR									
SNY									
Acquired 09/20/10 L nc		1,068	33.04	35,294.51		39,024.72	3,730.21		
Acquired 11/05/10 L nc		455	35.92	16,347.88		16,625.70	277.82		
Acquired 04/29/11 S		503	39.56	19,901.40		18,379.62	-1,521.78		
Total	4.00	2,026		\$71,543.79	36.5400	\$74,030.04	\$2,486.25	\$2,680.39	3.62
SAP AG-SPONSORED ADR									
SAP									
Acquired 04/20/10 L nc		26	48.74	1,267.33		1,376.70	109.37		
Acquired 09/20/10 L nc		679	48.42	32,881.73		35,953.05	3,071.32		
Acquired 04/29/11 S		233	64.53	15,037.14		12,337.35	-2,699.79		
Acquired 08/12/11 S		163	51.57	8,406.43		8,630.85	224.42		
Acquired 09/16/11 S		100	51.76	5,176.43		5,295.00	118.57		
Acquired 11/28/11 S		18	56.62	1,019.31		953.10	-66.21		
Total	3.49	1,219		\$63,788.37	52.9500	\$64,546.05	\$757.68	\$1,249.47	1.94

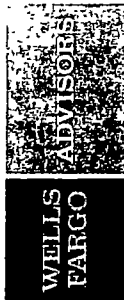
HELEN C COLE CHARITABLE TR
MARK F SWARY TTEE
U/A DTD 11/18/94 LAZARD

DECEMBER 1 - DECEMBER 31, 2011
ACCOUNT NUMBER: 8614-5772

Stocks, options & ETFs Stocks and ETFs continued

STOCKS and BONDS continued

DESCRIPTION	% OF ACCOUNT	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
								ANNUAL INCOME	ANNUAL YIELD (%)
SIEMENS A G - ADR									
SI									
Acquired 02/28/11 S		41	134 72	5,523 66		3,920 01	-1,603 65		
Acquired 04/29/11 S		46	145 99	6,715 54		4,398 06	-2,317 48		
Acquired 05/16/11 S		127	131 82	16,741 28		12,142 47	-4,598 81		
Total	1.11	214		\$28,980.48	95.6100	\$20,460.54	-\$8,519.94	\$632.15	3.09
SUMITOMO MITSUI FINL GROUP INC SPON ADR									
SMFG									
Acquired 10/15/09 L		1,569	7 26	11,400 86w		8,645 19	-2,755 67		
			6 48	10,177 95					
Acquired 09/20/10 L nc		2,466	6 02	14,845 31		13,587 66	-1,257 65		
Acquired 09/20/10 L		2,066	6 48	13,399 89w		11,383 66	-2,016 23		
			6 22	12,867 05					
Total	1.82	6,101		\$39,646.06	5.5100	\$33,616.51	-\$6,029.55	\$1,409.33	4.19
				\$37,890.31					
SWEDBANK AB-ADR									
SWDBY									
Acquired 04/11/11 S		1,064	18 63	19,830 51		13,672 40	-6,158 11		
Acquired 04/29/11 S		355	19 20	6,816 00		4,561 75	-2,254 25		
Acquired 06/23/11 S		608	15 64	9,511 00		7,812 80	-1,698 20		
Total	1.41	2,027		\$36,157.51	12.8500	\$26,046.95	-\$10,110.56	\$476.34	1.83
TECHNIP-SA-ADR									
TKPPY									
Acquired 10/28/10 L nc		202	20 65	4,172 50		4,767 20	594 70		
Acquired 12/17/10 L nc		636	22 63	14,393 97		15,009 60	615 63		
Acquired 04/29/11 S		279	28 25	7,881 75		6,584 40	-1,297 35		
Total	1.43	1,117		\$26,448.22	23.6000	\$26,361.20	-\$87.02	\$425.57	1.61
TELSTRA CORPORATION LTD SPON ADR									
TLSYY									
Acquired 11/26/10 L		2,370	15 82	37,514 38w		40,408 50	2,894 12		
			14 96	35,464 67					
Acquired 02/17/11 S		231	14 96	3,456 69		3,938 55	481 86		
Acquired 04/29/11 S		859	15 90	13,658 10		14,645 95	987 85		



HELEN C COLE CHARITABLE TR
MARK F SWARY TTEE
U/A DTD 11/18/94 LAZARD

DECEMBER 1 - DECEMBER 31, 2011
ACCOUNT NUMBER 8614-5772

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	% OF ACCOUNT	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
								ANNUAL INCOME	ANNUAL YIELD (%)
Acquired 08/12/11 S	215	15.75		3,386.85		3,665.75	278.90		
Total	3.39	3,675		\$58,016.02	17.0500	\$62,658.75	\$4,642.73	\$4,858.35	7.75
TOTAL S A SPONS ADR									
TOT									
Acquired 09/20/10 L nc	517	50.86		26,298.13		26,423.87	125.74		
Acquired 04/29/11 S	171	64.32		10,999.54		8,739.81	-2,259.73		
Acquired 11/28/11 S	37	48.69		1,801.74		1,891.07	89.33		
Total	2.00	725		\$39,099.41	51.1100	\$37,054.75	-\$2,044.66	\$1,953.87	5.27
TULLOW OIL PLC									
UNSPONSORED ADR									
TUWOY									
Acquired 09/20/10 L nc	553	9.95		5,502.35		5,942.53	440.18		
Acquired 11/22/10 L nc	1,034	9.81		10,149.02		11,111.36	962.34		
Acquired 04/29/11 S	529	12.06		6,379.74		5,684.64	-695.10		
Total	1.23	2,116		\$22,031.11	10.7460	\$22,738.53	\$707.42	\$114.26	0.50
UNILEVER PLC SPONS ADR									
UL									
Acquired 09/20/10 L nc	1,121	28.16		31,567.36		37,575.92	6,008.56		
Acquired 04/29/11 S	369	32.53		12,005.56		12,368.88	363.32		
Acquired 08/12/11 S	328	31.78		10,426.76		10,994.56	567.80		
Total	3.30	1,818		\$53,999.68	33.5200	\$60,939.36	\$6,939.68	\$2,254.32	3.70
VALEO SPONSORED ADR									
VLEEY									
Acquired 06/02/11 S	513	31.27		16,043.36		10,147.14	-5,896.22		
Acquired 06/29/11 S	108	33.66		3,635.71		2,136.24	-1,499.47		
Acquired 08/31/11 S	146	25.45		3,716.23		2,887.88	-828.35		
Acquired 10/13/11 S	175	24.64		4,313.02		3,461.50	-851.52		
Acquired 12/22/11 S	250	20.20		5,050.68		4,945.00	-105.68		
Total	1.28	1,192		\$32,759.00	19.7800	\$23,577.76	-\$9,181.24	\$849.89	3.60
VODAFONE GROUP PLC									
SPONSORED ADR NEW									
VOD									
Acquired 09/20/10 L nc	461	25.65		11,827.41		12,921.83	1,094.42		
Acquired 01/04/11 S	155	26.75		4,147.35		4,344.65	197.30		

HELEN C COLE CHARITABLE TR
 MARK F SWARY TTEE
 U/A DTD 11/18/94 LAZARD
 DECEMBER 1 - DECEMBER 31, 2011
 ACCOUNT NUMBER: 8614-5772

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	% OF ACCOUNT	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
								ANNUAL INCOME	ANNUAL YIELD (%)
Acquired 04/29/11 S		204	29 15	5,948.03		5,718.12	-229.91		
Total	1.24	820		\$21,922.79	28.0300	\$22,984.60	\$1,061.81	\$1,183.26	5.15
WM MORRISON ADR									
MRWSY									
Acquired 09/20/10 L nc		107	23 93	2,560.51		2,691.05	130.54		
Acquired 11/29/10 L nc		568	21 80	12,384.56		14,285.20	1,900.64		
Acquired 01/04/11 S		121	21 26	2,572.96		3,043.15	470.19		
Acquired 04/29/11 S		496	24 76	12,280.96		12,474.40	193.44		
Total	1.76	1,292		\$29,798.99	25.1500	\$32,493.80	\$2,694.81	\$1,111.12	3.42
WOLSELEY PLC JERSEY									
SPONSORED ADR									
WOSYY									
Acquired 10/20/11 S	0.89	5,068	2 82	14,298.35	3.2500	16,471.00	2,172.65	319.28	1.93
XSTRATA PLC -ADR									
XSRAY									
Acquired 08/19/10 L nc		537	3 41	1,831.70		1,589.52	-242.18		
Acquired 09/20/10 L nc		7,168	3 65	26,163.20		21,217.28	-4,945.92		
Acquired 01/04/11 S		530	4 64	2,462.96		1,568.80	-894.16		
Acquired 04/29/11 S		2,719	5 11	13,894.09		8,048.24	-5,845.85		
Acquired 10/27/11 S		4,405	3 53	15,569.91		13,038.80	-2,531.11		
Total	2.46	15,359		\$59,921.86	2.9600	\$45,462.64	-\$14,459.22	\$537.56	1.18
YAHOO JAPAN CORPORATION									
ADR									
YAHOOY									
Acquired 09/20/10 L nc		880	11 36	10,002.08		9,354.40	-647.68		
Acquired 10/07/10 L nc		830	11 95	9,923.01		8,822.90	-1,100.11		
Acquired 01/28/11 S		1,140	12 69	14,473.54		12,118.20	-2,355.34		
Acquired 04/29/11 S		950	12 12	11,514.00		10,098.50	-1,415.50		
Total	2.18	3,800		\$45,912.63	10.6300	\$40,394.00	-\$5,518.63	\$448.40	1.11
Total Stocks and ETFs	97.46			\$1,917,642.76		\$1,801,846.35	-\$115,796.41	\$53,809.99	2.99
Total Stocks, options & ETFs	97.46			\$1,917,642.76		\$1,801,846.35	-\$115,796.41	\$53,809.99	2.99

w The cost for this tax lot has been adjusted due to wash sale activity as defined by IRS regulation
 nc Cost information for this tax lot is not covered by IRS reporting requirements Unless indicated, cost for all other lots will be reported to the IRS



HELEN C COLE CHARITABLE TRUST
 MARK F SWARY TTEE
 U/A DTD 11/18/94
 DECEMBER 1 - DECEMBER 31, 2011
 ACCOUNT NUMBER: 8692-8144

Additional information

Gross proceeds

THIS PERIOD 231,757 57	THIS YEAR 3,957,963 91	Foreign withholding	THIS PERIOD 0 00	THIS YEAR -478.20
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Portfolio detail

Cash and Sweep Balances

Bank Deposit Sweep - Consists of monies held at Wells Fargo Bank, N.A. and (if amounts exceed \$250,000) at one or more other Wells Fargo affiliated banks. These assets are not covered by SIPC, but are instead eligible for FDIC insurance of up to \$250,000 per depositor, per institution, in accordance with FDIC rules. For additional information on the Bank Deposit Sweep for your account, please contact Your Financial Advisor.

DESCRIPTION	% OF ACCOUNT	ANNUAL PERCENTAGE YIELD EARNED*	CURRENT MARKET VALUE	ESTIMATED ANNUAL INCOME
Cash	-1.56	0.00	-33,118.72	0 00
BANK DEPOSIT SWEEP	4.78	0.07	101,462 85	71.02
Interest Period 12/01/11 - 12/31/11				

Total Cash and Sweep Balances

* APYE measures the total amount of the interest paid on an account based on the interest rate and the frequency of the compounding during the interest period. The annual percentage yield earned is expressed as an annualized rate, based on a 365 day year.

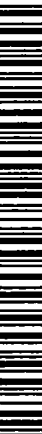
\$68,344.13

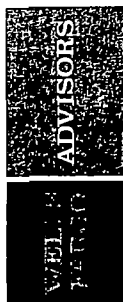
\$71.02

Stocks, options & ETFs

Stocks and ETFs

DESCRIPTION	% OF ACCOUNT	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED ANNUAL INCOME	ANNUAL YIELD (%)
ALEXION PHARMACEUTICALS									
INC									
ALXN		153	49 98	7,647 59		10,939 50	3,291.91		
Acquired 08/11/11 S		94	53 13	4,994 39		6,721 00	1,726 61		
Acquired 08/15/11 S		102	52 06	5,310 73		7,293 00	1,982 27		
Acquired 08/16/11 S		102	49 96	5,096 93		7,293 00	2,196 07		
Acquired 08/18/11 S		80	68 68	5,494 66		5,720 00	225 34		
Acquired 12/23/11 S									
Total	1.79	531		\$28,544.30	71.5000	\$37,966.50	\$9,422.20	N/A	N/A
ALLERGAN INC									
AGN		242	65 80	15,925 09		21,233 08	5,307 99		
Acquired 09/20/10 Lnc		50	79 82	3,991.00		4,387.00	396 00		
Acquired 06/09/11 S									





HELEN C COLE CHARITABLE TRUST
MARK F SWARY TTEE
U/A DTD 11/18/94

DECEMBER 1 - DECEMBER 31, 2011
ACCOUNT NUMBER 8692-8144

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	% OF ACCOUNT	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
								ANNUAL INCOME	ANNUAL YIELD (%)
Acquired 07/25/11 S		50	83.83	4,191.60		4,387.00	195.40		
Acquired 08/12/11 S		119	74.03	8,810.02		10,441.06	1,631.04		
Total	1.90	461		\$32,917.71	87.7400	\$40,448.14	\$7,530.43	\$92.20	0.23
AMAZON COM INC									
AMZN									
Acquired 09/20/10 L nc		116	149.97	17,396.75		20,079.60	2,682.85		
Acquired 01/21/11 S		20	177.65	3,553.00		3,462.00	-91.00		
Acquired 04/05/11 S		55	184.18	10,130.22		9,520.50	-609.72		
Acquired 04/27/11 S		52	193.68	10,071.50		9,001.20	-1,070.30		
Acquired 04/29/11 S		42	195.08	8,193.36		7,270.20	-923.16		
Acquired 10/07/11 S		8	220.12	1,761.00		1,384.80	-376.20		
Total	2.39	293		\$51,105.83	173.1000	\$50,718.30	-\$387.53	N/A	N/A
AMERICAN TOWER CORP									
CL A									
AMT									
Acquired 06/13/11 S		103	50.37	5,188.96		6,181.03	992.07		
Acquired 06/14/11 S		130	50.64	6,584.47		7,801.30	1,216.83		
Acquired 06/15/11 S		136	50.92	6,925.39		8,161.36	1,235.97		
Acquired 06/16/11 S		119	50.38	5,995.80		7,141.19	1,145.39		
Acquired 06/17/11 S		133	50.57	6,726.04		7,981.33	1,255.29		
Acquired 06/20/11 S		131	50.49	6,614.60		7,861.31	1,246.71		
Acquired 06/21/11 S		24	51.15	1,227.79		1,440.24	212.45		
Acquired 07/06/11 S		194	54.21	10,517.09		11,641.94	1,124.85		
Acquired 10/07/11 S		25	55.30	1,382.50		1,500.25	117.75		
Total	2.81	995		\$51,162.64	60.0100	\$59,709.95	\$8,547.31	N/A	N/A
APPLE INC									
AAPL									
Acquired 10/21/09 L nc		62	204.21	12,661.37		25,110.00	12,448.63		
Acquired 08/25/10 L nc		5	238.13	1,190.65		2,025.00	834.35		
Acquired 09/09/10 L nc		16	264.67	4,234.72		6,480.00	2,245.28		
Acquired 09/20/10 L nc		276	280.54	77,430.83		111,780.00	34,349.17		
Acquired 01/21/11 S		20	327.94	6,558.80		8,100.00	1,541.20		
Acquired 03/23/11 S		6	338.74	2,032.44		2,430.00	397.56		
Acquired 04/29/11 S		78	352.30	27,479.40		31,590.00	4,110.60		
Acquired 10/07/11 S		12	375.83	4,509.96		4,860.00	350.04		
Total	9.06	475		\$136,098.17	405.0000	\$192,375.00	\$56,276.83	N/A	N/A

