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990-PF

Department of the Treasury  
Internal Revenue ServiceReturn of Private Foundation  
or Section 4947(a)(1) Nonexempt Charitable Trust  
Treated as a Private Foundation

OMB No 1545-0052

2011

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

For calendar year 2011 or tax year beginning

, 2011, and ending

, 20

Name of foundation 31-216169588007 CHAPMAN HANSON

FOUNDATION-TAILORED

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

Room/suite

A Employer identification number

38-6872202

B Telephone number (see instructions)

ONE COURT SQUARE - 29TH FLOOR

City or town, state, and ZIP code

LONG ISLAND CITY, NY 11120

G Check all that apply:

Initial return

Initial return of a former public charity

Final return

Amended return

Address change

Name change

H Check type of organization:

☒ Section 501(c)(3) exempt private foundation☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation

I Fair market value of all assets at end

of year (from Part II, col. (c), line

16) ▶ \$ 13,397,250.

J Accounting method: ☒ Cash ☐ Accrual☐ Other (specify)

(Part I, column (d) must be on cash basis.)

C If exemption application is pending, check here ☐D 1 Foreign organizations, check here ☐2 Foreign organizations meeting the 85% test, check here and attach computation ☐E If private foundation status was terminated under section 507(b)(1)(A), check here ☐F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐

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

|                                                                                               | (a) Revenue and expenses per books | (b) Net investment income | (c) Adjusted net income | (d) Disbursements for charitable purposes (cash basis only) |
|-----------------------------------------------------------------------------------------------|------------------------------------|---------------------------|-------------------------|-------------------------------------------------------------|
| <b>Revenue</b>                                                                                |                                    |                           |                         |                                                             |
| 1 Contributions, gifts, grants, etc., received (attach schedule) . . . . .                    |                                    |                           |                         |                                                             |
| 2 Check <input type="checkbox"/> if the foundation is not required to attach Sch. B . . . . . |                                    |                           |                         |                                                             |
| 3 Interest on savings and temporary cash investments . . . . .                                |                                    |                           |                         |                                                             |
| 4 Dividends and interest from securities . . . . .                                            | 362,745.                           | 364,315.                  |                         | STMT 1                                                      |
| 5a Gross rents . . . . .                                                                      |                                    |                           |                         |                                                             |
| b Net rental income or (loss) . . . . .                                                       |                                    |                           |                         |                                                             |
| 6a Net gain or (loss) from sale of assets not on line 10 . . . . .                            | 159,787.                           |                           |                         |                                                             |
| b Gross sales price for all assets on line 6a . . . . .                                       | 5,476,556.                         |                           |                         |                                                             |
| 7 Capital gain net income (from Part IV, line 2) . . . . .                                    |                                    | 169,337.                  |                         |                                                             |
| 8 Net short-term capital gain . . . . .                                                       |                                    |                           |                         |                                                             |
| 9 Income modifications . . . . .                                                              |                                    |                           |                         |                                                             |
| 10 a Gross sales less returns and allowances . . . . .                                        |                                    |                           |                         |                                                             |
| b Less. Cost of goods sold . . . . .                                                          |                                    |                           |                         |                                                             |
| c Gross profit or (loss) (attach schedule) . . . . .                                          |                                    |                           |                         |                                                             |
| 11 Other income (attach schedule) . . . . .                                                   | 51,625.                            |                           |                         | STMT 2                                                      |
| 12 Total. Add lines 1 through 11 . . . . .                                                    | 574,157.                           | 533,652.                  |                         |                                                             |
| 13 Compensation of officers, directors, trustees, etc. . . . .                                | 223,516.                           | 111,758.                  |                         | 111,758.                                                    |
| 14 Other employee salaries and wages . . . . .                                                |                                    | NONE                      | NONE                    |                                                             |
| 15 Pension plans, employee benefits . . . . .                                                 |                                    | NONE                      | NONE                    |                                                             |
| 16a Legal fees (attach schedule) . . . . .                                                    |                                    |                           |                         |                                                             |
| b Accounting fees (attach schedule) . . . . .                                                 |                                    |                           |                         |                                                             |
| c Other professional fees (attach schedule) . . . . .                                         |                                    |                           |                         |                                                             |
| 17 Interest . . . . .                                                                         |                                    |                           |                         |                                                             |
| 18 Taxes (attach schedule) (see instructions) STMT. 3 . . . . .                               | 21,082.                            | 12,427.                   |                         |                                                             |
| 19 Depreciation (attach schedule) and depletion . . . . .                                     |                                    |                           |                         |                                                             |
| 20 Occupancy . . . . .                                                                        |                                    |                           |                         |                                                             |
| 21 Travel, conferences, and meetings . . . . .                                                |                                    | NONE                      | NONE                    |                                                             |
| 22 Printing and publications . . . . .                                                        |                                    | NONE                      | NONE                    |                                                             |
| 23 Other expenses (attach schedule) STMT. 4 . . . . .                                         | 2,596.                             | 2,511.                    |                         | 85.                                                         |
| 24 Total operating and administrative expenses. Add lines 13 through 23 . . . . .             | 247,194.                           | 126,696.                  | NONE                    | 111,843.                                                    |
| 25 Contributions, gifts, grants paid . . . . .                                                | 545,119.                           |                           |                         | 545,119.                                                    |
| 26 Total expenses and disbursements. Add lines 24 and 25 . . . . .                            | 792,313.                           | 126,696.                  | NONE                    | 656,962.                                                    |
| 27 Subtract line 26 from line 12:                                                             |                                    |                           |                         |                                                             |
| a Excess of revenue over expenses and disbursements . . . . .                                 | -218,156.                          |                           |                         |                                                             |
| b Net investment income (if negative, enter -0-) . . . . .                                    |                                    | 406,956.                  |                         |                                                             |
| c Adjusted net income (if negative, enter -0-) . . . . .                                      |                                    |                           |                         |                                                             |

For Paperwork Reduction Act Notice, see instructions.

JSA

Form 990-PF (2011)

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| Part II Balance Sheets      |                                                                                                                             | Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions)              | Beginning of year | End of year    |                       |
|-----------------------------|-----------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------|-------------------|----------------|-----------------------|
|                             |                                                                                                                             |                                                                                                                                 | (a) Book Value    | (b) Book Value | (c) Fair Market Value |
| Assets                      | 1                                                                                                                           | Cash - non-interest-bearing . . . . .                                                                                           |                   |                |                       |
|                             | 2                                                                                                                           | Savings and temporary cash investments . . . . .                                                                                | 622,433.          | 887,755.       | 887,755.              |
|                             | 3                                                                                                                           | Accounts receivable ▶<br>Less: allowance for doubtful accounts ▶                                                                |                   |                |                       |
|                             | 4                                                                                                                           | Pledges receivable ▶<br>Less: allowance for doubtful accounts ▶                                                                 |                   |                |                       |
|                             | 5                                                                                                                           | Grants receivable . . . . .                                                                                                     |                   |                |                       |
|                             | 6                                                                                                                           | Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see instructions) . . . . |                   |                |                       |
|                             | 7                                                                                                                           | Other notes and loans receivable (attach schedule) ▶<br>Less: allowance for doubtful accounts ▶                                 |                   |                |                       |
|                             | 8                                                                                                                           | Inventories for sale or use . . . . .                                                                                           |                   |                |                       |
|                             | 9                                                                                                                           | Prepaid expenses and deferred charges . . . . .                                                                                 |                   |                |                       |
|                             | 10 a                                                                                                                        | Investments - U.S. and state government obligations (attach schedule) .                                                         |                   |                |                       |
|                             | b                                                                                                                           | Investments - corporate stock (attach schedule) . . . . .                                                                       |                   |                |                       |
|                             | c                                                                                                                           | Investments - corporate bonds (attach schedule) . . . . .                                                                       |                   |                |                       |
|                             | 11                                                                                                                          | Investments - land, buildings, and equipment: basis<br>Less: accumulated depreciation (attach schedule) ▶                       |                   |                |                       |
|                             | 12                                                                                                                          | Investments - mortgage loans . . . . .                                                                                          |                   |                |                       |
|                             | 13                                                                                                                          | Investments - other (attach schedule) . . . . . STMT 5                                                                          | 11,632,349.       | 11,167,910.    | 12,509,495.           |
|                             | 14                                                                                                                          | Land, buildings, and equipment: basis<br>Less: accumulated depreciation (attach schedule) ▶                                     |                   |                |                       |
| 15                          | Other assets (describe ▶)                                                                                                   |                                                                                                                                 |                   |                |                       |
| 16                          | <b>Total assets</b> (to be completed by all filers - see the instructions. Also, see page 1, item I) . . . . .              | 12,254,782.                                                                                                                     | 12,055,665.       | 13,397,250.    |                       |
| Liabilities                 | 17                                                                                                                          | Accounts payable and accrued expenses . . . . .                                                                                 |                   |                |                       |
|                             | 18                                                                                                                          | Grants payable . . . . .                                                                                                        |                   |                |                       |
|                             | 19                                                                                                                          | Deferred revenue . . . . .                                                                                                      |                   |                |                       |
|                             | 20                                                                                                                          | Loans from officers, directors, trustees, and other disqualified persons .                                                      |                   |                |                       |
|                             | 21                                                                                                                          | Mortgages and other notes payable (attach schedule) . . . .                                                                     |                   |                |                       |
|                             | 22                                                                                                                          | Other liabilities (describe ▶)                                                                                                  |                   |                |                       |
| 23                          | <b>Total liabilities</b> (add lines 17 through 22) . . . . .                                                                |                                                                                                                                 |                   |                |                       |
| Net Assets or Fund Balances | Foundations that follow SFAS 117, check here ▶ <input type="checkbox"/>                                                     |                                                                                                                                 |                   |                |                       |
|                             | 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. ▶ <input checked="" type="checkbox"/> |                                                                                                                                 |                   |                |                       |
|                             | 27                                                                                                                          | Capital stock, trust principal, or current funds . . . . .                                                                      | 12,254,782.       | 12,055,665.    |                       |
|                             | 28                                                                                                                          | Paid-in or capital surplus, or land, bldg, and equipment fund . . . .                                                           |                   |                |                       |
|                             | 29                                                                                                                          | Retained earnings, accumulated income, endowment, or other funds . .                                                            |                   |                |                       |
| 30                          | <b>Total net assets or fund balances</b> (see instructions) . . . . .                                                       | 12,254,782.                                                                                                                     | 12,055,665.       |                |                       |
| 31                          | <b>Total liabilities and net assets/fund balances</b> (see instructions) . . . . .                                          | 12,254,782.                                                                                                                     | 12,055,665.       |                |                       |

## 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 | 12,254,782. |
| 2 | Enter amount from Part I, line 27a . . . . .                                                                                                                         | 2 | -218,156.   |
| 3 | Other increases not included in line 2 (itemize) ▶ SEE STATEMENT 6                                                                                                   | 3 | 19,214.     |
| 4 | Add lines 1, 2, and 3 . . . . .                                                                                                                                      | 4 | 12,055,840. |
| 5 | Decreases not included in line 2 (itemize) ▶ SEE STATEMENT 7                                                                                                         | 5 | 175.        |
| 6 | Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30 . . . . .                                                      | 6 | 12,055,665. |

Form 990-PF (2011)

**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,<br>2-story brick warehouse; or common stock, 200 shs MLC Co.) |                                            |                                                 | (b) How<br>acquired<br>P-Purchase<br>D-Donation                                                 | (c) Date<br>acquired<br>(mo., day, yr.) | (d) Date sold<br>(mo., day, yr.) |
|--------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------|-------------------------------------------------|-------------------------------------------------------------------------------------------------|-----------------------------------------|----------------------------------|
| <b>1a PUBLICLY TRADED SECURITIES</b>                                                                                                 |                                            |                                                 |                                                                                                 |                                         |                                  |
| <b>b</b>                                                                                                                             |                                            |                                                 |                                                                                                 |                                         |                                  |
| <b>c</b>                                                                                                                             |                                            |                                                 |                                                                                                 |                                         |                                  |
| <b>d</b>                                                                                                                             |                                            |                                                 |                                                                                                 |                                         |                                  |
| <b>e</b>                                                                                                                             |                                            |                                                 |                                                                                                 |                                         |                                  |
| (e) Gross sales price                                                                                                                | (f) Depreciation allowed<br>(or allowable) | (g) Cost or other basis<br>plus expense of sale | (h) Gain or (loss)<br>(e) plus (f) minus (g)                                                    |                                         |                                  |
| <b>a</b> 5,475,166.                                                                                                                  |                                            | 5,307,211.                                      | 167,955.                                                                                        |                                         |                                  |
| <b>b</b>                                                                                                                             |                                            |                                                 |                                                                                                 |                                         |                                  |
| <b>c</b>                                                                                                                             |                                            |                                                 |                                                                                                 |                                         |                                  |
| <b>d</b>                                                                                                                             |                                            |                                                 |                                                                                                 |                                         |                                  |
| <b>e</b>                                                                                                                             |                                            |                                                 |                                                                                                 |                                         |                                  |
| Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69                                          |                                            |                                                 | (i) Gains (Col. (h) gain minus<br>col. (k), but not less than -0-) or<br>Losses (from col. (h)) |                                         |                                  |
| (i) F.M.V. as of 12/31/69                                                                                                            | (j) Adjusted basis<br>as of 12/31/69       | (k) Excess of col. (i)<br>over col. (j), if any |                                                                                                 |                                         |                                  |
| <b>a</b>                                                                                                                             |                                            |                                                 | 167,955.                                                                                        |                                         |                                  |
| <b>b</b>                                                                                                                             |                                            |                                                 |                                                                                                 |                                         |                                  |
| <b>c</b>                                                                                                                             |                                            |                                                 |                                                                                                 |                                         |                                  |
| <b>d</b>                                                                                                                             |                                            |                                                 |                                                                                                 |                                         |                                  |
| <b>e</b>                                                                                                                             |                                            |                                                 |                                                                                                 |                                         |                                  |
| <b>2 Capital gain net income or (net capital loss)</b>                                                                               |                                            |                                                 | 2                                                                                               | 169,337.                                |                                  |
| If gain, also enter in Part I, line 7<br>If (loss), enter -0- in Part I, line 7                                                      |                                            |                                                 |                                                                                                 |                                         |                                  |
| <b>3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6):</b>                                               |                                            |                                                 | 3                                                                                               |                                         |                                  |
| If gain, also enter in Part I, line 8, column (c) (see instructions). If (loss), enter -0- in<br>Part I, line 8                      |                                            |                                                 |                                                                                                 |                                         |                                  |

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

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

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

Was the foundation liable for the section 4942 tax on the distributable amount of any year in the base period?

☐ Yes ☒ No

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

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

| (a)<br>Base period years<br>Calendar year (or tax year beginning in)                                                                                                                      | (b)<br>Adjusted qualifying distributions | (c)<br>Net value of noncharitable-use assets | (d)<br>Distribution ratio<br>(col. (b) divided by col. (c)) |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------|----------------------------------------------|-------------------------------------------------------------|
| 2010                                                                                                                                                                                      | 376,512.                                 | 13,051,259.                                  | 0.028849                                                    |
| 2009                                                                                                                                                                                      | 37,880.                                  | 12,404,509.                                  | 0.003054                                                    |
| 2008                                                                                                                                                                                      |                                          |                                              |                                                             |
| 2007                                                                                                                                                                                      |                                          |                                              |                                                             |
| 2006                                                                                                                                                                                      |                                          |                                              |                                                             |
| <b>2 Total of line 1, column (d)</b>                                                                                                                                                      |                                          |                                              | 2 0.031903                                                  |
| <b>3 Average distribution ratio for the 5-year base period - divide the total on line 2 by 5, or by the<br/>number of years the foundation has been in existence if less than 5 years</b> |                                          |                                              | 3 0.015952                                                  |
| <b>4 Enter the net value of noncharitable-use assets for 2011 from Part X, line 5</b>                                                                                                     |                                          |                                              | 4 14,149,318.                                               |
| <b>5 Multiply line 4 by line 3</b>                                                                                                                                                        |                                          |                                              | 5 225,710.                                                  |
| <b>6 Enter 1% of net investment income (1% of Part I, line 27b)</b>                                                                                                                       |                                          |                                              | 6 4,070.                                                    |
| <b>7 Add lines 5 and 6</b>                                                                                                                                                                |                                          |                                              | 7 229,780.                                                  |
| <b>8 Enter qualifying distributions from Part XII, line 4</b>                                                                                                                             |                                          |                                              | 8 656,962.                                                  |

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 <input type="checkbox"/> and enter "N/A" on line 1 . . . . .<br>Date of ruling or determination letter: _____ (attach copy of letter if necessary - see instructions) |    |        |
| b  | Domestic foundations that meet the section 4940(e) requirements in Part V, check here <input checked="" type="checkbox"/> and enter 1% of Part I, line 27b . . . . .                                                                           | 1  | 4,070. |
| c  | All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col. (b).                                                                                                                       |    |        |
| 2  | Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-) . . . . .                                                                                                                            | 2  |        |
| 3  | Add lines 1 and 2 . . . . .                                                                                                                                                                                                                    | 3  | 4,070. |
| 4  | Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-) . . . . .                                                                                                                          | 4  | NONE   |
| 5  | Tax based on investment income. Subtract line 4 from line 3. If zero or less, enter -0- . . . . .                                                                                                                                              | 5  | 4,070. |
| 6  | Credits/Payments:                                                                                                                                                                                                                              |    |        |
| a  | 2011 estimated tax payments and 2010 overpayment credited to 2011 . . . . .                                                                                                                                                                    | 6a | 7,968. |
| b  | Exempt foreign organizations - tax withheld at source . . . . .                                                                                                                                                                                | 6b | NONE   |
| c  | Tax paid with application for extension of time to file (Form 8868) . . . . .                                                                                                                                                                  | 6c | NONE   |
| d  | Backup withholding erroneously withheld . . . . .                                                                                                                                                                                              | 6d |        |
| 7  | Total credits and payments. Add lines 6a through 6d . . . . .                                                                                                                                                                                  | 7  | 7,968. |
| 8  | Enter any penalty for underpayment of estimated tax. Check here <input type="checkbox"/> 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 | 3,898. |
| 11 | Enter the amount of line 10 to be: Credited to 2012 estimated tax <input type="checkbox"/> 1,018. Refunded <input checked="" type="checkbox"/> 2,880.                                                                                          | 11 | 2,880. |

**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   |
| b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see page 19 of the instructions for definition)? . . . . .<br>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:<br>(1) On the foundation ► \$ _____ (2) On foundation managers. ► \$ _____                                                                                                                                                                                    |     |     |
| e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers ► \$ _____                                                                                                                                                                                                                  |     |     |
| 2 Has the foundation engaged in any activities that have not previously been reported to the IRS? . . . . .<br>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? . . . . .                                                                                                                                                                                                                                                                                       |     | N/A |
| 5 Was there a liquidation, termination, dissolution, or substantial contraction during the year? . . . . .<br>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:<br>• By language in the governing instrument, or<br>• 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) ►<br>CA                                                                                                                                                                                                                                                      |     |     |
| 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   |

**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?                                                                       | 13                     | X   |    |
| Website address <b>▶</b> N/A                                                                                                                |                                                                                                                                                                                           |                        |     |    |
| 14                                                                                                                                          | The books are in care of <b>▶</b> SEE STATEMENT 8                                                                                                                                         | Telephone no. <b>▶</b> |     |    |
| Located at <b>▶</b>                                                                                                                         |                                                                                                                                                                                           | ZIP + 4 <b>▶</b>       |     |    |
| 15                                                                                                                                          | Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041 - Check here <b>▶</b>                                                                              | 15                     |     |    |
| 16                                                                                                                                          | At any time during calendar year 2011, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country? | 16                     | Yes | No |
| See the instructions for exceptions and filing requirements for Form TD F 90-22.1. If "Yes," enter the name of the foreign country <b>▶</b> |                                                                                                                                                                                           |                        |     | 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?                                                                                                                                                                                                                                                                                                                                                                                                            | <input type="checkbox"/> Yes            | <input checked="" type="checkbox"/> No |
| (2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person?                                                                                                                                                                                                                                                                                                                                                                                    | <input type="checkbox"/> Yes            | <input checked="" type="checkbox"/> No |
| (3) Furnish goods, services, or facilities to (or accept them from) a disqualified person?                                                                                                                                                                                                                                                                                                                                                                                                        | <input type="checkbox"/> Yes            | <input checked="" type="checkbox"/> No |
| (4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person?                                                                                                                                                                                                                                                                                                                                                                                                              | <input checked="" type="checkbox"/> Yes | <input type="checkbox"/> 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)?                                                                                                                                                                                                                                                                                                                                                     | <input type="checkbox"/> Yes            | <input checked="" type="checkbox"/> 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.)                                                                                                                                                                                                                                                   | <input type="checkbox"/> Yes            | <input checked="" type="checkbox"/> No |
| b If any answer is "Yes" to 1a(1)-(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see instructions)?                                                                                                                                                                                                                                                                            | 1b                                      | X                                      |
| Organizations relying on a current notice regarding disaster assistance check here <b>▶</b>                                                                                                                                                                                                                                                                                                                                                                                                       |                                         |                                        |
| c Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2011?                                                                                                                                                                                                                                                                                                         | 1c                                      | X                                      |
| 2 Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5)):                                                                                                                                                                                                                                                                                                                  |                                         |                                        |
| a At the end of tax year 2011, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2011?                                                                                                                                                                                                                                                                                                                                               | <input type="checkbox"/> Yes            | <input checked="" type="checkbox"/> No |
| If "Yes," list the years <b>▶</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |                                         |                                        |
| b Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement - see instructions.)                                                                                                                                                                                       | 2b                                      | X                                      |
| c If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here.                                                                                                                                                                                                                                                                                                                                                                                |                                         |                                        |
| 3a Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year?                                                                                                                                                                                                                                                                                                                                                                     | <input type="checkbox"/> Yes            | <input checked="" type="checkbox"/> No |
| b If "Yes," did it have excess business holdings in 2011 as a result of (1) any purchase by the foundation or disqualified persons after May 26, 1969; (2) the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest; or (3) the lapse of the 10-, 15-, or 20-year first phase holding period? (Use Schedule C, Form 4720, to determine if the foundation had excess business holdings in 2011.) | 3b                                      | N/A                                    |
| 4a Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?                                                                                                                                                                                                                                                                                                                                                                                | 4a                                      | X                                      |
| b Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2011?                                                                                                                                                                                                                                                               | 4b                                      | X                                      |

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

**b** If any answer is "Yes" to 5a(1)-(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see instructions)? ☐ Yes ☒ NoOrganizations relying on a current notice regarding disaster assistance check here ☐**c** If the answer is "Yes" to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant? ☐ Yes ☒ No

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

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

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

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

| (a) Name and address | (b) Title, and average hours per week devoted to position | (c) Compensation (If not paid, enter -0-) | (d) Contributions to employee benefit plans and deferred compensation | (e) Expense account, other allowances |
|----------------------|-----------------------------------------------------------|-------------------------------------------|-----------------------------------------------------------------------|---------------------------------------|
| SEE STATEMENT 9      |                                                           | 223,516.                                  | -0-                                                                   | -0-                                   |
|                      |                                                           |                                           |                                                                       |                                       |
|                      |                                                           |                                           |                                                                       |                                       |
|                      |                                                           |                                           |                                                                       |                                       |
|                      |                                                           |                                           |                                                                       |                                       |

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

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

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

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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 (see instructions). If none, enter "NONE."**

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

**Total** number of others receiving over \$50,000 for professional services . . . . . **NONE**

**Part IX-A Summary of Direct Charitable Activities**

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

Expenses

|        |  |
|--------|--|
| 1 NONE |  |
| 2      |  |
| 3      |  |
| 4      |  |

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

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

Amount

|                                                        |  |
|--------------------------------------------------------|--|
| 1 NONE                                                 |  |
| 2                                                      |  |
| All other program-related investments See instructions |  |
| 3 NONE                                                 |  |

**Total.** Add lines 1 through 3 . . . . .

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

|          |                                                                                                             |           |             |
|----------|-------------------------------------------------------------------------------------------------------------|-----------|-------------|
| <b>1</b> | Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes: |           |             |
| <b>a</b> | Average monthly fair market value of securities                                                             | <b>1a</b> | 13,612,678. |
| <b>b</b> | Average of monthly cash balances                                                                            | <b>1b</b> | 752,112.    |
| <b>c</b> | Fair market value of all other assets (see instructions)                                                    | <b>1c</b> | NONE        |
| <b>d</b> | <b>Total</b> (add lines 1a, b, and c)                                                                       | <b>1d</b> | 14,364,790. |
| <b>e</b> | Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)   | <b>1e</b> |             |
| <b>2</b> | Acquisition indebtedness applicable to line 1 assets                                                        | <b>2</b>  | NONE        |
| <b>3</b> | Subtract line 2 from line 1d                                                                                | <b>3</b>  | 14,364,790. |
| <b>4</b> | Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions)   | <b>4</b>  | 215,472.    |
| <b>5</b> | <b>Net value of noncharitable-use assets.</b> Subtract line 4 from line 3. Enter here and on Part V, line 4 | <b>5</b>  | 14,149,318. |
| <b>6</b> | <b>Minimum investment return.</b> Enter 5% of line 5                                                        | <b>6</b>  | 707,466.    |

**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.)

|           |                                                                                                           |           |          |
|-----------|-----------------------------------------------------------------------------------------------------------|-----------|----------|
| <b>1</b>  | Minimum investment return from Part X, line 6                                                             | <b>1</b>  | 707,466. |
| <b>2a</b> | Tax on investment income for 2011 from Part VI, line 5                                                    | <b>2a</b> | 4,070.   |
| <b>b</b>  | Income tax for 2011. (This does not include the tax from Part VI.)                                        | <b>2b</b> |          |
| <b>c</b>  | Add lines 2a and 2b                                                                                       | <b>2c</b> | 4,070.   |
| <b>3</b>  | Distributable amount before adjustments. Subtract line 2c from line 1                                     | <b>3</b>  | 703,396. |
| <b>4</b>  | Recoveries of amounts treated as qualifying distributions                                                 | <b>4</b>  | NONE     |
| <b>5</b>  | Add lines 3 and 4                                                                                         | <b>5</b>  | 703,396. |
| <b>6</b>  | Deduction from distributable amount (see instructions)                                                    | <b>6</b>  | NONE     |
| <b>7</b>  | <b>Distributable amount as adjusted.</b> Subtract line 6 from line 5. Enter here and on Part XIII, line 1 | <b>7</b>  | 703,396. |

**Part XII Qualifying Distributions** (see instructions)

|          |                                                                                                                                                      |           |          |
|----------|------------------------------------------------------------------------------------------------------------------------------------------------------|-----------|----------|
| <b>1</b> | Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes:                                                           |           |          |
| <b>a</b> | Expenses, contributions, gifts, etc. - total from Part I, column (d), line 26                                                                        | <b>1a</b> | 656,962. |
| <b>b</b> | Program-related investments - total from Part IX-B                                                                                                   | <b>1b</b> |          |
| <b>2</b> | Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes                                            | <b>2</b>  | NONE     |
| <b>3</b> | Amounts set aside for specific charitable projects that satisfy the:                                                                                 |           |          |
| <b>a</b> | Suitability test (prior IRS approval required)                                                                                                       | <b>3a</b> | NONE     |
| <b>b</b> | Cash distribution test (attach the required schedule)                                                                                                | <b>3b</b> | NONE     |
| <b>4</b> | <b>Qualifying distributions.</b> Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4                                    | <b>4</b>  | 656,962. |
| <b>5</b> | Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b (see instructions) | <b>5</b>  | 4,070.   |
| <b>6</b> | <b>Adjusted qualifying distributions.</b> Subtract line 5 from line 4                                                                                | <b>6</b>  | 652,892. |

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

**Part XIII Undistributed Income** (see instructions)

|                                                                                                                                                                                      | (a)<br>Corpus | (b)<br>Years prior to 2010 | (c)<br>2010 | (d)<br>2011 |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|----------------------------|-------------|-------------|
| 1 Distributable amount for 2011 from Part XI, line 7 . . . . .                                                                                                                       |               |                            |             | 703,396.    |
| 2 Undistributed income, if any, as of the end of 2011:                                                                                                                               |               |                            |             |             |
| a Enter amount for 2010 only . . . . .                                                                                                                                               |               |                            | 545,119.    |             |
| b Total for prior years. 20 09, 20 , 20                                                                                                                                              |               | NONE                       |             |             |
| 3 Excess distributions carryover, if any, to 2011:                                                                                                                                   |               |                            |             |             |
| a From 2006 . . . . .                                                                                                                                                                | NONE          |                            |             |             |
| b From 2007 . . . . .                                                                                                                                                                | NONE          |                            |             |             |
| c From 2008 . . . . .                                                                                                                                                                | NONE          |                            |             |             |
| d From 2009 . . . . .                                                                                                                                                                | NONE          |                            |             |             |
| e From 2010 . . . . .                                                                                                                                                                | NONE          |                            |             |             |
| f Total of lines 3a through e . . . . .                                                                                                                                              | NONE          |                            |             |             |
| 4 Qualifying distributions for 2011 from Part XII, line 4: ► \$ 656,962.                                                                                                             |               |                            |             |             |
| a Applied to 2010, but not more than line 2a . . .                                                                                                                                   |               |                            | 545,119.    |             |
| b Applied to undistributed income of prior years (Election required - see instructions) . . . . .                                                                                    |               | NONE                       |             |             |
| c Treated as distributions out of corpus (Election required - see instructions) . . . . .                                                                                            | NONE          |                            |             |             |
| d Applied to 2011 distributable amount . . . . .                                                                                                                                     |               |                            |             | 111,843.    |
| e Remaining amount distributed out of corpus . .                                                                                                                                     | NONE          |                            |             |             |
| 5 Excess distributions carryover applied to 2011. (If an amount appears in column (d), the same amount must be shown in column (a).)                                                 | NONE          |                            |             | NONE        |
| 6 Enter the net total of each column as indicated below:                                                                                                                             |               |                            |             |             |
| a Corpus. Add lines 3f, 4c, and 4e. Subtract line 5                                                                                                                                  | NONE          |                            |             |             |
| b Prior years' undistributed income. Subtract line 4b from line 2b . . . . .                                                                                                         |               | NONE                       |             |             |
| 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 . . . . . |               | NONE                       |             |             |
| d Subtract line 6c from line 6b. Taxable amount - see instructions . . . . .                                                                                                         |               | NONE                       |             |             |
| e Undistributed income for 2010. Subtract line 4a from line 2a. Taxable amount - see instructions . . . . .                                                                          |               |                            | NONE        |             |
| f Undistributed income for 2011. Subtract lines 4d and 5 from line 1. This amount must be distributed in 2012 . . . . .                                                              |               |                            |             | 591,553.    |
| 7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see instructions) . . .                                      | NONE          |                            |             |             |
| 8 Excess distributions carryover from 2006 not applied on line 5 or line 7 (see instructions) . . .                                                                                  | NONE          |                            |             |             |
| 9 Excess distributions carryover to 2012. Subtract lines 7 and 8 from line 6a . . . . .                                                                                              | NONE          |                            |             |             |
| 10 Analysis of line 9:                                                                                                                                                               |               |                            |             |             |
| a Excess from 2007 . . . . .                                                                                                                                                         | NONE          |                            |             |             |
| b Excess from 2008 . . . . .                                                                                                                                                         | NONE          |                            |             |             |
| c Excess from 2009 . . . . .                                                                                                                                                         | NONE          |                            |             |             |
| d Excess from 2010 . . . . .                                                                                                                                                         | NONE          |                            |             |             |
| e Excess from 2011 . . . . .                                                                                                                                                         | NONE          |                            |             |             |

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

NOT APPLICABLE

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

**b** Check box to indicate whether the foundation is a private operating foundation described in section

4942(j)(3) or 4942(j)(5)

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

**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).)

N/A

**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.

N/A

**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:

SEE STATEMENT 10

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

SEE ATTACHED STATEMENT FOR LINE 2

**c** Any submission deadlines:

SEE ATTACHED STATEMENT FOR LINE 2

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

SEE ATTACHED STATEMENT FOR LINE 2

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

| <div>Recipient</div> <div>Name and address (home or business)</div> | <div>If recipient is an individual,<br/>show any relationship to<br/>any foundation manager<br/>or substantial contributor</div> | <div>Foundation<br/>status of<br/>recipient</div> | <div>Purpose of grant or<br/>contribution</div> | <div>Amount</div> |
|---------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------|-------------------------------------------------|-------------------|
| <b>a Paid during the year</b><br><br>SEE STATEMENT 12               |                                                                                                                                  |                                                   |                                                 |                   |
| <b>Total</b> .....                                                  |                                                                                                                                  |                                                   | <b>3a</b>                                       | 545,119.          |
| <b>b Approved for future payment</b>                                |                                                                                                                                  |                                                   |                                                 |                   |
| <b>Total</b> .....                                                  |                                                                                                                                  |                                                   | <b>3b</b>                                       |                   |

**Part XVI-A      Analysis of Income-Producing Activities**

Enter gross amounts unless otherwise indicated.

| Enter gross amounts unless otherwise indicated.                   |                      | Unrelated business income |                       | Excluded by section 512, 513, or 514 |    | (e)<br>Related or exempt<br>function income<br>(See instructions.) |
|-------------------------------------------------------------------|----------------------|---------------------------|-----------------------|--------------------------------------|----|--------------------------------------------------------------------|
|                                                                   | (a)<br>Business code | (b)<br>Amount             | (c)<br>Exclusion code | (d)<br>Amount                        |    |                                                                    |
| <b>1</b> Program service revenue:                                 |                      |                           |                       |                                      |    |                                                                    |
| <b>a</b> _____                                                    |                      |                           |                       |                                      |    |                                                                    |
| <b>b</b> _____                                                    |                      |                           |                       |                                      |    |                                                                    |
| <b>c</b> _____                                                    |                      |                           |                       |                                      |    |                                                                    |
| <b>d</b> _____                                                    |                      |                           |                       |                                      |    |                                                                    |
| <b>e</b> _____                                                    |                      |                           |                       |                                      |    |                                                                    |
| <b>f</b> _____                                                    |                      |                           |                       |                                      |    |                                                                    |
| <b>g</b> Fees and contracts from government agencies              |                      |                           |                       |                                      |    |                                                                    |
| <b>2</b> Membership dues and assessments . . . . .                |                      |                           |                       |                                      |    |                                                                    |
| <b>3</b> Interest on savings and temporary cash investments       |                      |                           |                       |                                      |    |                                                                    |
| <b>4</b> Dividends and interest from securities . . . . .         |                      |                           | 14                    | 362,745.                             |    |                                                                    |
| <b>5</b> Net rental income or (loss) from real estate:            |                      |                           |                       |                                      |    |                                                                    |
| <b>a</b> Debt-financed property . . . . .                         |                      |                           |                       |                                      |    |                                                                    |
| <b>b</b> Not debt-financed property . . . . .                     |                      |                           |                       |                                      |    |                                                                    |
| <b>6</b> Net rental income or (loss) from personal property .     |                      |                           |                       |                                      |    |                                                                    |
| <b>7</b> Other investment income . . . . .                        |                      |                           |                       |                                      |    |                                                                    |
| <b>8</b> Gain or (loss) from sales of assets other than inventory |                      |                           | 18                    | 159,787.                             |    |                                                                    |
| <b>9</b> Net income or (loss) from special events . . . . .       |                      |                           |                       |                                      |    |                                                                    |
| <b>10</b> Gross profit or (loss) from sales of inventory . .      |                      |                           |                       |                                      |    |                                                                    |
| <b>11</b> Other revenue: <b>a</b> _____                           |                      |                           |                       |                                      |    |                                                                    |
| <b>b</b> <u>FEDERAL TAX REFUND</u>                                |                      |                           | 01                    | 51,625.                              |    |                                                                    |
| <b>c</b> _____                                                    |                      |                           |                       |                                      |    |                                                                    |
| <b>d</b> _____                                                    |                      |                           |                       |                                      |    |                                                                    |
| <b>e</b> _____                                                    |                      |                           |                       |                                      |    |                                                                    |
| <b>12</b> Subtotal. Add columns (b), (d), and (e) . . . . .       |                      |                           |                       | 574,157.                             |    |                                                                    |
| <b>13</b> Total. Add line 12, columns (b), (d), and (e) . . . . . |                      |                           |                       |                                      | 13 | 574,157.                                                           |

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

| Part XVI-B | Relationship of Activities to the Accomplishment of Exempt Purposes |
|------------|---------------------------------------------------------------------|
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## Part XVII Information Regarding Transfers To and Transactions and Relationships With Noncharitable Exempt Organizations

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

[illegible]

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

**Sign  
Here**

correct, and complete Declaration



Signature of officer or trustee

05/02/2012  
Date

May the IRS discuss this return with the preparer shown below (see instructions)? ☒ Yes ☐ No

**Paid  
Preparer  
Use Only**

Print/Type preparer's name

JEFFREY E. KUHLIN

Preparer's signature

Date \_\_\_\_\_

05/02/2012

2 Check ☐ if self-employed

PTIN

P00353001

Firm's name ► KPMG LLP

Firm's EIN ► 13-5565207

Firm's address ► 100 WESTMINSTER ST, 6TH FL, SUITE A  
PROVIDENCE, RI 02903-2321

Phone no 800-770-8444

**FORM 990-PF - PART IV**  
**CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                       |                                | Description                                                          |                    |                           |                              | Date acquired           | Date sold  |
|----------------------------------------|--------------------------------|----------------------------------------------------------------------|--------------------|---------------------------|------------------------------|-------------------------|------------|
| Gross sale price less expenses of sale | Depreciation allowed/allowable | Cost or other basis                                                  | FMV as of 12/31/69 | Adj. basis as of 12/31/69 | Excess of FMV over adj basis | Gain or (loss)          |            |
|                                        |                                | TOTAL LONG-TERM CAPITAL GAIN DIVIDENDS                               |                    |                           |                              | 934.                    |            |
| 11,525.00                              |                                | 863. AIA GROUP LTD<br>PROPERTY TYPE: SECURITIES<br>10,887.00         |                    |                           |                              | 08/15/2011<br>638.00    | 09/09/2011 |
| 31,623.00                              |                                | 387. AIR PRODS & CHEMS INC<br>PROPERTY TYPE: SECURITIES<br>35,996.00 |                    |                           |                              | 06/27/2011<br>-4,373.00 | 08/31/2011 |
| 534.00                                 |                                | 7. AIRGAS INC<br>PROPERTY TYPE: SECURITIES<br>474.00                 |                    |                           |                              | 05/04/2011<br>60.00     | 12/02/2011 |
| 916.00                                 |                                | 12. AIRGAS INC<br>PROPERTY TYPE: SECURITIES<br>812.00                |                    |                           |                              | 05/04/2011<br>104.00    | 12/16/2011 |
| 1,206.00                               |                                | 71. ALIGN TECHNOLOGY INC<br>PROPERTY TYPE: SECURITIES<br>1,491.00    |                    |                           |                              | 10/21/2010<br>-285.00   | 10/10/2011 |
| 910.00                                 |                                | 54. ALIGN TECHNOLOGY INC<br>PROPERTY TYPE: SECURITIES<br>1,134.00    |                    |                           |                              | 10/21/2010<br>-224.00   | 10/11/2011 |
| 299.00                                 |                                | 12. ALIGN TECHNOLOGY INC<br>PROPERTY TYPE: SECURITIES<br>252.00      |                    |                           |                              | 10/21/2010<br>47.00     | 12/02/2011 |
| 410.00                                 |                                | 17. ALIGN TECHNOLOGY INC<br>PROPERTY TYPE: SECURITIES<br>357.00      |                    |                           |                              | 10/21/2010<br>53.00     | 12/16/2011 |
| 6,744.00                               |                                | 84. ALLERGAN INC<br>PROPERTY TYPE: SECURITIES<br>4,700.00            |                    |                           |                              | 08/24/2009<br>2,044.00  | 05/02/2011 |
| 336.00                                 |                                | 4. ALLERGAN INC<br>PROPERTY TYPE: SECURITIES<br>224.00               |                    |                           |                              | 08/24/2009<br>112.00    | 12/02/2011 |

**FORM 990-PF - PART IV**  
**CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                             |                                       | Description                                                                       |                          |                                 |                                    | P<br>or<br>D | Date<br>acquired       | Date sold  |
|----------------------------------------------|---------------------------------------|-----------------------------------------------------------------------------------|--------------------------|---------------------------------|------------------------------------|--------------|------------------------|------------|
| Gross sale<br>price less<br>expenses of sale | Depreciation<br>allowed/<br>allowable | Cost or<br>other<br>basis                                                         | FMV<br>as of<br>12/31/69 | Adj. basis<br>as of<br>12/31/69 | Excess of<br>FMV over<br>adj basis |              | Gain<br>or<br>(loss)   |            |
| 836.00                                       |                                       | 10. ALLERGAN INC<br>PROPERTY TYPE: SECURITIES<br>560.00                           |                          |                                 |                                    |              | 08/24/2009<br>276.00   | 12/16/2011 |
| 21,879.00                                    |                                       | 900. ALTRIA GROUP INC<br>PROPERTY TYPE: SECURITIES<br>15,786.00                   |                          |                                 |                                    |              | 08/06/2009<br>6,093.00 | 02/11/2011 |
| 913.00                                       |                                       | 5. AMAZON COM INC<br>PROPERTY TYPE: SECURITIES<br>893.00                          |                          |                                 |                                    |              | 12/14/2011<br>20.00    | 12/16/2011 |
| 2,784.00                                     |                                       | 93. AMCOR LTD ARD NEW ADR 00<br>PROPERTY TYPE: SECURITIES<br>1,814.00             |                          |                                 |                                    |              | 10/09/2009<br>970.00   | 05/06/2011 |
| 2,084.00                                     |                                       | 70. AMCOR LTD ARD NEW ADR 00<br>PROPERTY TYPE: SECURITIES<br>1,365.00             |                          |                                 |                                    |              | 10/09/2009<br>719.00   | 05/09/2011 |
| 8,121.00                                     |                                       | 162. AMERICA MOVIL - SERIES L<br>PROPERTY TYPE: SECURITIES<br>7,604.00            |                          |                                 |                                    |              | 08/21/2009<br>517.00   | 05/19/2011 |
| 4,971.00                                     |                                       | 96. AMERICA MOVIL - SERIES L<br>PROPERTY TYPE: SECURITIES<br>4,506.00             |                          |                                 |                                    |              | 08/21/2009<br>465.00   | 05/25/2011 |
| 7,960.00                                     |                                       | 154. AMERICA MOVIL - SERIES L<br>PROPERTY TYPE: SECURITIES<br>7,229.00            |                          |                                 |                                    |              | 08/21/2009<br>731.00   | 05/26/2011 |
| 79,194.00                                    |                                       | 75000. AMERICAN EXPRESS BK 5.550% 10/17<br>PROPERTY TYPE: SECURITIES<br>79,696.00 |                          |                                 |                                    |              | 09/16/2009<br>-502.00  | 07/08/2011 |
| 29,373.00                                    |                                       | 650. AMERICAN EXPRESS CO<br>PROPERTY TYPE: SECURITIES<br>20,919.00                |                          |                                 |                                    |              | 09/23/2009<br>8,454.00 | 03/31/2011 |
| 1,850.00                                     |                                       | 2000. AMERICAN GEN FIN CP 5.400% 12/01/<br>PROPERTY TYPE: SECURITIES<br>1,584.00  |                          |                                 |                                    |              | 01/14/2010<br>266.00   | 04/19/2011 |

**FORM 990-PF - PART IV**  
**CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                       |                                | Description                                                            |                    |                          |                              | Date acquired           | Date sold  |
|----------------------------------------|--------------------------------|------------------------------------------------------------------------|--------------------|--------------------------|------------------------------|-------------------------|------------|
| Gross sale price less expenses of sale | Depreciation allowed/allowable | Cost or other basis                                                    | FMV as of 12/31/69 | Adj basis as of 12/31/69 | Excess of FMV over adj basis | Gain or (loss)          |            |
| 3,700.00                               |                                | 4000. AMERICAN GEN FIN CP<br>PROPERTY TYPE: SECURITIES<br>3,122.00     |                    | 5.400% 12/01/            |                              | 01/28/2010<br>578.00    | 04/28/2011 |
| 10,038.00                              |                                | 179. AMERICAN TOWER CORP CL A<br>PROPERTY TYPE: SECURITIES<br>8,858.00 |                    |                          |                              | 01/18/2011<br>1,180.00  | 11/22/2011 |
| 10,375.00                              |                                | 185. AMERICAN TOWER CORP CL A<br>PROPERTY TYPE: SECURITIES<br>6,797.00 |                    |                          |                              | 10/08/2009<br>3,578.00  | 11/22/2011 |
| 8,423.00                               |                                | 140. AMERICAN TOWER CORP CL A<br>PROPERTY TYPE: SECURITIES<br>5,143.00 |                    |                          |                              | 10/08/2009<br>3,280.00  | 12/22/2011 |
| 5,501.00                               |                                | 5000. AMERISTAR CASINOS<br>PROPERTY TYPE: SECURITIES<br>5,225.00       |                    | 9.250% 6/01/             |                              | 03/18/2010<br>276.00    | 04/14/2011 |
| 12,308.00                              |                                | 350. AMERISOURCEBERGEN CORP<br>PROPERTY TYPE: SECURITIES<br>7,151.00   |                    |                          |                              | 08/06/2009<br>5,157.00  | 01/13/2011 |
| 7,302.00                               |                                | 200. AMERISOURCEBERGEN CORP<br>PROPERTY TYPE: SECURITIES<br>4,086.00   |                    |                          |                              | 08/06/2009<br>3,216.00  | 02/11/2011 |
| 11,415.00                              |                                | 310. AMERISOURCEBERGEN CORP<br>PROPERTY TYPE: SECURITIES<br>6,333.00   |                    |                          |                              | 08/06/2009<br>5,082.00  | 03/17/2011 |
| 23,670.00                              |                                | 600. AMERISOURCEBERGEN CORP<br>PROPERTY TYPE: SECURITIES<br>12,258.00  |                    |                          |                              | 08/06/2009<br>11,412.00 | 03/31/2011 |
| 792.00                                 |                                | 14. AMGEN INC<br>PROPERTY TYPE: SECURITIES<br>850.00                   |                    |                          |                              | 10/19/2009<br>-58.00    | 01/06/2011 |
| 777.00                                 |                                | 13. AMGEN INC<br>PROPERTY TYPE: SECURITIES<br>790.00                   |                    |                          |                              | 10/19/2009<br>-13.00    | 12/16/2011 |

**FORM 990-PF - PART IV**  
**CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                       |                                | Description                                                             |                    |                           |                              | Date acquired           | Date sold  |
|----------------------------------------|--------------------------------|-------------------------------------------------------------------------|--------------------|---------------------------|------------------------------|-------------------------|------------|
| Gross sale price less expenses of sale | Depreciation allowed/allowable | Cost or other basis                                                     | FMV as of 12/31/69 | Adj. basis as of 12/31/69 | Excess of FMV over adj basis | Gain or (loss)          |            |
| 1,385.00                               |                                | 24. ANHEUSER BUSCH INBEV SA/NV<br>PROPERTY TYPE: SECURITIES<br>1,304.00 |                    |                           |                              | 07/22/2010<br>81.00     | 01/06/2011 |
| 718.00                                 |                                | 12. ANHEUSER BUSCH INBEV SA/NV<br>PROPERTY TYPE: SECURITIES<br>687.00   |                    |                           |                              | 03/31/2011<br>31.00     | 12/02/2011 |
| 575.00                                 |                                | 10. ANHEUSER BUSCH INBEV SA/NV<br>PROPERTY TYPE: SECURITIES<br>576.00   |                    |                           |                              | 12/14/2011<br>-1.00     | 12/16/2011 |
| 9,750.00                               |                                | 600. ANNALY CAPITOL MGMT INC<br>PROPERTY TYPE: SECURITIES<br>10,511.00  |                    |                           |                              | 09/23/2011<br>-761.00   | 12/05/2011 |
| 16,297.00                              |                                | 139. APACHE CORP<br>PROPERTY TYPE: SECURITIES<br>12,532.00              |                    |                           |                              | 08/24/2009<br>3,765.00  | 01/27/2011 |
| 17,702.00                              |                                | 139. APACHE CORP<br>PROPERTY TYPE: SECURITIES<br>12,532.00              |                    |                           |                              | 08/24/2009<br>5,170.00  | 03/28/2011 |
| 1,005.00                               |                                | 3. APPLE COMPUTER INC<br>PROPERTY TYPE: SECURITIES<br>608.00            |                    |                           |                              | 02/17/2010<br>397.00    | 01/06/2011 |
| 785.00                                 |                                | 2. APPLE COMPUTER INC<br>PROPERTY TYPE: SECURITIES<br>665.00            |                    |                           |                              | 01/20/2011<br>120.00    | 12/02/2011 |
| 781.00                                 |                                | 2. APPLE COMPUTER INC<br>PROPERTY TYPE: SECURITIES<br>488.00            |                    |                           |                              | 05/06/2010<br>293.00    | 12/02/2011 |
| 2,663.00                               |                                | 7. APPLE COMPUTER INC<br>PROPERTY TYPE: SECURITIES<br>1,707.00          |                    |                           |                              | 05/06/2010<br>956.00    | 12/16/2011 |
| 9,416.00                               |                                | 550. ARCH COAL INC<br>PROPERTY TYPE: SECURITIES<br>16,372.00            |                    |                           |                              | 11/08/2010<br>-6,956.00 | 10/14/2011 |

**FORM 990-PF - PART IV**  
**CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                       |                                | Description                                                                |                    |                           |                              | Date acquired           | Date sold  |
|----------------------------------------|--------------------------------|----------------------------------------------------------------------------|--------------------|---------------------------|------------------------------|-------------------------|------------|
| Gross sale price less expenses of sale | Depreciation allowed/allowable | Cost or other basis                                                        | FMV as of 12/31/69 | Adj. basis as of 12/31/69 | Excess of FMV over adj basis | Gain or (loss)          |            |
| 2,568.00                               |                                | 150. ARCH COAL INC<br>PROPERTY TYPE: SECURITIES<br>2,145.00                |                    |                           |                              | 10/04/2011<br>423.00    | 10/14/2011 |
| 2,859.00                               |                                | 170. ARCELORMITTAL-NY REGISTERED<br>PROPERTY TYPE: SECURITIES<br>6,196.00  |                    |                           |                              | 05/04/2011<br>-3,337.00 | 11/28/2011 |
| 3,500.00                               |                                | 184. ARCELORMITTAL-NY REGISTERED<br>PROPERTY TYPE: SECURITIES<br>6,646.00  |                    |                           |                              | 05/04/2011<br>-3,146.00 | 12/01/2011 |
| 5,449.00                               |                                | 290. ARCELORMITTAL-NY REGISTERED<br>PROPERTY TYPE: SECURITIES<br>10,330.00 |                    |                           |                              | 03/15/2011<br>-4,881.00 | 12/09/2011 |
| 1,555.00                               |                                | 90. ARCELORMITTAL-NY REGISTERED<br>PROPERTY TYPE: SECURITIES<br>3,035.00   |                    |                           |                              | 03/15/2011<br>-1,480.00 | 12/12/2011 |
| 2,796.00                               |                                | 120. ARM HOLDINGS PLC-SPONS ADR<br>PROPERTY TYPE: SECURITIES<br>757.00     |                    |                           |                              | 08/21/2009<br>2,039.00  | 01/06/2011 |
| 3,400.00                               |                                | 126. ARM HOLDINGS PLC-SPONS ADR<br>PROPERTY TYPE: SECURITIES<br>795.00     |                    |                           |                              | 08/21/2009<br>2,605.00  | 01/13/2011 |
| 2,489.00                               |                                | 90. ARM HOLDINGS PLC-SPONS ADR<br>PROPERTY TYPE: SECURITIES<br>568.00      |                    |                           |                              | 08/21/2009<br>1,921.00  | 10/11/2011 |
| 870.00                                 |                                | 61. ASSA ABLOY AB ADR<br>PROPERTY TYPE: SECURITIES<br>541.00               |                    |                           |                              | 02/08/2010<br>329.00    | 01/06/2011 |
| 3,548.00                               |                                | 90. ASTELLAS PHARMA INC ADR<br>PROPERTY TYPE: SECURITIES<br>3,478.00       |                    |                           |                              | 01/22/2010<br>70.00     | 12/16/2011 |
| 29,989.00                              |                                | 673. ATHEROS COMMUNICATIONS INC<br>PROPERTY TYPE: SECURITIES<br>19,844.00  |                    |                           |                              | 11/03/2010<br>10,145.00 | 01/05/2011 |

**FORM 990-PF - PART IV**  
**CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                       |                                | Description                                                         |                    |                           |                              | Date acquired           | Date sold  |
|----------------------------------------|--------------------------------|---------------------------------------------------------------------|--------------------|---------------------------|------------------------------|-------------------------|------------|
| Gross sale price less expenses of sale | Depreciation allowed/allowable | Cost or other basis                                                 | FMV as of 12/31/69 | Adj. basis as of 12/31/69 | Excess of FMV over adj basis | Gain or (loss)          |            |
| 3.00                                   |                                | .35 ATLANTIA SPA<br>PROPERTY TYPE: SECURITIES<br>4.00               |                    |                           |                              | 01/25/2011<br>-1.00     | 06/23/2011 |
| 3,605.00                               |                                | 490. ATLANTIA SPA<br>PROPERTY TYPE: SECURITIES<br>5,358.00          |                    |                           |                              | 01/25/2011<br>-1,753.00 | 11/03/2011 |
| 8,802.00                               |                                | 475. AVON PRODS INC<br>PROPERTY TYPE: SECURITIES<br>12,717.00       |                    |                           |                              | 10/04/2011<br>-3,915.00 | 10/31/2011 |
| 7,397.00                               |                                | 68. BG GROUP PLC<br>PROPERTY TYPE: SECURITIES<br>5,962.00           |                    |                           |                              | 10/09/2009<br>1,435.00  | 01/28/2011 |
| 551.00                                 |                                | 5. BG GROUP PLC<br>PROPERTY TYPE: SECURITIES<br>439.00              |                    |                           |                              | 10/09/2009<br>112.00    | 10/25/2011 |
| 26,409.00                              |                                | 432. BHP BILLITON PLC ADR<br>PROPERTY TYPE: SECURITIES<br>26,528.00 |                    |                           |                              | 12/18/2009<br>-119.00   | 08/10/2011 |
| 11,921.00                              |                                | 195. BHP BILLITON PLC ADR<br>PROPERTY TYPE: SECURITIES<br>15,600.00 |                    |                           |                              | 12/23/2010<br>-3,679.00 | 08/10/2011 |
| 40.00                                  |                                | .9319 BP AMOCO PLC-SPONS ADR<br>PROPERTY TYPE: SECURITIES<br>48.00  |                    |                           |                              | 10/09/2009<br>-8.00     | 07/01/2011 |
| 9,170.00                               |                                | 448. BNP PARIBAS SPND ADR<br>PROPERTY TYPE: SECURITIES<br>18,838.00 |                    |                           |                              | 08/21/2009<br>-9,668.00 | 09/16/2011 |
| 3,032.00                               |                                | 177. BNP PARIBAS SPND ADR<br>PROPERTY TYPE: SECURITIES<br>6,503.00  |                    |                           |                              | 03/10/2011<br>-3,471.00 | 09/20/2011 |
| 1,559.00                               |                                | 91. BNP PARIBAS SPND ADR<br>PROPERTY TYPE: SECURITIES<br>3,827.00   |                    |                           |                              | 08/21/2009<br>-2,268.00 | 09/20/2011 |

**FORM 990-PF - PART IV**  
**CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                             |                                       | Description                                                                   |                          |                                 |                                    | P<br>or<br>D | Date<br>acquired         | Date sold  |
|----------------------------------------------|---------------------------------------|-------------------------------------------------------------------------------|--------------------------|---------------------------------|------------------------------------|--------------|--------------------------|------------|
| Gross sale<br>price less<br>expenses of sale | Depreciation<br>allowed/<br>allowable | Cost or<br>other<br>basis                                                     | FMV<br>as of<br>12/31/69 | Adj. basis<br>as of<br>12/31/69 | Excess of<br>FMV over<br>adj basis |              | Gain<br>or<br>(loss)     |            |
| 2,094.00                                     |                                       | 130. BNP PARIBAS SPND ADR<br>PROPERTY TYPE: SECURITIES<br>3,626.00            |                          |                                 |                                    |              | 05/25/2010<br>-1,532.00  | 09/21/2011 |
| 3,013.00                                     |                                       | 187. BNP PARIBAS SPND ADR<br>PROPERTY TYPE: SECURITIES<br>6,717.00            |                          |                                 |                                    |              | 03/10/2011<br>-3,704.00  | 09/21/2011 |
| 5,508.00                                     |                                       | 143. BALL CORP<br>PROPERTY TYPE: SECURITIES<br>3,665.00                       |                          |                                 |                                    |              | 06/03/2010<br>1,843.00   | 07/19/2011 |
| 3,226.00                                     |                                       | 89. BALL CORP<br>PROPERTY TYPE: SECURITIES<br>2,281.00                        |                          |                                 |                                    |              | 06/03/2010<br>945.00     | 08/03/2011 |
| 6,974.00                                     |                                       | 566. BANCO SANTANDER CENTRAL HISPANO<br>PROPERTY TYPE: SECURITIES<br>9,158.00 |                          |                                 |                                    |              | 10/09/2009<br>-2,184.00  | 01/21/2011 |
| 191.00                                       |                                       | 1078. BANCO SANTANDER CENTRAL HISPANO<br>PROPERTY TYPE: SECURITIES<br>194.00  |                          |                                 |                                    |              | 10/17/2011<br>-3.00      | 11/15/2011 |
| 1,928.00                                     |                                       | 280. BANK OF AMERICA CORP<br>PROPERTY TYPE: SECURITIES<br>3,478.00            |                          |                                 |                                    |              | 04/21/2011<br>-1,550.00  | 08/24/2011 |
| 5,578.00                                     |                                       | 810. BANK OF AMERICA CORP<br>PROPERTY TYPE: SECURITIES<br>34,943.00           |                          |                                 |                                    |              | 09/06/2005<br>-29,365.00 | 08/24/2011 |
| 12,673.00                                    |                                       | 237. BAXTER INTL INC<br>PROPERTY TYPE: SECURITIES<br>12,125.00                |                          |                                 |                                    |              | 02/11/2011<br>548.00     | 03/31/2011 |
| 6,498.00                                     |                                       | 124. BAYER A G 00<br>PROPERTY TYPE: SECURITIES<br>10,409.00                   |                          |                                 |                                    |              | 07/27/2011<br>-3,911.00  | 09/06/2011 |
| 7,000.00                                     |                                       | 130. BAYER A G 00<br>PROPERTY TYPE: SECURITIES<br>9,406.00                    |                          |                                 |                                    |              | 08/10/2011<br>-2,406.00  | 09/15/2011 |

**FORM 990-PF - PART IV**  
**CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                             |                                       | Description                                                                 |                          |                                 |                                    | P<br>or<br>D | Date<br>acquired        | Date sold  |
|----------------------------------------------|---------------------------------------|-----------------------------------------------------------------------------|--------------------------|---------------------------------|------------------------------------|--------------|-------------------------|------------|
| Gross sale<br>price less<br>expenses of sale | Depreciation<br>allowed/<br>allowable | Cost or<br>other<br>basis                                                   | FMV<br>as of<br>12/31/69 | Adj. basis<br>as of<br>12/31/69 | Excess of<br>FMV over<br>adj basis |              | Gain<br>or<br>(loss)    |            |
| 700.00                                       |                                       | 32. BAYERISCHE MOTOREN WERKE A G ADR<br>PROPERTY TYPE: SECURITIES<br>939.00 |                          |                                 |                                    |              | 06/15/2011<br>-239.00   | 12/16/2011 |
| 2,150.00                                     |                                       | 2000. BIOMET INC 10.000% 10/15/<br>PROPERTY TYPE: SECURITIES<br>2,165.00    |                          |                                 |                                    |              | 10/15/2009<br>-15.00    | 12/01/2011 |
| 3,233.00                                     |                                       | 3000. BIOMET INC 10.000% 10/15/<br>PROPERTY TYPE: SECURITIES<br>3,248.00    |                          |                                 |                                    |              | 10/15/2009<br>-15.00    | 12/08/2011 |
| 14,351.00                                    |                                       | 71. BLACKROCK INC<br>PROPERTY TYPE: SECURITIES<br>12,322.00                 |                          |                                 |                                    |              | 10/08/2010<br>2,029.00  | 03/03/2011 |
| 18,668.00                                    |                                       | 122. BLACKROCK INC<br>PROPERTY TYPE: SECURITIES<br>20,676.00                |                          |                                 |                                    |              | 10/21/2010<br>-2,008.00 | 09/28/2011 |
| 4,035.00                                     |                                       | 24. BLACKROCK INC<br>PROPERTY TYPE: SECURITIES<br>4,020.00                  |                          |                                 |                                    |              | 10/21/2010<br>15.00     | 12/16/2011 |
| 11,307.00                                    |                                       | 159. BOEING CO<br>PROPERTY TYPE: SECURITIES<br>10,282.00                    |                          |                                 |                                    |              | 12/14/2010<br>1,025.00  | 01/20/2011 |
| 11,165.00                                    |                                       | 157. BOEING CO<br>PROPERTY TYPE: SECURITIES<br>10,906.00                    |                          |                                 |                                    |              | 01/07/2011<br>259.00    | 01/20/2011 |
| 6,245.00                                     |                                       | 91. BOEING CO<br>PROPERTY TYPE: SECURITIES<br>5,884.00                      |                          |                                 |                                    |              | 12/14/2010<br>361.00    | 03/02/2011 |
| 46,557.00                                    |                                       | 628. BOEING CO<br>PROPERTY TYPE: SECURITIES<br>40,599.00                    |                          |                                 |                                    |              | 12/17/2010<br>5,958.00  | 06/21/2011 |
| 23,504.00                                    |                                       | 305. BORG WARNER INC. 00<br>PROPERTY TYPE: SECURITIES<br>20,340.00          |                          |                                 |                                    |              | 02/04/2011<br>3,164.00  | 03/03/2011 |