MASTERSWELLS CAPITAL MANAGEMENT, INC /LARGE-CAP GROWTH

WSP75FLT 000019 365192906275 NNNNN NNNNN 000005

001 PPO3 PPOA

HELEN C COLE CHARITABLE TRUST
MARK F SWARY TTEE
U/A DTD 11/18/94

DECEMBER 1 - DECEMBER 31, 2011
ACCOUNT NUMBER. 8692-8144

Stocks, options & ETFs
Stocks and ETFs continued

DESCRIPTION	% OF ACCOUNT	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
								ANNUAL INCOME	ANNUAL YIELD (%)
ARM HOLDINGS PLC SPONSORED ADR									
ARMH									
Acquired 01/14/11 S		136	25.82	3,512.53		3,763.12	250.59		
Acquired 01/14/11 S		50	30.01	1,500.96W		1,383.50	-117.46		
			27.67	1,383.77					
Acquired 01/21/11 S		148	25.20	3,729.63		4,095.16	365.53		
Acquired 02/02/11 S		340	28.75	9,777.87		9,407.80	-370.07		
Acquired 02/04/11 S		269	28.64	7,704.99		7,443.23	-261.76		
Acquired 04/29/11 S		225	31.69	7,131.33		6,225.75	-905.58		
Acquired 06/03/11 S		14	28.07	393.12		387.38	-5.74		
Total	1.54	1,182		\$33,750.43	27.6700	\$32,705.94	-\$1,044.49	\$153.66	0.47
				\$33,633.24					
AVAGO TECHNOLOGIES LTD									
AVGO									
Acquired 10/19/11 S		302	34.99	10,568.19		8,715.72	-1,852.47		
Acquired 10/20/11 S		155	34.60	5,363.76		4,473.30	-890.46		
Acquired 10/20/11 S		94	33.44	3,143.57		2,712.84	-430.73		
Acquired 11/08/11 S		121	34.74	4,203.90		3,492.06	-711.84		
Acquired 11/09/11 S		98	33.72	3,304.85		2,828.28	-476.57		
Acquired 12/05/11 S		114	31.87	3,633.39		3,290.04	-343.35		
Acquired 12/06/11 S		250	30.58	7,645.00		7,215.00	-430.00		
Acquired 12/22/11 S		61	29.00	1,769.57		1,760.46	-9.11		
Total	1.62	1,195		\$39,632.23	28.8600	\$34,487.70	-\$5,144.53	\$573.60	1.66
BAIDU INC ADR									
BIDU									
Acquired 01/24/11 S		181	104.77	18,963.74		21,081.07	2,117.33		
Acquired 04/29/11 S		88	150.33	13,229.04		10,249.36	-2,979.68		
Total	1.48	269		\$32,192.78	116.4700	\$31,330.43	-\$862.35	N/A	N/A
CAMERON INTERNATINL CRP									
CAM									
Acquired 12/05/11 S		123	54.94	6,758.76		6,050.37	-708.39		
Acquired 12/06/11 S		120	53.79	6,454.80		5,902.80	-552.00		
Acquired 12/07/11 S		121	53.14	6,430.96		5,951.99	-478.97		
Acquired 12/07/11 S		119	52.91	6,296.73		5,853.61	-443.12		
Acquired 12/08/11 S		119	52.79	6,282.38		5,853.61	-428.77		



HELEN C COLE CHARITABLE TRUST
MARK F SWARY TTEE
U/A DTD 11/18/94

DECEMBER 1 - DECEMBER 31, 2011
ACCOUNT NUMBER. 8692-8144

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	% OF ACCOUNT	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
								ANNUAL INCOME	ANNUAL YIELD (%)
Acquired 12/23/11 S		90	49.49	4,454.31		4,427.10	-27.21		
Total	1.60	692		\$36,677.94	49.1900	\$34,039.48	-\$2,638.46	N/A	N/A
CERNER CORP									
CERN									
Acquired 11/22/11 S		55	57.28	3,150.58		3,368.75	218.17		
Acquired 11/23/11 S		109	57.79	6,299.78		6,676.25	376.47		
Acquired 11/23/11 S		108	57.36	6,194.97		6,615.00	420.03		
Acquired 11/25/11 S		80	57.57	4,606.36		4,900.00	293.64		
Acquired 12/19/11 S		189	56.94	10,761.89		11,576.25	814.36		
Total	1.56	541		\$31,013.58	61.2500	\$33,136.25	\$2,122.67	N/A	N/A
CITRIX SYSTEM INC									
CTXS									
Acquired 09/20/10 L nc		266	69.50	18,488.60		16,151.52	-2,337.08		
Acquired 09/20/10 L		79	73.44	5,802.48w		4,796.88	-1,005.60		
			71.73	5,667.45					
Acquired 02/15/11 S		27	71.73	1,936.98		1,639.44	-297.54		
Acquired 03/23/11 S		75	67.36	5,052.00		4,554.00	-498.00		
Acquired 04/29/11 S		100	84.57	8,457.00		6,072.00	-2,385.00		
Total	1.56	547		\$39,737.06	60.7200	\$33,213.84	-\$6,523.22	N/A	N/A
				\$39,602.03					
COACH INC									
COH									
Acquired 08/22/11 S		80	47.28	3,782.64		4,883.20	1,100.56		
Acquired 08/22/11 S		264	47.60	12,567.83		16,114.56	3,546.73		
Acquired 09/01/11 S		183	55.64	10,183.58		11,170.32	986.74		
Acquired 09/13/11 S		97	56.40	5,470.84		5,920.88	450.04		
Total	1.79	624		\$32,004.89	61.0400	\$38,088.96	\$6,084.07	\$561.60	1.47
COGNIZANT TECHNOLOGY									
SOLUTIONS CORP CL A									
CTSH									
Acquired 03/07/11 S		81	76.05	6,160.48		5,209.11	-951.37		
Acquired 03/23/11 S		75	76.50	5,737.50		4,823.25	-914.25		
Acquired 04/29/11 S		100	82.98	8,298.99		6,431.00	-1,867.99		
Acquired 05/03/11 S		34	74.92	2,547.47		2,186.54	-360.93		
Acquired 05/24/11 S		47	72.44	3,404.86		3,022.57	-382.29		
Acquired 06/06/11 S		69	73.79	5,092.19		4,437.39	-654.80		
Acquired 06/07/11 S		45	74.36	3,346.43		2,893.95	-452.48		

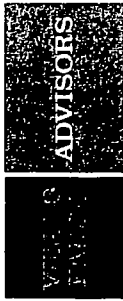
HELEN C COLE CHARITABLE TRUST
MARK F SWARY TTEE
U/A DTD 11/18/94

DECEMBER 1 - DECEMBER 31, 2011
ACCOUNT NUMBER 8692-8144

Stocks, options & ETFs Stocks and ETFs continued

DESCRIPTION	% OF ACCOUNT	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
								ANNUAL INCOME	ANNUAL YIELD (%)
Acquired 08/31/11 S		155	63.33	9,817.02		9,968.05	151.03		
Acquired 10/07/11 S		25	66.12	1,653.18		1,607.75	-45.43		
Total	1.91	631		\$46,058.12	64.3100	\$40,579.61	-\$5,478.51	N/A	N/A
COSTCO WHSL CORP NEW									
COM									
Acquired 11/08/11 S		66	84.99	5,609.68		5,499.12	-110.56		
Acquired 11/09/11 S		149	83.27	12,408.54		12,414.68	6.14		
Acquired 11/09/11 S		49	83.39	4,086.60		4,082.68	-3.92		
Acquired 11/21/11 S		124	81.42	10,096.96		10,331.68	234.72		
Acquired 11/22/11 S		110	81.45	8,959.86		9,165.20	205.34		
Acquired 12/29/11 S		50	84.22	4,211.08		4,166.00	-45.08		
Total	2.15	548		\$45,372.72	83.3200	\$45,659.36	\$286.64	\$526.08	1.15
CUMMINS INC									
CMI									
Acquired 09/20/10 Lnc		264	87.21	23,025.06		23,237.28	212.22		
Acquired 02/07/11 S		113	112.02	12,659.10		9,946.26	-2,712.84		
Acquired 04/05/11 S		5	109.56	547.80		440.10	-107.70		
Acquired 04/21/11 S		26	108.55	2,822.37		2,288.52	-533.85		
Acquired 04/29/11 S		92	119.61	11,004.12		8,097.84	-2,906.28		
Total	2.07	500		\$50,058.45	88.0200	\$44,010.00	-\$6,048.45	\$800.00	1.82
DANAHER CORP									
DHR									
Acquired 04/27/11 S		60	55.06	3,303.94		2,822.40	-481.54		
Acquired 04/27/11 S		93	54.84	5,100.16		4,374.72	-725.44		
Acquired 04/29/11 S		50	55.43	2,771.50		2,352.00	-419.50		
Acquired 05/03/11 S		215	54.98	11,822.64		10,113.60	-1,709.04		
Acquired 05/04/11 S		218	54.96	11,982.61		10,254.72	-1,727.89		
Acquired 06/03/11 S		8	52.09	416.78		376.32	-40.46		
Acquired 06/09/11 S		100	52.01	5,201.59		4,704.00	-497.59		
Acquired 06/15/11 S		356	51.81	18,445.61		16,746.24	-1,699.37		
Acquired 06/15/11 S		196	51.77	10,148.35		9,219.84	-928.51		
Acquired 07/21/11 S		60	52.33	3,140.17		2,822.40	-317.77		
Acquired 07/25/11 S		50	51.64	2,582.44		2,352.00	-230.44		
Acquired 10/07/11 S		25	42.35	1,058.99		1,176.00	117.01		
Total	3.17	1,431		\$75,974.78	47.0400	\$67,314.24	-\$8,660.54	\$143.10	0.21





HELEN C COLE CHARITABLE TRUST
MARK F SWARY TTEE
U/A DTD 11/18/94

DECEMBER 1 - DECEMBER 31, 2011
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Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	% OF ACCOUNT	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
								ANNUAL INCOME	ANNUAL YIELD (%)
DIRECTV CLASS A COMMON DTV									
Acquired 11/04/10 L nc		198	43.37	8,587.78		8,466.48	-121.30		
Acquired 01/21/11 S		250	41.95	10,488.83		10,690.00	201.17		
Acquired 01/28/11 S		528	42.11	22,235.45		22,577.28	341.83		
Acquired 04/29/11 S		250	48.43	12,109.25		10,690.00	-1,419.25		
Acquired 08/12/11 S		357	43.46	15,517.86		15,265.32	-252.54		
Acquired 10/07/11 S		25	43.14	1,078.73		1,069.00	-9.73		
Total	3.24	1,608		\$70,017.90	42.7600	\$68,758.08	-\$1,259.82	N/A	N/A
DOLLAR GENERAL CORP DG									
Acquired 09/13/11 S		142	36.20	5,141.78		5,841.88	700.10		
Acquired 09/15/11 S		142	37.40	5,311.10		5,841.88	530.78		
Acquired 09/16/11 S		145	38.39	5,567.03		5,965.30	398.27		
Acquired 09/19/11 S		141	37.96	5,352.99		5,800.74	447.75		
Acquired 10/05/11 S		80	37.26	2,981.38		3,291.20	309.82		
Acquired 12/20/11 S		223	40.81	9,100.96		9,174.22	73.26		
Total	1.69	873		\$33,455.24	41.1400	\$35,915.22	\$2,459.98	N/A	N/A
EMC CORP MASS EMC									
Acquired 09/20/10 L nc		1,142	20.60	23,533.53		24,598.68	1,065.15		
Acquired 01/25/11 S		402	24.03	9,661.39		8,659.08	-1,002.31		
Acquired 04/29/11 S		300	28.41	8,524.31		6,462.00	-2,062.31		
Total	1.87	1,844		\$41,719.23	21.5400	\$39,719.76	-\$1,999.47	N/A	N/A
EBAY INC EBAY									
Acquired 12/08/11 S		632	31.23	19,740.58		19,168.56	-572.02		
Acquired 12/09/11 S		631	31.65	19,973.42		19,138.23	-835.19		
Acquired 12/19/11 S		177	30.43	5,386.62		5,368.41	-18.21		
Total	2.06	1,440		\$45,100.62	30.3300	\$43,675.20	-\$1,425.42	N/A	N/A
ENSCO PLC SPONSORED ADR ESV									
Acquired 09/01/11 S		219	48.78	10,684.53		10,275.48	-409.05		
Acquired 09/06/11 S		213	45.98	9,794.89		9,993.96	199.07		
Acquired 09/07/11 S		232	48.48	11,247.55		10,885.44	-362.11		

HELEN C COLE CHARITABLE TRUST
MARK F SWARY TTEE
U/A DTD 11/18/94

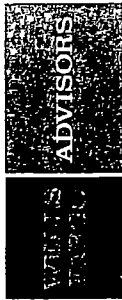
DECEMBER 1 - DECEMBER 31, 2011
ACCOUNT NUMBER: 8692-8144

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	% OF ACCOUNT	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
								ANNUAL INCOME	ANNUAL YIELD (%)
Acquired 10/12/11 S		46	45.04	2,071.95		2,158.32	86.37		
Total	1.57	710		\$33,798.92	46.9200	\$33,313.20	-\$485.72	\$994.00	2.98
EXXON MOBIL CORP									
XOM									
Acquired 10/03/11 S		212	71.90	15,244.49		17,969.12	2,724.63		
Acquired 10/12/11 S		176	77.62	13,661.65		14,917.76	1,256.11		
Acquired 10/17/11 S		182	77.32	14,072.35		15,426.32	1,353.97		
Total	2.27	570		\$42,978.49	84.7600	\$48,313.20	\$5,334.71	\$1,071.60	2.22
F5 NETWORKS INC									
FFIV									
Acquired 12/23/11 S		51	105.50	5,380.50		5,412.12	31.62		
Acquired 12/28/11 S		101	105.56	10,661.93		10,718.12	56.19		
Acquired 12/28/11 S		49	105.32	5,161.17		5,199.88	38.71		
Acquired 12/29/11 S		135	105.38	14,226.40		14,326.20	99.80		
Total	1.68	336		\$35,430.00	106.1200	\$35,656.32	\$226.32	N/A	N/A
GOOGLE INC CL A									
GOOG									
Acquired 10/18/10 L nc		40	616.74	24,669.95		25,836.00	1,166.05		
Acquired 10/19/10 L nc		30	612.77	18,383.36		19,377.00	993.64		
Acquired 04/29/11 S		14	541.76	7,584.64		9,042.60	1,457.96		
Acquired 07/15/11 S		9	592.35	5,331.15		5,813.10	481.95		
Acquired 07/21/11 S		36	603.84	21,738.24		23,252.40	1,514.16		
Acquired 10/07/11 S		4	518.09	2,072.40		2,583.60	511.20		
Total	4.04	133		\$79,779.74	645.9000	\$85,904.70	\$6,124.96	N/A	N/A
HERTZ GLOBAL HLDGS INC									
HTZ									
Acquired 04/14/11 S		56	17.54	982.45w		656.32	-326.13		
Acquired 04/15/11 S		143	17.19	962.65		1,675.96	-904.68		
Acquired 04/15/11 S		15	18.04	2,580.64w		175.80	-91.62		
Acquired 04/15/11 S		77	17.82	2,458.21		902.44	-504.82		
Acquired 04/15/11 S		140	17.19	2,578.5		1,640.80	-704.60		
Acquired 04/18/11 S		39	18.27	1,407.26w		457.08	-260.37		
Acquired 04/18/11 S		287	17.19	2,345.40		3,363.64	-1,437.98		
Acquired 04/19/11 S			16.73	717.45w					
				670.42					
				4,801.62					



HELEN C COLE CHARITABLE TRUST
MARK F SWARY TTEE
U/A DTD 11/18/94DECEMBER 1 - DECEMBER 31, 2011
ACCOUNT NUMBER. 8692-8144Stocks, options & ETFs
Stocks and ETFs continued