**FORM 990-PF - PART IV  
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                             |                                       | Description                                                                      |                          |                                |                                    | P<br>or<br>D | Date<br>acquired        | Date sold  |
|----------------------------------------------|---------------------------------------|----------------------------------------------------------------------------------|--------------------------|--------------------------------|------------------------------------|--------------|-------------------------|------------|
| Gross sale<br>price less<br>expenses of sale | Depreciation<br>allowed/<br>allowable | Cost or<br>other<br>basis                                                        | FMV<br>as of<br>12/31/69 | Adj basis<br>as of<br>12/31/69 | Excess of<br>FMV over<br>adj basis |              | Gain<br>or<br>(loss)    |            |
| 1,091.00                                     |                                       | 18. BORG WARNER INC. 00<br>PROPERTY TYPE: SECURITIES<br>1,190.00                 |                          |                                |                                    |              | 02/02/2011<br>-99.00    | 10/05/2011 |
| 13,877.00                                    |                                       | 229. BORG WARNER INC. 00<br>PROPERTY TYPE: SECURITIES<br>16,522.00               |                          |                                |                                    |              | 06/17/2011<br>-2,645.00 | 10/05/2011 |
| 3,333.00                                     |                                       | 55. BORG WARNER INC. 00<br>PROPERTY TYPE: SECURITIES<br>2,480.00                 |                          |                                |                                    |              | 08/23/2010<br>853.00    | 10/05/2011 |
| 7,679.00                                     |                                       | 157. BRITISH SKY BROADCASTING GROUP PLC<br>PROPERTY TYPE: SECURITIES<br>5,672.00 |                          |                                |                                    |              | 08/21/2009<br>2,007.00  | 02/09/2011 |
| 9,132.00                                     |                                       | 189. BRITISH SKY BROADCASTING GROUP PLC<br>PROPERTY TYPE: SECURITIES<br>6,829.00 |                          |                                |                                    |              | 08/21/2009<br>2,303.00  | 02/15/2011 |
| 5,436.00                                     |                                       | 113. BRITISH SKY BROADCASTING GROUP PLC<br>PROPERTY TYPE: SECURITIES<br>4,083.00 |                          |                                |                                    |              | 08/21/2009<br>1,353.00  | 02/16/2011 |
| 429.00                                       |                                       | 14. BROADCOM CORP-CL A<br>PROPERTY TYPE: SECURITIES<br>451.00                    |                          |                                |                                    |              | 06/24/2011<br>-22.00    | 12/02/2011 |
| 714.00                                       |                                       | 25. BROADCOM CORP-CL A<br>PROPERTY TYPE: SECURITIES<br>806.00                    |                          |                                |                                    |              | 06/24/2011<br>-92.00    | 12/16/2011 |
| 3,397.00                                     |                                       | 47. C H ROBINSON WORLDWIDE INC<br>PROPERTY TYPE: SECURITIES<br>3,368.00          |                          |                                |                                    |              | 02/24/2011<br>29.00     | 10/17/2011 |
| 1,159.00                                     |                                       | 16. C H ROBINSON WORLDWIDE INC<br>PROPERTY TYPE: SECURITIES<br>1,147.00          |                          |                                |                                    |              | 02/24/2011<br>12.00     | 10/18/2011 |
| 7,801.00                                     |                                       | 111. C H ROBINSON WORLDWIDE INC<br>PROPERTY TYPE: SECURITIES<br>7,955.00         |                          |                                |                                    |              | 02/24/2011<br>-154.00   | 10/28/2011 |

**FORM 990-PF - PART IV**  
**CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                             |                                       | Description                                                             |                          |                                 |                                    | P<br>or<br>D | Date<br>acquired       | Date sold  |
|----------------------------------------------|---------------------------------------|-------------------------------------------------------------------------|--------------------------|---------------------------------|------------------------------------|--------------|------------------------|------------|
| Gross sale<br>price less<br>expenses of sale | Depreciation<br>allowed/<br>allowable | Cost or<br>other<br>basis                                               | FMV<br>as of<br>12/31/69 | Adj. basis<br>as of<br>12/31/69 | Excess of<br>FMV over<br>adj basis |              | Gain<br>or<br>(loss)   |            |
| 1,129.00                                     |                                       | 16. C H ROBINSON WORLDWIDE INC<br>PROPERTY TYPE: SECURITIES<br>1,147.00 |                          |                                 |                                    |              | 02/24/2011<br>-18.00   | 10/28/2011 |
| 5,322.00                                     |                                       | 76. C H ROBINSON WORLDWIDE INC<br>PROPERTY TYPE: SECURITIES<br>5,431.00 |                          |                                 |                                    |              | 03/22/2011<br>-109.00  | 10/31/2011 |
| 2,159.00                                     |                                       | 32. C H ROBINSON WORLDWIDE INC<br>PROPERTY TYPE: SECURITIES<br>2,279.00 |                          |                                 |                                    |              | 03/22/2011<br>-120.00  | 11/01/2011 |
| 8,380.00                                     |                                       | 8000. CHS / CMNTY HEALTH<br>PROPERTY TYPE: SECURITIES<br>8,378.00       |                          | 8.875%                          | 7/15/                              |              | 07/21/2010<br>2.00     | 11/22/2011 |
| 10,572.00                                    |                                       | 250. CIT GROUP INC<br>PROPERTY TYPE: SECURITIES<br>10,556.00            |                          |                                 |                                    |              | 10/26/2010<br>16.00    | 03/17/2011 |
| 2,461.00                                     |                                       | 14. CNOOC LTD SPND ADR 00<br>PROPERTY TYPE: SECURITIES<br>2,590.00      |                          |                                 |                                    |              | 08/09/2011<br>-129.00  | 12/15/2011 |
| 776.00                                       |                                       | 16. CAMERON INTL CORP<br>PROPERTY TYPE: SECURITIES<br>636.00            |                          |                                 |                                    |              | 12/18/2009<br>140.00   | 01/07/2011 |
| 3,202.00                                     |                                       | 66. CAMERON INTL CORP<br>PROPERTY TYPE: SECURITIES<br>2,635.00          |                          |                                 |                                    |              | 04/30/2010<br>567.00   | 01/07/2011 |
| 4,972.00                                     |                                       | 93. CAMERON INTL CORP<br>PROPERTY TYPE: SECURITIES<br>3,699.00          |                          |                                 |                                    |              | 12/18/2009<br>1,273.00 | 04/19/2011 |
| 429.00                                       |                                       | 8. CAMERON INTL CORP<br>PROPERTY TYPE: SECURITIES<br>404.00             |                          |                                 |                                    |              | 09/07/2011<br>25.00    | 12/02/2011 |
| 614.00                                       |                                       | 13. CAMERON INTL CORP<br>PROPERTY TYPE: SECURITIES<br>657.00            |                          |                                 |                                    |              | 09/07/2011<br>-43.00   | 12/16/2011 |

**FORM 990-PF - PART IV**  
**CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                             |                                       | Description                                                                       |                          |                                 |                                    | P<br>or<br>D | Date<br>acquired        | Date sold  |
|----------------------------------------------|---------------------------------------|-----------------------------------------------------------------------------------|--------------------------|---------------------------------|------------------------------------|--------------|-------------------------|------------|
| Gross sale<br>price less<br>expenses of sale | Depreciation<br>allowed/<br>allowable | Cost or<br>other<br>basis                                                         | FMV<br>as of<br>12/31/69 | Adj. basis<br>as of<br>12/31/69 | Excess of<br>FMV over<br>adj basis |              | Gain<br>or<br>(loss)    |            |
| 6,351.00                                     |                                       | 93. CANADIAN NATL RAILWAY CO<br>PROPERTY TYPE: SECURITIES<br>4,580.00             |                          |                                 |                                    |              | 08/21/2009<br>1,771.00  | 08/10/2011 |
| 225.00                                       |                                       | 5. CANADIAN NAT RES LTD COM CN\$<br>PROPERTY TYPE: SECURITIES<br>150.00           |                          |                                 |                                    |              | 08/21/2009<br>75.00     | 02/03/2011 |
| 3,462.00                                     |                                       | 77. CANADIAN NAT RES LTD COM CN\$<br>PROPERTY TYPE: SECURITIES<br>2,654.00        |                          |                                 |                                    |              | 09/30/2010<br>808.00    | 02/03/2011 |
| 6,498.00                                     |                                       | 138. CANON INC ADR REPSTG 5 SHS<br>PROPERTY TYPE: SECURITIES<br>5,299.00          |                          |                                 |                                    |              | 10/09/2009<br>1,199.00  | 02/15/2011 |
| 2,392.00                                     |                                       | 55. CANON INC ADR REPSTG 5 SHS<br>PROPERTY TYPE: SECURITIES<br>2,683.00           |                          |                                 |                                    |              | 02/03/2011<br>-291.00   | 12/15/2011 |
| 4,253.00                                     |                                       | 98. CANON INC ADR REPSTG 5 SHS<br>PROPERTY TYPE: SECURITIES<br>3,757.00           |                          |                                 |                                    |              | 10/09/2009<br>496.00    | 12/16/2011 |
| 2,477.00                                     |                                       | 75. CARNIVAL CORP PAIRED CTF 1 COM CARNI<br>PROPERTY TYPE: SECURITIES<br>2,532.00 |                          |                                 |                                    |              | 01/13/2010<br>-55.00    | 12/15/2011 |
| 3,363.00                                     |                                       | 36. CATERPILLAR INC.<br>PROPERTY TYPE: SECURITIES<br>2,392.00                     |                          |                                 |                                    |              | 07/13/2010<br>971.00    | 01/04/2011 |
| 15,609.00                                    |                                       | 141. CATERPILLAR INC.<br>PROPERTY TYPE: SECURITIES<br>13,296.00                   |                          |                                 |                                    |              | 12/21/2010<br>2,313.00  | 05/04/2011 |
| 26,778.00                                    |                                       | 296. CATERPILLAR INC.<br>PROPERTY TYPE: SECURITIES<br>15,690.00                   |                          |                                 |                                    |              | 10/08/2009<br>11,088.00 | 08/17/2011 |
| 1,176.00                                     |                                       | 13. CATERPILLAR INC.<br>PROPERTY TYPE: SECURITIES<br>1,226.00                     |                          |                                 |                                    |              | 12/21/2010<br>-50.00    | 08/17/2011 |

**FORM 990-PF - PART IV**  
**CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                             |                                       | Description                                                  |                          |                                 |                                    | P<br>or<br>D | Date<br>acquired       | Date sold  |
|----------------------------------------------|---------------------------------------|--------------------------------------------------------------|--------------------------|---------------------------------|------------------------------------|--------------|------------------------|------------|
| Gross sale<br>price less<br>expenses of sale | Depreciation<br>allowed/<br>allowable | Cost or<br>other<br>basis                                    | FMV<br>as of<br>12/31/69 | Adj. basis<br>as of<br>12/31/69 | Excess of<br>FMV over<br>adj basis |              | Gain<br>or<br>(loss)   |            |
| 2,204.00                                     |                                       | 64. CAVIUM INC<br>PROPERTY TYPE: SECURITIES<br>1,958.00      |                          |                                 |                                    |              | 08/05/2011<br>246.00   | 09/21/2011 |
| 1,296.00                                     |                                       | 41. CAVIUM INC<br>PROPERTY TYPE: SECURITIES<br>1,254.00      |                          |                                 |                                    |              | 08/05/2011<br>42.00    | 09/22/2011 |
| 2,667.00                                     |                                       | 91. CAVIUM INC<br>PROPERTY TYPE: SECURITIES<br>2,784.00      |                          |                                 |                                    |              | 08/05/2011<br>-117.00  | 09/28/2011 |
| 3,022.00                                     |                                       | 108. CAVIUM INC<br>PROPERTY TYPE: SECURITIES<br>3,304.00     |                          |                                 |                                    |              | 08/05/2011<br>-282.00  | 09/29/2011 |
| 657.00                                       |                                       | 24. CAVIUM INC<br>PROPERTY TYPE: SECURITIES<br>734.00        |                          |                                 |                                    |              | 08/05/2011<br>-77.00   | 09/30/2011 |
| 4,014.00                                     |                                       | 80. CELGENE CORP 00<br>PROPERTY TYPE: SECURITIES<br>4,289.00 |                          |                                 |                                    |              | 01/25/2010<br>-275.00  | 02/04/2011 |
| 4,115.00                                     |                                       | 82. CELGENE CORP 00<br>PROPERTY TYPE: SECURITIES<br>4,407.00 |                          |                                 |                                    |              | 06/14/2010<br>-292.00  | 02/04/2011 |
| 309.00                                       |                                       | 5. CELGENE CORP 00<br>PROPERTY TYPE: SECURITIES<br>265.00    |                          |                                 |                                    |              | 08/24/2009<br>44.00    | 12/02/2011 |
| 826.00                                       |                                       | 13. CELGENE CORP 00<br>PROPERTY TYPE: SECURITIES<br>688.00   |                          |                                 |                                    |              | 08/24/2009<br>138.00   | 12/16/2011 |
| 26,027.00                                    |                                       | 340. CEPHALON INC<br>PROPERTY TYPE: SECURITIES<br>20,334.00  |                          |                                 |                                    |              | 06/18/2010<br>5,693.00 | 04/08/2011 |
| 4,186.00                                     |                                       | 67. CERNER CORP 00<br>PROPERTY TYPE: SECURITIES<br>2,724.00  |                          |                                 |                                    |              | 05/24/2010<br>1,462.00 | 07/28/2011 |

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**CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                       |                                | Description                                                                |                    |                           |                              | Date acquired           | Date sold  |
|----------------------------------------|--------------------------------|----------------------------------------------------------------------------|--------------------|---------------------------|------------------------------|-------------------------|------------|
| Gross sale price less expenses of sale | Depreciation allowed/allowable | Cost or other basis                                                        | FMV as of 12/31/69 | Adj. basis as of 12/31/69 | Excess of FMV over adj basis | Gain or (loss)          |            |
| 434.00                                 |                                | 7. CERNER CORP 00<br>PROPERTY TYPE: SECURITIES<br>285.00                   |                    |                           |                              | 05/24/2010<br>149.00    | 12/02/2011 |
| 392.00                                 |                                | 7. CERNER CORP 00<br>PROPERTY TYPE: SECURITIES<br>285.00                   |                    |                           |                              | 05/24/2010<br>107.00    | 12/16/2011 |
| 6,741.00                               |                                | 120. CERNER CORP 00<br>PROPERTY TYPE: SECURITIES<br>4,567.00               |                    |                           |                              | 05/24/2010<br>2,174.00  | 12/16/2011 |
| 2,493.00                               |                                | 26. CHEVRONTXACO CORP<br>PROPERTY TYPE: SECURITIES<br>2,771.00             |                    |                           |                              | 03/29/2011<br>-278.00   | 11/21/2011 |
| 603.00                                 |                                | 6. CHEVRONTXACO CORP<br>PROPERTY TYPE: SECURITIES<br>640.00                |                    |                           |                              | 03/29/2011<br>-37.00    | 12/16/2011 |
| 9,576.00                               |                                | 545. CHINA CONSTR BK CORP<br>PROPERTY TYPE: SECURITIES<br>9,091.00         |                    |                           |                              | 07/12/2010<br>485.00    | 06/09/2011 |
| 4,864.00                               |                                | 166. CHINA MERCHANTS HLDGS INTL C<br>PROPERTY TYPE: SECURITIES<br>5,858.00 |                    |                           |                              | 09/07/2010<br>-994.00   | 09/08/2011 |
| 4,601.00                               |                                | 162. CHINA MERCHANTS HLDGS INTL C<br>PROPERTY TYPE: SECURITIES<br>5,518.00 |                    |                           |                              | 10/20/2009<br>-917.00   | 09/09/2011 |
| 3,102.00                               |                                | 116. CHINA MERCHANTS HLDGS INTL C<br>PROPERTY TYPE: SECURITIES<br>3,860.00 |                    |                           |                              | 10/13/2009<br>-758.00   | 09/16/2011 |
| 3,918.00                               |                                | 153. CHINA MERCHANTS HLDGS INTL C<br>PROPERTY TYPE: SECURITIES<br>4,982.00 |                    |                           |                              | 10/12/2009<br>-1,064.00 | 09/19/2011 |
| 33,681.00                              |                                | 570. CHUBB CORP.<br>PROPERTY TYPE: SECURITIES<br>29,453.00                 |                    |                           |                              | 06/25/2010<br>4,228.00  | 02/11/2011 |

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**CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                       |                                | Description                                                                   |                    |                           |                              | Date acquired          | Date sold  |
|----------------------------------------|--------------------------------|-------------------------------------------------------------------------------|--------------------|---------------------------|------------------------------|------------------------|------------|
| Gross sale price less expenses of sale | Depreciation allowed/allowable | Cost or other basis                                                           | FMV as of 12/31/69 | Adj. basis as of 12/31/69 | Excess of FMV over adj basis | Gain or (loss)         |            |
| 4,316.00                               |                                | 523. CIELO S A<br>PROPERTY TYPE: SECURITIES<br>4,169.00                       |                    |                           |                              | 07/15/2010<br>147.00   | 05/11/2011 |
| 3.00                                   |                                | .4 CIELO S A<br>PROPERTY TYPE: SECURITIES<br>3.00                             |                    |                           |                              | 07/15/2010             | 05/23/2011 |
| 8.00                                   |                                | .3336 CIELO SA SPND ADR<br>PROPERTY TYPE: SECURITIES<br>8.00                  |                    |                           |                              | 07/15/2010             | 06/03/2011 |
| 3,414.00                               |                                | 136. CIELO SA SPND ADR<br>PROPERTY TYPE: SECURITIES<br>3,253.00               |                    |                           |                              | 07/15/2010<br>161.00   | 08/08/2011 |
| 8,540.00                               |                                | 124. CITRIX SYS INC<br>PROPERTY TYPE: SECURITIES<br>7,270.00                  |                    |                           |                              | 10/21/2010<br>1,270.00 | 03/15/2011 |
| 16,240.00                              |                                | 270. COACH INC<br>PROPERTY TYPE: SECURITIES<br>10,132.00                      |                    |                           |                              | 08/12/2010<br>6,108.00 | 04/29/2011 |
| 4,501.00                               |                                | 69. COCA COLA COMPANY<br>PROPERTY TYPE: SECURITIES<br>4,354.00                |                    |                           |                              | 01/26/2011<br>147.00   | 10/06/2011 |
| 3,133.00                               |                                | 47. COCA COLA COMPANY<br>PROPERTY TYPE: SECURITIES<br>2,952.00                |                    |                           |                              | 01/26/2011<br>181.00   | 10/10/2011 |
| 41,335.00                              |                                | 1728. COCA-COLA ENTERPR COM USD1.00<br>PROPERTY TYPE: SECURITIES<br>38,587.00 |                    |                           |                              | 10/07/2010<br>2,748.00 | 01/07/2011 |
| 11,063.00                              |                                | 459. COCA-COLA HELLENIC SPD ADR<br>PROPERTY TYPE: SECURITIES<br>10,330.00     |                    |                           |                              | 08/21/2009<br>733.00   | 05/18/2011 |
| 11,959.00                              |                                | 150. COLGATE PALMOLIVE CO<br>PROPERTY TYPE: SECURITIES<br>11,684.00           |                    |                           |                              | 12/02/2010<br>275.00   | 01/03/2011 |

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**CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                             |                                       | Description                                                             |                          |                                 |                                    | P<br>or<br>D | Date<br>acquired         | Date sold  |
|----------------------------------------------|---------------------------------------|-------------------------------------------------------------------------|--------------------------|---------------------------------|------------------------------------|--------------|--------------------------|------------|
| Gross sale<br>price less<br>expenses of sale | Depreciation<br>allowed/<br>allowable | Cost or<br>other<br>basis                                               | FMV<br>as of<br>12/31/69 | Adj. basis<br>as of<br>12/31/69 | Excess of<br>FMV over<br>adj basis |              | Gain<br>or<br>(loss)     |            |
| 561.00                                       |                                       | 26. COMCAST CORP NEW CL A SPL<br>PROPERTY TYPE: SECURITIES<br>381.00    |                          |                                 |                                    |              | 10/09/2009<br>180.00     | 01/06/2011 |
| 4,903.00                                     |                                       | 224. COMCAST CORP NEW CL A SPL<br>PROPERTY TYPE: SECURITIES<br>3,279.00 |                          |                                 |                                    |              | 10/09/2009<br>1,624.00   | 02/01/2011 |
| 75,000.00                                    |                                       | 75000. COMMONWEALTH EDISON<br>PROPERTY TYPE: SECURITIES<br>80,791.00    |                          | 5.400% 12/15                    |                                    |              | 09/11/2009<br>-5,791.00  | 12/15/2011 |
| 1,038.00                                     |                                       | 1000. COMPAGNIE GENERALE<br>PROPERTY TYPE: SECURITIES<br>978.00         |                          | 7.500% 5/15/                    |                                    |              | 07/21/2010<br>60.00      | 03/01/2011 |
| 5,188.00                                     |                                       | 5000. COMPAGNIE GENERALE<br>PROPERTY TYPE: SECURITIES<br>5,000.00       |                          | 7.500% 5/15/                    |                                    |              | 10/19/2009<br>188.00     | 03/01/2011 |
| 1,025.00                                     |                                       | 1000. COMPAGNIE GENERALE<br>PROPERTY TYPE: SECURITIES<br>1,025.00       |                          | 7.500% 5/15/                    |                                    |              | 07/21/2010<br>06/30/2011 |            |
| 22,553.00                                    |                                       | 950. CONAGRA INC<br>PROPERTY TYPE: SECURITIES<br>21,627.00              |                          |                                 |                                    |              | 02/17/2011<br>926.00     | 04/08/2011 |
| 1,146.00                                     |                                       | 17. CONOCOPHILLIPS<br>PROPERTY TYPE: SECURITIES<br>964.00               |                          |                                 |                                    |              | 09/27/2010<br>182.00     | 01/06/2011 |
| 5,505.00                                     |                                       | 71. CONOCOPHILLIPS<br>PROPERTY TYPE: SECURITIES<br>3,767.00             |                          |                                 |                                    |              | 01/12/2010<br>1,738.00   | 04/28/2011 |
| 4,652.00                                     |                                       | 60. CONOCOPHILLIPS<br>PROPERTY TYPE: SECURITIES<br>3,403.00             |                          |                                 |                                    |              | 09/27/2010<br>1,249.00   | 04/28/2011 |
| 17,454.00                                    |                                       | 230. CONOCOPHILLIPS<br>PROPERTY TYPE: SECURITIES<br>11,308.00           |                          |                                 |                                    |              | 06/18/2010<br>6,146.00   | 07/06/2011 |

**FORM 990-PF - PART IV**  
**CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                             |                                       | Description                                                             |                          |                                 |                                    | P<br>or<br>D | Date<br>acquired        | Date sold  |
|----------------------------------------------|---------------------------------------|-------------------------------------------------------------------------|--------------------------|---------------------------------|------------------------------------|--------------|-------------------------|------------|
| Gross sale<br>price less<br>expenses of sale | Depreciation<br>allowed/<br>allowable | Cost or<br>other<br>basis                                               | FMV<br>as of<br>12/31/69 | Adj. basis<br>as of<br>12/31/69 | Excess of<br>FMV over<br>adj basis |              | Gain<br>or<br>(loss)    |            |
| 967.00                                       |                                       | 14. CONOCOPHILLIPS<br>PROPERTY TYPE: SECURITIES<br>737.00               |                          |                                 |                                    |              | 01/12/2010<br>230.00    | 12/16/2011 |
| 13,020.00                                    |                                       | 600. CONSTELLATION BRANDS INC<br>PROPERTY TYPE: SECURITIES<br>10,117.00 |                          |                                 |                                    |              | 08/12/2010<br>2,903.00  | 01/03/2011 |
| 40,747.00                                    |                                       | 700. CORN PRODUCTS INTL INC<br>PROPERTY TYPE: SECURITIES<br>28,228.00   |                          |                                 |                                    |              | 11/08/2010<br>12,519.00 | 07/25/2011 |
| 29,661.00                                    |                                       | 580. CORN PRODUCTS INTL INC<br>PROPERTY TYPE: SECURITIES<br>20,324.00   |                          |                                 |                                    |              | 09/03/2010<br>9,337.00  | 08/01/2011 |
| 1,048.00                                     |                                       | 24. CORPORATE EXECUTIVE BRD CO<br>PROPERTY TYPE: SECURITIES<br>804.00   |                          |                                 |                                    |              | 11/11/2010<br>244.00    | 05/09/2011 |
| 2,234.00                                     |                                       | 50. CORPORATE EXECUTIVE BRD CO<br>PROPERTY TYPE: SECURITIES<br>1,675.00 |                          |                                 |                                    |              | 11/11/2010<br>559.00    | 05/10/2011 |
| 917.00                                       |                                       | 29. CORPORATE EXECUTIVE BRD CO<br>PROPERTY TYPE: SECURITIES<br>972.00   |                          |                                 |                                    |              | 08/04/2011<br>-55.00    | 09/08/2011 |
| 1,809.00                                     |                                       | 58. CORPORATE EXECUTIVE BRD CO<br>PROPERTY TYPE: SECURITIES<br>1,941.00 |                          |                                 |                                    |              | 08/05/2011<br>-132.00   | 09/09/2011 |
| 1,216.00                                     |                                       | 39. CORPORATE EXECUTIVE BRD CO<br>PROPERTY TYPE: SECURITIES<br>1,304.00 |                          |                                 |                                    |              | 11/09/2010<br>-88.00    | 09/09/2011 |
| 574.00                                       |                                       | 18. CORPORATE EXECUTIVE BRD CO<br>PROPERTY TYPE: SECURITIES<br>595.00   |                          |                                 |                                    |              | 08/05/2011<br>-21.00    | 09/12/2011 |
| 656.00                                       |                                       | 18. CORPORATE EXECUTIVE BRD CO<br>PROPERTY TYPE: SECURITIES<br>595.00   |                          |                                 |                                    |              | 08/05/2011<br>61.00     | 10/28/2011 |

**FORM 990-PF - PART IV**  
**CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                       |                                | Description                                                                      |                    |                           |                              | Date acquired         | Date sold  |
|----------------------------------------|--------------------------------|----------------------------------------------------------------------------------|--------------------|---------------------------|------------------------------|-----------------------|------------|
| Gross sale price less expenses of sale | Depreciation allowed/allowable | Cost or other basis                                                              | FMV as of 12/31/69 | Adj. basis as of 12/31/69 | Excess of FMV over adj basis | Gain or (loss)        |            |
| 1,701.00                               |                                | 47. CORPORATE EXECUTIVE BRD CO<br>PROPERTY TYPE: SECURITIES<br>1,513.00          |                    |                           |                              | 08/03/2010<br>188.00  | 10/31/2011 |
| 2,351.00                               |                                | 66. CORPORATE EXECUTIVE BRD CO<br>PROPERTY TYPE: SECURITIES<br>2,124.00          |                    |                           |                              | 08/03/2010<br>227.00  | 11/01/2011 |
| 390.00                                 |                                | 10. CORPORATE EXECUTIVE BRD CO<br>PROPERTY TYPE: SECURITIES<br>322.00            |                    |                           |                              | 08/03/2010<br>68.00   | 12/02/2011 |
| 749.00                                 |                                | 20. CORPORATE EXECUTIVE BRD CO<br>PROPERTY TYPE: SECURITIES<br>617.00            |                    |                           |                              | 09/14/2010<br>132.00  | 12/16/2011 |
| 3,844.00                               |                                | 167. CORRECTIONS CORP OF AMERICA NEW PA<br>PROPERTY TYPE: SECURITIES<br>4,032.00 |                    |                           |                              | 05/17/2011<br>-188.00 | 05/24/2011 |
| 1,187.00                               |                                | 52. CORRECTIONS CORP OF AMERICA NEW PAR<br>PROPERTY TYPE: SECURITIES<br>1,255.00 |                    |                           |                              | 05/17/2011<br>-68.00  | 05/25/2011 |
| 5,157.00                               |                                | 235. CORRECTIONS CORP OF AMERICA NEW PA<br>PROPERTY TYPE: SECURITIES<br>5,674.00 |                    |                           |                              | 05/17/2011<br>-517.00 | 07/21/2011 |
| 3,113.00                               |                                | 143. CORRECTIONS CORP OF AMERICA NEW PA<br>PROPERTY TYPE: SECURITIES<br>3,452.00 |                    |                           |                              | 05/17/2011<br>-339.00 | 07/22/2011 |
| 680.00                                 |                                | 31. CORRECTIONS CORP OF AMERICA NEW PAR<br>PROPERTY TYPE: SECURITIES<br>748.00   |                    |                           |                              | 05/17/2011<br>-68.00  | 07/25/2011 |
| 1,095.00                               |                                | 50. CORRECTIONS CORP OF AMERICA NEW PAR<br>PROPERTY TYPE: SECURITIES<br>1,207.00 |                    |                           |                              | 05/17/2011<br>-112.00 | 07/26/2011 |
| 730.00                                 |                                | 34. CORRECTIONS CORP OF AMERICA NEW PAR<br>PROPERTY TYPE: SECURITIES<br>821.00   |                    |                           |                              | 05/17/2011<br>-91.00  | 07/27/2011 |

**FORM 990-PF - PART IV**  
**CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                       |                                | Description                                                                        |                    |                           |                              | Date acquired           | Date sold  |
|----------------------------------------|--------------------------------|------------------------------------------------------------------------------------|--------------------|---------------------------|------------------------------|-------------------------|------------|
| Gross sale price less expenses of sale | Depreciation allowed/allowable | Cost or other basis                                                                | FMV as of 12/31/69 | Adj. basis as of 12/31/69 | Excess of FMV over adj basis | Gain or (loss)          |            |
| 1,250.00                               |                                | 58. CORRECTIONS CORP OF AMERICA NEW PAR<br>PROPERTY TYPE: SECURITIES<br>1,400.00   |                    |                           |                              | 05/17/2011<br>-150.00   | 07/28/2011 |
| 1,863.00                               |                                | 87. CORRECTIONS CORP OF AMERICA NEW PAR<br>PROPERTY TYPE: SECURITIES<br>2,100.00   |                    |                           |                              | 05/17/2011<br>-237.00   | 07/29/2011 |
| 2,314.00                               |                                | 100. CREDIT SUISSE GROUP SPNS ADR<br>PROPERTY TYPE: SECURITIES<br>4,719.00         |                    |                           |                              | 02/18/2011<br>-2,405.00 | 12/15/2011 |
| 13,536.00                              |                                | 13000. CROWN AMERS LLC / CR 7.750% 11/15<br>PROPERTY TYPE: SECURITIES<br>13,420.00 |                    |                           |                              | 12/14/2009<br>116.00    | 02/01/2011 |
| 16,543.00                              |                                | 146. CUMMINS INC<br>PROPERTY TYPE: SECURITIES<br>13,096.00                         |                    |                           |                              | 10/04/2010<br>3,447.00  | 05/04/2011 |
| 32,138.00                              |                                | 302. CUMMINS INC<br>PROPERTY TYPE: SECURITIES<br>27,006.00                         |                    |                           |                              | 10/28/2010<br>5,132.00  | 05/31/2011 |
| 10,556.00                              |                                | 400. DPL INC<br>PROPERTY TYPE: SECURITIES<br>10,404.00                             |                    |                           |                              | 09/02/2010<br>152.00    | 02/11/2011 |
| 1,907.00                               |                                | 84. DAITO TR CONSTR CO LTD ADR<br>PROPERTY TYPE: SECURITIES<br>1,716.00            |                    |                           |                              | 02/15/2011<br>191.00    | 10/04/2011 |
| 581.00                                 |                                | 28. DAITO TR CONSTR CO LTD ADR<br>PROPERTY TYPE: SECURITIES<br>569.00              |                    |                           |                              | 03/11/2011<br>12.00     | 12/16/2011 |
| 2,944.00                               |                                | 224. DANONE<br>PROPERTY TYPE: SECURITIES<br>2,857.00                               |                    |                           |                              | 10/22/2010<br>87.00     | 08/26/2011 |
| 2,129.00                               |                                | 162. DANONE<br>PROPERTY TYPE: SECURITIES<br>1,817.00                               |                    |                           |                              | 07/02/2010<br>312.00    | 08/26/2011 |