DESCRIPTION	% OF ACCOUNT	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
								ANNUAL INCOME	ANNUAL YIELD (%)
Acquired 04/19/11 S		285	16.94	4,828.61		3,340.20	-1,488.41		
Acquired 04/20/11 S		218	17.38	3,789.60		2,554.96	-1,234.64		
Acquired 04/27/11 S		56	17.19	962.67		656.32	-306.35		
Acquired 04/29/11 S		350	17.21	6,025.18		4,102.00	-1,923.18		
Acquired 05/03/11 S		462	16.87	7,795.79		5,414.64	-2,381.15		
Acquired 10/07/11 S		550	9.53	5,242.56		6,446.00	1,203.44		
Total	1.48	2,678		\$41,746.65 \$41,464.22	11.7200	\$31,386.16	-\$10,360.49	N/A	N/A
LULULEMON ATHLETICA INC									
LULU									
Acquired 10/05/11 S		256	49.43	12,654.26		11,944.96	-709.30		
Acquired 10/06/11 S		229	51.45	11,782.32		10,685.14	-1,097.18		
Acquired 11/21/11 S		110	47.85	5,264.20		5,132.60	-131.60		
Acquired 12/07/11 S		84	45.28	3,803.74		3,919.44	115.70		
Total	1.49	679		\$33,504.52	46.6600	\$31,682.14	-\$1,822.38	N/A	N/A
MASTERCARD INC CL A									
MA									
Acquired 04/15/11 S		15	266.49	3,997.45		5,592.30	1,594.85		
Acquired 04/18/11 S		60	264.73	15,884.08		22,369.20	6,485.12		
Acquired 04/29/11 S		30	274.94	8,248.20		11,184.60	2,936.40		
Acquired 10/07/11 S		4	315.90	1,263.60		1,491.28	227.68		
Total	1.91	109		\$29,393.33	372.8200	\$40,637.38	\$11,244.05	\$65.40	0.16
MONSANTO CO NEW									
MON									
Acquired 07/08/11 S		107	74.94	8,019.58		7,497.49	-522.09		
Acquired 07/11/11 S		104	74.84	7,784.30		7,287.28	-497.02		
Acquired 07/22/11 S		111	75.62	8,394.39		7,777.77	-616.62		
Acquired 09/13/11 S		80	67.32	5,385.62		5,605.60	219.98		
Acquired 10/05/11 S		235	65.33	15,354.81		16,466.45	1,111.64		
Acquired 11/22/11 S		18	69.53	1,251.57		1,261.26	9.69		
Total	2.16	655		\$46,190.27	70.0700	\$45,895.85	-\$294.42	\$786.00	1.71
OCCIDENTAL PETE CORP									
OXY									
Acquired 09/20/10 L nc		154	76.91	11,844.34		14,429.80	2,585.46		
Acquired 10/11/10 L nc		130	83.67	10,878.35		12,181.00	1,302.65		
Acquired 10/14/10 L nc		77	84.69	6,521.84		7,214.90	693.06		
Acquired 01/31/11 S		92	95.55	8,791.40		8,620.40	-171.00		

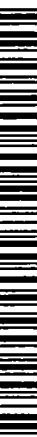
HELEN C COLE CHARITABLE TRUST
MARK F SWARY TTEE
U/A DTD 11/18/94

DECEMBER 1 - DECEMBER 31, 2011
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Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	% OF ACCOUNT	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
								ANNUAL INCOME	ANNUAL YIELD (%)
Acquired 04/05/11 S		5	101.96	509.81		468.50	-41.31		
Acquired 04/29/11 S		98	112.34	11,009.32		9,182.60	-1,826.72		
Acquired 05/04/11 S		108	108.80	11,750.91		10,119.60	-1,631.31		
Acquired 05/06/11 S		69	108.26	7,470.49		6,465.30	-1,005.19		
Acquired 05/09/11 S		54	107.27	5,792.71		5,059.80	-732.91		
Acquired 06/09/11 S		50	104.09	5,204.85		4,685.00	-519.85		
Acquired 07/25/11 S		10	107.74	1,077.40		937.00	-140.40		
Acquired 12/29/11 S		15	93.48	1,402.31		1,405.50	3.19		
Total	3.80	862		\$82,253.73	93.7000	\$80,769.40	-\$1,484.33	\$1,586.08	1.96
ORACLE CORPORATION									
ORCL									
Acquired 09/17/10 L		50	26.92	1,346.16w		1,282.50	-63.66		
			25.56	1,278.27					
Acquired 09/20/10 L nc		919	27.49	25,268.82		23,572.35	-1,696.47		
Acquired 09/30/10 L nc		483	27.24	13,161.70		12,388.95	-772.75		
Acquired 10/25/10 L nc		227	29.08	6,603.07		5,822.55	-780.52		
Acquired 03/01/11 S		50	32.53	1,626.74		1,282.50	-344.24		
Acquired 04/05/11 S		50	34.29	1,714.77		1,282.50	-432.27		
Acquired 04/29/11 S		225	35.62	8,015.69		5,771.25	-2,244.44		
Total	2.42	2,004		\$57,736.95	25.6500	\$51,402.60	-\$6,334.35	\$480.96	0.94
PRECISION CASTPARTS CORP									
PCP									
Acquired 09/20/10 L nc		208	128.84	26,800.22		34,276.32	7,476.10		
Acquired 03/01/11 S		10	140.26	1,402.69		1,647.90	245.21		
Acquired 04/05/11 S		5	146.97	734.85		823.95	89.10		
Acquired 04/29/11 S		46	155.42	7,149.32		7,580.34	431.02		
Acquired 05/06/11 S		34	157.94	5,370.29		5,602.86	232.57		
Acquired 10/05/11 S		54	150.07	8,104.14		8,898.66	794.52		
Total	2.77	357		\$49,561.51	164.7900	\$58,830.03	\$9,268.52	\$42.84	0.07
PRICELINE COM INC									
COM NEW									
PCLN									
Acquired 11/09/09 L nc		36	173.80	6,257.13		16,837.56	10,580.43		
Acquired 11/11/09 L nc		5	197.27	986.37		2,338.55	1,352.18		
Acquired 09/09/10 L nc		6	323.44	1,940.64		2,806.26	865.62		
Acquired 09/20/10 L nc		60	349.19	20,951.40		28,062.60	7,111.20		
Acquired 04/01/11 S		10	513.68	5,136.81		4,677.10	-459.71		





HELEN C COLE CHARITABLE TRUST
MARK F SWARY TTEE
U/A DTD 11/18/94

DECEMBER 1 - DECEMBER 31, 2011
ACCOUNT NUMBER 8692-8144

Stocks, options & ETFs

Stocks and ETFs continued

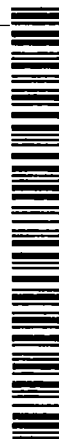
DESCRIPTION	QUANTITY	% OF ACCOUNT	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
								ANNUAL INCOME	ANNUAL YIELD (%)
Acquired 04/29/11 S	22		554.63	12,201.86		10,289.62	-1,912.24		
Acquired 12/29/11 S	5		469.91	2,349.55		2,338.55	-11.00		
Total	144	3.17		\$49,823.76	467.7100	\$67,350.24	\$17,526.48	N/A	N/A
QUALCOMM INC									
QCOM									
Acquired 11/10/10 L nc	304		47.84	14,544.09		16,628.80	2,084.71		
Acquired 11/11/10 L nc	422		47.89	20,212.88		23,083.40	2,870.52		
Acquired 02/14/11 S	194		58.30	11,312.02		10,611.80	-700.22		
Acquired 02/25/11 S	163		59.15	9,642.46		8,916.10	-726.36		
Acquired 03/07/11 S	168		57.06	9,587.28		9,189.60	-397.68		
Acquired 04/29/11 S	250		57.94	14,486.75		13,675.00	-811.75		
Total	1,501	3.87		\$79,785.48	54.7000	\$82,104.70	\$2,319.22	\$1,290.86	1.57
SCHLUMBERGER LTD									
SLB									
Acquired 10/19/11 S	272		69.92	19,020.06		18,580.32	-439.74		
Acquired 10/20/11 S	127		68.11	8,650.47		8,675.37	24.90		
Acquired 11/14/11 S	150		75.87	11,381.92		10,246.50	-1,135.42		
Acquired 12/05/11 S	56		76.98	4,311.24		3,825.36	-485.88		
Total	605	1.95		\$43,363.69	68.3100	\$41,327.55	-\$2,036.14	\$605.00	1.46
SHIRE PLC									
SHPGY									
Acquired 11/21/11 S	28		94.79	2,654.34		2,909.20	254.86		
Acquired 11/23/11 S	54		94.04	5,078.41		5,610.60	532.19		
Acquired 11/25/11 S	55		92.57	5,091.86		5,714.50	622.64		
Acquired 12/13/11 S	130		99.43	12,926.40		13,507.00	580.60		
Acquired 12/29/11 S	70		102.93	7,205.78		7,273.00	67.22		
Total	337	1.65		\$32,956.79	103.9000	\$35,014.30	\$2,057.51	\$134.80	0.38
STARBUCKS CORP									
SBUX									
Acquired 03/11/11 S	107		36.81	3,938.80		4,923.07	984.27		
Acquired 03/11/11 S	315		36.76	11,582.08		14,493.15	2,911.07		
Acquired 03/11/11 S	114		38.19	4,354.04w		5,245.14	891.10		
Acquired 03/11/11 S	238		36.81	4,196.47		10,950.38	2,480.72		
Acquired 03/15/11 S	225		35.58	8,469.66		10,352.25	2,145.31		
Acquired 04/29/11 S	999		36.47	8,206.94		46,010.00	\$9,412.47	\$679.32	1.48
Total	999	2.16		\$36,551.52	46.0100	\$45,963.99	\$9,412.47	\$679.32	1.48

HELEN C COLE CHARITABLE TRUST
MARK F SWARY TTEE
U/A DTD 11/18/94

DECEMBER 1 - DECEMBER 31, 2011
ACCOUNT NUMBER. 8692-8144

Stocks, options & ETFs Stocks and ETFs continued

DESCRIPTION	% OF ACCOUNT	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
								ANNUAL INCOME	ANNUAL YIELD (%)
TJX COS INC NEW									
TJX									
Acquired 09/15/11 S		25	54 16	1,354 16		1,613.75	259 59		
Acquired 09/16/11 S		189	56 75	10,726 07		12,199 95	1,473 88		
Acquired 09/19/11 S		177	56 60	10,019 42		11,425 35	1,405 93		
Acquired 09/20/11 S		185	57 97	10,726 00		11,941 75	1,215 75		
Acquired 09/22/11 S		222	55 68	12,361 40		14,330 10	1,968 70		
Acquired 10/07/11 S		25	56 41	1,410 41		1,613.75	203 34		
Total	2.50	823		\$46,597.46	64.5500	\$53,124.65	\$6,527.19	\$625.48	1.18
UNION PACIFIC CORP									
UNP									
Acquired 11/04/10 L nc		121	91 50	11,072 56		12,818 74	1,746 18		
Acquired 12/30/10 L nc		45	91 97	4,138 91		4,767 30	628 39		
Acquired 12/31/10 S nc		48	92 01	4,416 86		5,085 12	668 26		
Acquired 03/23/11 S		100	94 36	9,436 50		10,594 00	1,157 50		
Acquired 04/29/11 S		125	103 10	12,888 38		13,242 50	354 12		
Total	2.19	439		\$41,953.21	105.9400	\$46,507.66	\$4,554.45	\$1,053.60	2.27
UNITEDHEALTH GROUP									
INC									
UNH									
Acquired 11/30/10 L nc		189	36 92	6,979 58		9,578 52	2,598 94		
Acquired 12/30/10 L nc		129	35 91	4,632 95		6,537 72	1,904 77		
Acquired 12/31/10 S nc		110	36 02	3,962 95		5,574 80	1,611 85		
Acquired 03/01/11 S		50	42 54	2,127 27		2,534 00	406 73		
Acquired 04/29/11 S		200	49 07	9,815 30		10,136 00	320 70		
Acquired 08/02/11 S		37	47 15	1,744 88		1,875 16	130 28		
Acquired 08/12/11 S		301	44 79	13,482 51		15,254 68	1,772 17		
Acquired 09/13/11 S		119	47 89	5,699 11		6,030 92	331 81		
Acquired 11/30/11 S		45	47 81	2,151 62		2,280 60	128 98		
Acquired 12/01/11 S		50	48 76	2,438 33		2,534 00	95 67		
Total	2.94	1,230		\$53,034.50	50.6800	\$62,336.40	\$9,301.90	\$799.50	1.28
VISA INC CLASS A									
V									
Acquired 06/30/11 S		159	84 76	13,477 97		16,143 27	2,665 30		
Acquired 06/30/11 S		144	84 66	12,191 34		14,620 32	2,428 98		
Acquired 06/30/11 S		141	84 86	11,965 95		14,315 73	2,349 78		
Acquired 07/25/11 S		200	89 91	17,982 38		20,306 00	2,323 62		
Acquired 09/13/11 S		60	87 50	5,250 26		6,091 80	841 54		





HELEN C COLE CHARITABLE TRUST
MARK F SWARY TTEE
U/A DTD 11/18/94

DECEMBER 1 - DECEMBER 31, 2011
ACCOUNT NUMBER 8692-8144

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
Acquired 10/07/11 S	25	87.29	2,182.38		2,538.25	355.87		
Total	3.49	729	\$63,050.28	101.5300	\$74,015.37	\$10,965.09	\$641.52	0.87
Total Stocks and ETFs	96.78		\$1,932,085.42		\$2,055,387.80	\$123,302.38	\$13,707.20	0.67
Total Stocks, options & ETFs	96.78		\$1,932,085.42		\$2,055,387.80	\$123,302.38	\$13,707.20	0.67

w The cost for this tax lot has been adjusted due to wash sale activity as defined by IRS regulation
nc Cost Information for this tax lot is not covered by IRS reporting requirements Unless indicated, cost for all other lots will be reported to the IRS.

Activity detail by date

DATE	ACCOUNT TYPE	TRANSACTION/ CHECK NUMBER	QUANTITY	DESCRIPTION	PRICE	AMOUNT	CASH AND SWEEP BALANCES
12/01				BEGINNING BALANCE			29,697.60
12/01	Cash	DIVIDEND		ALLERGAN INC 120111 720		36.00	
12/01	Cash	DIVIDEND		CUMMINS INC 120111 500		200.00	
12/01	Cash	DIVIDEND		TJX COS INC NEW 120111 994		188.86	
12/01	Cash	PURCHASE	50 00000	UNITEDHEALTH GROUP INC WE ACTED AS AGENT FOR YOUR ACCOUNT	48.7665	-2,438.33	27,684.13
12/02	Cash	DIVIDEND		STARBUCKS CORP 120211 1,126		191.42	27,875.55
12/05	Cash	SALE	-23.00000	ALLERGAN INC WE ACTED AS AGENT FOR YOUR ACCOUNT	84.4818	1,943.04	
12/05	Cash	SALE	-56 00000	AMERICAN TOWER CORP CL A WE ACTED AS AGENT FOR YOUR ACCOUNT	59 3530	3,323.70	
12/05	Cash	SALE	-198 00000	BAKER HUGHES INC	55.2286	10,935 05	

HELEN C COLE CHARITABLE TRUST
MARK F SWARY TTEE
U/A DTD 11/18/94 (SYS FIN)

DECEMBER 1 - DECEMBER 31, 2011
ACCOUNT NUMBER 4915-2700

Additional information

Gross proceeds

THIS PERIOD
28,949.48

THIS YEAR
843,211.52

Foreign withholding

THIS PERIOD
0.00

THIS YEAR
-3.86

Portfolio detail

Cash and Sweep Balances

Bank Deposit Sweep - Consists of monies held at Wells Fargo Bank, N.A. and (if amounts exceed \$250,000) at one or more other Wells Fargo affiliated banks. These assets are not covered by SIPC, but are instead eligible for FDIC insurance of up to \$250,000 per depositor, per institution, in accordance with FDIC rules. For additional information on the Bank Deposit Sweep for your account, please contact Your Financial Advisor.