**FORM 990-PF - PART IV**  
**CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                             |                                       | Description                                                           |                          |                                |                                    | P<br>or<br>D | Date<br>acquired       | Date sold  |
|----------------------------------------------|---------------------------------------|-----------------------------------------------------------------------|--------------------------|--------------------------------|------------------------------------|--------------|------------------------|------------|
| Gross sale<br>price less<br>expenses of sale | Depreciation<br>allowed/<br>allowable | Cost or<br>other<br>basis                                             | FMV<br>as of<br>12/31/69 | Adj basis<br>as of<br>12/31/69 | Excess of<br>FMV over<br>adj basis |              | Gain<br>or<br>(loss)   |            |
| 3,252.00                                     |                                       | 39. DASSAULT SYS S A SPD ADR<br>PROPERTY TYPE: SECURITIES<br>2,018.00 |                          |                                |                                    |              | 08/21/2009<br>1,234.00 | 11/08/2011 |
| 940.00                                       |                                       | 12. DASSAULT SYS S A SPD ADR<br>PROPERTY TYPE: SECURITIES<br>621.00   |                          |                                |                                    |              | 08/21/2009<br>319.00   | 12/14/2011 |
| 627.00                                       |                                       | 8. DASSAULT SYS S A SPD ADR<br>PROPERTY TYPE: SECURITIES<br>414.00    |                          |                                |                                    |              | 08/21/2009<br>213.00   | 12/20/2011 |
| 469.00                                       |                                       | 6. DASSAULT SYS S A SPD ADR<br>PROPERTY TYPE: SECURITIES<br>311.00    |                          |                                |                                    |              | 08/21/2009<br>158.00   | 12/23/2011 |
| 941.00                                       |                                       | 12. DASSAULT SYS S A SPD ADR<br>PROPERTY TYPE: SECURITIES<br>621.00   |                          |                                |                                    |              | 08/21/2009<br>320.00   | 12/27/2011 |
| 551.00                                       |                                       | 7. DASSAULT SYS S A SPD ADR<br>PROPERTY TYPE: SECURITIES<br>362.00    |                          |                                |                                    |              | 08/21/2009<br>189.00   | 12/28/2011 |
| 693.00                                       |                                       | 9. DAVITA INC<br>PROPERTY TYPE: SECURITIES<br>800.00                  |                          |                                |                                    |              | 05/02/2011<br>-107.00  | 12/02/2011 |
| 1,109.00                                     |                                       | 15. DAVITA INC<br>PROPERTY TYPE: SECURITIES<br>1,334.00               |                          |                                |                                    |              | 05/02/2011<br>-225.00  | 12/16/2011 |
| 8,578.00                                     |                                       | 96. DEERE & CO<br>PROPERTY TYPE: SECURITIES<br>8,134.00               |                          |                                |                                    |              | 12/21/2010<br>444.00   | 03/02/2011 |
| 45,050.00                                    |                                       | 490. DEERE & CO<br>PROPERTY TYPE: SECURITIES<br>40,602.00             |                          |                                |                                    |              | 12/21/2010<br>4,448.00 | 04/19/2011 |
| 11,851.00                                    |                                       | 800. DELL INC<br>PROPERTY TYPE: SECURITIES<br>12,280.00               |                          |                                |                                    |              | 04/29/2011<br>-429.00  | 08/12/2011 |

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**CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                             |                                       | Description                                                              |                          |                                 |                                    | P<br>or<br>D | Date<br>acquired        | Date sold  |
|----------------------------------------------|---------------------------------------|--------------------------------------------------------------------------|--------------------------|---------------------------------|------------------------------------|--------------|-------------------------|------------|
| Gross sale<br>price less<br>expenses of sale | Depreciation<br>allowed/<br>allowable | Cost or<br>other<br>basis                                                | FMV<br>as of<br>12/31/69 | Adj. basis<br>as of<br>12/31/69 | Excess of<br>FMV over<br>adj basis |              | Gain<br>or<br>(loss)    |            |
| 22,034.00                                    |                                       | 421. DEVRY INC DEL<br>PROPERTY TYPE: SECURITIES<br>22,135.00             |                          |                                 |                                    |              | 08/24/2009<br>-101.00   | 05/17/2011 |
| 156.00                                       |                                       | 19. DEXCOM INC<br>PROPERTY TYPE: SECURITIES<br>188.00                    |                          |                                 |                                    |              | 10/28/2011<br>-32.00    | 12/02/2011 |
| 298.00                                       |                                       | 36. DEXCOM INC<br>PROPERTY TYPE: SECURITIES<br>357.00                    |                          |                                 |                                    |              | 10/28/2011<br>-59.00    | 12/16/2011 |
| 76,688.00                                    |                                       | 75000. DIAGEO CAP PLC<br>PROPERTY TYPE: SECURITIES<br>80,312.00          |                          | 5.125%                          | 1/30                               |              | 08/28/2009<br>-3,624.00 | 07/26/2011 |
| 2,384.00                                     |                                       | 64. DICK'S SPORTING GOODS<br>PROPERTY TYPE: SECURITIES<br>1,791.00       |                          | INC                             |                                    |              | 05/14/2010<br>593.00    | 02/09/2011 |
| 17,934.00                                    |                                       | 482. DICK'S SPORTING GOODS<br>PROPERTY TYPE: SECURITIES<br>13,467.00     |                          | INC                             |                                    |              | 05/26/2010<br>4,467.00  | 02/10/2011 |
| 2,620.00                                     |                                       | 70. DICK'S SPORTING GOODS<br>PROPERTY TYPE: SECURITIES<br>1,930.00       |                          | INC                             |                                    |              | 05/26/2010<br>690.00    | 02/11/2011 |
| 5,166.00                                     |                                       | 5000. DIRECTV HLDGS LLC /<br>PROPERTY TYPE: SECURITIES<br>5,187.00       |                          | 6.375%                          | 6/15/                              |              | 10/27/2009<br>-21.00    | 03/18/2011 |
| 9,000.00                                     |                                       | 243. DISCOVERY COMMUNICATNS NEW<br>PROPERTY TYPE: SECURITIES<br>9,082.00 |                          |                                 |                                    |              | 12/06/2010<br>-82.00    | 11/21/2011 |
| 3,332.00                                     |                                       | 99. DOLBY LABORATORIES INC<br>PROPERTY TYPE: SECURITIES<br>5,957.00      |                          |                                 |                                    |              | 09/21/2010<br>-2,625.00 | 08/30/2011 |
| 3,340.00                                     |                                       | 99. DOLBY LABORATORIES INC<br>PROPERTY TYPE: SECURITIES<br>5,825.00      |                          |                                 |                                    |              | 09/30/2010<br>-2,485.00 | 08/31/2011 |

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**CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                       |                                | Description                                                          |                    |                          |                              | Date acquired           | Date sold  |
|----------------------------------------|--------------------------------|----------------------------------------------------------------------|--------------------|--------------------------|------------------------------|-------------------------|------------|
| Gross sale price less expenses of sale | Depreciation allowed/allowable | Cost or other basis                                                  | FMV as of 12/31/69 | Adj basis as of 12/31/69 | Excess of FMV over adj basis | Gain or (loss)          |            |
| 3,170.00                               |                                | 95. DOLBY LABORATORIES INC<br>PROPERTY TYPE: SECURITIES<br>5,352.00  |                    |                          |                              | 02/07/2011<br>-2,182.00 | 09/01/2011 |
| 1,412.00                               |                                | 44. DOLBY LABORATORIES INC<br>PROPERTY TYPE: SECURITIES<br>2,425.00  |                    |                          |                              | 02/15/2011<br>-1,013.00 | 09/02/2011 |
| 2,770.00                               |                                | 87. DOLBY LABORATORIES INC<br>PROPERTY TYPE: SECURITIES<br>3,860.00  |                    |                          |                              | 07/25/2011<br>-1,090.00 | 09/06/2011 |
| 2,261.00                               |                                | 71. DOLBY LABORATORIES INC<br>PROPERTY TYPE: SECURITIES<br>3,654.00  |                    |                          |                              | 02/15/2011<br>-1,393.00 | 09/06/2011 |
| 5,410.00                               |                                | 163. DOLBY LABORATORIES INC<br>PROPERTY TYPE: SECURITIES<br>6,967.00 |                    |                          |                              | 07/21/2011<br>-1,557.00 | 09/07/2011 |
| 1,198.00                               |                                | 36. DOLBY LABORATORIES INC<br>PROPERTY TYPE: SECURITIES<br>1,527.00  |                    |                          |                              | 06/23/2011<br>-329.00   | 09/08/2011 |
| 504.00                                 |                                | 16. DOLBY LABORATORIES INC<br>PROPERTY TYPE: SECURITIES<br>679.00    |                    |                          |                              | 06/23/2011<br>-175.00   | 09/09/2011 |
| 19,716.00                              |                                | 345. DOLLAR TREE INC<br>PROPERTY TYPE: SECURITIES<br>11,182.00       |                    |                          |                              | 12/11/2009<br>8,534.00  | 04/21/2011 |
| 2,175.00                               |                                | 3000. DYNEGY HLDGS INC<br>PROPERTY TYPE: SECURITIES<br>2,445.00      |                    | 7.750% 6/01/             |                              | 04/12/2010<br>-270.00   | 05/27/2011 |
| 2,160.00                               |                                | 3000. DYNEGY HLDGS INC<br>PROPERTY TYPE: SECURITIES<br>2,132.00      |                    | 7.750% 6/01/             |                              | 01/07/2011<br>28.00     | 06/02/2011 |
| 720.00                                 |                                | 1000. DYNEGY HLDGS INC<br>PROPERTY TYPE: SECURITIES<br>815.00        |                    | 7.750% 6/01/             |                              | 04/12/2010<br>-95.00    | 06/02/2011 |

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**CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                             |                                       | Description                                                      |                          |                                 |                                    | P<br>or<br>D | Date<br>acquired     | Date sold  |
|----------------------------------------------|---------------------------------------|------------------------------------------------------------------|--------------------------|---------------------------------|------------------------------------|--------------|----------------------|------------|
| Gross sale<br>price less<br>expenses of sale | Depreciation<br>allowed/<br>allowable | Cost or<br>other<br>basis                                        | FMV<br>as of<br>12/31/69 | Adj. basis<br>as of<br>12/31/69 | Excess of<br>FMV over<br>adj basis |              | Gain<br>or<br>(loss) |            |
| 1,460.00                                     |                                       | 2000. DYNEGY HLDGS INC<br>PROPERTY TYPE: SECURITIES<br>1,423.00  |                          | 7.750% 6/01/                    |                                    |              | 01/07/2011           | 06/10/2011 |
|                                              |                                       |                                                                  |                          |                                 |                                    |              | 37.00                |            |
| 733.00                                       |                                       | 1000. DYNEGY HLDGS INC<br>PROPERTY TYPE: SECURITIES<br>712.00    |                          | 7.750% 6/01/                    |                                    |              | 01/07/2011           | 06/14/2011 |
|                                              |                                       |                                                                  |                          |                                 |                                    |              | 21.00                |            |
| 3,480.00                                     |                                       | 4000. DYNEGY HLDGS INC<br>PROPERTY TYPE: SECURITIES<br>3,740.00  |                          | 7.500% 6/01/                    |                                    |              | 10/19/2009           | 05/10/2011 |
|                                              |                                       |                                                                  |                          |                                 |                                    |              | -260.00              |            |
| 3,440.00                                     |                                       | 4000. DYNEGY HLDGS INC<br>PROPERTY TYPE: SECURITIES<br>3,713.00  |                          | 7.500% 6/01/                    |                                    |              | 11/30/2009           | 05/13/2011 |
|                                              |                                       |                                                                  |                          |                                 |                                    |              | -273.00              |            |
| 31,129.00                                    |                                       | 345. EOG RESOURCES INC<br>PROPERTY TYPE: SECURITIES<br>36,576.00 |                          |                                 |                                    |              | 03/02/2011           | 08/09/2011 |
|                                              |                                       |                                                                  |                          |                                 |                                    |              | -5,447.00            |            |
| 27,760.00                                    |                                       | 700. EATON CORP<br>PROPERTY TYPE: SECURITIES<br>36,764.00        |                          |                                 |                                    |              | 07/13/2011           | 08/10/2011 |
|                                              |                                       |                                                                  |                          |                                 |                                    |              | -9,004.00            |            |
| 9,884.00                                     |                                       | 341. EBAY INC<br>PROPERTY TYPE: SECURITIES<br>8,178.00           |                          |                                 |                                    |              | 04/30/2010           | 06/24/2011 |
|                                              |                                       |                                                                  |                          |                                 |                                    |              | 1,706.00             |            |
| 21,131.00                                    |                                       | 729. EBAY INC<br>PROPERTY TYPE: SECURITIES<br>22,567.00          |                          |                                 |                                    |              | 06/02/2011           | 06/24/2011 |
|                                              |                                       |                                                                  |                          |                                 |                                    |              | -1,436.00            |            |
| 10,000.00                                    |                                       | 345. EBAY INC<br>PROPERTY TYPE: SECURITIES<br>10,065.00          |                          |                                 |                                    |              | 03/17/2011           | 06/24/2011 |
|                                              |                                       |                                                                  |                          |                                 |                                    |              | -65.00               |            |
| 28,681.00                                    |                                       | 987. EBAY INC<br>PROPERTY TYPE: SECURITIES<br>23,670.00          |                          |                                 |                                    |              | 04/30/2010           | 06/28/2011 |
|                                              |                                       |                                                                  |                          |                                 |                                    |              | 5,011.00             |            |
| 808.00                                       |                                       | 27. EBAY INC<br>PROPERTY TYPE: SECURITIES<br>903.00              |                          |                                 |                                    |              | 09/21/2011           | 12/02/2011 |
|                                              |                                       |                                                                  |                          |                                 |                                    |              | -95.00               |            |

**FORM 990-PF - PART IV**  
**CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                       |                                | Description                                                                   |                    |                           |                              | Date acquired          | Date sold  |
|----------------------------------------|--------------------------------|-------------------------------------------------------------------------------|--------------------|---------------------------|------------------------------|------------------------|------------|
| Gross sale price less expenses of sale | Depreciation allowed/allowable | Cost or other basis                                                           | FMV as of 12/31/69 | Adj. basis as of 12/31/69 | Excess of FMV over adj basis | Gain or (loss)         |            |
| 1,272.00                               |                                | 42. EBAY INC<br>PROPERTY TYPE: SECURITIES<br>1,405.00                         |                    |                           |                              | 09/21/2011<br>-133.00  | 12/16/2011 |
| 28,825.00                              |                                | 583. ECOLAB INC<br>PROPERTY TYPE: SECURITIES<br>27,850.00                     |                    |                           |                              | 08/24/2010<br>975.00   | 01/07/2011 |
| 112.00                                 |                                | 2. ECOLAB INC<br>PROPERTY TYPE: SECURITIES<br>88.00                           |                    |                           |                              | 03/30/2010<br>24.00    | 12/02/2011 |
| 1,206.00                               |                                | 22. ECOLAB INC<br>PROPERTY TYPE: SECURITIES<br>966.00                         |                    |                           |                              | 03/30/2010<br>240.00   | 12/16/2011 |
| 9,792.00                               |                                | 378. EL PASO CORPORATION<br>PROPERTY TYPE: SECURITIES<br>9,353.00             |                    |                           |                              | 11/15/2011<br>439.00   | 12/22/2011 |
| 1,892.00                               |                                | 80. EMBRAER-EMPRESA BRASILEIRA D<br>PROPERTY TYPE: SECURITIES<br>1,793.00     |                    |                           |                              | 08/21/2009<br>99.00    | 12/15/2011 |
| 9,801.00                               |                                | 179. EMERSON ELEC CO<br>PROPERTY TYPE: SECURITIES<br>6,961.00                 |                    |                           |                              | 10/09/2009<br>2,840.00 | 05/11/2011 |
| 7,704.00                               |                                | 220. ENDO PHARMACEUTICALS HLDGS INC<br>PROPERTY TYPE: SECURITIES<br>4,541.00  |                    |                           |                              | 08/06/2009<br>3,163.00 | 02/11/2011 |
| 17,136.00                              |                                | 510. ENDO PHARMACEUTICALS HLDGS INC<br>PROPERTY TYPE: SECURITIES<br>10,526.00 |                    |                           |                              | 08/06/2009<br>6,610.00 | 11/03/2011 |
| 840.00                                 |                                | 25. ENDO PHARMACEUTICALS HLDGS INC<br>PROPERTY TYPE: SECURITIES<br>664.00     |                    |                           |                              | 10/04/2011<br>176.00   | 11/03/2011 |
| 32,526.00                              |                                | 550. ENERGEN CORP.<br>PROPERTY TYPE: SECURITIES<br>25,356.00                  |                    |                           |                              | 07/15/2010<br>7,170.00 | 05/12/2011 |

**FORM 990-PF - PART IV  
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                             |                                       | Description                                                        |                          |                                |                                    | P<br>or<br>D | Date<br>acquired        | Date sold  |
|----------------------------------------------|---------------------------------------|--------------------------------------------------------------------|--------------------------|--------------------------------|------------------------------------|--------------|-------------------------|------------|
| Gross sale<br>price less<br>expenses of sale | Depreciation<br>allowed/<br>allowable | Cost or<br>other<br>basis                                          | FMV<br>as of<br>12/31/69 | Adj basis<br>as of<br>12/31/69 | Excess of<br>FMV over<br>adj basis |              | Gain<br>or<br>(loss)    |            |
| 24,247.00                                    |                                       | 410. ENERGEN CORP.<br>PROPERTY TYPE: SECURITIES<br>19,103.00       |                          |                                |                                    |              | 10/16/2009<br>5,144.00  | 05/12/2011 |
| 24,480.00                                    |                                       | 682. EXPRESS SCRIPTS INC<br>PROPERTY TYPE: SECURITIES<br>33,086.00 |                          |                                |                                    |              | 08/15/2011<br>-8,606.00 | 10/05/2011 |
| 1,420.00                                     |                                       | 42. FLIR SYS INC<br>PROPERTY TYPE: SECURITIES<br>1,232.00          |                          |                                |                                    |              | 01/05/2011<br>188.00    | 03/28/2011 |
| 3,329.00                                     |                                       | 98. FLIR SYS INC<br>PROPERTY TYPE: SECURITIES<br>2,870.00          |                          |                                |                                    |              | 01/05/2011<br>459.00    | 03/29/2011 |
| 3,423.00                                     |                                       | 100. FLIR SYS INC<br>PROPERTY TYPE: SECURITIES<br>2,916.00         |                          |                                |                                    |              | 01/04/2011<br>507.00    | 03/30/2011 |
| 5,878.00                                     |                                       | 179. FLIR SYS INC<br>PROPERTY TYPE: SECURITIES<br>5,189.00         |                          |                                |                                    |              | 01/10/2011<br>689.00    | 06/22/2011 |
| 10,410.00                                    |                                       | 321. FLIR SYS INC<br>PROPERTY TYPE: SECURITIES<br>9,109.00         |                          |                                |                                    |              | 12/06/2010<br>1,301.00  | 06/23/2011 |
| 3,248.00                                     |                                       | 101. FLIR SYS INC<br>PROPERTY TYPE: SECURITIES<br>2,828.00         |                          |                                |                                    |              | 12/06/2010<br>420.00    | 06/24/2011 |
| 4,375.00                                     |                                       | 136. FLIR SYS INC<br>PROPERTY TYPE: SECURITIES<br>3,807.00         |                          |                                |                                    |              | 12/06/2010<br>568.00    | 06/27/2011 |
| 1,555.00                                     |                                       | 57. FLIR SYS INC<br>PROPERTY TYPE: SECURITIES<br>1,484.00          |                          |                                |                                    |              | 09/29/2010<br>71.00     | 10/28/2011 |
| 573.00                                       |                                       | 21. FLIR SYS INC<br>PROPERTY TYPE: SECURITIES<br>588.00            |                          |                                |                                    |              | 12/06/2010<br>-15.00    | 10/28/2011 |

**FORM 990-PF - PART IV  
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                             |                                       | Description                                                                       |                          |                                 |                                    | P<br>or<br>D | Date<br>acquired       | Date sold  |
|----------------------------------------------|---------------------------------------|-----------------------------------------------------------------------------------|--------------------------|---------------------------------|------------------------------------|--------------|------------------------|------------|
| Gross sale<br>price less<br>expenses of sale | Depreciation<br>allowed/<br>allowable | Cost or<br>other<br>basis                                                         | FMV<br>as of<br>12/31/69 | Adj. basis<br>as of<br>12/31/69 | Excess of<br>FMV over<br>adj basis |              | Gain<br>or<br>(loss)   |            |
| 5,105.00                                     |                                       | 192. FLIR SYS INC<br>PROPERTY TYPE: SECURITIES<br>4,980.00                        |                          |                                 |                                    |              | 09/29/2010<br>125.00   | 10/31/2011 |
| 2,727.00                                     |                                       | 107. FLIR SYS INC<br>PROPERTY TYPE: SECURITIES<br>2,768.00                        |                          |                                 |                                    |              | 09/28/2010<br>-41.00   | 11/01/2011 |
| 7,918.00                                     |                                       | 310. FLIR SYS INC<br>PROPERTY TYPE: SECURITIES<br>7,858.00                        |                          |                                 |                                    |              | 10/11/2010<br>60.00    | 11/02/2011 |
| 598.00                                       |                                       | 23. FLIR SYS INC<br>PROPERTY TYPE: SECURITIES<br>568.00                           |                          |                                 |                                    |              | 10/11/2010<br>30.00    | 11/03/2011 |
| 4,460.00                                     |                                       | 157. FANUC CORPORATION<br>PROPERTY TYPE: SECURITIES<br>2,067.00                   |                          |                                 |                                    |              | 08/21/2009<br>2,393.00 | 08/17/2011 |
| 334.00                                       |                                       | 8. FASTENAL CO<br>PROPERTY TYPE: SECURITIES<br>148.00                             |                          |                                 |                                    |              | 08/24/2009<br>186.00   | 12/02/2011 |
| 912.00                                       |                                       | 22. FASTENAL CO<br>PROPERTY TYPE: SECURITIES<br>408.00                            |                          |                                 |                                    |              | 08/24/2009<br>504.00   | 12/16/2011 |
| 7,472.00                                     |                                       | 179. FASTENAL CO<br>PROPERTY TYPE: SECURITIES<br>3,319.00                         |                          |                                 |                                    |              | 08/24/2009<br>4,153.00 | 12/16/2011 |
| 100,000.00                                   |                                       | 100000. FEDERAL FARM CR BKS 2.790% 2/1<br>PROPERTY TYPE: SECURITIES<br>100,000.00 |                          |                                 |                                    |              | 05/10/2011             | 08/19/2011 |
| 100,000.00                                   |                                       | 100000. FEDL HOME LOAN BKS 2.400% 7/2<br>PROPERTY TYPE: SECURITIES<br>100,000.00  |                          |                                 |                                    |              | 07/06/2011             | 08/26/2011 |
| 75,000.00                                    |                                       | 75000. FEDL HOME LN MTG COR 1.000% 9/23<br>PROPERTY TYPE: SECURITIES<br>75,000.00 |                          |                                 |                                    |              | 09/10/2010             | 09/23/2011 |

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                       |                                | Description                                                                      |                    |                           |                              | Date acquired        | Date sold  |
|----------------------------------------|--------------------------------|----------------------------------------------------------------------------------|--------------------|---------------------------|------------------------------|----------------------|------------|
| Gross sale price less expenses of sale | Depreciation allowed/allowable | Cost or other basis                                                              | FMV as of 12/31/69 | Adj. basis as of 12/31/69 | Excess of FMV over adj basis | Gain or (loss)       |            |
| 2,374.00                               |                                | 2374.16 FHLMC REMIC SER 2843 4.000% 1/1<br>PROPERTY TYPE: SECURITIES<br>2,454.00 |                    |                           |                              | 10/21/2009<br>-80.00 | 01/15/2011 |
| 2,257.00                               |                                | 2257.48 FHLMC REMIC SER 2843 4.000% 1/1<br>PROPERTY TYPE: SECURITIES<br>2,333.00 |                    |                           |                              | 10/21/2009<br>-76.00 | 02/15/2011 |
| 2,623.00                               |                                | 2623.37 FHLMC REMIC SER 2843 4.000% 1/1<br>PROPERTY TYPE: SECURITIES<br>2,711.00 |                    |                           |                              | 10/21/2009<br>-88.00 | 03/15/2011 |
| 1,883.00                               |                                | 1883.44 FHLMC REMIC SER 2843 4.000% 1/1<br>PROPERTY TYPE: SECURITIES<br>1,946.00 |                    |                           |                              | 10/21/2009<br>-63.00 | 04/15/2011 |
| 1,845.00                               |                                | 1845.04 FHLMC REMIC SER 2843 4.000% 1/1<br>PROPERTY TYPE: SECURITIES<br>1,907.00 |                    |                           |                              | 10/21/2009<br>-62.00 | 05/15/2011 |
| 1,714.00                               |                                | 1714.31 FHLMC REMIC SER 2843 4.000% 1/1<br>PROPERTY TYPE: SECURITIES<br>1,772.00 |                    |                           |                              | 10/21/2009<br>-58.00 | 06/15/2011 |
| 1,991.00                               |                                | 1991.09 FHLMC REMIC SER 2843 4.000% 1/1<br>PROPERTY TYPE: SECURITIES<br>2,058.00 |                    |                           |                              | 10/21/2009<br>-67.00 | 07/15/2011 |
| 1,884.00                               |                                | 1883.92 FHLMC REMIC SER 2843 4.000% 1/1<br>PROPERTY TYPE: SECURITIES<br>1,947.00 |                    |                           |                              | 10/21/2009<br>-63.00 | 08/15/2011 |
| 2,326.00                               |                                | 2326.03 FHLMC REMIC SER 2843 4.000% 1/1<br>PROPERTY TYPE: SECURITIES<br>2,404.00 |                    |                           |                              | 10/21/2009<br>-78.00 | 09/15/2011 |
| 1,827.00                               |                                | 1827.13 FHLMC REMIC SER 2843 4.000% 1/1<br>PROPERTY TYPE: SECURITIES<br>1,888.00 |                    |                           |                              | 10/21/2009<br>-61.00 | 10/15/2011 |
| 1,921.00                               |                                | 1920.69 FHLMC REMIC SER 2843 4.000% 1/1<br>PROPERTY TYPE: SECURITIES<br>1,985.00 |                    |                           |                              | 10/21/2009<br>-64.00 | 11/15/2011 |

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                             |                                       | Description                                                                      |                          |                                 |                                    | P<br>or<br>D | Date<br>acquired        | Date sold  |
|----------------------------------------------|---------------------------------------|----------------------------------------------------------------------------------|--------------------------|---------------------------------|------------------------------------|--------------|-------------------------|------------|
| Gross sale<br>price less<br>expenses of sale | Depreciation<br>allowed/<br>allowable | Cost or<br>other<br>basis                                                        | FMV<br>as of<br>12/31/69 | Adj. basis<br>as of<br>12/31/69 | Excess of<br>FMV over<br>adj basis |              | Gain<br>or<br>(loss)    |            |
| 1,991.00                                     |                                       | 1990.51 FHLMC REMIC SER 2843 4.000% 1/1<br>PROPERTY TYPE: SECURITIES<br>2,057.00 |                          |                                 |                                    |              | 10/21/2009<br>-66.00    | 12/15/2011 |
| 3,386.00                                     |                                       | 3385.85 FNMA REMIC TR 2006-7 5.000% 7/2<br>PROPERTY TYPE: SECURITIES<br>3,595.00 |                          |                                 |                                    |              | 11/10/2009<br>-209.00   | 08/25/2011 |
| 3,376.00                                     |                                       | 3376.48 FNMA REMIC TR 2006-7 5.000% 7/2<br>PROPERTY TYPE: SECURITIES<br>3,585.00 |                          |                                 |                                    |              | 11/10/2009<br>-209.00   | 09/25/2011 |
| 3,359.00                                     |                                       | 3358.76 FNMA REMIC TR 2006-7 5.000% 7/2<br>PROPERTY TYPE: SECURITIES<br>3,567.00 |                          |                                 |                                    |              | 11/10/2009<br>-208.00   | 10/25/2011 |
| 3,341.00                                     |                                       | 3341.14 FNMA REMIC TR 2006-7 5.000% 7/2<br>PROPERTY TYPE: SECURITIES<br>3,548.00 |                          |                                 |                                    |              | 11/10/2009<br>-207.00   | 11/25/2011 |
| 3,324.00                                     |                                       | 3323.61 FNMA REMIC TR 2006-7 5.000% 7/2<br>PROPERTY TYPE: SECURITIES<br>3,529.00 |                          |                                 |                                    |              | 11/10/2009<br>-205.00   | 12/25/2011 |
| 10,808.00                                    |                                       | 143. FLOWSERVE CORP COM<br>PROPERTY TYPE: SECURITIES<br>15,181.00                |                          |                                 |                                    |              | 01/27/2010<br>-4,373.00 | 09/22/2011 |
| 2,119.00                                     |                                       | 28. FLOWSERVE CORP COM<br>PROPERTY TYPE: SECURITIES<br>2,663.00                  |                          |                                 |                                    |              | 01/27/2010<br>-544.00   | 09/23/2011 |
| 22,170.00                                    |                                       | 1500. FORD MOTOR COMPANY<br>PROPERTY TYPE: SECURITIES<br>14,944.00               |                          |                                 |                                    |              | 12/30/2009<br>7,226.00  | 03/31/2011 |
| 26,352.00                                    |                                       | 457. FORTUNE BRANDS INC (NEW)<br>PROPERTY TYPE: SECURITIES<br>28,879.00          |                          |                                 |                                    |              | 06/08/2011<br>-2,527.00 | 09/20/2011 |
| 6,352.00                                     |                                       | 1087. FOSTERS GROUP LTD<br>PROPERTY TYPE: SECURITIES<br>5,511.00                 |                          |                                 |                                    |              | 10/09/2009<br>841.00    | 03/31/2011 |

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                             |                                       | Description                                                                       |                          |                                 |                                    | P<br>or<br>D | Date<br>acquired        | Date sold  |
|----------------------------------------------|---------------------------------------|-----------------------------------------------------------------------------------|--------------------------|---------------------------------|------------------------------------|--------------|-------------------------|------------|
| Gross sale<br>price less<br>expenses of sale | Depreciation<br>allowed/<br>allowable | Cost or<br>other<br>basis                                                         | FMV<br>as of<br>12/31/69 | Adj. basis<br>as of<br>12/31/69 | Excess of<br>FMV over<br>adj basis |              | Gain<br>or<br>(loss)    |            |
| 2,892.00                                     |                                       | 638. FOSTERS GROUP LTD<br>PROPERTY TYPE: SECURITIES<br>3,235.00                   |                          |                                 |                                    |              | 10/09/2009<br>-343.00   | 05/23/2011 |
| 3,178.00                                     |                                       | 712. FOSTERS GROUP LTD<br>PROPERTY TYPE: SECURITIES<br>3,610.00                   |                          |                                 |                                    |              | 10/09/2009<br>-432.00   | 05/25/2011 |
| 6,050.00                                     |                                       | 1343. FOSTERS GROUP LTD<br>PROPERTY TYPE: SECURITIES<br>6,809.00                  |                          |                                 |                                    |              | 10/09/2009<br>-759.00   | 06/01/2011 |
| 13,215.00                                    |                                       | 12000. FREEPORT-MCMORAN COP 8.375% 4/01<br>PROPERTY TYPE: SECURITIES<br>13,018.00 |                          |                                 |                                    |              | 10/14/2009<br>197.00    | 04/13/2011 |
| 1,420.00                                     |                                       | 20. FRESENIUS MED CARE AG & CO SPD ADR<br>PROPERTY TYPE: SECURITIES<br>928.00     |                          |                                 |                                    |              | 09/11/2009<br>492.00    | 05/16/2011 |
| 1,689.00                                     |                                       | 24. FRESENIUS MED CARE AG & CO SPD ADR<br>PROPERTY TYPE: SECURITIES<br>1,114.00   |                          |                                 |                                    |              | 09/11/2009<br>575.00    | 05/17/2011 |
| 4,270.00                                     |                                       | 54. FRESENIUS MED CARE AG & CO SPD ADR<br>PROPERTY TYPE: SECURITIES<br>2,386.00   |                          |                                 |                                    |              | 09/11/2009<br>1,884.00  | 07/27/2011 |
| 2,644.00                                     |                                       | 40. FRESENIUS MED CARE AG & CO SPD ADR<br>PROPERTY TYPE: SECURITIES<br>1,747.00   |                          |                                 |                                    |              | 08/21/2009<br>897.00    | 12/15/2011 |
| 6,450.00                                     |                                       | 6000. GMAC INC<br>PROPERTY TYPE: SECURITIES<br>5,807.00                           |                          | 6.750% 12/01/                   |                                    |              | 02/25/2010<br>643.00    | 02/03/2011 |
| 2,975.00                                     |                                       | 153. GAP INC. DEL<br>PROPERTY TYPE: SECURITIES<br>3,535.00                        |                          |                                 |                                    |              | 12/08/2010<br>-560.00   | 05/20/2011 |
| 3,935.00                                     |                                       | 344. GAZPROM OAO SPD ADR<br>PROPERTY TYPE: SECURITIES<br>5,163.00                 |                          |                                 |                                    |              | 03/15/2011<br>-1,228.00 | 09/09/2011 |