DESCRIPTION	% OF ACCOUNT	ANNUAL PERCENTAGE YIELD EARNED*	CURRENT MARKET VALUE	ESTIMATED ANNUAL INCOME
Cash	-0.75	0.00	-3,385.56	0.00
BANK DEPOSIT SWEEP	3.26	0.08	14,664.06	11.73
Interest Period 12/01/11 - 12/31/11				
Total Cash and Sweep Balances	2.51		\$11,278.50	\$11.73

* APYE measures the total amount of the interest paid on an account based on the interest rate and the frequency of the compounding during the interest period. The annual percentage yield earned is expressed as an annualized rate, based on a 365 day year

Stocks, options & ETFs

Stocks and ETFs

DESCRIPTION	% OF ACCOUNT	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED ANNUAL INCOME	ANNUAL YIELD (%)
AGRIUM INC									
AGU									
Acquired 11/03/10 L nc		1	84.63	84.63		67.11	-17.52		
Acquired 11/10/10 L nc		15	83.99	1,259.92		1,006.65	-253.27		
Acquired 11/12/10 L nc		16	80.59	1,289.49		1,073.76	-215.73		
Acquired 01/21/11 S		19	89.79	1,706.04		1,275.09	-430.95		
Acquired 08/04/11 S		14	82.91	1,160.79		939.54	-221.25		
Total	0.97	65		\$5,500.87	67.1100	\$4,362.15	-\$1,138.72	\$29.25	0.67
ALBEMARLE CORP									
ALB									
Acquired 11/11/11 S	0.38	33	54.16	1,787.60	51.5100	1,699.83	-87.77	23.10	1.35





HELEN C COLE CHARITABLE TRUST
MARK F SWARY TTEE
U/A DTD 11/18/94 (SYS FIN)

DECEMBER 1 - DECEMBER 31, 2011
ACCOUNT NUMBER 4915-2700

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	% OF ACCOUNT	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
								ANNUAL INCOME	ANNUAL YIELD (%)
AMERICAN WATER WORKS CO									
INC									
AWK									
Acquired 09/20/10 L nc		14	23.20	324.91		446.04	121.13		
Acquired 09/22/10 L nc		29	23.33	676.75		923.94	247.19		
Acquired 10/01/10 L nc		74	23.50	1,739.26		2,357.64	618.38		
Acquired 10/13/10 L nc		44	23.88	1,051.01		1,401.84	350.83		
Acquired 11/24/10 L nc		56	24.68	1,382.60		1,784.16	401.56		
Acquired 12/13/10 L nc		72	25.02	1,801.76		2,293.92	492.16		
Total	2.05	289		\$6,976.29	31.8600	\$9,207.54	\$2,231.25	\$265.88	2.89
ANNALY CAPITAL MANAGEMNT									
INC REIT									
NLY									
Acquired 07/14/11 S		81	18.06	1,463.66		1,292.76	-170.90	--	
Acquired 08/03/11 S		125	17.78	2,223.15		1,995.00	-228.15		
Total	0.73	206		\$3,686.81	15.9600	\$3,287.76	-\$399.05	\$469.68	14.29
ASHLAND INC NEW									
ASH									
Acquired 12/21/11 S		48	55.44	2,661.29		2,743.68	82.39		
Acquired 12/23/11 S		11	57.82	636.10		628.76	-7.34		
Total	0.75	59		\$3,297.39	57.1600	\$3,372.44	\$75.05	\$41.30	1.22
BIOMED REALTY TRUST INC									
BMR									
Acquired 09/20/10 L nc		137	18.82	2,578.34		2,476.96	-101.38		
Acquired 08/05/11 S		50	18.88	2,586.56		904.00	40.04		
Acquired 08/19/11 S		26	17.27	863.96		470.08	20.17		
Acquired 08/22/11 S		59	17.30	449.91		1,066.72	58.96		
Acquired 10/07/11 S		69	17.08	1,007.76		1,247.52	86.28		
Total	1.37	341		\$6,061.21	18.0800	\$6,165.28	\$104.07	\$272.80	4.42
BRANDYWINE REALTY TRUST									
REIT SH BEN INT									
BDN									
Acquired 11/10/11 S		315	9.21	2,902.95		2,992.50	89.55		
Acquired 11/23/11 S		129	8.14	1,051.30		1,225.50	174.20		
Acquired 12/05/11 S		75	8.72	654.29		712.50	58.21		

HELEN C COLE CHARITABLE TRUST
MARK F SWARY TTEE
U/A DTD 11/18/94 (SYS FIN)

DECEMBER 1 - DECEMBER 31, 2011
ACCOUNT NUMBER: 4915-2700

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	% OF ACCOUNT	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
								ANNUAL INCOME	ANNUAL YIELD (%)
Acquired 12/21/11 S		52	9.28	482.70		494.00	11.30		
Acquired 12/29/11 S		128	9.61	1,230.49		1,216.00	-14.49		
Total	1.48	699		\$6,321.73	9.5000	\$6,640.50	\$318.77	\$419.40	6.32
BRINKER INTL INC									
EAT									
Acquired 12/02/11 S		92	24.13	2,220.09		2,461.92	241.83		
Acquired 12/27/11 S		25	27.08	677.20		669.00	-8.20		
Total	0.70	117		\$2,897.29	26.7600	\$3,130.92	\$233.63	\$74.88	2.39
CADENCE DESIGN SYSTEMS INC									
CDNS									
Acquired 09/14/11 S		219	9.71	2,126.61		2,277.60	150.99		
Acquired 09/27/11 S		99	9.90	980.37		1,029.60	49.23		
Acquired 10/11/11 S		102	9.93	1,012.92		1,060.80	47.88		
Acquired 11/01/11 S		91	10.88	990.10		946.40	-43.70		
Acquired 12/09/11 S		92	10.90	1,002.95		956.80	-46.15		
Acquired 12/21/11 S		142	10.26	1,457.73		1,476.80	19.07		
Total	1.72	745		\$7,570.68	10.4000	\$7,748.00	\$177.32	N/A	N/A
CARDINAL HEALTH INC									
CAH									
Acquired 03/23/11 S		61	40.13	2,447.97		2,477.21	29.24		
Acquired 03/28/11 S		30	41.65	1,249.57		1,218.30	-31.27		
Acquired 04/29/11 S		35	43.55	1,524.57		1,421.35	-103.22		
Acquired 05/19/11 S		15	45.11	676.73		609.15	-67.58		
Acquired 05/20/11 S		19	44.94	853.86		771.59	-82.27		
Acquired 05/24/11 S		36	44.11	1,588.17		1,461.96	-126.21		
Acquired 12/07/11 S		21	41.88	879.67		852.81	-26.86		
Total	1.96	217		\$9,220.54	40.6100	\$8,812.37	-\$408.17	\$186.62	2.12
CBL & ASSOC PROPERTIES REIT INC									
CBL									
Acquired 12/06/10 L nc		36	17.45	628.34		565.20	-63.14		
Acquired 12/06/10 L		116	17.40	2,018.43w		1,821.20	-197.23		
				1,995.11					
Acquired 12/06/10 L		72	17.72	1,276.33w		1,130.40	-145.93		
				1,261.84					
Acquired 01/05/11 S		114	17.52	2,040.04		1,789.80	-250.24		
Acquired 03/18/11 S		6	17.89	105.16		94.20	-10.96		

HELEN C COLE CHARITABLE TRUST
 MARK F SWARY TTEE
 U/A DTD 11/18/94 (SYS FIN)
 DECEMBER 1 - DECEMBER 31, 2011
 ACCOUNT NUMBER: 4915-2700

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
Acquired 04/28/11 S	69	18.91	1,305.45		1,083.30	-222.15		
Acquired 05/09/11 S	90	18.36	1,652.72		1,413.00	-239.72		
Acquired 09/28/11 S	95	12.43	1,181.59		1,491.50	309.91		
Total	598		\$10,208.06	15.7000	\$9,388.60	-\$819.46	\$502.32	5.35
			\$10,170.25					
CBS CORP CL B								
CBS								
Acquired 10/13/10 L nc	8	17.96	143.75		217.12	73.37		
Acquired 10/27/10 L nc	79	16.64	1,315.27		2,144.06	828.79		
Acquired 11/10/10 L nc	37	16.64	615.87		1,004.18	388.31		
Total	124		\$2,074.89	27.1400	\$3,365.36	\$1,290.47	\$49.60	1.47
CIGNA CORPORATION								
CI								
Acquired 06/16/11 S	73	49.42	3,608.11		3,066.00	-542.11		
Acquired 07/14/11 S	34	52.12	1,772.26		1,428.00	-344.26		
Acquired 11/21/11 S	38	42.15	1,601.92		1,596.00	-5.92		
Total	145		\$6,982.29	42.0000	\$6,090.00	-\$892.29	\$5.80	0.10
CMS ENERGY CORP								
CMS								
Acquired 10/09/09 L nc	70	13.45	942.05		1,545.60	603.55		
Acquired 09/20/10 L nc	233	17.98	4,191.04		5,144.64	953.60		
Acquired 11/30/10 L nc	139	17.85	2,481.41		3,069.12	587.71		
Total	442		\$7,614.50	22.0800	\$9,759.36	\$2,144.86	\$371.28	3.80
CONSTELLATION BRANDS								
INC CL A								
STZ								
Acquired 01/06/11 S	137	20.94	2,869.86		2,831.79	-38.07		
Acquired 10/12/11 S	48	20.39	979.19		992.16	12.97		
Acquired 10/18/11 S	26	19.93	518.22		537.42	19.20		
Acquired 10/26/11 S	35	19.56	684.87		723.45	38.58		
Total	246		\$5,052.14	20.6700	\$5,084.82	\$32.68	N/A	N/A
DISCOVER FINANCIAL								
DFS								
Acquired 04/16/10 L nc	118	15.58	1,839.46		2,832.00	992.54		
Acquired 09/20/10 L nc	190	15.96	3,033.79		4,560.00	1,526.21		

HELEN C COLE CHARITABLE TRUST
MARK F SWARY TTEE
U/A DTD 11/18/94 (SYS FIN)

DECEMBER 1 - DECEMBER 31, 2011
ACCOUNT NUMBER: 4915-2700

Stocks, options & ETFs
Stocks and ETFs continued

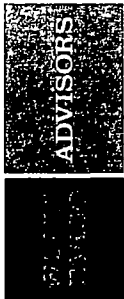
DESCRIPTION	% OF ACCOUNT	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
								ANNUAL INCOME	ANNUAL YIELD (%)
Acquired 12/07/10 L nc		118	18 85	2,224 62		2,832 00	607 38		
Total	2.27	426		\$7,097.87	24.0000	\$10,224.00	\$3,126.13	\$170.40	1.67
DUPONT FABROS TECHNOLOGY									
INC									
DFT									
Acquired 09/03/10 L nc		25	26 28	657 00		605 50	-51 50		
Acquired 09/20/10 L nc		121	26 48	3,204 81		2,930 62	-274 19		
Total	0.79	146		\$3,861.81	24.2200	\$3,536.12	-\$325.69	\$70.08	1.98
EATON CORPORATION									
ETN									
Acquired 02/26/10 L nc		73	34 01	2,483 21		3,177 69	694 48		
Acquired 09/20/10 L nc		46	40 38	1,857 93		2,002 38	144 45		
Total	1.15	119		\$4,341.14	43.5300	\$5,180.07	\$838.93	\$161.84	3.12
ELECTRONIC ARTS INC									
EA									
Acquired 09/29/11 S		98	21 12	2,070 17		2,018 80	-51 37		
Acquired 10/03/11 S		27	20 47	552 93		556 20	3 27		
Acquired 10/06/11 S		56	22 29	1,248 54		1,153 60	-94 94		
Acquired 11/01/11 S		32	22 76	728 49		659 20	-69 29		
Acquired 12/01/11 S		56	23 32	1,306 37		1,153 60	-152 77		
Acquired 12/09/11 S		21	21 30	447 42		432 60	-14 82		
Total	1.33	290		\$6,353.92	20.6000	\$5,974.00	-\$379.92	N/A	N/A
ENERGEN CORPORATION									
EGN									
Acquired 02/22/11 S		60	59 86	3,591 88		3,000 00	-591 88		
Acquired 03/18/11 S		18	61 24	1,102 46		900 00	-202 46		
Acquired 05/17/11 S		24	56 94	1,366 67		1,200 00	-166 67		
Acquired 07/08/11 S		42	58 39	2,452 72		2,100 00	-352 72		
Acquired 08/03/11 S		21	57 11	1,199 34		1,050 00	-149 34		
Acquired 10/07/11 S		32	42 90	1,372 92		1,600 00	227 08		
Total	2.19	197		\$11,085.99	50.0000	\$9,850.00	-\$1,235.99	\$106.38	1.08
EXPRESS INC									
EXPR									
Acquired 12/30/11 S	0.50	113	20 03	2,264 44	19 9400	2,253 22	-11 22	N/A	N/A



MASTERSYSTEMATIC FINANCIAL MGMT LP/MID-CAP VALUE

001 PPO3 PPOA

0100 0000111 010 031



Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	% OF ACCOUNT	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
								ANNUAL INCOME	ANNUAL YIELD (%)
FIFTH THIRD BANCORP									
FITB									
Acquired 03/12/10 L nc		250	13.37	3,343.67		3,180.00	-163.67		
Acquired 09/20/10 L nc		221	12.28	2,715.38		2,811.12	95.74		
Acquired 10/25/10 L nc		180	12.69	2,284.49		2,289.60	5.11		
Acquired 11/05/10 L nc		87	13.06	1,136.22		1,106.64	-29.58		
Acquired 01/20/11 S		144	14.33	2,064.40		1,831.68	-232.72		
Acquired 10/20/11 S		1	11.38	11.39		12.72	1.33		
Total	2.50	883		\$11,555.55	12.7200	\$11,231.76	-\$323.79	\$282.56	2.52
FIRSTENERGY CORP									
FE									
Acquired 05/11/11 S		122	42.59	5,196.92		5,404.60	207.68		
Acquired 05/11/11 S		32	42.49	1,359.77		1,417.60	57.83		
Acquired 05/17/11 S		46	44.76	2,059.34		2,037.80	-21.54		
Acquired 06/20/11 S		20	44.07	881.49		886.00	4.51		
Acquired 08/01/11 S		22	44.65	982.48		974.60	-7.88		
Total	2.39	242		\$10,480.00	44.3000	\$10,720.60	\$240.60	\$532.40	4.97
FOOT LOCKER INC									
FL									
Acquired 08/22/11 S		163	18.40	2,999.30		3,885.92	886.62		
Acquired 11/10/11 S		39	21.95	856.21		929.76	73.55		
Acquired 11/18/11 S		41	22.44	920.37		977.44	57.07		
Acquired 11/21/11 S		36	21.97	791.28		858.24	66.96		
Acquired 11/30/11 S		33	23.23	766.89		786.72	19.83		
Total	1.65	312		\$6,334.05	23.8400	\$7,438.08	\$1,104.03	\$205.92	2.77
HARLEY DAVIDSON INC									
HOG									
Acquired 04/13/11 S		24	40.14	963.53		932.88	-30.65		
Acquired 04/15/11 S		18	40.17	723.23		699.66	-23.57		
Acquired 04/18/11 S		32	40.03	1,281.14		1,243.84	-37.30		
Acquired 08/23/11 S		33	32.23	1,063.87		1,282.71	218.84		
Total	0.93	107		\$4,031.77	38.8700	\$4,159.09	\$127.32	\$53.50	1.29
HEALTH MANAGEMENT ASSOC									
INC NEW CL A									
HMA									
Acquired 07/22/10 L nc		90	6.64	598.48		663.30	64.82		
Acquired 07/23/10 L nc		118	6.66	787.04		869.66	82.62		

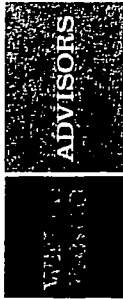
Stocks, options & ETFs Stocks and ETFs continued