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                             |                                       | Description                                                                    |                          |                                 |                                    | P<br>or<br>D | Date<br>acquired       | Date sold  |
|----------------------------------------------|---------------------------------------|--------------------------------------------------------------------------------|--------------------------|---------------------------------|------------------------------------|--------------|------------------------|------------|
| Gross sale<br>price less<br>expenses of sale | Depreciation<br>allowed/<br>allowable | Cost or<br>other<br>basis                                                      | FMV<br>as of<br>12/31/69 | Adj. basis<br>as of<br>12/31/69 | Excess of<br>FMV over<br>adj basis |              | Gain<br>or<br>(loss)   |            |
| 652.00                                       |                                       | 57. GAZPROM OAO SPD ADR<br>PROPERTY TYPE: SECURITIES<br>601.00                 |                          |                                 |                                    |              | 08/21/2009<br>51.00    | 09/09/2011 |
| 13,803.00                                    |                                       | 1275. GAZPROM OAO SPD ADR<br>PROPERTY TYPE: SECURITIES<br>13,451.00            |                          |                                 |                                    |              | 08/21/2009<br>352.00   | 09/12/2011 |
| 500.00                                       |                                       | 16. GENTEX CORP COM<br>PROPERTY TYPE: SECURITIES<br>479.00                     |                          |                                 |                                    |              | 10/24/2011<br>21.00    | 12/02/2011 |
| 694.00                                       |                                       | 25. GENTEX CORP COM<br>PROPERTY TYPE: SECURITIES<br>749.00                     |                          |                                 |                                    |              | 10/24/2011<br>-55.00   | 12/16/2011 |
| 5,000.00                                     |                                       | 5000. GEORGIA PAC CORP<br>PROPERTY TYPE: SECURITIES<br>5,238.00                |                          | 8.125%                          | 5/15/                              |              | 10/27/2009<br>-238.00  | 05/15/2011 |
| 12,830.00                                    |                                       | 300. GILEAD SCIENCES INC<br>PROPERTY TYPE: SECURITIES<br>11,334.00             |                          |                                 |                                    |              | 12/16/2010<br>1,496.00 | 03/31/2011 |
| 4,285.00                                     |                                       | 120. GILEAD SCIENCES INC<br>PROPERTY TYPE: SECURITIES<br>4,800.00              |                          |                                 |                                    |              | 03/03/2011<br>-515.00  | 11/21/2011 |
| 2,642.00                                     |                                       | 74. GILEAD SCIENCES INC<br>PROPERTY TYPE: SECURITIES<br>3,189.00               |                          |                                 |                                    |              | 07/27/2011<br>-547.00  | 11/21/2011 |
| 630.00                                       |                                       | 16. GILEAD SCIENCES INC<br>PROPERTY TYPE: SECURITIES<br>733.00                 |                          |                                 |                                    |              | 08/24/2009<br>-103.00  | 12/02/2011 |
| 825.00                                       |                                       | 22. GILEAD SCIENCES INC<br>PROPERTY TYPE: SECURITIES<br>1,008.00               |                          |                                 |                                    |              | 08/24/2009<br>-183.00  | 12/16/2011 |
| 6,116.00                                     |                                       | 141. GLAXO WELLCOME PLC SPONSORED ADR<br>PROPERTY TYPE: SECURITIES<br>5,575.00 |                          |                                 |                                    |              | 10/09/2009<br>541.00   | 05/31/2011 |

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                             |                                       | Description                                                                    |                          |                                 |                                    | P<br>or<br>D | Date<br>acquired         | Date sold  |
|----------------------------------------------|---------------------------------------|--------------------------------------------------------------------------------|--------------------------|---------------------------------|------------------------------------|--------------|--------------------------|------------|
| Gross sale<br>price less<br>expenses of sale | Depreciation<br>allowed/<br>allowable | Cost or<br>other<br>basis                                                      | FMV<br>as of<br>12/31/69 | Adj. basis<br>as of<br>12/31/69 | Excess of<br>FMV over<br>adj basis |              | Gain<br>or<br>(loss)     |            |
| 5,289.00                                     |                                       | 126. GLAXO WELLCOME PLC SPONSORED ADR<br>PROPERTY TYPE: SECURITIES<br>4,982.00 |                          |                                 |                                    |              | 10/09/2009<br>307.00     | 08/16/2011 |
| 620.00                                       |                                       | 14. GLAXO WELLCOME PLC SPONSORED ADR<br>PROPERTY TYPE: SECURITIES<br>544.00    |                          |                                 |                                    |              | 09/07/2010<br>76.00      | 10/25/2011 |
| 4,641.00                                     |                                       | 103. GLAXO WELLCOME PLC SPONSORED ADR<br>PROPERTY TYPE: SECURITIES<br>4,073.00 |                          |                                 |                                    |              | 10/09/2009<br>568.00     | 12/16/2011 |
| 11,969.00                                    |                                       | 72. GOLDMAN SACHS GROUP INC<br>PROPERTY TYPE: SECURITIES<br>13,630.00          |                          |                                 |                                    |              | 10/08/2009<br>-1,661.00  | 01/20/2011 |
| 12,120.00                                    |                                       | 106. GOLDMAN SACHS GROUP INC<br>PROPERTY TYPE: SECURITIES<br>16,430.00         |                          |                                 |                                    |              | 03/17/2011<br>-4,310.00  | 08/09/2011 |
| 30,186.00                                    |                                       | 264. GOLDMAN SACHS GROUP INC<br>PROPERTY TYPE: SECURITIES<br>40,706.00         |                          |                                 |                                    |              | 07/20/2010<br>-10,520.00 | 08/09/2011 |
| 245.00                                       |                                       | 2. GOODRICH CORPORATION<br>PROPERTY TYPE: SECURITIES<br>123.00                 |                          |                                 |                                    |              | 12/11/2009<br>122.00     | 12/02/2011 |
| 859.00                                       |                                       | 7. GOODRICH CORPORATION<br>PROPERTY TYPE: SECURITIES<br>431.00                 |                          |                                 |                                    |              | 12/11/2009<br>428.00     | 12/16/2011 |
| 617.00                                       |                                       | 1. GOOGLE INC CL A<br>PROPERTY TYPE: SECURITIES<br>518.00                      |                          |                                 |                                    |              | 10/09/2009<br>99.00      | 01/06/2011 |
| 12,665.00                                    |                                       | 24. GOOGLE INC CL A<br>PROPERTY TYPE: SECURITIES<br>14,643.00                  |                          |                                 |                                    |              | 03/03/2011<br>-1,978.00  | 07/14/2011 |
| 1,240.00                                     |                                       | 2. GOOGLE INC CL A<br>PROPERTY TYPE: SECURITIES<br>1,220.00                    |                          |                                 |                                    |              | 03/03/2011<br>20.00      | 12/02/2011 |

**FORM 990-PF - PART IV  
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                       |                                | Description                                                                      |                    |                          |                              | Date acquired         | Date sold  |
|----------------------------------------|--------------------------------|----------------------------------------------------------------------------------|--------------------|--------------------------|------------------------------|-----------------------|------------|
| Gross sale price less expenses of sale | Depreciation allowed/allowable | Cost or other basis                                                              | FMV as of 12/31/69 | Adj basis as of 12/31/69 | Excess of FMV over adj basis | Gain or (loss)        |            |
| 625.00                                 |                                | 1. GOOGLE INC CL A<br>PROPERTY TYPE: SECURITIES<br>518.00                        |                    |                          |                              | 10/09/2009<br>107.00  | 12/16/2011 |
| 1,875.00                               |                                | 3. GOOGLE INC CL A<br>PROPERTY TYPE: SECURITIES<br>1,830.00                      |                    |                          |                              | 03/03/2011<br>45.00   | 12/16/2011 |
| 4,130.00                               |                                | 4130.14 GNMA REMIC SER 2004- 5.500% 5/2<br>PROPERTY TYPE: SECURITIES<br>4,338.00 |                    |                          |                              | 09/17/2009<br>-208.00 | 01/20/2011 |
| 4,370.00                               |                                | 4369.87 GNMA REMIC SER 2004- 5.500% 5/2<br>PROPERTY TYPE: SECURITIES<br>4,590.00 |                    |                          |                              | 09/17/2009<br>-220.00 | 02/20/2011 |
| 3,734.00                               |                                | 3733.81 GNMA REMIC SER 2004- 5.500% 5/2<br>PROPERTY TYPE: SECURITIES<br>3,922.00 |                    |                          |                              | 09/17/2009<br>-188.00 | 03/20/2011 |
| 2,975.00                               |                                | 2974.5 GNMA REMIC SER 2004- 5.500% 5/20<br>PROPERTY TYPE: SECURITIES<br>3,124.00 |                    |                          |                              | 09/17/2009<br>-149.00 | 04/20/2011 |
| 2,563.00                               |                                | 2562.88 GNMA REMIC SER 2004- 5.500% 5/2<br>PROPERTY TYPE: SECURITIES<br>2,692.00 |                    |                          |                              | 09/17/2009<br>-129.00 | 05/20/2011 |
| 2,610.00                               |                                | 2609.71 GNMA REMIC SER 2004- 5.500% 5/2<br>PROPERTY TYPE: SECURITIES<br>2,741.00 |                    |                          |                              | 09/17/2009<br>-131.00 | 06/20/2011 |
| 2,419.00                               |                                | 2418.87 GNMA REMIC SER 2004- 5.500% 5/2<br>PROPERTY TYPE: SECURITIES<br>2,541.00 |                    |                          |                              | 09/17/2009<br>-122.00 | 07/20/2011 |
| 3,445.00                               |                                | 3445.25 GNMA REMIC SER 2004- 5.500% 5/2<br>PROPERTY TYPE: SECURITIES<br>3,619.00 |                    |                          |                              | 09/17/2009<br>-174.00 | 08/20/2011 |
| 3,198.00                               |                                | 3198.44 GNMA REMIC SER 2004- 5.500% 5/2<br>PROPERTY TYPE: SECURITIES<br>3,359.00 |                    |                          |                              | 09/17/2009<br>-161.00 | 09/20/2011 |

**FORM 990-PF - PART IV  
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                       |                                | Description                                                                      |                    |                           |                              | Date acquired          | Date sold  |
|----------------------------------------|--------------------------------|----------------------------------------------------------------------------------|--------------------|---------------------------|------------------------------|------------------------|------------|
| Gross sale price less expenses of sale | Depreciation allowed/allowable | Cost or other basis                                                              | FMV as of 12/31/69 | Adj. basis as of 12/31/69 | Excess of FMV over adj basis | Gain or (loss)         |            |
| 3,176.00                               |                                | 3176.44 GNMA REMIC SER 2004- 5.500% 5/2<br>PROPERTY TYPE: SECURITIES<br>3,336.00 |                    |                           |                              | 09/17/2009<br>-160.00  | 10/20/2011 |
| 3,600.00                               |                                | 3599.61 GNMA REMIC SER 2004- 5.500% 5/2<br>PROPERTY TYPE: SECURITIES<br>3,781.00 |                    |                           |                              | 09/17/2009<br>-181.00  | 11/20/2011 |
| 3,991.00                               |                                | 3991.28 GNMA REMIC SER 2004- 5.500% 5/2<br>PROPERTY TYPE: SECURITIES<br>4,192.00 |                    |                           |                              | 09/17/2009<br>-201.00  | 12/20/2011 |
| 744.00                                 |                                | 12. GREEN MTN COFFEE ROASTERS INC<br>PROPERTY TYPE: SECURITIES<br>396.00         |                    |                           |                              | 12/10/2010<br>348.00   | 03/23/2011 |
| 7,258.00                               |                                | 117. GREEN MTN COFFEE ROASTERS INC<br>PROPERTY TYPE: SECURITIES<br>4,122.00      |                    |                           |                              | 01/12/2011<br>3,136.00 | 03/23/2011 |
| 3,215.00                               |                                | 42. GREEN MTN COFFEE ROASTERS INC<br>PROPERTY TYPE: SECURITIES<br>1,387.00       |                    |                           |                              | 12/10/2010<br>1,828.00 | 05/09/2011 |
| 3,917.00                               |                                | 49. GREEN MTN COFFEE ROASTERS INC<br>PROPERTY TYPE: SECURITIES<br>1,618.00       |                    |                           |                              | 12/10/2010<br>2,299.00 | 05/25/2011 |
| 1,431.00                               |                                | 16. GREEN MTN COFFEE ROASTERS INC<br>PROPERTY TYPE: SECURITIES<br>528.00         |                    |                           |                              | 12/10/2010<br>903.00   | 06/30/2011 |
| 1,431.00                               |                                | 16. GREEN MTN COFFEE ROASTERS INC<br>PROPERTY TYPE: SECURITIES<br>396.00         |                    |                           |                              | 05/10/2010<br>1,035.00 | 06/30/2011 |
| 5,567.00                               |                                | 62. GREEN MTN COFFEE ROASTERS INC<br>PROPERTY TYPE: SECURITIES<br>1,535.00       |                    |                           |                              | 05/10/2010<br>4,032.00 | 07/01/2011 |
| 6,188.00                               |                                | 59. GREEN MTN COFFEE ROASTERS INC<br>PROPERTY TYPE: SECURITIES<br>1,461.00       |                    |                           |                              | 05/10/2010<br>4,727.00 | 08/04/2011 |

**FORM 990-PF - PART IV  
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                             |                                       | Description                                                              |                          |                                 |                                    | P<br>or<br>D | Date<br>acquired      | Date sold  |
|----------------------------------------------|---------------------------------------|--------------------------------------------------------------------------|--------------------------|---------------------------------|------------------------------------|--------------|-----------------------|------------|
| Gross sale<br>price less<br>expenses of sale | Depreciation<br>allowed/<br>allowable | Cost or<br>other<br>basis                                                | FMV<br>as of<br>12/31/69 | Adj. basis<br>as of<br>12/31/69 | Excess of<br>FMV over<br>adj basis |              | Gain<br>or<br>(loss)  |            |
| 549.00                                       |                                       | 10. GREEN MTN COFFEE ROASTERS INC<br>PROPERTY TYPE: SECURITIES<br>538.00 |                          |                                 |                                    |              | 11/17/2011<br>11.00   | 12/02/2011 |
| 775.00                                       |                                       | 17. GREEN MTN COFFEE ROASTERS INC<br>PROPERTY TYPE: SECURITIES<br>914.00 |                          |                                 |                                    |              | 11/17/2011<br>-139.00 | 12/16/2011 |
| 2,561.00                                     |                                       | 39. GREENHILL & CO INC<br>PROPERTY TYPE: SECURITIES<br>2,970.00          |                          |                                 |                                    |              | 02/04/2010<br>-409.00 | 03/10/2011 |
| 1,483.00                                     |                                       | 23. GREENHILL & CO INC<br>PROPERTY TYPE: SECURITIES<br>1,750.00          |                          |                                 |                                    |              | 02/05/2010<br>-267.00 | 03/11/2011 |
| 2,411.00                                     |                                       | 38. GREENHILL & CO INC<br>PROPERTY TYPE: SECURITIES<br>2,886.00          |                          |                                 |                                    |              | 03/04/2010<br>-475.00 | 03/14/2011 |
| 2,541.00                                     |                                       | 41. GREENHILL & CO INC<br>PROPERTY TYPE: SECURITIES<br>3,103.00          |                          |                                 |                                    |              | 03/04/2010<br>-562.00 | 03/15/2011 |
| 3,411.00                                     |                                       | 55. GREENHILL & CO INC<br>PROPERTY TYPE: SECURITIES<br>3,827.00          |                          |                                 |                                    |              | 05/28/2010<br>-416.00 | 03/16/2011 |
| 1,426.00                                     |                                       | 23. GREENHILL & CO INC<br>PROPERTY TYPE: SECURITIES<br>1,719.00          |                          |                                 |                                    |              | 02/12/2010<br>-293.00 | 03/16/2011 |
| 1,297.00                                     |                                       | 21. GREENHILL & CO INC<br>PROPERTY TYPE: SECURITIES<br>1,436.00          |                          |                                 |                                    |              | 05/26/2010<br>-139.00 | 03/17/2011 |
| 679.00                                       |                                       | 11. GREENHILL & CO INC<br>PROPERTY TYPE: SECURITIES<br>752.00            |                          |                                 |                                    |              | 05/26/2010<br>-73.00  | 03/18/2011 |
| 1,481.00                                     |                                       | 23. GREENHILL & CO INC<br>PROPERTY TYPE: SECURITIES<br>1,573.00          |                          |                                 |                                    |              | 05/26/2010<br>-92.00  | 03/21/2011 |

**FORM 990-PF - PART IV**  
**CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                       |                                | Description                                                                     |                    |                           |                              | Date acquired          | Date sold  |
|----------------------------------------|--------------------------------|---------------------------------------------------------------------------------|--------------------|---------------------------|------------------------------|------------------------|------------|
| Gross sale price less expenses of sale | Depreciation allowed/allowable | Cost or other basis                                                             | FMV as of 12/31/69 | Adj. basis as of 12/31/69 | Excess of FMV over adj basis | Gain or (loss)         |            |
| 3,790.00                               |                                | 148. GRUPO TELEVISA SA DE CV GLOBAL<br>PROPERTY TYPE: SECURITIES<br>2,801.00    |                    |                           |                              | 07/15/2010<br>989.00   | 01/10/2011 |
| 5,102.00                               |                                | 206. GRUPO TELEVISA SA DE CV GLOBAL<br>PROPERTY TYPE: SECURITIES<br>3,898.00    |                    |                           |                              | 07/15/2010<br>1,204.00 | 01/20/2011 |
| 21,303.00                              |                                | 20000. HCA INC<br>PROPERTY TYPE: SECURITIES<br>21,183.00                        |                    | 9.250% 11/15              |                              | 07/21/2010<br>120.00   | 08/26/2011 |
| 9,389.00                               |                                | 177. HSBC HOLDINGS PLC-SPONS ADR<br>PROPERTY TYPE: SECURITIES<br>9,981.00       |                    |                           |                              | 11/04/2010<br>-592.00  | 03/10/2011 |
| 180.00                                 |                                | 3. HAEMONETICS CORP MASS COM W/RTS EXPIR<br>PROPERTY TYPE: SECURITIES<br>175.00 |                    |                           |                              | 10/04/2010<br>5.00     | 12/02/2011 |
| 588.00                                 |                                | 10. HAEMONETICS CORP MASS COM W/RTS EXPI<br>PROPERTY TYPE: SECURITIES<br>583.00 |                    |                           |                              | 10/04/2010<br>5.00     | 12/16/2011 |
| 459.00                                 |                                | 12. HALLIBURTON CO<br>PROPERTY TYPE: SECURITIES<br>407.00                       |                    |                           |                              | 04/29/2010<br>52.00    | 01/06/2011 |
| 230.00                                 |                                | 6. HALLIBURTON CO<br>PROPERTY TYPE: SECURITIES<br>169.00                        |                    |                           |                              | 10/09/2009<br>61.00    | 01/06/2011 |
| 532.00                                 |                                | 16. HALLIBURTON CO<br>PROPERTY TYPE: SECURITIES<br>641.00                       |                    |                           |                              | 09/15/2011<br>-109.00  | 12/22/2011 |
| 495.00                                 |                                | 13. HARLEY DAVIDSON INC COM<br>PROPERTY TYPE: SECURITIES<br>480.00              |                    |                           |                              | 06/20/2011<br>15.00    | 12/02/2011 |
| 703.00                                 |                                | 19. HARLEY DAVIDSON INC COM<br>PROPERTY TYPE: SECURITIES<br>701.00              |                    |                           |                              | 06/20/2011<br>2.00     | 12/16/2011 |

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                             |                                       | Description                                                                  |                          |                                 |                                    | P<br>or<br>D | Date<br>acquired         | Date sold  |
|----------------------------------------------|---------------------------------------|------------------------------------------------------------------------------|--------------------------|---------------------------------|------------------------------------|--------------|--------------------------|------------|
| Gross sale<br>price less<br>expenses of sale | Depreciation<br>allowed/<br>allowable | Cost or<br>other<br>basis                                                    | FMV<br>as of<br>12/31/69 | Adj. basis<br>as of<br>12/31/69 | Excess of<br>FMV over<br>adj basis |              | Gain<br>or<br>(loss)     |            |
| 888.00                                       |                                       | 55. HARTFORD FINL SVCS GROUP INC<br>PROPERTY TYPE: SECURITIES<br>834.00      |                          |                                 |                                    |              | 10/04/2011<br>54.00      | 11/28/2011 |
| 16,462.00                                    |                                       | 1020. HARTFORD FINL SVCS GROUP INC<br>PROPERTY TYPE: SECURITIES<br>28,557.00 |                          |                                 |                                    |              | 04/29/2011<br>-12,095.00 | 11/28/2011 |
| 2,388.00                                     |                                       | 400. HENNES & MAURITZ AB ADR<br>PROPERTY TYPE: SECURITIES<br>2,392.00        |                          |                                 |                                    |              | 08/21/2009<br>-4.00      | 12/15/2011 |
| 1,022.00                                     |                                       | 1000. HERTZ CORP<br>PROPERTY TYPE: SECURITIES<br>1,033.00                    |                          | 8.875%                          | 1/01/                              |              | 07/21/2010<br>-11.00     | 01/03/2011 |
| 4,089.00                                     |                                       | 4000. HERTZ CORP<br>PROPERTY TYPE: SECURITIES<br>4,130.00                    |                          | 8.875%                          | 1/01/                              |              | 07/21/2010<br>-41.00     | 01/05/2011 |
| 2,044.00                                     |                                       | 2000. HERTZ CORP<br>PROPERTY TYPE: SECURITIES<br>2,065.00                    |                          | 8.875%                          | 1/01/                              |              | 07/21/2010<br>-21.00     | 02/24/2011 |
| 1,022.00                                     |                                       | 1000. HERTZ CORP<br>PROPERTY TYPE: SECURITIES<br>1,025.00                    |                          | 8.875%                          | 1/01/                              |              | 10/19/2009<br>-3.00      | 02/24/2011 |
| 4,089.00                                     |                                       | 4000. HERTZ CORP<br>PROPERTY TYPE: SECURITIES<br>4,100.00                    |                          | 8.875%                          | 1/01/                              |              | 10/19/2009<br>-11.00     | 04/07/2011 |
| 62,819.00                                    |                                       | 1745. HEWLETT PACKARD CO<br>PROPERTY TYPE: SECURITIES<br>73,055.00           |                          |                                 |                                    |              | 03/23/2011<br>-10,236.00 | 05/25/2011 |
| 3,156.00                                     |                                       | 213. HOLOGIC INC<br>PROPERTY TYPE: SECURITIES<br>4,193.00                    |                          |                                 |                                    |              | 02/01/2011<br>-1,037.00  | 10/19/2011 |
| 6,409.00                                     |                                       | 437. HOLOGIC INC<br>PROPERTY TYPE: SECURITIES<br>8,602.00                    |                          |                                 |                                    |              | 02/01/2011<br>-2,193.00  | 10/20/2011 |

**FORM 990-PF - PART IV  
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                       |                                | Description                                                              |                    |                           |                              | P or D | Date acquired           | Date sold  |
|----------------------------------------|--------------------------------|--------------------------------------------------------------------------|--------------------|---------------------------|------------------------------|--------|-------------------------|------------|
| Gross sale price less expenses of sale | Depreciation allowed/allowable | Cost or other basis                                                      | FMV as of 12/31/69 | Adj. basis as of 12/31/69 | Excess of FMV over adj basis |        | Gain or (loss)          |            |
| 1,934.00                               |                                | 127. HOLOGIC INC<br>PROPERTY TYPE: SECURITIES<br>2,500.00                |                    |                           |                              |        | 02/01/2011<br>-566.00   | 10/21/2011 |
| 3,788.00                               |                                | 114. HONDA MTR LTD<br>PROPERTY TYPE: SECURITIES<br>4,762.00              |                    |                           |                              |        | 01/25/2011<br>-974.00   | 08/17/2011 |
| 10,089.00                              |                                | 960. HOST HOTELS & RESORTS INC<br>PROPERTY TYPE: SECURITIES<br>13,590.00 |                    |                           |                              |        | 06/18/2010<br>-3,501.00 | 09/23/2011 |
| 18,941.00                              |                                | 473. HUNT J B TRANS SVCS INC<br>PROPERTY TYPE: SECURITIES<br>16,769.00   |                    |                           |                              |        | 10/15/2010<br>2,172.00  | 08/31/2011 |
| 10,848.00                              |                                | 293. HUNT J B TRANS SVCS INC<br>PROPERTY TYPE: SECURITIES<br>10,382.00   |                    |                           |                              |        | 10/15/2010<br>466.00    | 10/05/2011 |
| 1,666.00                               |                                | 45. HUNT J B TRANS SVCS INC<br>PROPERTY TYPE: SECURITIES<br>1,573.00     |                    |                           |                              |        | 09/23/2010<br>93.00     | 10/05/2011 |
| 4,650.00                               |                                | 104. HUNT J B TRANS SVCS INC<br>PROPERTY TYPE: SECURITIES<br>3,636.00    |                    |                           |                              |        | 09/23/2010<br>1,014.00  | 12/16/2011 |
| 27.00                                  |                                | .6664 HUNTINGTON INGALLS INDS INC<br>PROPERTY TYPE: SECURITIES<br>18.00  |                    |                           |                              |        | 08/06/2009<br>9.00      | 04/08/2011 |
| 2,437.00                               |                                | 66. HUNTINGTON INGALLS INDS INC<br>PROPERTY TYPE: SECURITIES<br>1,827.00 |                    |                           |                              |        | 08/06/2009<br>610.00    | 05/31/2011 |
| 7.00                                   |                                | .2368 ADR IBERDROLA<br>PROPERTY TYPE: SECURITIES<br>9.00                 |                    |                           |                              |        | 10/09/2009<br>-2.00     | 08/16/2011 |
| 7,070.00                               |                                | 243. ADR IBERDROLA<br>PROPERTY TYPE: SECURITIES<br>9,336.00              |                    |                           |                              |        | 10/09/2009<br>-2,266.00 | 08/24/2011 |

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**CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                             |                                       | Description                                                                 |                          |                                 |                                    | P<br>or<br>D | Date<br>acquired        | Date sold  |
|----------------------------------------------|---------------------------------------|-----------------------------------------------------------------------------|--------------------------|---------------------------------|------------------------------------|--------------|-------------------------|------------|
| Gross sale<br>price less<br>expenses of sale | Depreciation<br>allowed/<br>allowable | Cost or<br>other<br>basis                                                   | FMV<br>as of<br>12/31/69 | Adj. basis<br>as of<br>12/31/69 | Excess of<br>FMV over<br>adj basis |              | Gain<br>or<br>(loss)    |            |
| 27,490.00                                    |                                       | 482. ITT INDUSTRIES INC (INDIANA)<br>PROPERTY TYPE: SECURITIES<br>29,069.00 |                          |                                 |                                    |              | 01/13/2011<br>-1,579.00 | 03/21/2011 |
| 520.00                                       |                                       | 7. IDEXX LABS INC<br>PROPERTY TYPE: SECURITIES<br>541.00                    |                          |                                 |                                    |              | 11/17/2011<br>-21.00    | 12/02/2011 |
| 889.00                                       |                                       | 12. IDEXX LABS INC<br>PROPERTY TYPE: SECURITIES<br>928.00                   |                          |                                 |                                    |              | 11/17/2011<br>-39.00    | 12/16/2011 |
| 5,883.00                                     |                                       | 84.99981 IHS INC<br>PROPERTY TYPE: SECURITIES<br>7,468.00                   |                          |                                 |                                    |              | 03/07/2011<br>-1,585.00 | 08/11/2011 |
| 2,838.00                                     |                                       | 41.00019 IHS INC<br>PROPERTY TYPE: SECURITIES<br>3,549.00                   |                          |                                 |                                    |              | 03/08/2011<br>-711.00   | 08/11/2011 |
| 3,183.00                                     |                                       | 45. IHS INC<br>PROPERTY TYPE: SECURITIES<br>3,150.00                        |                          |                                 |                                    |              | 08/04/2011<br>33.00     | 08/12/2011 |
| 4,314.00                                     |                                       | 61. IHS INC<br>PROPERTY TYPE: SECURITIES<br>5,256.00                        |                          |                                 |                                    |              | 03/04/2011<br>-942.00   | 08/12/2011 |
| 975.00                                       |                                       | 11. IHS INC<br>PROPERTY TYPE: SECURITIES<br>853.00                          |                          |                                 |                                    |              | 08/31/2011<br>122.00    | 12/02/2011 |
| 1,411.00                                     |                                       | 17. IHS INC<br>PROPERTY TYPE: SECURITIES<br>1,318.00                        |                          |                                 |                                    |              | 08/31/2011<br>93.00     | 12/16/2011 |
| 5,200.00                                     |                                       | 123. ILLINOIS TOOL WKS INC<br>PROPERTY TYPE: SECURITIES<br>7,151.00         |                          |                                 |                                    |              | 05/10/2011<br>-1,951.00 | 08/22/2011 |
| 6,851.00                                     |                                       | 151. ILLINOIS TOOL WKS INC<br>PROPERTY TYPE: SECURITIES<br>7,799.00         |                          |                                 |                                    |              | 04/28/2011<br>-948.00   | 11/30/2011 |

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**CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                             |                                       | Description                                                                       |                          |                                 |                                    | P<br>or<br>D | Date<br>acquired       | Date sold  |
|----------------------------------------------|---------------------------------------|-----------------------------------------------------------------------------------|--------------------------|---------------------------------|------------------------------------|--------------|------------------------|------------|
| Gross sale<br>price less<br>expenses of sale | Depreciation<br>allowed/<br>allowable | Cost or<br>other<br>basis                                                         | FMV<br>as of<br>12/31/69 | Adj. basis<br>as of<br>12/31/69 | Excess of<br>FMV over<br>adj basis |              | Gain<br>or<br>(loss)   |            |
| 2,908.00                                     |                                       | 42. ILLUMINA INC<br>PROPERTY TYPE: SECURITIES<br>1,857.00                         |                          |                                 |                                    |              | 06/09/2010<br>1,051.00 | 01/25/2011 |
| 283.00                                       |                                       | 10. ILLUMINA INC<br>PROPERTY TYPE: SECURITIES<br>561.00                           |                          |                                 |                                    |              | 08/04/2011<br>-278.00  | 12/02/2011 |
| 402.00                                       |                                       | 15. ILLUMINA INC<br>PROPERTY TYPE: SECURITIES<br>842.00                           |                          |                                 |                                    |              | 08/04/2011<br>-440.00  | 12/16/2011 |
| 8.00                                         |                                       | .5 INDUSTRIAL & COML BK CHINA ADR<br>PROPERTY TYPE: SECURITIES<br>8.00            |                          |                                 |                                    |              | 09/23/2009             | 01/07/2011 |
| 11,451.00                                    |                                       | 173. INFOSYS TECH LTD SPND ADR REPSTG 1/<br>PROPERTY TYPE: SECURITIES<br>7,302.00 |                          |                                 |                                    |              | 08/21/2009<br>4,149.00 | 03/15/2011 |
| 2,267.00                                     |                                       | 35. INFOSYS TECH LTD SPND ADR REPSTG 1/4<br>PROPERTY TYPE: SECURITIES<br>1,477.00 |                          |                                 |                                    |              | 08/21/2009<br>790.00   | 03/16/2011 |
| 2,205.00                                     |                                       | 325. ING GROEP N.V.<br>PROPERTY TYPE: SECURITIES<br>2,887.00                      |                          |                                 |                                    |              | 08/16/2011<br>-682.00  | 12/15/2011 |
| 700.00                                       |                                       | 28. INTEL CORP<br>PROPERTY TYPE: SECURITIES<br>616.00                             |                          |                                 |                                    |              | 12/09/2010<br>84.00    | 12/02/2011 |
| 4,112.00                                     |                                       | 172. INTEL CORP<br>PROPERTY TYPE: SECURITIES<br>3,669.00                          |                          |                                 |                                    |              | 12/09/2010<br>443.00   | 12/13/2011 |
| 746.00                                       |                                       | 6. INTERCONTINENTALEXCHANGE INC<br>PROPERTY TYPE: SECURITIES<br>737.00            |                          |                                 |                                    |              | 02/09/2011<br>9.00     | 12/02/2011 |
| 1,175.00                                     |                                       | 10. INTERCONTINENTALEXCHANGE INC<br>PROPERTY TYPE: SECURITIES<br>1,229.00         |                          |                                 |                                    |              | 02/09/2011<br>-54.00   | 12/16/2011 |