DESCRIPTION	% OF ACCOUNT	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
								ANNUAL INCOME	ANNUAL YIELD (%)
Acquired 08/19/10 L nc		181	6.52	1,180.28		1,333.97	153.69		
Acquired 09/03/10 L nc		69	6.89	475.82		508.53	32.71		
Acquired 09/20/10 L nc		336	7.59	2,553.16		2,476.32	-76.84		
Total	1.30	794		\$5,594.78	7.3700	\$5,851.78	\$257.00	N/A	N/A
HEALTH NET INC									
HNT									
Acquired 06/17/10 L nc		30	27.65	829.71		912.60	82.89		
Acquired 06/29/10 L nc		61	25.44	1,552.19		1,855.62	303.43		
Acquired 09/09/10 L nc		10	26.47	264.75		304.20	39.45		
Acquired 09/20/10 L nc		129	26.45	3,412.93		3,924.18	511.25		
Acquired 05/25/11 S		43	31.19	1,341.20		1,308.06	-33.14		
Total	1.85	273		\$7,400.78	30.4200	\$8,304.66	\$903.88	N/A	N/A
HERBALIFE LTD									
HLF									
Acquired 09/19/11 S		38	56.66	2,153.41		1,963.46	-189.95		
Acquired 09/21/11 S		36	58.41	2,102.97		1,860.12	-242.85		
Acquired 09/22/11 S		17	53.37	907.29		878.39	-28.90		
Acquired 09/30/11 S		19	54.02	1,026.47		981.73	-44.74		
Acquired 12/08/11 S		10	54.77	547.76		516.70	-31.06		
Total	1.38	120		\$6,737.90	51.6700	\$6,200.40	-\$537.50	\$87.00	1.40
HERTZ GLOBAL HLDGS INC									
HTZ									
Acquired 11/22/10 L nc		56	12.16	681.32		656.32	-25.00		
Acquired 12/02/10 L nc		126	13.01	1,639.44		1,476.72	-162.72		
Acquired 05/19/11 S		72	16.24	1,169.49		843.84	-325.65		
Acquired 05/24/11 S		47	15.94	749.43		550.84	-198.59		
Acquired 07/06/11 S		81	16.37	1,326.40		949.32	-377.08		
Acquired 07/19/11 S		46	15.23	700.97		539.12	-161.85		
Acquired 10/19/11 S		165	10.68	1,762.96		1,933.80	170.84		
Acquired 12/05/11 S		71	12.04	854.95		832.12	-22.83		
Total	1.73	664		\$8,884.96	11.7200	\$7,782.08	-\$1,102.88	N/A	N/A
HOME PROPERTIES INC									
HME									
Acquired 07/27/10 L nc		28	49.66	1,390.55		1,611.96	221.41		
Acquired 09/20/10 L nc		80	50.19	1,405.56		4,605.60	369.51		
Acquired 09/20/11 S		22	52.95	4,236.09		1,266.54	-25.40		
			53.21	4,257.55					
			58.72	1,291.94					



HELEN C COLE CHARITABLE TRUST
MARK F SWARY TTEE
U/A DTD 11/18/94 (SYS FIN)

DECEMBER 1 - DECEMBER 31, 2011
ACCOUNT NUMBER: 4915-2700



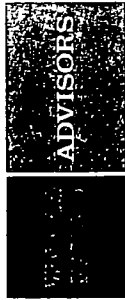
HELEN C COLE CHARITABLE TRUST
MARK F SWARY TTEE
U/A DTD 11/18/94 (SYS FIN)

DECEMBER 1 - DECEMBER 31, 2011
ACCOUNT NUMBER. 4915-2700

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
Acquired 10/06/11 S	7	55.18	386.27		402.99	16.72		
Acquired 11/07/11 S	9	57.27	515.48		518.13	2.65		
Total	146		\$7,820.33	57.5700	\$8,405.22	\$584.89	\$362.08	4.31
HUNTSMAN CORP								
HUN								
Acquired 12/23/10 L nc	5	15.70	78.50		50.00	-28.50		
Acquired 01/03/11 S	91	16.13	1,468.66		910.00	-558.66		
Acquired 06/28/11 S	104	18.37	1,910.81		1,040.00	-870.81		
Acquired 11/03/11 S	55	12.60	693.14		550.00	-143.14		
Total	255		\$4,151.11	10.0000	\$2,550.00	-\$1,601.11	\$102.00	4.00
INVESCO PLC								
IVZ								
Acquired 09/23/10 L nc	20	20.99	419.99		401.80	-18.19		
Acquired 10/12/10 L nc	37	22.29	824.80		743.33	-81.47		
Acquired 10/13/10 L nc	77	23.30	1,794.72		1,546.93	-247.79		
Acquired 11/04/10 L nc	45	23.93	1,076.95		904.05	-172.90		
Acquired 11/09/10 L nc	90	23.43	2,109.04		1,808.10	-300.94		
Acquired 12/07/10 L nc	68	23.14	1,574.04		1,366.12	-207.92		
Acquired 10/25/11 S	72	19.11	1,376.24		1,446.48	70.24		
Total	409		\$9,175.78	20.0900	\$8,216.81	-\$958.97	\$200.41	2.44
KBR INC								
KBR								
Acquired 02/07/11 S	54	33.48	1,808.44		1,504.98	-303.46		
Acquired 02/18/11 S	122	34.99	4,268.91		3,400.14	-868.77		
Acquired 02/22/11 S	65	33.35	2,168.28		1,811.55	-356.73		
Total	241		\$8,245.63	27.8700	\$6,716.67	-\$1,528.96	\$48.20	0.72
KEYCORP NEW								
KEY								
Acquired 07/22/10 L nc	205	7.98	1,637.21		1,576.45	-60.76		
Acquired 09/20/10 L nc	318	8.24	2,622.64		2,445.42	-177.22		
Acquired 10/01/10 L nc	114	8.19	934.12		876.66	-57.46		
Acquired 10/22/10 L nc	186	8.22	1,530.48		1,430.34	-100.14		
Acquired 11/05/10 L nc	233	8.39	1,954.87		1,791.77	-163.10		
Acquired 12/23/10 L nc	191	8.56	1,636.64		1,468.79	-167.85		
Acquired 10/20/11 S	59	6.86	405.04		453.71	48.67		
Total	1,306		\$10,721.00	7.6900	\$10,043.14	-\$677.86	\$156.72	1.56



HELEN C COLE CHARITABLE TRUST
MARK F SWARY TTEE
U/A DTD 11/18/94 (SYS FIN)

DECEMBER 1 - DECEMBER 31, 2011
ACCOUNT NUMBER: 4915-2700

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
Acquired 08/24/11 S	16	28.50	456.08		505.92	49.84		
Total	1.52	216	\$6,550.75 \$6,463.62	31.6200	\$6,829.92	\$279.17	\$190.08	2.78
MEADWESTVACO CORP								
MWV								
Acquired 01/25/11 S	29	28.05	813.55		868.55	55.00		
Acquired 01/25/11 S	77	28.00	2,156.25		2,306.15	149.90		
Acquired 02/02/11 S	67	28.98	1,941.81		2,006.65	64.84		
Acquired 04/27/11 S	28	33.28	931.92		838.60	-93.32		
Acquired 12/16/11 S	32	28.76	920.39		958.40	38.01		
Total	1.55	233	\$6,763.92	29.9500	\$6,978.35	\$214.43	\$233.00	3.34
NISOURCE INC								
(NEW)								
NI								
Acquired 09/20/10 L nc	60	17.16	1,029.97		1,428.60	398.63		
Acquired 09/23/10 L nc	96	17.16	1,648.30		2,285.76	637.46		
Acquired 12/08/10 L nc	206	17.05	3,512.30		4,904.86	1,392.56		
Total	1.92	362	\$6,190.57	23.8100	\$8,619.22	\$2,428.65	\$333.04	3.86
NU SKIN ENTERPRISES INC								
NUS								
Acquired 09/20/10 L nc	57	26.85	1,530.90		2,768.49	1,237.59		
Acquired 10/05/11 S	14	39.78	557.06		679.98	122.92		
Total	0.77	71	\$2,087.96	48.5700	\$3,448.47	\$1,360.51	\$45.44	1.32
NUCOR CORP								
NUE								
Acquired 10/21/11 S	59	36.91	2,177.98		2,334.63	156.65		
Acquired 10/27/11 S	27	39.16	1,057.39		1,068.39	11.00		
Acquired 12/01/11 S	29	39.18	1,136.45		1,147.53	11.08		
Acquired 12/01/11 S	28	39.43	1,104.25		1,107.96	3.71		
Total	1.26	143	\$5,476.07	39.5700	\$5,658.51	\$182.44	\$208.78	3.69
OIL STATES INTL INC								
OIS								
Acquired 09/20/10 L nc	33	45.10	1,488.60		2,520.21	1,031.61		
Acquired 09/28/10 L nc	23	45.21	1,040.04		1,756.51	716.47		
Acquired 10/12/10 L nc	36	48.38	1,741.90		2,749.32	1,007.42		
Acquired 08/22/11 S	8	56.97	455.76		610.96	155.20		

HELEN C COLE CHARITABLE TRUST
MARK F SWARY TTEE
U/A DTD 11/18/94 (SYS FIN)

DECEMBER 1 - DECEMBER 31, 2011
ACCOUNT NUMBER: 4915-2700

Stocks, options & ETFs
Stocks and ETFs continued

DESCRIPTION	% OF ACCOUNT	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
								ANNUAL INCOME	ANNUAL YIELD (%)
Acquired 10/03/11 S		24	49.80	1,195.32		1,832.88	637.56		
Total	2.11	124		\$5,921.62	76.3700	\$9,469.88	\$3,548.26	N/A	N/A
OWENS CORNING INC									
OC									
Acquired 04/04/11 S		71	36.38	2,583.37		2,039.12	-544.25		
Acquired 06/14/11 S		33	37.20	1,227.60		947.76	-279.84		
Acquired 07/01/11 S		33	37.88	1,250.24		947.76	-302.48		
Acquired 07/19/11 S		16	35.97	575.66		459.52	-116.14		
Total	0.98	153		\$5,636.87	28.7200	\$4,394.16	-\$1,242.71	N/A	N/A
PIER 1 IMPORTS INC									
PIR									
Acquired 04/20/11 S		212	12.06	2,558.76		2,953.16	394.40		
Acquired 10/19/11 S		167	11.60	1,938.67		2,326.31	387.64		
Acquired 11/10/11 S		99	12.98	1,285.63		1,379.07	93.44		
Total	1.48	478		\$5,783.06	13.9300	\$6,658.54	\$875.48	N/A	N/A
PPL CORPORATION									
PPL									
Acquired 07/13/11 S		136	27.82	3,784.66		4,001.12	216.46		
Acquired 07/25/11 S		46	28.41	1,307.26		1,353.32	46.06		
Acquired 08/16/11 S		48	27.01	1,296.55		1,412.16	115.61		
Acquired 08/19/11 S		25	27.29	682.30		735.50	53.20		
Acquired 08/24/11 S		61	27.93	1,704.32		1,794.62	90.30		
Acquired 11/03/11 S		56	30.01	1,680.95		1,647.52	-33.43		
Total	2.43	372		\$10,456.04	29.4200	\$10,944.24	\$488.20	\$520.80	4.76
PVH CORP									
PVH									
Acquired 08/13/10 L nc		14	49.77	696.89		986.86	289.97		
Acquired 09/20/10 L nc		31	59.70	1,850.70		2,185.19	334.49		
Total	0.71	45		\$2,547.59	70.4900	\$3,172.05	\$624.46	\$6.75	0.21
RAYMOND JAMES FINANCIAL									
INC									
RJF									
Acquired 11/26/10 L nc		11	29.20	321.20		340.56	19.36		
Acquired 12/06/10 L nc		61	30.78	1,878.18		1,888.56	10.38		
Acquired 12/09/10 L nc		61	30.99	1,890.51		1,888.56	-1.95		
Acquired 07/28/11 S		66	32.71	2,159.03		2,043.36	-115.67		
Acquired 10/21/11 S		40	29.69	1,187.91		1,238.40	50.49		



HELEN C COLE CHARITABLE TRUST
MARK F SWARY TTEE
U/A DTD 11/18/94 (SYS FIN)

DECEMBER 1 - DECEMBER 31, 2011
ACCOUNT NUMBER: 4915-2700

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	% OF ACCOUNT	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
								ANNUAL INCOME	ANNUAL YIELD (%)
Acquired 11/16/11 S	31	29.08		901.68		959.76	58.08		
Total	270		1.86	\$8,338.51	30.9600	\$8,359.20	\$20.69	\$140.40	1.68
RYDER SYSTEM INC									
Acquired 01/03/11 S	23	57.47		1,322.03w		1,222.22	-99.81		
Acquired 01/05/11 S	19	51.32		1,180.41		1,009.66	22.99		
Acquired 01/20/11 S	28	51.93		986.67		1,487.92	89.90		
Acquired 02/04/11 S	36	49.92		1,398.02		1,913.04	101.83		
Acquired 02/09/11 S	39	50.31		1,811.21		2,072.46	149.14		
Acquired 07/29/11 S	16	49.31		1,923.32		850.24	-48.91		
Acquired 08/03/11 S	14	56.19		899.15		743.96	2.88		
Total	175		2.07	\$9,081.48	53.1400	\$9,299.50	\$218.02	\$203.00	2.18
SANDISK CORPORATION									
Acquired 10/27/11 S	43	52.42		2,254.40		2,116.03	-138.37		
Acquired 11/17/11 S	16	49.46		791.46		787.36	-4.10		
Acquired 12/22/11 S	18	49.63		893.43		885.78	-7.65		
Acquired 12/23/11 S	16	50.52		808.36		787.36	-21.00		
Total	93		1.02	\$4,747.65	49.2100	\$4,576.53	-\$171.12	N/A	N/A
SCRIPPS NETWORKS									
INTERACTIVE									
Acquired 12/14/11 S	51	41.33	0.48	2,108.17	42.4200	2,163.42	55.25	20.40	0.94
SEAGATE TECHNOLOGY PLC									
STX									
Acquired 11/07/11 S	124	18.10		2,245.07		2,033.60	-211.47		
Acquired 11/08/11 S	38	17.78		676.01		623.20	-52.81		
Acquired 11/18/11 S	37	16.27		601.99		606.80	4.81		
Acquired 11/23/11 S	77	15.49		1,192.98		1,262.80	69.82		
Acquired 12/02/11 S	58	16.25		942.50		951.20	8.70		
Acquired 12/09/11 S	38	15.65		594.75		623.20	28.45		
Acquired 12/21/11 S	54	15.79		853.15		885.60	32.45		
Total	426		1.55	\$7,106.45	16.4000	\$6,986.40	-\$120.05	\$306.72	4.39

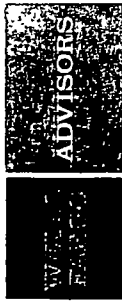
HELEN C COLE CHARITABLE TRUST
MARK F SWARY TTEE
U/A DTD 11/18/94 (SYS FIN)

DECEMBER 1 - DECEMBER 31, 2011
ACCOUNT NUMBER: 4915-2700

Stocks, options & ETFs Stocks and ETFs continued

DESCRIPTION	% OF ACCOUNT	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
								ANNUAL INCOME	ANNUAL YIELD (%)
SIGNET JEWELERS LTD									
SIG									
Acquired 02/24/11 S		2	43 09	86.19		87.92	1 73		
Acquired 03/02/11 S		74	44 13	3,266 35		3,253.04	-13 31		
Acquired 03/16/11 S		35	41 73	1,460.78		1,538.60	77.82		
Total	1.09	111		\$4,813.32	43.9600	\$4,879.56	\$66.24	\$44.40	0.91
SLM CORP									
SLM									
Acquired 04/21/11 S		156	16 35	2,551 64		2,090 40	-461 24		
Acquired 04/25/11 S		81	16 24	1,315 61		1,085.40	-230 21		
Acquired 04/27/11 S		77	16 36	1,260.08		1,031.80	-228.28		
Acquired 05/20/11 S		77	16 44	1,266 51		1,031 80	-234 71		
Acquired 06/13/11 S		84	15 76	1,324 12		1,125 60	-198 52		
Acquired 06/28/11 S		152	16 90	2,570 09		2,036 80	-533 29		
Acquired 09/14/11 S		46	13 57	624.57		616 40	-8 17		
Acquired 10/06/11 S		42	12 76	536 24		562 80	26 56		
Total	2.13	715		\$11,448.86	13.4000	\$9,581.00	-\$1,867.86	\$286.00	2.99
SMITHFIELD FOODS INC									
SFD									
Acquired 02/07/11 S		30	22 85	685 62		728 40	42 78		
Acquired 02/07/11 S		85	23 64	2,010.23w		2,063.80	53 57		
Acquired 02/08/11 S		59	22 26	1,892 92		1,432 52	116 63		
Acquired 02/09/11 S		52	22 30	1,315 89		1,262.56	77.71		
Acquired 08/05/11 S		57	22 78	1,184 85		1,383 96	227 45		
Acquired 08/05/11 S		57	20 28	1,156.51					
Total	1.53	283		\$6,353.10	24.2800	\$6,871.24	\$518.14	N/A	N/A
SPECTRA ENERGY CORP									
SE									
Acquired 10/19/11 S		78	27 71	2,161 65		2,398 50	236.85		
Acquired 11/03/11 S		39	28.97	1,130 03		1,199.25	69 22		
Total	0.80	117		\$3,291.68	30.7500	\$3,597.75	\$306.07	\$131.04	3.64
STATE STR CORP									
STT									
Acquired 10/19/11 S		58	36 99	2,145 51		2,337 98	192 47		
Acquired 10/21/11 S		55	38 97	2,143 38		2,217 05	73 67		
Acquired 11/02/11 S		24	40 01	960 40		967 44	7 04		



HELEN C COLE CHARITABLE TRUST
MARK F SWARY TTEE
U/A DTD 11/18/94 (SYS FIN)DECEMBER 1 - DECEMBER 31, 2011
ACCOUNT NUMBER: 4915-2700Stocks, options & ETFs
Stocks and ETFs continued

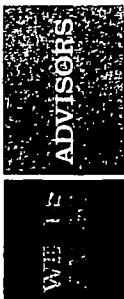
DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
Acquired 12/13/11 S	55	40.32	2,217.94		2,217.05	-0.89		
Total	192		\$7,467.23	40.3100	\$7,739.52	\$272.29	\$138.24	1.79
SUPERIOR ENERGY SVCS INC								
SPN								
Acquired 11/29/10 L nc	52	32.66	1,698.73		1,478.88	-219.85		
Acquired 12/07/10 L nc	83	34.78	2,886.87		2,360.52	-526.35		
Acquired 08/25/11 S	31	32.16	997.21		881.64	-115.57		
Acquired 10/06/11 S	67	26.91	1,803.04		1,905.48	102.44		
Acquired 10/11/11 S	29	23.65	686.00		824.76	138.76		
Total	262		\$8,071.85	28.4400	\$7,451.28	-\$620.57	N/A	N/A
SYMANTEC CORP								
SYMC								
Acquired 11/03/10 L nc	31	16.37	507.58		485.15	-22.43		
Acquired 01/27/11 S	107	18.04	1,930.82		1,674.55	-256.27		
Acquired 04/04/11 S	61	18.27	1,114.58		954.65	-159.93		
Acquired 04/15/11 S	66	18.46	1,218.86		1,032.90	-185.96		
Total	265		\$4,771.84	15.6500	\$4,147.25	-\$624.59	N/A	N/A
THE HAIN CELESTIAL								
GROUP								
HAIN								
Acquired 09/20/10 L nc	45	23.78	1,070.52		1,649.70	579.18		
Acquired 10/27/10 L nc	59	24.99	1,474.42		2,162.94	688.52		
Acquired 01/26/11 S	28	27.63	773.68		1,026.48	252.80		
Acquired 02/03/11 S	40	27.57	1,102.96		1,466.40	363.44		
Acquired 03/21/11 S	39	29.97	1,169.18		1,429.74	260.56		
Total	211		\$5,590.76	36.6600	\$7,735.26	\$2,144.50	N/A	N/A
TIMKEN COMPANY								
TKR								
Acquired 02/25/11 S	39	48.93	1,908.62		1,509.69	-398.93		
Acquired 02/25/11 S	26	50.11	1,303.05w		1,006.46	-296.59		
Acquired 05/04/11 S	54	49.19	1,279.12		2,090.34	797.87		
Acquired 05/24/11 S	16	53.48	2,888.21		619.36	-156.90		
Acquired 12/07/11 S	46	48.51	776.26		1,780.66	160.32		
Total	181		\$8,817.12	38.7100	\$7,006.51	-\$1,810.61	\$144.80	2.07

HELEN C COLE CHARITABLE TRUST
MARK F SWARY TTEE
U/A DTD 11/18/94 (SYS FIN)

DECEMBER 1 - DECEMBER 31, 2011
ACCOUNT NUMBER: 4915-2700

Stocks, options & ETFs
Stocks and ETFs continued

DESCRIPTION	% OF ACCOUNT	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
								ANNUAL INCOME	ANNUAL YIELD (%)
TRIUMPH GROUP INC									
NEW									
TGI									
Acquired 01/07/11 S		10	47.28	472.87		584.50	111.63		
Acquired 01/18/11 S		76	47.46	3,607.62		4,442.20	834.58		
Acquired 01/21/11 S		14	47.72	668.15		818.30	150.15		
Acquired 02/01/11 S		40	45.76	1,830.60		2,338.00	507.40		
Total	1.82	140		\$6,579.24	58.4500	\$8,183.00	\$1,603.76	\$22.40	0.27
VALERO ENERGY CORP NEW									
(VALERO REFNG & MKTING)									
VLO									
Acquired 10/27/11 S	0.37	78	26.16	2,041.17	21.0500	1,641.90	-399.27	46.80	2.85
VALUECLICK INC									
VCLK									
Acquired 06/01/11 S		101	17.92	1,810.32		1,645.29	-165.03		
Acquired 06/16/11 S		93	16.78	1,561.14		1,514.97	-46.17		
Acquired 07/15/11 S		69	18.19	1,255.62		1,124.01	-131.61		
Acquired 09/27/11 S		61	17.02	1,038.59		993.69	-44.90		
Total	1.17	324		\$5,665.67	16.2900	\$5,277.96	-\$387.71	N/A	N/A
WESTERN DIGITAL CORP									
WDC									
Acquired 07/14/11 S		13	36.97	480.67		402.35	-78.32		
Acquired 07/20/11 S		61	38.16	2,328.18		1,887.95	-440.23		
Total	0.51	74		\$2,808.85	30.9500	\$2,290.30	-\$518.55	N/A	N/A
WESTERN REFINING INC									
WNR									
Acquired 04/06/11 S		29	19.05	552.64		385.41	-167.23		
Acquired 04/07/11 S		47	18.43	866.49		624.63	-241.86		
Acquired 05/13/11 S		141	16.12	2,272.96		1,873.89	-399.07		
Total	0.64	217		\$3,692.09	13.2900	\$2,883.93	-\$808.16	N/A	N/A
WYNDHAM WORLDWIDE CORP									
WYN									
Acquired 02/01/11 S		21	28.51	598.78		794.43	195.65		
Acquired 02/02/11 S		55	29.29	1,611.13		2,080.65	469.52		
Total	0.64	76		\$2,209.91	37.8300	\$2,875.08	\$665.17	\$45.60	1.59



HELEN C COLE CHARITABLE TRUST
MARK F SWARY TTEE
U/A DTD 11/18/94 (SYS FIN)

DECEMBER 1 - DECEMBER 31, 2011
ACCOUNT NUMBER: 4915-2700

Stocks, options & ETFs

Stocks and ETFs continued

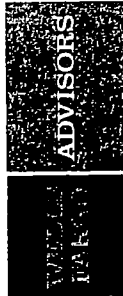
DESCRIPTION	XL GROUP PLC SHS	XL	ACQUIRED	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
										ANNUAL INCOME	ANNUAL YIELD (%)
Acquired 09/20/10 L.nc				219	21.00	4,600.76		4,329.63	-271.13		
Acquired 03/11/11 S				103	22.06	2,272.72		2,036.31	-236.41		
Acquired 03/28/11 S				53	23.40	1,240.23		1,047.81	-192.42		
Acquired 08/24/11 S				94	19.36	1,820.31		1,858.38	38.07		
Total			2.06	469		\$9,934.02	19.7700	\$9,272.13	-\$661.89	\$206.36	2.23
Total Stocks and ETFs			97.49			\$430,865.39		\$438,199.61	\$7,334.22	\$8,958.49	2.04
Total Stocks, options & ETFs			97.49			\$430,865.39		\$438,199.61	\$7,334.22	\$8,958.49	2.04

w The cost for this tax lot has been adjusted due to wash sale activity as defined by IRS regulation.
nc Cost information for this tax lot is not covered by IRS reporting requirements. Unless indicated, cost for all other lots will be reported to the IRS.

Activity detail by date

DATE	ACCOUNT TYPE	TRANSACTION/ CHECK NUMBER	QUANTITY	DESCRIPTION	PRICE	AMOUNT	CASH AND SWEEP BALANCES
12/01				BEGINNING BALANCE			12,412.06
12/01	Cash	DIVIDEND		AMERICAN WATER WORKS CO INC		66.47	
				120111 289			
12/01	Cash	DIVIDEND		ENERGEN CORPORATION		26.60	
				120111 197			
12/01	Cash	DIVIDEND		FIRSTENERGY CORP		133.10	
				120111 242			
12/01	Cash	DIVIDEND		MEADWESTVACO CORP		50.25	
				120111 201			
12/01	Cash	SALE	-29.00000	WEIGHT WATCHERS INTL INC	59.3066	1,719.85	
				WE ACTED AS AGENT FOR YOUR ACCOUNT			
12/01	Cash	PURCHASE	56.00000	ELECTRONIC ARTS INC	23.3280	-1,306.37	
				WE ACTED AS AGENT FOR YOUR ACCOUNT			

SNAPSHOT



HELEN C COLE CHARITABLE TR
MARK F SWARY TTEE
U/A DTD 11/18/94 PIMCO

DECEMBER 1 - DECEMBER 31, 2011
ACCOUNT NUMBER: 6212-1305

Your Financial Advisor

LOWRIE/CARNEY/STRING/SMITH
Phone 216-360-8880 / 866-813-0660

30100 CHAGRIN BOULEVARD
SUITE 200
PEPPER PIKE OH 44124

Client service information

Banking inquiries: 800-266-6263 (800) COMMAND
En español: 800-326-8977
Website: www.wellsfargoadvisors.com

Account profile

Full account name:

HELEN C COLE CHARITABLE TR
MARK F SWARY TTEE

U/A DTD 11/18/94 PIMCO

Command Asset Program Premier

6212-1305

9079388273

Taxable

MODERATE INCOME

First in, First out

BANK DEPOSIT SWEEP

MASTERS

PIMCO

TAXABLE TOTAL RETURN

For your consideration
Go paperless. Accessing all of your account documents online is easy and costs nothing. To participate, go to wellsfargoadvisors.com and click on the Access Online "Client Login" link in the upper right hand corner of the homepage. If you already have a User ID and Password, please log in and click on the "Delivery Preferences" link found under the Accounts & Services tab to turn off paper delivery of your account documents. If you do not have a User ID and Password, please click on the "Sign up online" link on the right side of the Access Online login page or call 877-879-2495 for assistance.

Document delivery status

	Paper	Electronic
Statements:	X	
Trade confirmations:	X	
Tax documents:	X	
Shareholder communications:	X	

Available funds

Cash	0 00
Money market and sweep funds	492,727 91
Available for loan	0 00
Your total available funds	\$492,727.91

Per your instructions, copies of this statement have been sent to an interested party. Please contact Your Financial Advisor for details.

HELEN C COLE CHARITABLE TR
MARK F SWARY TTEE
U/A DTD 11/18/94 PIMCO

DECEMBER 1 - DECEMBER 31, 2011
ACCOUNT NUMBER: 6212-1305

Additional information

	THIS PERIOD	THIS YEAR	THIS PERIOD	THIS YEAR
Accrued interest on sales	0 00	48,829 15	Return of principal	50,736 18
Accrued interest on purchases	0 00	-10,140 78	Gross proceeds	0 00
				291,265 51
				9,475,680 37

Portfolio detail

Cash and Sweep Balances

Bank Deposit Sweep - Consists of monies held at Wells Fargo Bank, N.A. and (if amounts exceed \$250,000) at one or more other Wells Fargo affiliated banks. These assets are not covered by SIPC, but are instead eligible for FDIC insurance of up to \$250,000 per depositor, per institution, in accordance with FDIC rules. For additional information on the Bank Deposit Sweep for your account, please contact Your Financial Advisor.

DESCRIPTION	% OF ACCOUNT	ANNUAL PERCENTAGE YIELD EARNED*	CURRENT MARKET VALUE	ESTIMATED ANNUAL INCOME
BANK DEPOSIT SWEEP	6.81	0.08	492,727.91	394.18
Interest Period 12/01/11 - 12/31/11				

Total Cash and Sweep Balances

* APYE measures the total amount of the interest paid on an account based on the interest rate and the frequency of the compounding during the interest period. The annual percentage yield earned is expressed as an annualized rate, based on a 365 day year

\$492,727.91

\$394.18

Fixed Income Securities

Corporate and municipal bonds and other fixed income securities are priced by a computerized pricing service or, for less actively traded issues, by utilizing a yield-based matrix system to arrive at an estimated market value.