**FORM 990-PF - PART IV**  
**CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                       |                                | Description                                                                      |                    |                           |                              | P or D | Date acquired           | Date sold  |
|----------------------------------------|--------------------------------|----------------------------------------------------------------------------------|--------------------|---------------------------|------------------------------|--------|-------------------------|------------|
| Gross sale price less expenses of sale | Depreciation allowed/allowable | Cost or other basis                                                              | FMV as of 12/31/69 | Adj. basis as of 12/31/69 | Excess of FMV over adj basis |        | Gain or (loss)          |            |
| 13,172.00                              |                                | 85. INTERNATIONAL BUSINESS MACHS CORP<br>PROPERTY TYPE: SECURITIES<br>10,473.00  |                    |                           |                              |        | 10/21/2009<br>2,699.00  | 01/20/2011 |
| 17,609.00                              |                                | 108. INTERNATIONAL BUSINESS MACHS CORP<br>PROPERTY TYPE: SECURITIES<br>13,307.00 |                    |                           |                              |        | 10/21/2009<br>4,302.00  | 06/13/2011 |
| 3,153.00                               |                                | 17. INTERNATIONAL BUSINESS MACHS CORP<br>PROPERTY TYPE: SECURITIES<br>2,131.00   |                    |                           |                              |        | 10/09/2009<br>1,022.00  | 10/10/2011 |
| 3,173.00                               |                                | 17. INTERNATIONAL BUSINESS MACHS CORP<br>PROPERTY TYPE: SECURITIES<br>2,131.00   |                    |                           |                              |        | 10/09/2009<br>1,042.00  | 10/13/2011 |
| 2,475.00                               |                                | 14. INTERNATIONAL BUSINESS MACHS CORP<br>PROPERTY TYPE: SECURITIES<br>1,755.00   |                    |                           |                              |        | 10/09/2009<br>720.00    | 10/18/2011 |
| 3,317.00                               |                                | 18. INTERNATIONAL BUSINESS MACHS CORP<br>PROPERTY TYPE: SECURITIES<br>2,257.00   |                    |                           |                              |        | 10/09/2009<br>1,060.00  | 10/27/2011 |
| 3,766.00                               |                                | 20. INTERNATIONAL BUSINESS MACHS CORP<br>PROPERTY TYPE: SECURITIES<br>2,508.00   |                    |                           |                              |        | 10/09/2009<br>1,258.00  | 11/15/2011 |
| 9,562.00                               |                                | 50. INTERNATIONAL BUSINESS MACHS CORP<br>PROPERTY TYPE: SECURITIES<br>4,006.00   |                    |                           |                              |        | 09/06/2005<br>5,556.00  | 12/05/2011 |
| 8,399.00                               |                                | 46. INTERNATIONAL BUSINESS MACHS CORP<br>PROPERTY TYPE: SECURITIES<br>5,668.00   |                    |                           |                              |        | 10/21/2009<br>2,731.00  | 12/16/2011 |
| 32,663.00                              |                                | 584. INTERNATIONAL FLAV&FRA<br>PROPERTY TYPE: SECURITIES<br>35,351.00            |                    |                           |                              |        | 08/02/2011<br>-2,688.00 | 08/09/2011 |
| 1,210.00                               |                                | 11. ISHARES TR AGENCY BD FD<br>PROPERTY TYPE: SECURITIES<br>1,209.00             |                    |                           |                              |        | 04/28/2011<br>1.00      | 05/05/2011 |

**FORM 990-PF - PART IV**  
**CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                       |                                | Description                                                                   |                    |                          |                              | Date acquired        | Date sold  |
|----------------------------------------|--------------------------------|-------------------------------------------------------------------------------|--------------------|--------------------------|------------------------------|----------------------|------------|
| Gross sale price less expenses of sale | Depreciation allowed/allowable | Cost or other basis                                                           | FMV as of 12/31/69 | Adj basis as of 12/31/69 | Excess of FMV over adj basis | Gain or (loss)       |            |
| 4,102.00                               |                                | 37. ISHARES TR AGENCY BD FD<br>PROPERTY TYPE: SECURITIES<br>4,066.00          |                    |                          |                              | 04/28/2011<br>36.00  | 07/12/2011 |
| 1,552.00                               |                                | 14. ISHARES TR AGENCY BD FD<br>PROPERTY TYPE: SECURITIES<br>1,538.00          |                    |                          |                              | 04/28/2011<br>14.00  | 07/20/2011 |
| 15,077.00                              |                                | 134. ISHARES TR AGENCY BD FD<br>PROPERTY TYPE: SECURITIES<br>14,723.00        |                    |                          |                              | 04/28/2011<br>354.00 | 10/06/2011 |
| 672.00                                 |                                | 6. ISHARES TR AGENCY BD FD<br>PROPERTY TYPE: SECURITIES<br>659.00             |                    |                          |                              | 01/28/2011<br>13.00  | 10/25/2011 |
| 2,017.00                               |                                | 18. ISHARES TR AGENCY BD FD<br>PROPERTY TYPE: SECURITIES<br>1,978.00          |                    |                          |                              | 01/28/2011<br>39.00  | 12/02/2011 |
| 902.00                                 |                                | 8. ISHARES TR AGENCY BD FD<br>PROPERTY TYPE: SECURITIES<br>867.00             |                    |                          |                              | 10/09/2009<br>35.00  | 12/16/2011 |
| 4,512.00                               |                                | 40. ISHARES TR AGENCY BD FD<br>PROPERTY TYPE: SECURITIES<br>4,395.00          |                    |                          |                              | 01/28/2011<br>117.00 | 12/16/2011 |
| 1,595.00                               |                                | 15. ISHARES BARCLAYS MBS BOND FUND<br>PROPERTY TYPE: SECURITIES<br>1,601.00   |                    |                          |                              | 10/09/2009<br>-6.00  | 05/05/2011 |
| 4,810.00                               |                                | 45. ISHARES BARCLAYS MBS BOND FUND<br>PROPERTY TYPE: SECURITIES<br>4,804.00   |                    |                          |                              | 10/09/2009<br>6.00   | 07/12/2011 |
| 2,032.00                               |                                | 19. ISHARES BARCLAYS MBS BOND FUND<br>PROPERTY TYPE: SECURITIES<br>2,028.00   |                    |                          |                              | 10/09/2009<br>4.00   | 07/20/2011 |
| 17,764.00                              |                                | 165. ISHARES BARCLAYS MBS BOND FUND<br>PROPERTY TYPE: SECURITIES<br>17,614.00 |                    |                          |                              | 10/09/2009<br>150.00 | 10/06/2011 |

**FORM 990-PF - PART IV  
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                       |                                | Description                                                                 |                    |                          |                              | Date acquired           | Date sold  |
|----------------------------------------|--------------------------------|-----------------------------------------------------------------------------|--------------------|--------------------------|------------------------------|-------------------------|------------|
| Gross sale price less expenses of sale | Depreciation allowed/allowable | Cost or other basis                                                         | FMV as of 12/31/69 | Adj basis as of 12/31/69 | Excess of FMV over adj basis | Gain or (loss)          |            |
| 966.00                                 |                                | 9. ISHARES BARCLAYS MBS BOND FUND<br>PROPERTY TYPE: SECURITIES<br>961.00    |                    |                          |                              | 10/09/2009<br>5.00      | 10/25/2011 |
| 2,580.00                               |                                | 24. ISHARES BARCLAYS MBS BOND FUND<br>PROPERTY TYPE: SECURITIES<br>2,562.00 |                    |                          |                              | 10/09/2009<br>18.00     | 12/02/2011 |
| 7,026.00                               |                                | 65. ISHARES BARCLAYS MBS BOND FUND<br>PROPERTY TYPE: SECURITIES<br>6,939.00 |                    |                          |                              | 10/09/2009<br>87.00     | 12/16/2011 |
| 2,474.00                               |                                | 140. ITAU UNIBANCO HOLDING S.A<br>PROPERTY TYPE: SECURITIES<br>3,132.00     |                    |                          |                              | 05/04/2011<br>-658.00   | 12/15/2011 |
| 6,378.00                               |                                | 179. J. P. MORGAN CHASE & CO F/K/A<br>PROPERTY TYPE: SECURITIES<br>8,248.00 |                    |                          |                              | 02/25/2011<br>-1,870.00 | 10/31/2011 |
| 2,247.00                               |                                | 69. J. P. MORGAN CHASE & CO F/K/A<br>PROPERTY TYPE: SECURITIES<br>2,265.00  |                    |                          |                              | 10/12/2011<br>-18.00    | 11/15/2011 |
| 326.00                                 |                                | 10. J. P. MORGAN CHASE & CO F/K/A<br>PROPERTY TYPE: SECURITIES<br>459.00    |                    |                          |                              | 02/01/2011<br>-133.00   | 11/15/2011 |
| 2,742.00                               |                                | 60. JS GROUP CORP<br>PROPERTY TYPE: SECURITIES<br>2,914.00                  |                    |                          |                              | 05/05/2011<br>-172.00   | 10/13/2011 |
| 4,719.00                               |                                | 110. JS GROUP CORP<br>PROPERTY TYPE: SECURITIES<br>5,062.00                 |                    |                          |                              | 03/11/2011<br>-343.00   | 10/17/2011 |
| 844.00                                 |                                | 20. JACOBS ENGR GROUP INC<br>PROPERTY TYPE: SECURITIES<br>877.00            |                    |                          |                              | 06/03/2011<br>-33.00    | 12/02/2011 |
| 1,197.00                               |                                | 30. JACOBS ENGR GROUP INC<br>PROPERTY TYPE: SECURITIES<br>1,316.00          |                    |                          |                              | 06/03/2011<br>-119.00   | 12/16/2011 |

**FORM 990-PF - PART IV  
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                             |                                       | Description                                                              |                          |                                 |                                    | P<br>or<br>D | Date<br>acquired        | Date sold  |
|----------------------------------------------|---------------------------------------|--------------------------------------------------------------------------|--------------------------|---------------------------------|------------------------------------|--------------|-------------------------|------------|
| Gross sale<br>price less<br>expenses of sale | Depreciation<br>allowed/<br>allowable | Cost or<br>other<br>basis                                                | FMV<br>as of<br>12/31/69 | Adj. basis<br>as of<br>12/31/69 | Excess of<br>FMV over<br>adj basis |              | Gain<br>or<br>(loss)    |            |
| 4,429.00                                     |                                       | 138. JOHNSON CONTROLS INC<br>PROPERTY TYPE: SECURITIES<br>5,493.00       |                          |                                 |                                    |              | 03/15/2011<br>-1,064.00 | 10/19/2011 |
| 1,669.00                                     |                                       | 52. JOHNSON CONTROLS INC<br>PROPERTY TYPE: SECURITIES<br>1,985.00        |                          |                                 |                                    |              | 05/24/2011<br>-316.00   | 10/19/2011 |
| 607.00                                       |                                       | 19. JOHNSON CONTROLS INC<br>PROPERTY TYPE: SECURITIES<br>725.00          |                          |                                 |                                    |              | 05/24/2011<br>-118.00   | 12/02/2011 |
| 4,444.00                                     |                                       | 153. JOHNSON CONTROLS INC<br>PROPERTY TYPE: SECURITIES<br>4,329.00       |                          |                                 |                                    |              | 10/01/2010<br>115.00    | 12/14/2011 |
| 1,946.00                                     |                                       | 67. JOHNSON CONTROLS INC<br>PROPERTY TYPE: SECURITIES<br>2,557.00        |                          |                                 |                                    |              | 05/24/2011<br>-611.00   | 12/14/2011 |
| 9,919.00                                     |                                       | 341. JOHNSON CONTROLS INC<br>PROPERTY TYPE: SECURITIES<br>8,723.00       |                          |                                 |                                    |              | 08/24/2009<br>1,196.00  | 12/15/2011 |
| 10,917.00                                    |                                       | 376. JOHNSON CONTROLS INC<br>PROPERTY TYPE: SECURITIES<br>9,618.00       |                          |                                 |                                    |              | 08/24/2009<br>1,299.00  | 12/16/2011 |
| 189.00                                       |                                       | 3. JONES LANG LASALLE INC PAR .01<br>PROPERTY TYPE: SECURITIES<br>163.00 |                          |                                 |                                    |              | 10/06/2011<br>26.00     | 12/02/2011 |
| 238.00                                       |                                       | 4. JONES LANG LASALLE INC PAR .01<br>PROPERTY TYPE: SECURITIES<br>217.00 |                          |                                 |                                    |              | 10/06/2011<br>21.00     | 12/16/2011 |
| 316.00                                       |                                       | 14. JUNIPER NETWORK INC<br>PROPERTY TYPE: SECURITIES<br>540.00           |                          |                                 |                                    |              | 05/17/2011<br>-224.00   | 12/02/2011 |
| 461.00                                       |                                       | 25. JUNIPER NETWORK INC<br>PROPERTY TYPE: SECURITIES<br>964.00           |                          |                                 |                                    |              | 05/17/2011<br>-503.00   | 12/16/2011 |

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**CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                             |                                       | Description                                                                      |                          |                                 |                                    | P<br>or<br>D | Date<br>acquired       | Date sold  |
|----------------------------------------------|---------------------------------------|----------------------------------------------------------------------------------|--------------------------|---------------------------------|------------------------------------|--------------|------------------------|------------|
| Gross sale<br>price less<br>expenses of sale | Depreciation<br>allowed/<br>allowable | Cost or<br>other<br>basis                                                        | FMV<br>as of<br>12/31/69 | Adj. basis<br>as of<br>12/31/69 | Excess of<br>FMV over<br>adj basis |              | Gain<br>or<br>(loss)   |            |
| 710.00                                       |                                       | 18. K12 INC<br>PROPERTY TYPE: SECURITIES<br>373.00                               |                          |                                 |                                    |              | 08/24/2009<br>337.00   | 04/29/2011 |
| 1,376.00                                     |                                       | 35. K12 INC<br>PROPERTY TYPE: SECURITIES<br>724.00                               |                          |                                 |                                    |              | 08/24/2009<br>652.00   | 05/02/2011 |
| 1,922.00                                     |                                       | 51. K12 INC<br>PROPERTY TYPE: SECURITIES<br>1,055.00                             |                          |                                 |                                    |              | 08/24/2009<br>867.00   | 05/03/2011 |
| 339.00                                       |                                       | 13. K12 INC<br>PROPERTY TYPE: SECURITIES<br>429.00                               |                          |                                 |                                    |              | 06/07/2011<br>-90.00   | 12/02/2011 |
| 416.00                                       |                                       | 22. K12 INC<br>PROPERTY TYPE: SECURITIES<br>724.00                               |                          |                                 |                                    |              | 06/10/2011<br>-308.00  | 12/16/2011 |
| 4,000.00                                     |                                       | 157. KAO CORP SPD ADR REPSTG 10 SHS COM<br>PROPERTY TYPE: SECURITIES<br>3,760.00 |                          |                                 |                                    |              | 10/09/2009<br>240.00   | 12/16/2011 |
| 2,205.00                                     |                                       | 300. KINGFISHER PLC<br>PROPERTY TYPE: SECURITIES<br>2,345.00                     |                          |                                 |                                    |              | 10/22/2010<br>-140.00  | 12/15/2011 |
| 3,381.00                                     |                                       | 109. KOMATSU LTD SPNS ADR<br>PROPERTY TYPE: SECURITIES<br>1,947.00               |                          |                                 |                                    |              | 08/21/2009<br>1,434.00 | 02/03/2011 |
| 3,312.00                                     |                                       | 266. KONINKLIJKE AHOLD N.V.<br>PROPERTY TYPE: SECURITIES<br>3,725.00             |                          |                                 |                                    |              | 11/04/2010<br>-413.00  | 12/16/2011 |
| 4,188.00                                     |                                       | 111. LVMH MOET HENNESSY LOUIS VUITTON<br>PROPERTY TYPE: SECURITIES<br>3,241.00   |                          |                                 |                                    |              | 03/15/2011<br>947.00   | 07/27/2011 |
| 1,440.00                                     |                                       | 53. LVMH MOET HENNESSY LOUIS VUITTON<br>PROPERTY TYPE: SECURITIES<br>1,529.00    |                          |                                 |                                    |              | 09/22/2011<br>-89.00   | 12/15/2011 |

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                             |                                       | Description                                                                   |                          |                                 |                                    | P<br>or<br>D | Date<br>acquired        | Date sold  |
|----------------------------------------------|---------------------------------------|-------------------------------------------------------------------------------|--------------------------|---------------------------------|------------------------------------|--------------|-------------------------|------------|
| Gross sale<br>price less<br>expenses of sale | Depreciation<br>allowed/<br>allowable | Cost or<br>other<br>basis                                                     | FMV<br>as of<br>12/31/69 | Adj. basis<br>as of<br>12/31/69 | Excess of<br>FMV over<br>adj basis |              | Gain<br>or<br>(loss)    |            |
| 734.00                                       |                                       | 27. LVMH MOET HENNESSY LOUIS VUITTON<br>PROPERTY TYPE: SECURITIES<br>788.00   |                          |                                 |                                    |              | 03/15/2011<br>-54.00    | 12/15/2011 |
| 8,541.00                                     |                                       | 569. LAFARGE S A SPND ADR NEW<br>PROPERTY TYPE: SECURITIES<br>10,830.00       |                          |                                 |                                    |              | 02/04/2010<br>-2,289.00 | 02/24/2011 |
| 4,059.00                                     |                                       | 269. LAFARGE S A SPND ADR NEW<br>PROPERTY TYPE: SECURITIES<br>4,514.00        |                          |                                 |                                    |              | 08/05/2010<br>-455.00   | 02/25/2011 |
| 2,927.00                                     |                                       | 194. LAFARGE S A SPND ADR NEW<br>PROPERTY TYPE: SECURITIES<br>3,565.00        |                          |                                 |                                    |              | 02/04/2010<br>-638.00   | 02/25/2011 |
| 6,014.00                                     |                                       | 400. LAFARGE S A SPND ADR NEW<br>PROPERTY TYPE: SECURITIES<br>5,366.00        |                          |                                 |                                    |              | 09/13/2010<br>648.00    | 02/28/2011 |
| 2,043.00                                     |                                       | 2000. LEVEL 3 FING INC 8.750% 2/15/<br>PROPERTY TYPE: SECURITIES<br>1,902.00  |                          |                                 |                                    |              | 04/15/2010<br>141.00    | 12/16/2011 |
| 3,409.00                                     |                                       | 64. LIFE TECHNOLOGIES CORP<br>PROPERTY TYPE: SECURITIES<br>3,030.00           |                          |                                 |                                    |              | 10/09/2009<br>379.00    | 03/03/2011 |
| 1,253.00                                     |                                       | 360. LLOYDS TSB GROUP PLC SPND ADR<br>PROPERTY TYPE: SECURITIES<br>1,491.00   |                          |                                 |                                    |              | 01/06/2011<br>-238.00   | 05/05/2011 |
| 6,205.00                                     |                                       | 1783. LLOYDS TSB GROUP PLC SPND ADR<br>PROPERTY TYPE: SECURITIES<br>10,787.00 |                          |                                 |                                    |              | 10/09/2009<br>-4,582.00 | 05/05/2011 |
| 3,445.00                                     |                                       | 129. LOWES COMPANIES INC<br>PROPERTY TYPE: SECURITIES<br>3,278.00             |                          |                                 |                                    |              | 12/08/2010<br>167.00    | 04/01/2011 |
| 52,178.00                                    |                                       | 390. LUBRIZOL CORP 00<br>PROPERTY TYPE: SECURITIES<br>41,853.00               |                          |                                 |                                    |              | 12/16/2010<br>10,325.00 | 03/23/2011 |

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**CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                       |                                | Description                                                          |                    |                          |                              | P or D | Date acquired           | Date sold  |
|----------------------------------------|--------------------------------|----------------------------------------------------------------------|--------------------|--------------------------|------------------------------|--------|-------------------------|------------|
| Gross sale price less expenses of sale | Depreciation allowed/allowable | Cost or other basis                                                  | FMV as of 12/31/69 | Adj basis as of 12/31/69 | Excess of FMV over adj basis |        | Gain or (loss)          |            |
| 3,702.00                               |                                | 45. LULULEMON ATHLETICA INC<br>PROPERTY TYPE: SECURITIES<br>1,903.00 |                    |                          |                              |        | 09/22/2010<br>1,799.00  | 02/10/2011 |
| 2,901.00                               |                                | 29. LULULEMON ATHLETICA INC<br>PROPERTY TYPE: SECURITIES<br>1,198.00 |                    |                          |                              |        | 09/13/2010<br>1,703.00  | 04/20/2011 |
| 3,766.00                               |                                | 39. LULULEMON ATHLETICA INC<br>PROPERTY TYPE: SECURITIES<br>1,563.00 |                    |                          |                              |        | 09/10/2010<br>2,203.00  | 05/02/2011 |
| 3,271.00                               |                                | 35. LULULEMON ATHLETICA INC<br>PROPERTY TYPE: SECURITIES<br>1,402.00 |                    |                          |                              |        | 09/10/2010<br>1,869.00  | 05/03/2011 |
| 11,510.00                              |                                | 134. M & T BK CORP<br>PROPERTY TYPE: SECURITIES<br>12,068.00         |                    |                          |                              |        | 02/11/2011<br>-558.00   | 04/21/2011 |
| 4,003.00                               |                                | 122. MSCI INC<br>PROPERTY TYPE: SECURITIES<br>4,388.00               |                    |                          |                              |        | 02/09/2011<br>-385.00   | 12/22/2011 |
| 11,302.00                              |                                | 225. MAGNA INTL INC CL A<br>PROPERTY TYPE: SECURITIES<br>11,664.00   |                    |                          |                              |        | 12/02/2010<br>-362.00   | 03/17/2011 |
| 3,459.00                               |                                | 722. MAN GROUP PLC<br>PROPERTY TYPE: SECURITIES<br>2,688.00          |                    |                          |                              |        | 03/25/2010<br>771.00    | 02/03/2011 |
| 5,706.00                               |                                | 1868. MAN GROUP PLC<br>PROPERTY TYPE: SECURITIES<br>6,906.00         |                    |                          |                              |        | 03/25/2010<br>-1,200.00 | 08/11/2011 |
| 5,483.00                               |                                | 1743. MAN GROUP PLC<br>PROPERTY TYPE: SECURITIES<br>6,161.00         |                    |                          |                              |        | 05/12/2010<br>-678.00   | 08/12/2011 |
| 36.00                                  |                                | 1. MANPOWER INC WIS<br>PROPERTY TYPE: SECURITIES<br>54.00            |                    |                          |                              |        | 12/18/2009<br>-18.00    | 11/17/2011 |

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**CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                             |                                       | Description                                                    |                          |                                 |                                    | P<br>or<br>D | Date<br>acquired        | Date sold  |
|----------------------------------------------|---------------------------------------|----------------------------------------------------------------|--------------------------|---------------------------------|------------------------------------|--------------|-------------------------|------------|
| Gross sale<br>price less<br>expenses of sale | Depreciation<br>allowed/<br>allowable | Cost or<br>other<br>basis                                      | FMV<br>as of<br>12/31/69 | Adj. basis<br>as of<br>12/31/69 | Excess of<br>FMV over<br>adj basis |              | Gain<br>or<br>(loss)    |            |
| 3,918.00                                     |                                       | 108. MANPOWER INC WIS<br>PROPERTY TYPE: SECURITIES<br>6,201.00 |                          |                                 |                                    |              | 07/08/2011<br>-2,283.00 | 11/17/2011 |
| 268.00                                       |                                       | 7. MANPOWER INC WIS<br>PROPERTY TYPE: SECURITIES<br>379.00     |                          |                                 |                                    |              | 12/18/2009<br>-111.00   | 12/02/2011 |
| 455.00                                       |                                       | 13. MANPOWER INC WIS<br>PROPERTY TYPE: SECURITIES<br>700.00    |                          |                                 |                                    |              | 03/04/2010<br>-245.00   | 12/16/2011 |
| 230.00                                       |                                       | 1. MASTERCARD INC<br>PROPERTY TYPE: SECURITIES<br>212.00       |                          |                                 |                                    |              | 10/09/2009<br>18.00     | 01/06/2011 |
| 459.00                                       |                                       | 2. MASTERCARD INC<br>PROPERTY TYPE: SECURITIES<br>425.00       |                          |                                 |                                    |              | 09/15/2010<br>34.00     | 01/06/2011 |
| 3,042.00                                     |                                       | 12. MASTERCARD INC<br>PROPERTY TYPE: SECURITIES<br>2,549.00    |                          |                                 |                                    |              | 10/09/2009<br>493.00    | 03/31/2011 |
| 3,565.00                                     |                                       | 13. MASTERCARD INC<br>PROPERTY TYPE: SECURITIES<br>2,761.00    |                          |                                 |                                    |              | 10/09/2009<br>804.00    | 05/05/2011 |
| 3,211.00                                     |                                       | 126. MATTEL INC<br>PROPERTY TYPE: SECURITIES<br>2,578.00       |                          |                                 |                                    |              | 01/14/2010<br>633.00    | 03/09/2011 |
| 5,171.00                                     |                                       | 187. MATTEL INC<br>PROPERTY TYPE: SECURITIES<br>3,826.00       |                          |                                 |                                    |              | 01/14/2010<br>1,345.00  | 07/07/2011 |
| 12,819.00                                    |                                       | 157. MCDONALDS CORP<br>PROPERTY TYPE: SECURITIES<br>11,993.00  |                          |                                 |                                    |              | 03/03/2011<br>826.00    | 06/23/2011 |
| 1,622.00                                     |                                       | 17. MCDONALDS CORP<br>PROPERTY TYPE: SECURITIES<br>1,299.00    |                          |                                 |                                    |              | 03/03/2011<br>323.00    | 12/02/2011 |

**FORM 990-PF - PART IV**  
**CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                             |                                       | Description                                                                   |                          |                                 |                                    | P<br>or<br>D | Date<br>acquired        | Date sold  |
|----------------------------------------------|---------------------------------------|-------------------------------------------------------------------------------|--------------------------|---------------------------------|------------------------------------|--------------|-------------------------|------------|
| Gross sale<br>price less<br>expenses of sale | Depreciation<br>allowed/<br>allowable | Cost or<br>other<br>basis                                                     | FMV<br>as of<br>12/31/69 | Adj. basis<br>as of<br>12/31/69 | Excess of<br>FMV over<br>adj basis |              | Gain<br>or<br>(loss)    |            |
| 2,923.00                                     |                                       | 30. MCDONALDS CORP<br>PROPERTY TYPE: SECURITIES<br>2,279.00                   |                          |                                 |                                    |              | 03/03/2011<br>644.00    | 12/16/2011 |
| 27,458.00                                    |                                       | 660. MCGRAW HILL COMPANIES INC<br>PROPERTY TYPE: SECURITIES<br>24,774.00      |                          |                                 |                                    |              | 02/11/2011<br>2,684.00  | 08/05/2011 |
| 6,578.00                                     |                                       | 442. MEDASSETS INC<br>PROPERTY TYPE: SECURITIES<br>9,081.00                   |                          |                                 |                                    |              | 09/27/2010<br>-2,503.00 | 02/25/2011 |
| 5,598.00                                     |                                       | 399. MEDASSETS INC<br>PROPERTY TYPE: SECURITIES<br>7,836.00                   |                          |                                 |                                    |              | 11/23/2010<br>-2,238.00 | 02/28/2011 |
| 1,458.00                                     |                                       | 102. MEDASSETS INC<br>PROPERTY TYPE: SECURITIES<br>1,835.00                   |                          |                                 |                                    |              | 11/23/2010<br>-377.00   | 03/01/2011 |
| 1,487.00                                     |                                       | 101. MEDASSETS INC<br>PROPERTY TYPE: SECURITIES<br>1,817.00                   |                          |                                 |                                    |              | 11/23/2010<br>-330.00   | 03/02/2011 |
| 9,409.00                                     |                                       | 278. MERCK & CO INC NEW<br>PROPERTY TYPE: SECURITIES<br>9,018.00              |                          |                                 |                                    |              | 10/09/2009<br>391.00    | 01/24/2011 |
| 13,801.00                                    |                                       | 300. METLIFE INC<br>PROPERTY TYPE: SECURITIES<br>10,711.00                    |                          |                                 |                                    |              | 08/06/2009<br>3,090.00  | 01/03/2011 |
| 2,048.00                                     |                                       | 177. MICHELIN COMPAGNIE GENERALE ADR<br>PROPERTY TYPE: SECURITIES<br>3,470.00 |                          |                                 |                                    |              | 04/28/2011<br>-1,422.00 | 11/22/2011 |
| 9,207.00                                     |                                       | 361. MICROSOFT CORP<br>PROPERTY TYPE: SECURITIES<br>9,226.00                  |                          |                                 |                                    |              | 10/09/2009<br>-19.00    | 03/28/2011 |
| 12,675.00                                    |                                       | 520.00071 MICROSOFT CORP<br>PROPERTY TYPE: SECURITIES<br>14,192.00            |                          |                                 |                                    |              | 03/05/2010<br>-1,517.00 | 05/17/2011 |

**FORM 990-PF - PART IV**  
**CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                             |                                       | Description                                                                     |                          |                                 |                                    | P<br>or<br>D | Date<br>acquired        | Date sold  |
|----------------------------------------------|---------------------------------------|---------------------------------------------------------------------------------|--------------------------|---------------------------------|------------------------------------|--------------|-------------------------|------------|
| Gross sale<br>price less<br>expenses of sale | Depreciation<br>allowed/<br>allowable | Cost or<br>other<br>basis                                                       | FMV<br>as of<br>12/31/69 | Adj. basis<br>as of<br>12/31/69 | Excess of<br>FMV over<br>adj basis |              | Gain<br>or<br>(loss)    |            |
| 16,088.00                                    |                                       | 660. MICROSOFT CORP<br>PROPERTY TYPE: SECURITIES<br>17,302.00                   |                          |                                 |                                    |              | 03/03/2011<br>-1,214.00 | 05/17/2011 |
| 3,851.00                                     |                                       | 157.99929 MICROSOFT CORP<br>PROPERTY TYPE: SECURITIES<br>4,508.00               |                          |                                 |                                    |              | 03/05/2010<br>-657.00   | 05/17/2011 |
| 1,720.00                                     |                                       | 70. MICROSOFT CORP<br>PROPERTY TYPE: SECURITIES<br>1,835.00                     |                          |                                 |                                    |              | 03/03/2011<br>-115.00   | 05/19/2011 |
| 8,429.00                                     |                                       | 343. MICROSOFT CORP<br>PROPERTY TYPE: SECURITIES<br>8,424.00                    |                          |                                 |                                    |              | 08/24/2009<br>5.00      | 05/19/2011 |
| 32,854.00                                    |                                       | 1365. MICROSOFT CORP<br>PROPERTY TYPE: SECURITIES<br>33,524.00                  |                          |                                 |                                    |              | 08/24/2009<br>-670.00   | 06/03/2011 |
| 633.00                                       |                                       | 632.95 MIDWEST GEN LLC<br>PROPERTY TYPE: SECURITIES<br>650.00                   |                          | 8.55999%                        | 1/02                               |              | 10/27/2009<br>-17.00    | 01/02/2011 |
| 660.00                                       |                                       | 659.99 MIDWEST GEN LLC<br>PROPERTY TYPE: SECURITIES<br>678.00                   |                          | 8.55999%                        | 1/02                               |              | 10/27/2009<br>-18.00    | 07/02/2011 |
| 8,148.00                                     |                                       | 8000. MIRANT NORTH AMER LL<br>PROPERTY TYPE: SECURITIES<br>8,148.00             |                          | 7.375%                          | 12/31/                             |              | 12/21/2009              | 01/03/2011 |
| 776.00                                       |                                       | 5. MITSUBISHI ESTATE LTD<br>PROPERTY TYPE: SECURITIES<br>917.00                 |                          |                                 |                                    |              | 07/13/2011<br>-141.00   | 12/16/2011 |
| 2,090.00                                     |                                       | 500. MITSUBISHI UFJ FINL GROUP APD ADR<br>PROPERTY TYPE: SECURITIES<br>3,190.00 |                          |                                 |                                    |              | 08/21/2009<br>-1,100.00 | 12/15/2011 |
| 2,845.00                                     |                                       | 936. MIZUHO FINL GROUP INC<br>PROPERTY TYPE: SECURITIES<br>3,122.00             |                          |                                 |                                    |              | 03/15/2011<br>-277.00   | 08/15/2011 |