Government Bonds

DESCRIPTION	% OF ACCOUNT	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ACCRUED INTEREST	ESTIMATED ANNUAL INCOME	ANNUAL YIELD (%)
US TREASURY *										
NOTES										
CPN 0.875% DUE 02/29/12										
DTD 02/28/10 FC 08/31/10										
Moody AAA, S&P NR										
CUSIP 912828MQ0										
Acquired 05/26/10 L nc	25,000		100 20	25,050 78&		25,033 25	-17 53			
Acquired 06/29/10 L nc	25,000		100 58	25,146 48&		25,033 25	-113 23			
Acquired 08/11/10 L nc	5,000		100 69	5,034 98&		5,006 65	-28 33			
Acquired 03/24/11 S nc	45,000		100 57	45,256 64&		45,059.85	-196.79			



MASTERS/PIMCO/TAXABLE TOTAL RETURN



HELEN C COLE CHARITABLE TR
MARK F SWARY TTEE
U/A DTD 11/18/94 PIMCO

DECEMBER 1 - DECEMBER 31, 2011
ACCOUNT NUMBER 6212-1305

Fixed Income Securities

Government Bonds continued

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ACCRUED INTEREST	ESTIMATED	
								ANNUAL INCOME	ANNUAL YIELD (%)
Acquired 05/31/11 S nc	245,000	100.52	246,291.99	100.1330	245,325.85	-966.14			
Total	4.78	345,000	\$346,780.87	100.1330	\$345,458.85	-\$1,322.02	\$1,003.49	\$3,018.75	0.87
US TREASURY INFLATION									
PROTECTED NOTE									
CPN 3.000% DUE 07/15/12									
DTD 07/15/02 FC 01/15/03									
Moody AAA, S&P NR									
DEC FACTOR 1 25946000									
CUSIP 912828AF7									
Acquired 01/07/05 L nc	20,000	137.90	27,581.91		25,730.20	-1,851.71			
Acquired 01/07/05 L nc	3,000	107.39	26,278.71		3,859.53	-254.09			
Acquired 03/11/10 L nc	3,000	137.12	4,113.62		3,859.53	-217.03			
Acquired 03/11/10 L nc	2,000	106.65	3,944.57		2,573.02	-134.58			
Acquired 06/29/10 L nc	10,000	135.88	4,076.56		12,865.10	-521.38			
Acquired 07/29/10 L nc	10,000	108.26	3,905.71		12,865.10	-503.07			
Acquired 08/11/10 L nc	10,000	135.38	2,707.60		12,865.10	-531.28			
Acquired 05/31/11 S nc	135,000	106.65	2,629.72		173,679.46	-5,588.99			
Total	3.43	193,000	\$257,899.17	102.1480	\$248,297.04	-\$9,602.13	\$3,329.08	\$7,292.27	2.94
US TREASURY									
NOTES									
CPN 1.375% DUE 03/15/13									
DTD 03/15/10 FC 09/15/10									
Moody AAA, S&P NR									
CUSIP 912828MT4									
Acquired 04/29/10 L nc	10,000	99.61	9,961.72		10,143.00	181.28			
Acquired 03/24/11 S nc	10,000	101.34	10,134.77		10,143.00	8.23			
Acquired 05/31/11 S nc	50,000	101.70	50,853.52		50,715.00	-138.52			
Total	0.98	70,000	\$70,950.01	101.4300	\$71,001.00	\$50.99	\$280.29	\$962.50	1.36

HELEN C COLE CHARITABLE TR
MARK F SWARY TTEE
U/A DTD 11/18/94 PIMCO

DECEMBER 1 - DECEMBER 31, 2011
ACCOUNT NUMBER: 6212-1305

Fixed Income Securities

Government Bonds continued

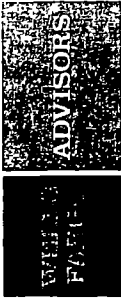
DESCRIPTION	% OF ACCOUNT	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ACCRUED INTEREST	ESTIMATED	
									ANNUAL INCOME	ANNUAL YIELD (%)
FEDERAL NATL MTG ASSN NOTES										
CPN 0.750% DUE 12/18/13										
DTD 11/01/10 FC 12/18/10										
Moody AAA, S&P AA+										
REMAIN BAL 182,000 00										
DEC FACTOR 1 00000000										
CUSIP 31398A5W8										
Acquired 01/11/11 S nc		22,000	99 38	21,865.58w		22,133.10	267 52			
			98 75	21,726 54						
Acquired 01/11/11 S nc		30,000	99 18	29,756 10w		30,181.50	425 40			
			98 75	29,627 10						
Acquired 05/31/11 S nc		130,000	99 90	129,872 34		130,786.50	914.16			
Total	2.53	182,000		\$181,494.02	100.6050	\$183,101.10	\$1,607.08	\$45.50	\$1,365.00	0.75
				\$181,225.98						

US TREASURY NOTES										
CPN 1.500% DUE 07/31/16										
DTD 07/31/11 FC 01/31/12										
Moody AAA										
CUSIP 912828QX1										
Acquired 08/08/11 S nc		98,000	102 07	100,028 91		101,345 72	1,316 81			
Acquired 09/13/11 S nc		44,000	103 01	45,325 16		45,502 16	177.00			
Total	2.03	142,000		\$145,354.07	103.4140	\$146,847.88	\$1,493.81	\$879.78	\$2,130.00	1.45

US TREASURY NOTES										
CPN 2.125% DUE 08/15/21										
DTD 08/15/11 FC 02/15/12										
Moody AAA										
CUSIP 912828RC6										
Acquired 09/13/11 S nc		216,000	101 25	218,700 00	102 5230	221,449 68	2,749 68	1,708.78	4,590 00	2 07



MASTERS/PIMCO/TAXABLE TOTAL RETURN



HELEN C COLE CHARITABLE TR
MARK F SWARY TTEE
U/A DTD 11/18/94 PIMCO

DECEMBER 1 - DECEMBER 31, 2011
ACCOUNT NUMBER 6212-1305

Fixed Income Securities

Government Bonds continued

DESCRIPTION	% OF ACCOUNT	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED		
								ACCRUED INTEREST	ANNUAL INCOME	ANNUAL YIELD (%)
US TREASURY										
NOTE										
CPN 3 625% DUE 04/15/28										
DTD 04/15/98 FC 10/15/98										
Moody AAA , S&P NR										
DEC FACTOR 1 40009000										
CUSIP 912810FD5										
Acquired 09/29/10 L nc		10,000	187 64	18,764 25w		20,799 00	2,034 75			
			129 05	17,553 65						
Acquired 10/27/10 L nc		10,000	190 84	19,084 87		20,799 00	1,714 13			
			137 67	18,579 27						
Acquired 05/31/11 S nc		50,000	183 61	91,805 14		103,995 25	12,190 11			
			131 55	90,897 64						
Total	2.01	70,000		\$129,654.26	148.5550	\$145,593.25	\$15,938.99	\$737.73	\$3,552.72	2.44
				\$127,030.56						

US TREASURY										
INFLATION IDX NOTE										
CPN 2 500% DUE 01/15/29										
DTD 01/15/09 FC 07/15/09										
Moody AAA, S&P NR										
DEC FACTOR 1 05473000										
CUSIP 912810PZ5										
Acquired 10/27/10 L nc		5,000	127 70	6,385 45w		7,031 65	646 20			
			113 24	5,801 56						
Acquired 03/24/11 S nc		15,000	119 04	17,856 20		21,094 95	3,238 75			
			113 24	17,404 70						
Acquired 05/31/11 S nc		55,000	122 09	67,152 97		77,348 15	10,195 18			
			115 99	66,401 12						
Acquired 07/12/11 S nc		55,000	126 07	69,342 85		77,348 15	8,005 30			
			119 63	69,052 45						
Acquired 08/02/11 S nc		79,000	133 70	105,628 26		111,100 86	5,472 60			
			126 82	105,443 40						
Acquired 09/13/11 S nc		29,000	137 05	39,746 84		40,783 92	1,037 08			
			130 03	39,660 13						

HELEN C COLE CHARITABLE TR
MARK F SWARY TTEE
U/A DTD 11/18/94 PIMCO

DECEMBER 1 - DECEMBER 31, 2011
ACCOUNT NUMBER: 6212-1305

Fixed Income Securities

Government Bonds continued

DESCRIPTION	% OF ACCOUNT	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ACCRUED INTEREST	ESTIMATED ANNUAL INCOME	ANNUAL YIELD (%)
Total	4.63	238,000		\$306,112.57 \$303,763.36	133.3360	\$334,707.68	\$28,595.11	\$2,864.97	\$6,275.64	1.87
Total Government Bonds	23.45	1,456,000		\$1,656,944.97 \$1,646,346.84		\$1,696,456.48	\$39,511.51	\$10,849.62	\$29,186.88	1.72

^ Denotes bonds with a maturity date in the next 60 days. Please contact us for further investment opportunities or any assistance
& insufficient data available for accurate cost or other basis adjustment
w The cost for this tax lot has been adjusted due to wash sale activity as defined by IRS regulation.
nc Cost information for this tax lot is not covered by IRS reporting requirements. Unless indicated, cost for all other lots will be reported to the IRS

Government Asset Backed/CMO Securities

DESCRIPTION	% OF ACCOUNT	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ACCRUED INTEREST	ESTIMATED ANNUAL INCOME	ANNUAL YIELD (%)
FNMA PASS THRU POOL 735288 DTD 02/01/05 CPN 5.000% DUE 03/01/35 DTD 02/01/05 FC 03/25/05 REMAIN BAL 18,598.43 DEC FACTOR 0.31522778 CUSIP 31402Q2V2 Acquired 05/10/11 S nc Acquired 09/09/11 S nc		5,000 54,000	33.93 106.50 34.35 108.28	1,696.78 1,974.40 18,554.07 20,028.55		1,705.50 18,419.87	8.72 -134.20			
Total	0.28	59,000		\$20,250.85 \$22,002.95	108.2100	\$20,125.37	-\$125.48	\$74.91	\$929.92	4.62

FNMA PASS THRU
POOL 735580 DTD 05/01/05
CPN 5.000% DUE 06/01/35
DTD 05/01/05 FC 06/25/05
REMAIN BAL 40,836.63
DEC FACTOR 0.32669307
CUSIP 31402RFV6
Acquired 05/16/08 L nc

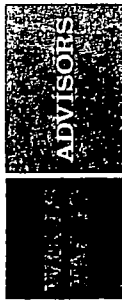
22,274.28

20,049.73
44,860.06

31.82
98.82

63,000

31.82
98.82



HELEN C COLE CHARITABLE TR
MARK F SWARY TTEE
U/A DTD 11/18/94 PIMCO
DECEMBER 1 - DECEMBER 31, 2011
ACCOUNT NUMBER 6212-1305

Fixed Income Securities

Government Asset Backed/CMO Securities continued

DESCRIPTION	QUANTITY	% OF ACCOUNT	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ACCRUED INTEREST	ESTIMATED	
									ANNUAL INCOME	ANNUAL YIELD (%)
Acquired 05/21/09 L nc	10,000		34.67	3,467.14		3,535.60	68.46			
Acquired 10/16/09 L nc	52,000		103.13	6,590.73		18,385.56	290.93			
			34.79	18,094.63						
			103.62	31,632.95						
Total	0.61 125,000			\$41,611.50	108.2250	\$44,195.44	\$2,583.94	\$164.48	\$2,041.83	4.62
				\$83,083.74						
FNMA PASS THRU										
POOL 745343 DTD 02/01/06										
CPN 5.500% DUE 03/01/36										
DTD 02/01/06 FC 03/25/06										
REMAIN BAL 10,146.74										
DEC FACTOR 0.29843369										
CUSIP 31403DBL2										
Acquired 10/07/11 S nc	34,000	0.15	32.57	11,076.82	109.3390	11,094.35	17.53	44.96	558.07	5.03
			108.68	11,635.95						
FNMA PASS THRU										
POOL 745418 DTD 03/01/06										
CPN 5.500% DUE 04/01/36										
DTD 03/01/06 FC 04/25/06										
REMAIN BAL 33,469.70										
DEC FACTOR 0.31280099										
CUSIP 31403DDX4										
Acquired 09/09/11 S nc	107,000	0.51	34.54	36,966.37	109.3150	36,587.40	-378.97	148.29	1,840.83	5.03
			109.71	39,475.11						
FNMA PASS THRU										
POOL 903812 DTD 12/01/06										
CPN 5.500% DUE 12/01/36										
DTD 12/01/06 FC 01/25/07										
REMAIN BAL 7,856.50										
DEC FACTOR 0.27091405										
CUSIP 31411CDR9										
Acquired 05/10/11 S nc	29,000	0.12	29.91	8,675.48	109.0440	8,567.04	-108.44	34.81	432.10	5.04
			108.20	10,802.60						

MASTERS/PIMCO/TAXABLE TOTAL RETURN

WSP75LT 000002 365192906275 NNNNN NNNNN NNNNNYNN 000007

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HELEN C COLE CHARITABLE TR
MARK F SWARY TTEE
U/A DTD 11/18/94 PIMCO

DECEMBER 1 - DECEMBER 31, 2011
ACCOUNT NUMBER 6212-1305

Fixed Income Securities

Government Asset Backed/CMO Securities continued

DESCRIPTION	% OF ACCOUNT	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ACCRUED INTEREST	ESTIMATED	
									ANNUAL INCOME	ANNUAL YIELD (%)
FNMA PASS THRU POOL 972295 DTD 02/01/08 CPN 5.500% DUE 02/01/38 DTD 02/01/08 FC 03/25/08 REMAIN BAL 342,039.68 DEC FACTOR 0.22355535 CUSIP 31414PUU1 Acquired 06/09/11 S nc	5.15	1,530,000	24.73 108.73	378,515.56 454,088.71	109.0080	372,850.62	-5,664.94	1,515.43	18,812.18	5.04
FHLMC GOLD PASS THRU POOL G04913 DTD 11/01/08 CPN 5.000% DUE 03/01/38 DTD 11/01/08 FC 12/15/08 REMAIN BAL 12,550.74 DEC FACTOR 0.41835800 CUSIP 3128M6YJ1 Acquired 11/10/11 S nc	0.19	30,000	44.86 107.03	13,458.65 13,820.28	108.1580	13,574.62	115.97	50.55	627.53	4.62
FNMA PASS THRU POOL 983077 DTD 05/01/08 CPN 5.000% DUE 05/01/38 DTD 05/01/08 FC 06/25/08 REMAIN BAL 97,648.59 DEC FACTOR 0.49567813 CUSIP 31415LCN5 Acquired 06/09/11 S nc	1.46	197,000	53.48 106.95	105,356.13 118,557.31	108.1330	105,590.35	234.22	393.31	4,882.42	4.62
FHLMC GOLD PASS THRU POOL G04688 DTD 09/01/08 CPN 5.500% DUE 09/01/38 DTD 09/01/08 FC 10/15/08 REMAIN BAL 25,598.56 DEC FACTOR 0.33244896 CUSIP 3128M6RH3 Acquired 11/10/11 S nc	0.39	77,000	35.97 107.92	27,698.80 28,585.77	108.9730	27,895.52	196.72	113.42	1,407.92	5.04

MASTERS/PIMCO/TAXABLE TOTAL RETURN

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HELEN C COLE CHARITABLE TR
MARK F SWARY TTEE
U/A DTD 11/18/94 PIMCO

DECEMBER 1 - DECEMBER 31, 2011
ACCOUNT NUMBER 6212-1305

Fixed Income Securities

Government Asset Backed/CMO Securities continued

DESCRIPTION	% OF ACCOUNT	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ACCRUED INTEREST	ESTIMATED	
									ANNUAL INCOME	ANNUAL YIELD (%)
FNMA PASS THRU POOL 889982 DTD 10/01/08 CPN 5.500% DUE 11/01/38 DTD 10/01/08 FC 11/25/08 REMAIN BAL 132,219.96 DEC FACTOR 0.34703408 CUSIP 31410KXK5 Acquired 06/25/09 L nc		12,000	37.52 103.39 37.21	4,502.87 10,309.29 5,582.18		4,539.48	36.61			
Acquired 08/10/09 L nc		15,000	103.20	12,135.98		5,674.35	92.17			
Acquired 10/16/09 L nc		340,000	38.58	131,200.48		128,618.60	-2,581.88			
Acquired 10/20/09 L nc		14,000	105.12 38.58 105.12	270,943.19 5,401.96 11,156.07		5,297.93	-104.03			
Total	1.99	381,000		\$146,687.49 \$304,544.53	109.0080	\$144,130.36	-\$2,557.13	\$585.81	\$7,272.09	5.05
FNMA PASS THRU POOL 934231 DTD 12/01/08 CPN 5.000% DUE 01/01/39 DTD 12/01/08 FC 01/25/09 REMAIN BAL 190,860.88 DEC FACTOR 0.34701979 CUSIP 31412TLL5 Acquired 10/11/11 S nc		2.85	37.48 107.39	206,186.75 222,694.85	108.1310	206,379.78	193.03	768.75	9,543.04	4.62
FNMA PASS THRU POOL AA5224 DTD 03/01/09 CPN 4.500% DUE 03/01/39 DTD 03/01/09 FC 04/25/09 REMAIN BAL 539,910.66 DEC FACTOR 0.67320532 CUSIP 31416NYW6 Acquired 06/09/11 S nc		7.95	70.46 104.29	565,106.64 611,574.69	106.5290	575,161.43	10,054.79	1,957.18	24,295.97	4.22

MASTERS/PIMCO/TAXABLE TOTAL RETURN

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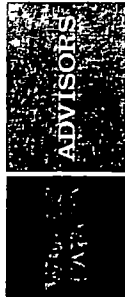
HELEN C COLE CHARITABLE TR
 MARK F SWARY TTEE
 U/A DTD 11/18/94 PIMCO
 DECEMBER 1 - DECEMBER 31, 2011
 ACCOUNT NUMBER: 6212-1305