**FORM 990-PF - PART IV**  
**CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                             |                                       | Description                                                                      |                          |                                 |                                    | P<br>or<br>D | Date<br>acquired        | Date sold  |
|----------------------------------------------|---------------------------------------|----------------------------------------------------------------------------------|--------------------------|---------------------------------|------------------------------------|--------------|-------------------------|------------|
| Gross sale<br>price less<br>expenses of sale | Depreciation<br>allowed/<br>allowable | Cost or<br>other<br>basis                                                        | FMV<br>as of<br>12/31/69 | Adj. basis<br>as of<br>12/31/69 | Excess of<br>FMV over<br>adj basis |              | Gain<br>or<br>(loss)    |            |
| 245.00                                       |                                       | 20. MONOLITHIC PWR SYS INC<br>PROPERTY TYPE: SECURITIES<br>358.00                |                          |                                 |                                    |              | 12/07/2010<br>-113.00   | 12/02/2011 |
| 753.00                                       |                                       | 54. MONOLITHIC PWR SYS INC<br>PROPERTY TYPE: SECURITIES<br>963.00                |                          |                                 |                                    |              | 12/07/2010<br>-210.00   | 12/16/2011 |
| 8,800.00                                     |                                       | 127. MONSANTO CO NEW<br>PROPERTY TYPE: SECURITIES<br>9,469.00                    |                          |                                 |                                    |              | 10/19/2010<br>-669.00   | 03/02/2011 |
| 15,403.00                                    |                                       | 211. MONSANTO CO NEW<br>PROPERTY TYPE: SECURITIES<br>15,731.00                   |                          |                                 |                                    |              | 10/19/2010<br>-328.00   | 04/05/2011 |
| 12,177.00                                    |                                       | 169. MONSANTO CO NEW<br>PROPERTY TYPE: SECURITIES<br>11,335.00                   |                          |                                 |                                    |              | 12/23/2010<br>842.00    | 10/13/2011 |
| 37,190.00                                    |                                       | 1755. MORGAN STANLEY, DEAN WITTER,<br>PROPERTY TYPE: SECURITIES<br>45,824.00     |                          |                                 |                                    |              | 04/29/2011<br>-8,634.00 | 08/03/2011 |
| 10,394.00                                    |                                       | 10000. NRG ENERGY INC<br>PROPERTY TYPE: SECURITIES<br>9,925.00                   |                          | 7.375%                          | 2/01                               |              | 10/19/2009<br>469.00    | 05/24/2011 |
| 10,394.00                                    |                                       | 10000. NRG ENERGY INC<br>PROPERTY TYPE: SECURITIES<br>10,390.00                  |                          | 7.375%                          | 2/01                               |              | 04/18/2011<br>4.00      | 05/24/2011 |
| 1,686.00                                     |                                       | 34. NATIONAL GRID PLC SPD ADR<br>PROPERTY TYPE: SECURITIES<br>1,626.00           |                          |                                 |                                    |              | 10/09/2009<br>60.00     | 08/23/2011 |
| 4,020.00                                     |                                       | 80. NATIONAL GRID PLC SPD ADR<br>PROPERTY TYPE: SECURITIES<br>3,826.00           |                          |                                 |                                    |              | 10/09/2009<br>194.00    | 08/24/2011 |
| 2,875.00                                     |                                       | 47. NESTLE S A SPONSORED ADR REPSTG REG<br>PROPERTY TYPE: SECURITIES<br>1,925.00 |                          |                                 |                                    |              | 08/21/2009<br>950.00    | 08/31/2011 |

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**CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                             |                                       | Description                                                                       |                          |                                 |                                    | P<br>or<br>D | Date<br>acquired       | Date sold  |
|----------------------------------------------|---------------------------------------|-----------------------------------------------------------------------------------|--------------------------|---------------------------------|------------------------------------|--------------|------------------------|------------|
| Gross sale<br>price less<br>expenses of sale | Depreciation<br>allowed/<br>allowable | Cost or<br>other<br>basis                                                         | FMV<br>as of<br>12/31/69 | Adj. basis<br>as of<br>12/31/69 | Excess of<br>FMV over<br>adj basis |              | Gain<br>or<br>(loss)   |            |
| 2,190.00                                     |                                       | 40. NESTLE S A SPONSORED ADR REPSTG REG<br>PROPERTY TYPE: SECURITIES<br>1,638.00  |                          |                                 |                                    |              | 08/21/2009<br>552.00   | 12/15/2011 |
| 3,436.00                                     |                                       | 27. NEW ORIENTAL ED & TECH GRP ISPON ADR<br>PROPERTY TYPE: SECURITIES<br>2,364.00 |                          |                                 |                                    |              | 03/10/2011<br>1,072.00 | 07/20/2011 |
| 2,448.00                                     |                                       | 76. NEW ORIENTAL ED & TECH GRP ISPON ADR<br>PROPERTY TYPE: SECURITIES<br>1,663.00 |                          |                                 |                                    |              | 03/10/2011<br>785.00   | 09/13/2011 |
| 419.00                                       |                                       | 13. NEW ORIENTAL ED & TECH GRP ISPON ADR<br>PROPERTY TYPE: SECURITIES<br>266.00   |                          |                                 |                                    |              | 10/08/2009<br>153.00   | 09/13/2011 |
| 1,965.00                                     |                                       | 59. NEW ORIENTAL ED & TECH GRP ISPON ADR<br>PROPERTY TYPE: SECURITIES<br>1,206.00 |                          |                                 |                                    |              | 10/08/2009<br>759.00   | 09/15/2011 |
| 2,380.00                                     |                                       | 79. NEW ORIENTAL ED & TECH GRP ISPON ADR<br>PROPERTY TYPE: SECURITIES<br>1,558.00 |                          |                                 |                                    |              | 10/08/2009<br>822.00   | 10/17/2011 |
| 3,856.00                                     |                                       | 169. NEW ORIENTAL ED & TECH GRP ISPON AD<br>PROPERTY TYPE: SECURITIES<br>3,169.00 |                          |                                 |                                    |              | 10/01/2009<br>687.00   | 11/18/2011 |
| 2,771.00                                     |                                       | 120. NEW ORIENTAL ED & TECH GRP ISPON AD<br>PROPERTY TYPE: SECURITIES<br>2,205.00 |                          |                                 |                                    |              | 12/02/2009<br>566.00   | 11/21/2011 |
| 3,190.00                                     |                                       | 137. NEW ORIENTAL ED & TECH GRP ISPON AD<br>PROPERTY TYPE: SECURITIES<br>2,494.00 |                          |                                 |                                    |              | 12/02/2009<br>696.00   | 11/22/2011 |
| 1,225.00                                     |                                       | 53. NEW ORIENTAL ED & TECH GRP ISPON ADR<br>PROPERTY TYPE: SECURITIES<br>939.00   |                          |                                 |                                    |              | 09/09/2009<br>286.00   | 11/23/2011 |
| 620.00                                       |                                       | 26. NEW ORIENTAL ED & TECH GRP ISPON ADR<br>PROPERTY TYPE: SECURITIES<br>460.00   |                          |                                 |                                    |              | 09/09/2009<br>160.00   | 11/28/2011 |

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**CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                             |                                       | Description                                                                     |                          |                                 |                                    | P<br>or<br>D | Date<br>acquired       | Date sold  |
|----------------------------------------------|---------------------------------------|---------------------------------------------------------------------------------|--------------------------|---------------------------------|------------------------------------|--------------|------------------------|------------|
| Gross sale<br>price less<br>expenses of sale | Depreciation<br>allowed/<br>allowable | Cost or<br>other<br>basis                                                       | FMV<br>as of<br>12/31/69 | Adj. basis<br>as of<br>12/31/69 | Excess of<br>FMV over<br>adj basis |              | Gain<br>or<br>(loss)   |            |
| 2,732.00                                     |                                       | 180. NEWELL RUBBERMAID INC<br>PROPERTY TYPE: SECURITIES<br>3,355.00             |                          |                                 |                                    |              | 01/27/2011<br>-623.00  | 06/22/2011 |
| 9,790.00                                     |                                       | 170. NEWMONT MNG CORP<br>PROPERTY TYPE: SECURITIES<br>10,409.00                 |                          |                                 |                                    |              | 09/02/2010<br>-619.00  | 04/14/2011 |
| 4,242.00                                     |                                       | 71. NEXTERA ENERGY INC<br>PROPERTY TYPE: SECURITIES<br>3,858.00                 |                          |                                 |                                    |              | 10/08/2009<br>384.00   | 12/22/2011 |
| 5,580.00                                     |                                       | 250. NIPPON TELEGRAPH & TELEPHONE CORP<br>PROPERTY TYPE: SECURITIES<br>5,420.00 |                          |                                 |                                    |              | 10/09/2009<br>160.00   | 01/12/2011 |
| 8,366.00                                     |                                       | 371. NIPPON TELEGRAPH & TELEPHONE CORP<br>PROPERTY TYPE: SECURITIES<br>8,043.00 |                          |                                 |                                    |              | 10/09/2009<br>323.00   | 01/21/2011 |
| 32,721.00                                    |                                       | 539. NORFOLK SOUTHERN CORP<br>PROPERTY TYPE: SECURITIES<br>26,142.00            |                          |                                 |                                    |              | 10/22/2009<br>6,579.00 | 02/04/2011 |
| 3,088.00                                     |                                       | 55. NOVARTIS AG-ADR<br>PROPERTY TYPE: SECURITIES<br>3,002.00                    |                          |                                 |                                    |              | 12/08/2010<br>86.00    | 12/15/2011 |
| 4,770.00                                     |                                       | 86. NOVARTIS AG-ADR<br>PROPERTY TYPE: SECURITIES<br>4,293.00                    |                          |                                 |                                    |              | 10/09/2009<br>477.00   | 12/16/2011 |
| 5,577.00                                     |                                       | 50. NOVO NORDISK A S ADR<br>PROPERTY TYPE: SECURITIES<br>3,152.00               |                          |                                 |                                    |              | 10/09/2009<br>2,425.00 | 01/21/2011 |
| 3,605.00                                     |                                       | 30. NOVO NORDISK A S ADR<br>PROPERTY TYPE: SECURITIES<br>1,835.00               |                          |                                 |                                    |              | 08/21/2009<br>1,770.00 | 03/16/2011 |
| 2,686.00                                     |                                       | 24. NOVO NORDISK A S ADR<br>PROPERTY TYPE: SECURITIES<br>1,468.00               |                          |                                 |                                    |              | 08/21/2009<br>1,218.00 | 12/15/2011 |

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**CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                       |                                | Description                                                              |                    |                           |                              | Date acquired          | Date sold  |
|----------------------------------------|--------------------------------|--------------------------------------------------------------------------|--------------------|---------------------------|------------------------------|------------------------|------------|
| Gross sale price less expenses of sale | Depreciation allowed/allowable | Cost or other basis                                                      | FMV as of 12/31/69 | Adj. basis as of 12/31/69 | Excess of FMV over adj basis | Gain or (loss)         |            |
| 139.00                                 |                                | 7. NXSTAGE MED INC<br>PROPERTY TYPE: SECURITIES<br>147.00                |                    |                           |                              | 03/10/2011<br>-8.00    | 12/02/2011 |
| 357.00                                 |                                | 18. NXSTAGE MED INC<br>PROPERTY TYPE: SECURITIES<br>381.00               |                    |                           |                              | 11/17/2010<br>-24.00   | 12/02/2011 |
| 702.00                                 |                                | 40. NXSTAGE MED INC<br>PROPERTY TYPE: SECURITIES<br>839.00               |                    |                           |                              | 03/10/2011<br>-137.00  | 12/16/2011 |
| 9,835.00                               |                                | 102. OCCIDENTAL PETROLEUM CORP<br>PROPERTY TYPE: SECURITIES<br>8,065.00  |                    |                           |                              | 02/12/2010<br>1,770.00 | 01/20/2011 |
| 35,837.00                              |                                | 377. OCCIDENTAL PETROLEUM CORP<br>PROPERTY TYPE: SECURITIES<br>28,971.00 |                    |                           |                              | 08/10/2010<br>6,866.00 | 01/28/2011 |
| 579.00                                 |                                | 6. OCCIDENTAL PETROLEUM CORP<br>PROPERTY TYPE: SECURITIES<br>645.00      |                    |                           |                              | 05/09/2011<br>-66.00   | 12/02/2011 |
| 1,323.00                               |                                | 15. OCCIDENTAL PETROLEUM CORP<br>PROPERTY TYPE: SECURITIES<br>1,611.00   |                    |                           |                              | 05/09/2011<br>-288.00  | 12/16/2011 |
| 7,573.00                               |                                | 115. OIL CO LUKOIL<br>PROPERTY TYPE: SECURITIES<br>5,980.00              |                    |                           |                              | 07/08/2010<br>1,593.00 | 02/09/2011 |
| 1,493.00                               |                                | 48. ORACLE CORP<br>PROPERTY TYPE: SECURITIES<br>994.00                   |                    |                           |                              | 10/09/2009<br>499.00   | 01/06/2011 |
| 674.00                                 |                                | 22.99898 ORACLE CORP<br>PROPERTY TYPE: SECURITIES<br>752.00              |                    |                           |                              | 03/28/2011<br>-78.00   | 12/16/2011 |
| 88.00                                  |                                | 3.00102 ORACLE CORP<br>PROPERTY TYPE: SECURITIES<br>98.00                |                    |                           |                              | 03/28/2011<br>-10.00   | 12/16/2011 |

**FORM 990-PF - PART IV**  
**CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                       |                                | Description                                                         |                    |                           |                              | Date acquired           | Date sold  |
|----------------------------------------|--------------------------------|---------------------------------------------------------------------|--------------------|---------------------------|------------------------------|-------------------------|------------|
| Gross sale price less expenses of sale | Depreciation allowed/allowable | Cost or other basis                                                 | FMV as of 12/31/69 | Adj. basis as of 12/31/69 | Excess of FMV over adj basis | Gain or (loss)          |            |
| 79,157.00                              |                                | 75000. PNC FUNDING CORP<br>PROPERTY TYPE: SECURITIES<br>80,402.00   |                    | 5.500% 9/28               |                              | 09/10/2009<br>-1,245.00 | 07/08/2011 |
| 5,815.00                               |                                | 135. PALL CORP<br>PROPERTY TYPE: SECURITIES<br>6,742.00             |                    |                           |                              | 12/23/2010<br>-927.00   | 10/05/2011 |
| 6,547.00                               |                                | 152. PALL CORP<br>PROPERTY TYPE: SECURITIES<br>5,323.00             |                    |                           |                              | 06/03/2010<br>1,224.00  | 10/05/2011 |
| 7,044.00                               |                                | 125. PALL CORP<br>PROPERTY TYPE: SECURITIES<br>4,378.00             |                    |                           |                              | 06/03/2010<br>2,666.00  | 12/16/2011 |
| 7,158.00                               |                                | 7000. PENN NATL GAMING INC<br>PROPERTY TYPE: SECURITIES<br>7,158.00 |                    | 6.750% 3/01/              |                              | 12/02/2009              | 08/19/2011 |
| 9,347.00                               |                                | 142. PEPSICO INC<br>PROPERTY TYPE: SECURITIES<br>8,952.00           |                    |                           |                              | 07/22/2010<br>395.00    | 01/26/2011 |
| 12,127.00                              |                                | 190. PEPSICO INC<br>PROPERTY TYPE: SECURITIES<br>12,054.00          |                    |                           |                              | 09/29/2010<br>73.00     | 03/03/2011 |
| 33,572.00                              |                                | 526. PEPSICO INC<br>PROPERTY TYPE: SECURITIES<br>30,355.00          |                    |                           |                              | 08/24/2009<br>3,217.00  | 03/03/2011 |
| 14,721.00                              |                                | 232. PEPSICO INC<br>PROPERTY TYPE: SECURITIES<br>13,388.00          |                    |                           |                              | 08/24/2009<br>1,333.00  | 03/04/2011 |
| 4,248.00                               |                                | 67. PEPSICO INC<br>PROPERTY TYPE: SECURITIES<br>3,866.00            |                    |                           |                              | 08/24/2009<br>382.00    | 03/07/2011 |
| 4,466.00                               |                                | 246. PFIZER INC.<br>PROPERTY TYPE: SECURITIES<br>4,966.00           |                    |                           |                              | 03/29/2011<br>-500.00   | 08/15/2011 |

**FORM 990-PF - PART IV**  
**CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                             |                                       | Description                                                           |                          |                                 |                                    | P<br>or<br>D | Date<br>acquired        | Date sold  |
|----------------------------------------------|---------------------------------------|-----------------------------------------------------------------------|--------------------------|---------------------------------|------------------------------------|--------------|-------------------------|------------|
| Gross sale<br>price less<br>expenses of sale | Depreciation<br>allowed/<br>allowable | Cost or<br>other<br>basis                                             | FMV<br>as of<br>12/31/69 | Adj. basis<br>as of<br>12/31/69 | Excess of<br>FMV over<br>adj basis |              | Gain<br>or<br>(loss)    |            |
| 3,633.00                                     |                                       | 208. PFIZER INC.<br>PROPERTY TYPE: SECURITIES<br>3,817.00             |                          |                                 |                                    |              | 03/29/2011<br>-184.00   | 09/22/2011 |
| 2,847.00                                     |                                       | 163. PFIZER INC.<br>PROPERTY TYPE: SECURITIES<br>2,965.00             |                          |                                 |                                    |              | 02/04/2010<br>-118.00   | 09/22/2011 |
| 724.00                                       |                                       | 34. PFIZER INC.<br>PROPERTY TYPE: SECURITIES<br>573.00                |                          |                                 |                                    |              | 10/09/2009<br>151.00    | 12/16/2011 |
| 7,578.00                                     |                                       | 7000. PIONEER NAT RES CO<br>PROPERTY TYPE: SECURITIES<br>6,681.00     |                          | 5.875% 7/15/                    |                                    |              | 10/29/2009<br>897.00    | 12/16/2011 |
| 7,289.00                                     |                                       | 7000. PLAINS EXPL& PRODTN<br>PROPERTY TYPE: SECURITIES<br>7,263.00    |                          | 7.750% 6/15/                    |                                    |              | 06/14/2011<br>26.00     | 12/01/2011 |
| 345.00                                       |                                       | 7. POLYPORE INTL INC<br>PROPERTY TYPE: SECURITIES<br>399.00           |                          |                                 |                                    |              | 10/14/2011<br>-54.00    | 12/02/2011 |
| 2,328.00                                     |                                       | 60. POTASH CORP SASK INC COM<br>PROPERTY TYPE: SECURITIES<br>3,429.00 |                          |                                 |                                    |              | 04/19/2011<br>-1,101.00 | 12/15/2011 |
| 3,199.00                                     |                                       | 478. POWER ASSETS HLDGS LTD<br>PROPERTY TYPE: SECURITIES<br>2,586.00  |                          |                                 |                                    |              | 10/09/2009<br>613.00    | 03/10/2011 |
| 2,443.00                                     |                                       | 366. POWER ASSETS HLDGS LTD<br>PROPERTY TYPE: SECURITIES<br>1,980.00  |                          |                                 |                                    |              | 10/09/2009<br>463.00    | 03/11/2011 |
| 1,915.00                                     |                                       | 289. POWER ASSETS HLDGS LTD<br>PROPERTY TYPE: SECURITIES<br>1,563.00  |                          |                                 |                                    |              | 10/09/2009<br>352.00    | 03/14/2011 |
| 4,444.00                                     |                                       | 691. POWER ASSETS HLDGS LTD<br>PROPERTY TYPE: SECURITIES<br>3,738.00  |                          |                                 |                                    |              | 10/09/2009<br>706.00    | 03/24/2011 |

**FORM 990-PF - PART IV**  
**CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                       |                                | Description                                                              |                    |                           |                              | Date acquired          | Date sold  |
|----------------------------------------|--------------------------------|--------------------------------------------------------------------------|--------------------|---------------------------|------------------------------|------------------------|------------|
| Gross sale price less expenses of sale | Depreciation allowed/allowable | Cost or other basis                                                      | FMV as of 12/31/69 | Adj. basis as of 12/31/69 | Excess of FMV over adj basis | Gain or (loss)         |            |
| 1,291.00                               |                                | 201. POWER ASSETS HLDGS LTD<br>PROPERTY TYPE: SECURITIES<br>1,087.00     |                    |                           |                              | 10/09/2009<br>204.00   | 03/25/2011 |
| 6,142.00                               |                                | 932. POWER ASSETS HLDGS LTD<br>PROPERTY TYPE: SECURITIES<br>5,042.00     |                    |                           |                              | 10/09/2009<br>1,100.00 | 03/30/2011 |
| 22,963.00                              |                                | 222. PRAXAIR INC<br>PROPERTY TYPE: SECURITIES<br>17,501.00               |                    |                           |                              | 08/24/2009<br>5,462.00 | 05/04/2011 |
| 31,180.00                              |                                | 488. PROCTOR & GAMBLE CO<br>PROPERTY TYPE: SECURITIES<br>30,995.00       |                    |                           |                              | 12/21/2010<br>185.00   | 02/15/2011 |
| 24,343.00                              |                                | 381. PROCTOR & GAMBLE CO<br>PROPERTY TYPE: SECURITIES<br>22,796.00       |                    |                           |                              | 01/11/2010<br>1,547.00 | 02/15/2011 |
| 73,727.00                              |                                | 1220. PRUDENTIAL FINANCIAL INC<br>PROPERTY TYPE: SECURITIES<br>67,957.00 |                    |                           |                              | 09/16/2010<br>5,770.00 | 04/14/2011 |
| 35,655.00                              |                                | 590. PRUDENTIAL FINANCIAL INC<br>PROPERTY TYPE: SECURITIES<br>29,844.00  |                    |                           |                              | 10/16/2009<br>5,811.00 | 04/14/2011 |
| 2,422.00                               |                                | 110. PRUDENTIAL PLC<br>PROPERTY TYPE: SECURITIES<br>2,194.00             |                    |                           |                              | 10/09/2009<br>228.00   | 07/20/2011 |
| 3,523.00                               |                                | 160. PRUDENTIAL PLC<br>PROPERTY TYPE: SECURITIES<br>3,216.00             |                    |                           |                              | 10/20/2010<br>307.00   | 07/20/2011 |
| 1,107.00                               |                                | 82. QBE INS GROUP LTD<br>PROPERTY TYPE: SECURITIES<br>1,018.00           |                    |                           |                              | 10/05/2011<br>89.00    | 12/16/2011 |
| 989.00                                 |                                | 18. QUALCOMM INC<br>PROPERTY TYPE: SECURITIES<br>1,008.00                |                    |                           |                              | 05/04/2011<br>-19.00   | 12/02/2011 |

**FORM 990-PF - PART IV  
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                       |                                | Description                                                                      |                    |                           |                              | P or D | Date acquired           | Date sold  |
|----------------------------------------|--------------------------------|----------------------------------------------------------------------------------|--------------------|---------------------------|------------------------------|--------|-------------------------|------------|
| Gross sale price less expenses of sale | Depreciation allowed/allowable | Cost or other basis                                                              | FMV as of 12/31/69 | Adj. basis as of 12/31/69 | Excess of FMV over adj basis |        | Gain or (loss)          |            |
| 1,419.00                               |                                | 27. QUALCOMM INC<br>PROPERTY TYPE: SECURITIES<br>1,512.00                        |                    |                           |                              |        | 05/04/2011<br>-93.00    | 12/16/2011 |
| 4,060.00                               |                                | 4000. QWEST COMMUNICATIONS 7.500% 2/15/<br>PROPERTY TYPE: SECURITIES<br>4,020.00 |                    |                           |                              |        | 12/15/2009<br>40.00     | 03/29/2011 |
| 6,135.00                               |                                | 6000. RRI ENERGY INC 6.750% 12/15/<br>PROPERTY TYPE: SECURITIES<br>6,150.00      |                    |                           |                              |        | 10/22/2009<br>-15.00    | 01/03/2011 |
| 3,580.00                               |                                | 105. RWE AG<br>PROPERTY TYPE: SECURITIES<br>9,742.00                             |                    |                           |                              |        | 10/09/2009<br>-6,162.00 | 12/16/2011 |
| 5,200.00                               |                                | 5000. RANGE RES CORP 7.500% 5/15/<br>PROPERTY TYPE: SECURITIES<br>5,050.00       |                    |                           |                              |        | 10/14/2009<br>150.00    | 05/25/2011 |
| 2,207.00                               |                                | 225. RECKITT BENCKISER GROUP PLC ADR<br>PROPERTY TYPE: SECURITIES<br>2,305.00    |                    |                           |                              |        | 11/12/2009<br>-98.00    | 12/15/2011 |
| 336.00                                 |                                | 10. RIGHTNOW TECHNOLOGIES INC<br>PROPERTY TYPE: SECURITIES<br>276.00             |                    |                           |                              |        | 02/07/2011<br>60.00     | 04/19/2011 |
| 273.00                                 |                                | 8. RIGHTNOW TECHNOLOGIES INC<br>PROPERTY TYPE: SECURITIES<br>221.00              |                    |                           |                              |        | 02/07/2011<br>52.00     | 04/20/2011 |
| 135.00                                 |                                | 4. RIGHTNOW TECHNOLOGIES INC<br>PROPERTY TYPE: SECURITIES<br>109.00              |                    |                           |                              |        | 02/07/2011<br>26.00     | 04/21/2011 |
| 823.00                                 |                                | 24. RIGHTNOW TECHNOLOGIES INC<br>PROPERTY TYPE: SECURITIES<br>654.00             |                    |                           |                              |        | 01/18/2011<br>169.00    | 04/25/2011 |
| 137.00                                 |                                | 4. RIGHTNOW TECHNOLOGIES INC<br>PROPERTY TYPE: SECURITIES<br>109.00              |                    |                           |                              |        | 01/18/2011<br>28.00     | 04/26/2011 |

**FORM 990-PF - PART IV**  
**CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                             |                                       | Description                                                              |                          |                                 |                                    | P<br>or<br>D | Date<br>acquired       | Date sold  |
|----------------------------------------------|---------------------------------------|--------------------------------------------------------------------------|--------------------------|---------------------------------|------------------------------------|--------------|------------------------|------------|
| Gross sale<br>price less<br>expenses of sale | Depreciation<br>allowed/<br>allowable | Cost or<br>other<br>basis                                                | FMV<br>as of<br>12/31/69 | Adj. basis<br>as of<br>12/31/69 | Excess of<br>FMV over<br>adj basis |              | Gain<br>or<br>(loss)   |            |
| 230.00                                       |                                       | 7. RIGHTNOW TECHNOLOGIES INC<br>PROPERTY TYPE: SECURITIES<br>191.00      |                          |                                 |                                    |              | 01/18/2011<br>39.00    | 04/27/2011 |
| 1,001.00                                     |                                       | 30. RIGHTNOW TECHNOLOGIES INC<br>PROPERTY TYPE: SECURITIES<br>916.00     |                          |                                 |                                    |              | 07/25/2011<br>85.00    | 09/21/2011 |
| 995.00                                       |                                       | 32. RIGHTNOW TECHNOLOGIES INC<br>PROPERTY TYPE: SECURITIES<br>969.00     |                          |                                 |                                    |              | 07/25/2011<br>26.00    | 09/22/2011 |
| 745.00                                       |                                       | 24. RIGHTNOW TECHNOLOGIES INC<br>PROPERTY TYPE: SECURITIES<br>727.00     |                          |                                 |                                    |              | 07/25/2011<br>18.00    | 09/23/2011 |
| 715.00                                       |                                       | 23. RIGHTNOW TECHNOLOGIES INC<br>PROPERTY TYPE: SECURITIES<br>696.00     |                          |                                 |                                    |              | 07/25/2011<br>19.00    | 09/26/2011 |
| 583.00                                       |                                       | 18. RIGHTNOW TECHNOLOGIES INC<br>PROPERTY TYPE: SECURITIES<br>543.00     |                          |                                 |                                    |              | 07/25/2011<br>40.00    | 09/27/2011 |
| 2,882.00                                     |                                       | 79. RIGHTNOW TECHNOLOGIES INC<br>PROPERTY TYPE: SECURITIES<br>2,150.00   |                          |                                 |                                    |              | 01/19/2011<br>732.00   | 10/10/2011 |
| 1,605.00                                     |                                       | 44. RIGHTNOW TECHNOLOGIES INC<br>PROPERTY TYPE: SECURITIES<br>1,324.00   |                          |                                 |                                    |              | 07/26/2011<br>281.00   | 10/10/2011 |
| 18,131.00                                    |                                       | 423. RIGHTNOW TECHNOLOGIES INC<br>PROPERTY TYPE: SECURITIES<br>11,079.00 |                          |                                 |                                    |              | 02/08/2011<br>7,052.00 | 10/24/2011 |
| 13,593.00                                    |                                       | 209. ROVI CORP<br>PROPERTY TYPE: SECURITIES<br>10,816.00                 |                          |                                 |                                    |              | 11/08/2010<br>2,777.00 | 02/14/2011 |
| 34,612.00                                    |                                       | 589. ROVI CORP<br>PROPERTY TYPE: SECURITIES<br>25,927.00                 |                          |                                 |                                    |              | 11/08/2010<br>8,685.00 | 05/11/2011 |