Fixed Income Securities
Government Asset Backed/CMO Securities continued

DESCRIPTION	% OF ACCOUNT	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ACCRUED INTEREST	ESTIMATED	
									ANNUAL INCOME	ANNUAL YIELD (%)
FNMA PASS THRU POOL AB1248 DTD 06/01/10 CPN 4 500% DUE 07/01/40 DTD 06/01/10 FC 07/25/10 REMAIN BAL 18,627 28 DEC FACTOR 0 77613684 CUSIP 31416WL67 Acquired 09/09/11 S nc	0 27	24,000	83 03 106 26	19,928 87 22,075 02	106 5210	19,841.96	-86.91	67 52	838 22	4.22
FNMA PASS THRU POOL AB1389 DTD 07/01/10 CPN 4 500% DUE 08/01/40 DTD 07/01/10 FC 08/25/10 REMAIN BAL 147,723 73 DEC FACTOR 0 74607949 CUSIP 31416WRK0 Acquired 02/02/11 S nc	2 18	198,000	76 04 101 63	150,564 08 176,793 99	106 5210	157,356 80	6,792 72	535 50	6,647.56	4.22
FNMA PASS THRU POOL AH5583 DTD 02/01/11 CPN 4 500% DUE 02/01/41 DTD 02/01/11 FC 03/25/11 REMAIN BAL 65,855 24 DEC FACTOR 0 91465620 CUSIP 3138A7FZ6 Acquired 02/09/11 S nc	0 97	72,000	92 24 100 78	66,417 74 72,562.49	106 5420	70,163 49	3,745 75	238.73	2,963 48	4 22
FHLMC GOLD PASS THRU POOL A97618 DTD 03/01/11 CPN 4 500% DUE 03/01/41 DTD 03/01/11 FC 04/15/11 REMAIN BAL 37,155 83 DEC FACTOR 0 90623984 CUSIP 312946PB6 Acquired 11/10/11 S nc	0 55	41,000	95 51 105 28	39,161 05 39,973 71	106 2860	39,491 44	330 39	134.69	1,672 01	4 23



MASTERS/PIMCO/TAXABLE TOTAL RETURN



HELEN C COLE CHARITABLE TR
MARK F SWARY TTEE
U/A DTD 11/18/94 PIMCO

DECEMBER 1 - DECEMBER 31, 2011
ACCOUNT NUMBER 6212-1305

Fixed Income Securities

Government Asset Backed/CMO Securities continued

DESCRIPTION	% OF ACCOUNT	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ACCRUED INTEREST	ESTIMATED	
									ANNUAL INCOME	ANNUAL YIELD (%)
FNMA PASS THRU POOL A11969 DTD 04/01/11 CPN 4.500% DUE 05/01/41 DTD 04/01/11 FC 05/25/11 REMAIN BAL 5,797.14 DEC FACTOR 0.96619013 CUSIP 3138AFFK1 Acquired 05/10/11 S nc	0.09	6,000	100.35 103.74	6,021.19 6,211.10	107.4030	6,226.30	205.11	21.02	260.87	4.18
Total Government Asset Backed/CMO Securities	25.70			\$1,843,683.97 \$2,238,482.80		\$1,859,232.27	\$15,548.30	\$6,849.36	\$85,026.04	4.57
Total Remaining Balance on all Government Asset Backed/CMO Securities:				\$1,726,896.31						
Total Fixed Income Securities	49.15			\$3,500,628.94 \$3,884,829.64		\$3,555,688.75	\$55,059.81	\$17,698.98	\$114,212.92	3.21

nc Cost information for this tax lot is not covered by IRS reporting requirements. Unless indicated, cost for all other lots will be reported to the IRS

Mutual Funds

Mutual fund shares are priced at net asset value Estimated Annual Income and Yield refer to Dividends and Interest Income only, and typically do not reflect Total return

Open End Mutual Funds

DESCRIPTION	% OF ACCOUNT	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
								ANNUAL INCOME	ANNUAL YIELD (%)
ALLIANZ GLOBAL INV MNGD ACCTS TR FIXED INCM SHS SERIES C FXICX									
Acquired 05/12/08 L nc		15,300	13.15	201,195.00w		190,791.00	-10,404.00		
Acquired 05/12/08 L nc		975	12.90 13.25 13.24	197,370.00 12,918.75w 12,909.00		12,158.25	-760.50		
Acquired 10/15/09 L nc		425	13.69	5,818.25		5,299.75	-518.50		
Acquired 01/06/10 L nc		5,670	12.37	70,137.90		70,704.90	567.00		
Acquired 12/30/10 L nc		5,190	12.61	65,445.90		64,719.30	-726.60		
Acquired 02/18/11 S nc		8,115	12.82	104,034.30		101,194.05	-2,840.25		

HELEN C COLE CHARITABLE TR
MARK F SWARY TTEE
U/A DTD 11/18/94 PIMCO

DECEMBER 1 - DECEMBER 31, 2011
ACCOUNT NUMBER 6212-1305

Mutual Funds

Open End Mutual Funds continued

DESCRIPTION	% OF ACCOUNT	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
								ANNUAL INCOME	ANNUAL YIELD (%)
Acquired 05/27/11 S nc		85,000	13.30	1,130,500.00		1,059,950.00	-70,550.00		
Acquired 10/04/11 S nc		9,110	12.16	110,777.60		113,601.70	2,824.10		
Total	22.37	129,785		\$1,700,827.70	12.4700	\$1,618,418.95	-\$82,408.75	\$162,231.25	10.02
Client Investment (Excluding Reinvestments)									
Gain/Loss on Client Investment (Including Reinvestments)									
								\$1,696,992.95	
								-\$82,408.75	
ALLIANZ GLOBAL INV									
MANAGED ACCOUNTS TR									
FIXED INCOME SHS SER M									
FXIMX									
Acquired 05/12/08 L nc		18,600	11.36	211,296.00w		193,440.00	-17,856.00		
			10.37	192,882.00					
Acquired 05/12/08 L nc		1,275	11.39	14,522.25w		13,260.00	-1,262.25		
			10.58	13,489.50					
Acquired 10/09/09 L nc		1,279	9.80	12,534.20		13,301.60	767.40		
Acquired 10/15/09 L nc		8,450	9.78	82,641.00		87,880.00	5,239.00		
Acquired 12/30/10 L nc		3,765	10.21	38,440.65		39,156.00	715.35		
Acquired 02/18/11 S nc		11,240	10.26	115,322.40		116,896.00	1,573.60		
Acquired 05/27/11 S nc		106,100	10.65	1,129,965.00		1,103,440.00	-26,525.00		
Total	21.67	150,709		\$1,604,721.50	10.4000	\$1,567,373.60	-\$37,347.90	\$73,998.11	4.72
Client Investment (Excluding Reinvestments)									
Gain/Loss on Client Investment (Including Reinvestments)									
								\$1,585,274.75	
								-\$37,347.90	
Total Open End Mutual Funds	44.04			\$3,305,549.20		\$3,185,792.55	-\$119,756.65	\$236,229.36	7.42
				\$3,282,267.70					
Total Mutual Funds	44.04			\$3,305,549.20		\$3,185,792.55	-\$119,756.65	\$236,229.36	7.42
				\$3,282,267.70					

w The cost for this tax lot has been adjusted due to wash sale activity as defined by IRS regulation.
nc Cost information for this tax lot is not covered by IRS reporting requirements. Unless indicated, cost for all other lots will be reported to the IRS.



MASTERS/PIMCO/TAXABLE TOTAL RETURN

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FILED 01-19-08 11:42: 03:

FORM 990-PF INTEREST ON SAVINGS AND TEMPORARY CASH INVESTMENTS STATEMENT 1

SOURCE	AMOUNT
PARADIGM MASTER FUND LIQUIDATING TRUST	8,084.
WELLS FARGO #0072	20.
WELLS FARGO #0216	20.
WELLS FARGO #0257	1.
WELLS FARGO #0421	4.
WELLS FARGO #1305 - INTEREST	132,072.
WELLS FARGO #1305 - OID	13,150.
WELLS FARGO #2700	13.
WELLS FARGO #5772	30.
WELLS FARGO #7251	111.
WELLS FARGO #7286	1.
WELLS FARGO #7340 - INTEREST	77,088.
WELLS FARGO #7340 - OID	5,054.
WELLS FARGO #8144	14.
TOTAL TO FORM 990-PF, PART I, LINE 3, COLUMN A	235,662.

FORM 990-PF DIVIDENDS AND INTEREST FROM SECURITIES STATEMENT 2

SOURCE	GROSS AMOUNT	CAPITAL GAINS DIVIDENDS	COLUMN (A) AMOUNT
PARADIGM MASTER FUND LIQUIDATING TRUST	7,255.	0.	7,255.
WELLS FARGO #0072	34,606.	0.	34,606.
WELLS FARGO #0216	15,756.	0.	15,756.
WELLS FARGO #0257	96.	0.	96.
WELLS FARGO #0421	6,329.	10.	6,319.
WELLS FARGO #1305	155,206.	0.	155,206.
WELLS FARGO #2700	8,717.	55.	8,662.
WELLS FARGO #5772	62,804.	0.	62,804.
WELLS FARGO #7251	130,815.	2,298.	128,517.
WELLS FARGO #7286	7,389.	0.	7,389.
WELLS FARGO #7340	147.	0.	147.
WELLS FARGO #8144	19,306.	0.	19,306.
TOTAL TO FM 990-PF, PART I, LN 4	448,426.	2,363.	446,063.

FORM 990-PF

OTHER INCOME

STATEMENT

3

DESCRIPTION

(A)
REVENUE
PER BOOKS(B)
NET INVEST-
MENT INCOME(C)
ADJUSTED
NET INCOME

PARADIGM MASTER FUND LIQUIDATING
TRUST - OTHER PORTFOLIO INCOME
PARADIGM MASTER FUND LIQUIDATING
TRUST - CANCELLATION OF DEBT
PARADIGM MASTER FUND LIQUIDATING
TRUST - ORDINARY GAIN
PARADIGM MASTER FUND LIQUIDATING
TRUST - OTHER INCOME
PARADIGM MASTER FUND LIQUIDATING
TRUST - SECTION 988 LOSS
PARADIGM MASTER FUND LIQUIDATING
TRUST - ORDINARY INCOME
PARADIGM MASTER FUND LIQUIDATING
TRUST - NET RENTAL REAL ESTATE
INCOME
PARADIGM MASTER FUND LIQUIDATING
TRUST - GUARANTEED PAYMENTS

6,700.

6,700.

4,003.

4,003.

153.

153.

-2,614.

-2,614.

-3,618.

-3,618.

1,212.

1,212.

1,268.

1,268.

5.

5.

TOTAL TO FORM 990-PF, PART I, LINE 11

7,109.

7,109.

FORM 990-PF

LEGAL FEES

STATEMENT

4

DESCRIPTION

(A)
EXPENSES
PER BOOKS(B)
NET INVEST-
MENT INCOME(C)
ADJUSTED
NET INCOME(D)
CHARITABLE
PURPOSES

HAHN LOESER & PARKS LLP -
LEGAL FEES

130,024.

130,024.

0.

TO FM 990-PF, PG 1, LN 16A

130,024.

130,024.

0.

FORM 990-PF OTHER PROFESSIONAL FEES STATEMENT 5

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
WELLS FARGO -INVESTMENT MANAGEMENT FEES	173,969.	173,969.		0.
TO FORM 990-PF, PG 1, LN 16C	173,969.	173,969.		0.

FORM 990-PF TAXES STATEMENT 6

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
FOREIGN TAXES	9,264.	9,264.		0.
PARADIGM MASTER FUND LIQUIDATING TRUST - FOREIGN TAXES	166.	166.		0.
TO FORM 990-PF, PG 1, LN 18	9,430.	9,430.		0.

FORM 990-PF OTHER EXPENSES STATEMENT 7

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
WIDELY HELD MORTGAGE TRUSTS - INVESTMENT EXPENSES	5,125.	5,125.		0.
PARADIGM MASTER FUND LIQUIDATING TRUS - INTEREST EXPENSE ON INVESTMENT DEBTS	4,296.	4,296.		0.
PARADIGM MASTER FUND LIQUIDATING TRUST - PORTFOLIO DEDUCTIONS	20,370.	20,370.		0.
PARADIGM MASTER FUND LIQUIDATING TRUST - OTHER DEDUCTIONS	1,163.	1,163.		0.
STATE OF OHIO - FILING FEES	600.	0.		600.
WELLS FARGO - MARGIN INTEREST	4.	4.		0.
PARADIGM MASTER FUND LIQUIDATING TRUS - SECTION 179 DEDUCTION	1.	1.		0.
	31,559.	30,959.		600.

TO FORM 990-PF, PG 1, LN 23

FORM 990-PF OTHER INCREASES IN NET ASSETS OR FUND BALANCES STATEMENT 8

DESCRIPTION	AMOUNT
INCOME TAXED IN 2010, RECEIVED IN 2011	54,157.
NON TAXABLE CASH DISTRIBUTION	2,945.
PARADIGM MASTER FUND LIQUIDATING TRUST - UNREALIZED GAIN	101,088.
TOTAL TO FORM 990-PF, PART III, LINE 3	158,190.

FORM 990-PF OTHER DECREASES IN NET ASSETS OR FUND BALANCES STATEMENT 9

DESCRIPTION	AMOUNT
INCOME TAXED IN 2011, RECEIVED IN 2012	73,947.
COST BASIS ADJUSTMENTS	5,890.
DISALLOWED LOSSES	2,419.
US TREASURY - TAX PAYMENTS	8,650.
EXPENSES PAID IN 2011, DEDUCTED IN 2010	379.
TOTAL TO FORM 990-PF, PART III, LINE 5	91,285.

FORM 990-PF CORPORATE STOCK STATEMENT 10

DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
WELLS FARGO	22,991,063.	22,661,441.
TOTAL TO FORM 990-PF, PART II, LINE 10B	22,991,063.	22,661,441.

• If you are filing for an **Additional (Not Automatic) 3-Month Extension**, complete only **Part II** and check this box ☒

Note. Only complete Part II if you have already been granted an automatic 3-month extension on a previously filed Form 8868.

• If you are filing for an **Automatic 3-Month Extension**, complete only **Part I** (on page 1).

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

Enter filer's identifying number, see instructions

Type or print File by the due date for filing your return. See instructions.	Name of exempt organization or other filer, see instructions	Employer identification number (EIN) or
	HELEN C. COLE CHARITABLE TRUST	☒ 34-7178399
	Number, street, and room or suite no. If a P.O. box, see instructions.	Social security number (SSN)
	200 PUBLIC SQUARE #2800	☐
	City, town or post office, state, and ZIP code. For a foreign address, see instructions.	
	CLEVELAND, OH 44114-2316	

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

04

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

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

MARK F. SWARY

• The books are in the care of ☒ 200 PUBLIC SQUARE SUITE 2800 -- CLEVELAND, OH 44114-2316

Telephone No. ☒ 216.621.0150

FAX No. ☐

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

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

4 I request an additional 3-month extension of time until NOVEMBER 15, 2012.

5 For calendar year 2011, or other tax year beginning , and ending .

6 If the tax year entered in line 5 is for less than 12 months, check reason. ☐ Initial return ☐ Final return

☐ Change in accounting period

7 State in detail why you need the extension

THE TRUST IS A PARTNER IN PARADIGM MASTER FUND, L.P. THE PARTNERSHIP HAS NOT YET ISSUED THE 2011 SCHEDULE K-1.

8a If this application is for Form 990-BL, 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits. See instructions.	8a	\$	68,980.
b If this application is for Form 990-PF, 990-T, 4720, or 6069, enter any refundable credits and estimated tax payments made. Include any prior year overpayment allowed as a credit and any amount paid previously with Form 8868.	8b	\$	68,980.
c Balance due. Subtract line 8b from line 8a. Include your payment with this form, if required, by using EFTPS (Electronic Federal Tax Payment System). See instructions.	8c	\$	0.

Signature and Verification must be completed for Part II only.

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

Signature ☐

Title ☒ ATTORNEY

Date ☐

Form 8868 (Rev. 1-2012)