**FORM 990-PF - PART IV**  
**CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                             |                                       | Description                                                                    |                          |                                 |                                    | P<br>or<br>D | Date<br>acquired       | Date sold  |
|----------------------------------------------|---------------------------------------|--------------------------------------------------------------------------------|--------------------------|---------------------------------|------------------------------------|--------------|------------------------|------------|
| Gross sale<br>price less<br>expenses of sale | Depreciation<br>allowed/<br>allowable | Cost or<br>other<br>basis                                                      | FMV<br>as of<br>12/31/69 | Adj. basis<br>as of<br>12/31/69 | Excess of<br>FMV over<br>adj basis |              | Gain<br>or<br>(loss)   |            |
| 6,300.00                                     |                                       | 6000. ROYAL CARIBBEAN CRUI<br>PROPERTY TYPE: SECURITIES<br>5,914.00            |                          |                                 |                                    |              | 10/22/2009<br>386.00   | 12/16/2011 |
| 14.00                                        |                                       | .196 ROYAL DUTCH SHELL PLC SPD ADR<br>PROPERTY TYPE: SECURITIES<br>13.00       |                          |                                 |                                    |              | 12/20/2010<br>1.00     | 03/30/2011 |
| 6,142.00                                     |                                       | 83.6866 ROYAL DUTCH SHELL PLC SPD ADR<br>PROPERTY TYPE: SECURITIES<br>4,783.00 |                          |                                 |                                    |              | 10/09/2009<br>1,359.00 | 05/10/2011 |
| 528.00                                       |                                       | 7.196 ROYAL DUTCH SHELL PLC SPD ADR<br>PROPERTY TYPE: SECURITIES<br>523.00     |                          |                                 |                                    |              | 03/25/2011<br>5.00     | 05/10/2011 |
| 522.00                                       |                                       | 7.1174 ROYAL DUTCH SHELL PLC SPD ADR<br>PROPERTY TYPE: SECURITIES<br>458.00    |                          |                                 |                                    |              | 12/20/2010<br>64.00    | 05/10/2011 |
| 67.00                                        |                                       | .9808 ROYAL DUTCH SHELL PLC SPD ADR<br>PROPERTY TYPE: SECURITIES<br>56.00      |                          |                                 |                                    |              | 10/09/2009<br>11.00    | 07/01/2011 |
| 2,875.00                                     |                                       | 81. SABMILLER PLC SPD ADR<br>PROPERTY TYPE: SECURITIES<br>1,885.00             |                          |                                 |                                    |              | 08/21/2009<br>990.00   | 10/13/2011 |
| 4,036.00                                     |                                       | 113. SABMILLER PLC SPD ADR<br>PROPERTY TYPE: SECURITIES<br>2,630.00            |                          |                                 |                                    |              | 08/21/2009<br>1,406.00 | 10/14/2011 |
| 1,707.00                                     |                                       | 115. SAMPO OYJ<br>PROPERTY TYPE: SECURITIES<br>1,429.00                        |                          |                                 |                                    |              | 07/27/2010<br>278.00   | 07/19/2011 |
| 8,329.00                                     |                                       | 238. SANOFI<br>PROPERTY TYPE: SECURITIES<br>8,982.00                           |                          |                                 |                                    |              | 10/09/2009<br>-653.00  | 03/30/2011 |
| 1,995.00                                     |                                       | 57. SANOFI<br>PROPERTY TYPE: SECURITIES<br>2,048.00                            |                          |                                 |                                    |              | 11/05/2010<br>-53.00   | 03/30/2011 |

**FORM 990-PF - PART IV**  
**CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                             |                                       | Description                                                       |                          |                                 |                                    | P<br>or<br>D | Date<br>acquired     | Date sold  |
|----------------------------------------------|---------------------------------------|-------------------------------------------------------------------|--------------------------|---------------------------------|------------------------------------|--------------|----------------------|------------|
| Gross sale<br>price less<br>expenses of sale | Depreciation<br>allowed/<br>allowable | Cost or<br>other<br>basis                                         | FMV<br>as of<br>12/31/69 | Adj. basis<br>as of<br>12/31/69 | Excess of<br>FMV over<br>adj basis |              | Gain<br>or<br>(loss) |            |
| 21.00                                        |                                       | .5545 SANOFI<br>PROPERTY TYPE: SECURITIES<br>21.00                |                          |                                 |                                    |              | 03/31/2010           | 06/29/2011 |
| 2,567.00                                     |                                       | 73.4455 SANOFI<br>PROPERTY TYPE: SECURITIES<br>2,741.00           |                          |                                 |                                    |              | 03/31/2010           | 12/16/2011 |
|                                              |                                       |                                                                   |                          |                                 |                                    |              | -174.00              |            |
| 1,278.00                                     |                                       | 36.5545 SANOFI<br>PROPERTY TYPE: SECURITIES<br>1,366.00           |                          |                                 |                                    |              | 06/24/2011           | 12/16/2011 |
|                                              |                                       |                                                                   |                          |                                 |                                    |              | -88.00               |            |
| 4,792.00                                     |                                       | 84. SAP AG-SPONSORED ADR<br>PROPERTY TYPE: SECURITIES<br>4,260.00 |                          |                                 |                                    |              | 10/09/2009           | 01/28/2011 |
|                                              |                                       |                                                                   |                          |                                 |                                    |              | 532.00               |            |
| 3,330.00                                     |                                       | 57. SAP AG-SPONSORED ADR<br>PROPERTY TYPE: SECURITIES<br>2,790.00 |                          |                                 |                                    |              | 11/18/2009           | 02/03/2011 |
|                                              |                                       |                                                                   |                          |                                 |                                    |              | 540.00               |            |
| 3,186.00                                     |                                       | 53. SAP AG-SPONSORED ADR<br>PROPERTY TYPE: SECURITIES<br>2,592.00 |                          |                                 |                                    |              | 12/09/2010           | 02/14/2011 |
|                                              |                                       |                                                                   |                          |                                 |                                    |              | 594.00               |            |
| 481.00                                       |                                       | 8. SAP AG-SPONSORED ADR<br>PROPERTY TYPE: SECURITIES<br>392.00    |                          |                                 |                                    |              | 11/18/2009           | 02/14/2011 |
|                                              |                                       |                                                                   |                          |                                 |                                    |              | 89.00                |            |
| 759.00                                       |                                       | 12. SAP AG-SPONSORED ADR<br>PROPERTY TYPE: SECURITIES<br>571.00   |                          |                                 |                                    |              | 08/21/2009           | 04/18/2011 |
|                                              |                                       |                                                                   |                          |                                 |                                    |              | 188.00               |            |
| 2,848.00                                     |                                       | 45. SAP AG-SPONSORED ADR<br>PROPERTY TYPE: SECURITIES<br>2,200.00 |                          |                                 |                                    |              | 12/09/2010           | 04/18/2011 |
|                                              |                                       |                                                                   |                          |                                 |                                    |              | 648.00               |            |
| 2,778.00                                     |                                       | 48. SAP AG-SPONSORED ADR<br>PROPERTY TYPE: SECURITIES<br>2,282.00 |                          |                                 |                                    |              | 08/21/2009           | 11/21/2011 |
|                                              |                                       |                                                                   |                          |                                 |                                    |              | 496.00               |            |
| 2,525.00                                     |                                       | 45. SAP AG-SPONSORED ADR<br>PROPERTY TYPE: SECURITIES<br>2,140.00 |                          |                                 |                                    |              | 08/21/2009           | 12/15/2011 |
|                                              |                                       |                                                                   |                          |                                 |                                    |              | 385.00               |            |

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| Kind of Property                       |                                | Description                                                            |                    |                           |                              | P or D | Date acquired           | Date sold  |
|----------------------------------------|--------------------------------|------------------------------------------------------------------------|--------------------|---------------------------|------------------------------|--------|-------------------------|------------|
| Gross sale price less expenses of sale | Depreciation allowed/allowable | Cost or other basis                                                    | FMV as of 12/31/69 | Adj. basis as of 12/31/69 | Excess of FMV over adj basis |        | Gain or (loss)          |            |
| 11,328.00                              |                                | 600. SARA LEE CORP<br>PROPERTY TYPE: SECURITIES<br>10,014.00           |                    |                           |                              |        | 03/17/2011<br>1,314.00  | 06/16/2011 |
| 2,577.00                               |                                | 250. SBERBANK RUSSIA<br>PROPERTY TYPE: SECURITIES<br>2,843.00          |                    |                           |                              |        | 09/09/2011<br>-266.00   | 12/15/2011 |
| 28,284.00                              |                                | 313. SCHLUMBERGER LTD<br>PROPERTY TYPE: SECURITIES<br>19,821.00        |                    |                           |                              |        | 10/19/2010<br>8,463.00  | 05/02/2011 |
| 1,059.00                               |                                | 14. SCHLUMBERGER LTD<br>PROPERTY TYPE: SECURITIES<br>1,273.00          |                    |                           |                              |        | 03/28/2011<br>-214.00   | 12/02/2011 |
| 1,988.00                               |                                | 30. SCHLUMBERGER LTD<br>PROPERTY TYPE: SECURITIES<br>1,862.00          |                    |                           |                              |        | 09/22/2011<br>126.00    | 12/15/2011 |
| 605.00                                 |                                | 9. SCHLUMBERGER LTD<br>PROPERTY TYPE: SECURITIES<br>622.00             |                    |                           |                              |        | 10/26/2010<br>-17.00    | 12/16/2011 |
| 1,458.00                               |                                | 22. SCHLUMBERGER LTD<br>PROPERTY TYPE: SECURITIES<br>2,001.00          |                    |                           |                              |        | 03/28/2011<br>-543.00   | 12/16/2011 |
| 10,781.00                              |                                | 873. SCHWAB CHARLES CORP NEW<br>PROPERTY TYPE: SECURITIES<br>15,810.00 |                    |                           |                              |        | 08/24/2009<br>-5,029.00 | 08/30/2011 |
| 4,754.00                               |                                | 85. SEVEN & I HLDGS CO LTD<br>PROPERTY TYPE: SECURITIES<br>4,308.00    |                    |                           |                              |        | 05/09/2011<br>446.00    | 10/20/2011 |
| 440.00                                 |                                | 8. SEVEN & I HLDGS CO LTD<br>PROPERTY TYPE: SECURITIES<br>405.00       |                    |                           |                              |        | 05/09/2011<br>35.00     | 12/16/2011 |
| 3,516.00                               |                                | 64. SEVEN & I HLDGS CO LTD<br>PROPERTY TYPE: SECURITIES<br>3,060.00    |                    |                           |                              |        | 10/12/2010<br>456.00    | 12/16/2011 |

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**CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                       |                                | Description                                                                       |                    |                           |                              | Date acquired          | Date sold  |
|----------------------------------------|--------------------------------|-----------------------------------------------------------------------------------|--------------------|---------------------------|------------------------------|------------------------|------------|
| Gross sale price less expenses of sale | Depreciation allowed/allowable | Cost or other basis                                                               | FMV as of 12/31/69 | Adj. basis as of 12/31/69 | Excess of FMV over adj basis | Gain or (loss)         |            |
| 299.00                                 |                                | 7. SILICON LABORATORIES INC<br>PROPERTY TYPE: SECURITIES<br>331.00                |                    |                           |                              | 12/21/2009<br>-32.00   | 12/02/2011 |
| 1,135.00                               |                                | 27. SILICON LABORATORIES INC<br>PROPERTY TYPE: SECURITIES<br>1,278.00             |                    |                           |                              | 12/21/2009<br>-143.00  | 12/16/2011 |
| 6,213.00                               |                                | 275. SINGAPORE TELECOMMUNICATNS LSPON AD<br>PROPERTY TYPE: SECURITIES<br>6,078.00 |                    |                           |                              | 10/09/2009<br>135.00   | 02/22/2011 |
| 3,930.00                               |                                | 148. SINGAPORE TELECOMMUNICATNS LSPON AD<br>PROPERTY TYPE: SECURITIES<br>3,293.00 |                    |                           |                              | 10/09/2009<br>637.00   | 07/20/2011 |
| 2,459.00                               |                                | 91. SINGAPORE TELECOMMUNICATNS LSPON ADR<br>PROPERTY TYPE: SECURITIES<br>2,025.00 |                    |                           |                              | 10/09/2009<br>434.00   | 07/21/2011 |
| 1,481.00                               |                                | 27. SMITH & NEPHEW P L C SPD ADR NEW<br>PROPERTY TYPE: SECURITIES<br>1,113.00     |                    |                           |                              | 08/21/2009<br>368.00   | 01/10/2011 |
| 8,079.00                               |                                | 154. SMITH & NEPHEW P L C SPD ADR NEW<br>PROPERTY TYPE: SECURITIES<br>6,347.00    |                    |                           |                              | 08/21/2009<br>1,732.00 | 01/11/2011 |
| 9,695.00                               |                                | 182. SMITH & NEPHEW P L C SPD ADR NEW<br>PROPERTY TYPE: SECURITIES<br>7,501.00    |                    |                           |                              | 08/21/2009<br>2,194.00 | 01/12/2011 |
| 6,600.00                               |                                | 503. SOCIETE GENERALE FRANCE ADR<br>PROPERTY TYPE: SECURITIES<br>7,369.00         |                    |                           |                              | 10/09/2009<br>-769.00  | 01/24/2011 |
| 10.00                                  |                                | .9858 SOCIETE GENERALE FRANCE ADR<br>PROPERTY TYPE: SECURITIES<br>14.00           |                    |                           |                              | 10/09/2009<br>-4.00    | 07/14/2011 |
| 4.00                                   |                                | .7689 SOCIETE GENERALE FRANCE ADR<br>PROPERTY TYPE: SECURITIES<br>11.00           |                    |                           |                              | 10/09/2009<br>-7.00    | 11/04/2011 |

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**CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                             |                                       | Description                                                            |                          |                                 |                                    | P<br>or<br>D | Date<br>acquired        | Date sold  |
|----------------------------------------------|---------------------------------------|------------------------------------------------------------------------|--------------------------|---------------------------------|------------------------------------|--------------|-------------------------|------------|
| Gross sale<br>price less<br>expenses of sale | Depreciation<br>allowed/<br>allowable | Cost or<br>other<br>basis                                              | FMV<br>as of<br>12/31/69 | Adj. basis<br>as of<br>12/31/69 | Excess of<br>FMV over<br>adj basis |              | Gain<br>or<br>(loss)    |            |
| 323.00                                       |                                       | 10. SOLARWINDS INC<br>PROPERTY TYPE: SECURITIES<br>313.00              |                          |                                 |                                    |              | 11/16/2011<br>10.00     | 12/02/2011 |
| 568.00                                       |                                       | 19. SOLARWINDS INC<br>PROPERTY TYPE: SECURITIES<br>595.00              |                          |                                 |                                    |              | 11/16/2011<br>-27.00    | 12/16/2011 |
| 893.00                                       |                                       | 17. SOLERA HLDGS INC<br>PROPERTY TYPE: SECURITIES<br>803.00            |                          |                                 |                                    |              | 10/26/2010<br>90.00     | 02/01/2011 |
| 2,888.00                                     |                                       | 55. SOLERA HLDGS INC<br>PROPERTY TYPE: SECURITIES<br>2,563.00          |                          |                                 |                                    |              | 10/26/2010<br>325.00    | 02/02/2011 |
| 931.00                                       |                                       | 19. SOLERA HLDGS INC<br>PROPERTY TYPE: SECURITIES<br>871.00            |                          |                                 |                                    |              | 10/21/2010<br>60.00     | 02/03/2011 |
| 9,222.00                                     |                                       | 169. SOLERA HLDGS INC<br>PROPERTY TYPE: SECURITIES<br>8,054.00         |                          |                                 |                                    |              | 03/16/2011<br>1,168.00  | 08/04/2011 |
| 7,613.00                                     |                                       | 144. SOLERA HLDGS INC<br>PROPERTY TYPE: SECURITIES<br>6,600.00         |                          |                                 |                                    |              | 10/21/2010<br>1,013.00  | 08/05/2011 |
| 5,117.00                                     |                                       | 102. SOLERA HLDGS INC<br>PROPERTY TYPE: SECURITIES<br>4,640.00         |                          |                                 |                                    |              | 10/21/2010<br>477.00    | 08/08/2011 |
| 7,693.00                                     |                                       | 171. SOLERA HLDGS INC<br>PROPERTY TYPE: SECURITIES<br>9,263.00         |                          |                                 |                                    |              | 08/10/2011<br>-1,570.00 | 12/16/2011 |
| 11,579.00                                    |                                       | 323. SOUTHERN COPPER CORP DEL<br>PROPERTY TYPE: SECURITIES<br>9,192.00 |                          |                                 |                                    |              | 01/28/2010<br>2,387.00  | 04/19/2011 |
| 4,491.00                                     |                                       | 150. STANDARD BK GROUP LTD<br>PROPERTY TYPE: SECURITIES<br>4,443.00    |                          |                                 |                                    |              | 11/23/2010<br>48.00     | 04/12/2011 |

**FORM 990-PF - PART IV**  
**CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                             |                                       | Description                                                                |                          |                                 |                                    | P<br>or<br>D | Date<br>acquired         | Date sold  |
|----------------------------------------------|---------------------------------------|----------------------------------------------------------------------------|--------------------------|---------------------------------|------------------------------------|--------------|--------------------------|------------|
| Gross sale<br>price less<br>expenses of sale | Depreciation<br>allowed/<br>allowable | Cost or<br>other<br>basis                                                  | FMV<br>as of<br>12/31/69 | Adj. basis<br>as of<br>12/31/69 | Excess of<br>FMV over<br>adj basis |              | Gain<br>or<br>(loss)     |            |
| 198.00                                       |                                       | 18. STILLWATER MNG CO<br>PROPERTY TYPE: SECURITIES<br>357.00               |                          |                                 |                                    |              | 06/03/2011<br>-159.00    | 12/02/2011 |
| 276.00                                       |                                       | 25. STILLWATER MNG CO<br>PROPERTY TYPE: SECURITIES<br>496.00               |                          |                                 |                                    |              | 06/03/2011<br>-220.00    | 12/16/2011 |
| 1,694.00                                     |                                       | 278. SUMITOMO MITSUI FINL GROUP I<br>PROPERTY TYPE: SECURITIES<br>2,163.00 |                          |                                 |                                    |              | 10/09/2009<br>-469.00    | 07/12/2011 |
| 593.00                                       |                                       | 106. SUMITOMO MITSUI FINL GROUP I<br>PROPERTY TYPE: SECURITIES<br>825.00   |                          |                                 |                                    |              | 10/09/2009<br>-232.00    | 12/16/2011 |
| 12,918.00                                    |                                       | 562. SUNCOR ENERGY INC<br>PROPERTY TYPE: SECURITIES<br>22,926.00           |                          |                                 |                                    |              | 07/08/2011<br>-10,008.00 | 10/04/2011 |
| 21,331.00                                    |                                       | 928. SUNCOR ENERGY INC<br>PROPERTY TYPE: SECURITIES<br>32,018.00           |                          |                                 |                                    |              | 05/10/2010<br>-10,687.00 | 10/04/2011 |
| 513.00                                       |                                       | 17. SUNCOR ENERGY INC<br>PROPERTY TYPE: SECURITIES<br>761.00               |                          |                                 |                                    |              | 03/28/2011<br>-248.00    | 12/02/2011 |
| 640.00                                       |                                       | 24. SUNCOR ENERGY INC<br>PROPERTY TYPE: SECURITIES<br>1,074.00             |                          |                                 |                                    |              | 03/28/2011<br>-434.00    | 12/16/2011 |
| 943.00                                       |                                       | 1000. SUPERVALU INC<br>PROPERTY TYPE: SECURITIES<br>1,034.00               |                          | 8.000%                          | 5/01/                              |              | 10/15/2009<br>-91.00     | 01/10/2011 |
| 4,894.00                                     |                                       | 5000. SUPERVALU INC<br>PROPERTY TYPE: SECURITIES<br>5,169.00               |                          | 8.000%                          | 5/01/                              |              | 10/15/2009<br>-275.00    | 02/10/2011 |
| 1,713.00                                     |                                       | 157. SWEDBANK A BADR<br>PROPERTY TYPE: SECURITIES<br>2,441.00              |                          |                                 |                                    |              | 06/28/2011<br>-728.00    | 09/14/2011 |

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**CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                             |                                       | Description                                                                  |                          |                                 |                                    | P<br>or<br>D | Date<br>acquired        | Date sold  |
|----------------------------------------------|---------------------------------------|------------------------------------------------------------------------------|--------------------------|---------------------------------|------------------------------------|--------------|-------------------------|------------|
| Gross sale<br>price less<br>expenses of sale | Depreciation<br>allowed/<br>allowable | Cost or<br>other<br>basis                                                    | FMV<br>as of<br>12/31/69 | Adj. basis<br>as of<br>12/31/69 | Excess of<br>FMV over<br>adj basis |              | Gain<br>or<br>(loss)    |            |
| 2,160.00                                     |                                       | 198. SWEDBANK A BADR<br>PROPERTY TYPE: SECURITIES<br>3,501.00                |                          |                                 |                                    |              | 04/06/2011<br>-1,341.00 | 09/14/2011 |
| 30,353.00                                    |                                       | 600. TJX COMPANIES, INC NEW<br>PROPERTY TYPE: SECURITIES<br>23,744.00        |                          |                                 |                                    |              | 11/16/2009<br>6,609.00  | 06/09/2011 |
| 1,600.00                                     |                                       | 127. TAIWAN SEMICONDUCTOR-SP ADR<br>PROPERTY TYPE: SECURITIES<br>1,262.00    |                          |                                 |                                    |              | 07/06/2010<br>338.00    | 01/06/2011 |
| 3,661.00                                     |                                       | 279. TAIWAN SEMICONDUCTOR-SP ADR<br>PROPERTY TYPE: SECURITIES<br>2,772.00    |                          |                                 |                                    |              | 07/06/2010<br>889.00    | 01/28/2011 |
| 556.00                                       |                                       | 24. TECHNIP ADR<br>PROPERTY TYPE: SECURITIES<br>576.00                       |                          |                                 |                                    |              | 01/06/2011<br>-20.00    | 12/22/2011 |
| 27,169.00                                    |                                       | 540. TECK RESOURCES LTD-CLS B<br>PROPERTY TYPE: SECURITIES<br>29,160.00      |                          |                                 |                                    |              | 03/21/2011<br>-1,991.00 | 05/06/2011 |
| 6,535.00                                     |                                       | 717. TELECOM CORP NEW ZEALAND LTD<br>PROPERTY TYPE: SECURITIES<br>6,833.00   |                          |                                 |                                    |              | 10/09/2009<br>-298.00   | 05/12/2011 |
| 4,123.00                                     |                                       | 413. TELECOM CORP NEW ZEALAND LTD<br>PROPERTY TYPE: SECURITIES<br>3,936.00   |                          |                                 |                                    |              | 10/09/2009<br>187.00    | 06/23/2011 |
| 6,424.00                                     |                                       | 368. TELEFONICA DE ESPANA SPONSORED<br>PROPERTY TYPE: SECURITIES<br>9,197.00 |                          |                                 |                                    |              | 08/21/2009<br>-2,773.00 | 11/23/2011 |
| 3,635.00                                     |                                       | 217. TELEFONICA DE ESPANA SPONSORED<br>PROPERTY TYPE: SECURITIES<br>6,098.00 |                          |                                 |                                    |              | 10/09/2009<br>-2,463.00 | 12/16/2011 |
| 5,422.00                                     |                                       | 340. TELSTRA 00<br>PROPERTY TYPE: SECURITIES<br>4,905.00                     |                          |                                 |                                    |              | 10/09/2009<br>517.00    | 08/24/2011 |

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                       |                                | Description                                                                     |                    |                           |                              | Date acquired        | Date sold  |
|----------------------------------------|--------------------------------|---------------------------------------------------------------------------------|--------------------|---------------------------|------------------------------|----------------------|------------|
| Gross sale price less expenses of sale | Depreciation allowed/allowable | Cost or other basis                                                             | FMV as of 12/31/69 | Adj. basis as of 12/31/69 | Excess of FMV over adj basis | Gain or (loss)       |            |
| 1,688.00                               |                                | 106. TELSTRA 00<br>PROPERTY TYPE: SECURITIES<br>1,708.00                        |                    |                           |                              | 08/03/2011<br>-20.00 | 09/07/2011 |
| 3,804.00                               |                                | 266. TELSTRA 00<br>PROPERTY TYPE: SECURITIES<br>3,837.00                        |                    |                           |                              | 10/09/2009<br>-33.00 | 10/04/2011 |
| 959.00                                 |                                | 59. TELSTRA 00<br>PROPERTY TYPE: SECURITIES<br>951.00                           |                    |                           |                              | 08/03/2011<br>8.00   | 12/16/2011 |
| 625.00                                 |                                | 57. TEMPLETON GLOBAL INCOME FD INC<br>PROPERTY TYPE: SECURITIES<br>541.00       |                    |                           |                              | 10/09/2009<br>84.00  | 07/20/2011 |
| 36.00                                  |                                | 3.99879 TEMPLETON GLOBAL INCOME FD INC<br>PROPERTY TYPE: SECURITIES<br>38.00    |                    |                           |                              | 10/09/2009<br>-2.00  | 12/16/2011 |
| 924.00                                 |                                | 104.00121 TEMPLETON GLOBAL INCOME FD INC<br>PROPERTY TYPE: SECURITIES<br>987.00 |                    |                           |                              | 10/09/2009<br>-63.00 | 12/16/2011 |
| 929.00                                 |                                | 21. TEMPUR-PEDIC INTL INC<br>PROPERTY TYPE: SECURITIES<br>758.00                |                    |                           |                              | 11/22/2010<br>171.00 | 02/01/2011 |
| 132.00                                 |                                | 3. TEMPUR-PEDIC INTL INC<br>PROPERTY TYPE: SECURITIES<br>108.00                 |                    |                           |                              | 11/22/2010<br>24.00  | 02/02/2011 |
| 1,409.00                               |                                | 32. TEMPUR-PEDIC INTL INC<br>PROPERTY TYPE: SECURITIES<br>1,155.00              |                    |                           |                              | 11/22/2010<br>254.00 | 02/03/2011 |
| 1,297.00                               |                                | 26. TEMPUR-PEDIC INTL INC<br>PROPERTY TYPE: SECURITIES<br>935.00                |                    |                           |                              | 11/23/2010<br>362.00 | 03/28/2011 |
| 2,731.00                               |                                | 55. TEMPUR-PEDIC INTL INC<br>PROPERTY TYPE: SECURITIES<br>1,851.00              |                    |                           |                              | 11/23/2010<br>880.00 | 03/29/2011 |

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**CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                             |                                       | Description                                                               |                          |                                 |                                    | P<br>or<br>D | Date<br>acquired       | Date sold  |
|----------------------------------------------|---------------------------------------|---------------------------------------------------------------------------|--------------------------|---------------------------------|------------------------------------|--------------|------------------------|------------|
| Gross sale<br>price less<br>expenses of sale | Depreciation<br>allowed/<br>allowable | Cost or<br>other<br>basis                                                 | FMV<br>as of<br>12/31/69 | Adj. basis<br>as of<br>12/31/69 | Excess of<br>FMV over<br>adj basis |              | Gain<br>or<br>(loss)   |            |
| 3,263.00                                     |                                       | 52. TEMPUR-PEDIC INTL INC<br>PROPERTY TYPE: SECURITIES<br>1,662.00        |                          |                                 |                                    |              | 07/09/2010<br>1,601.00 | 05/09/2011 |
| 3,571.00                                     |                                       | 62. TEMPUR-PEDIC INTL INC<br>PROPERTY TYPE: SECURITIES<br>1,981.00        |                          |                                 |                                    |              | 07/09/2010<br>1,590.00 | 08/09/2011 |
| 4,025.00                                     |                                       | 67. TEMPUR-PEDIC INTL INC<br>PROPERTY TYPE: SECURITIES<br>2,141.00        |                          |                                 |                                    |              | 07/09/2010<br>1,884.00 | 09/08/2011 |
| 337.00                                       |                                       | 6. TEMPUR-PEDIC INTL INC<br>PROPERTY TYPE: SECURITIES<br>192.00           |                          |                                 |                                    |              | 07/09/2010<br>145.00   | 12/02/2011 |
| 583.00                                       |                                       | 11. TEMPUR-PEDIC INTL INC<br>PROPERTY TYPE: SECURITIES<br>352.00          |                          |                                 |                                    |              | 07/09/2010<br>231.00   | 12/16/2011 |
| 2,106.00                                     |                                       | 110. TENCENT HLDGS LTD<br>PROPERTY TYPE: SECURITIES<br>2,530.00           |                          |                                 |                                    |              | 01/10/2011<br>-424.00  | 12/15/2011 |
| 4,651.00                                     |                                       | 244. TESCO PLC<br>PROPERTY TYPE: SECURITIES<br>5,020.00                   |                          |                                 |                                    |              | 11/22/2010<br>-369.00  | 10/11/2011 |
| 496.00                                       |                                       | 26. TESCO PLC<br>PROPERTY TYPE: SECURITIES<br>529.00                      |                          |                                 |                                    |              | 04/21/2010<br>-33.00   | 10/11/2011 |
| 2,335.00                                     |                                       | 130. TESCO PLC<br>PROPERTY TYPE: SECURITIES<br>2,647.00                   |                          |                                 |                                    |              | 04/21/2010<br>-312.00  | 12/15/2011 |
| 3,610.00                                     |                                       | 77. TEVA PHARMACEUTICAL INDS ADR<br>PROPERTY TYPE: SECURITIES<br>3,958.00 |                          |                                 |                                    |              | 08/21/2009<br>-348.00  | 07/26/2011 |
| 3,015.00                                     |                                       | 71. TEVA PHARMACEUTICAL INDS ADR<br>PROPERTY TYPE: SECURITIES<br>3,649.00 |                          |                                 |                                    |              | 08/21/2009<br>-634.00  | 12/15/2011 |

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                             |                                       | Description                                                         |                          |                                 |                                    | P<br>or<br>D | Date<br>acquired     | Date sold  |
|----------------------------------------------|---------------------------------------|---------------------------------------------------------------------|--------------------------|---------------------------------|------------------------------------|--------------|----------------------|------------|
| Gross sale<br>price less<br>expenses of sale | Depreciation<br>allowed/<br>allowable | Cost or<br>other<br>basis                                           | FMV<br>as of<br>12/31/69 | Adj. basis<br>as of<br>12/31/69 | Excess of<br>FMV over<br>adj basis |              | Gain<br>or<br>(loss) |            |
| 49,867.00                                    |                                       | 1400. TEXAS INSTRS INC<br>PROPERTY TYPE: SECURITIES<br>35,441.00    |                          |                                 |                                    |              | 03/19/2010           | 04/29/2011 |
|                                              |                                       |                                                                     |                          |                                 |                                    |              | 14,426.00            |            |
| 16,114.00                                    |                                       | 940. TEXTRON INC<br>PROPERTY TYPE: SECURITIES<br>21,609.00          |                          |                                 |                                    |              | 12/02/2010           | 09/19/2011 |
|                                              |                                       |                                                                     |                          |                                 |                                    |              | -5,495.00            |            |
| 18,196.00                                    |                                       | 399. THERMO ELECTRON CORP<br>PROPERTY TYPE: SECURITIES<br>20,354.00 |                          |                                 |                                    |              | 10/27/2011           | 12/23/2011 |
|                                              |                                       |                                                                     |                          |                                 |                                    |              | -2,158.00            |            |
| 10,324.00                                    |                                       | 130. 3M COMPANY 00<br>PROPERTY TYPE: SECURITIES<br>11,035.00        |                          |                                 |                                    |              | 01/19/2010           | 11/03/2011 |
|                                              |                                       |                                                                     |                          |                                 |                                    |              | -711.00              |            |
| 20,964.00                                    |                                       | 660. TIMKEN CO 00<br>PROPERTY TYPE: SECURITIES<br>21,678.00         |                          |                                 |                                    |              | 04/23/2010           | 09/23/2011 |
|                                              |                                       |                                                                     |                          |                                 |                                    |              | -714.00              |            |
| 338.00                                       |                                       | 338.12 TAOT 2010-A A2<br>PROPERTY TYPE: SECURITIES<br>338.00        |                          | 0.750%                          | 5/15                               |              | 04/29/2010           | 01/15/2011 |
| 8,086.00                                     |                                       | 8086.18 TAOT 2010-A A2<br>PROPERTY TYPE: SECURITIES<br>8,086.00     |                          | 0.750%                          | 5/1                                |              | 04/29/2010           | 02/15/2011 |
| 7,727.00                                     |                                       | 7726.93 TAOT 2010-A A2<br>PROPERTY TYPE: SECURITIES<br>7,727.00     |                          | 0.750%                          | 5/1                                |              | 04/29/2010           | 03/15/2011 |
| 8,595.00                                     |                                       | 8595.05 TAOT 2010-A A2<br>PROPERTY TYPE: SECURITIES<br>8,595.00     |                          | 0.750%                          | 5/1                                |              | 04/29/2010           | 04/15/2011 |
| 7,481.00                                     |                                       | 7481.49 TAOT 2010-A A2<br>PROPERTY TYPE: SECURITIES<br>7,481.00     |                          | 0.750%                          | 5/1                                |              | 04/29/2010           | 05/15/2011 |
| 7,216.00                                     |                                       | 7216.03 TAOT 2010-A A2<br>PROPERTY TYPE: SECURITIES<br>7,216.00     |                          | 0.750%                          | 5/1                                |              | 04/29/2010           | 06/15/2011 |

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                             |                                       | Description                                                                |                          |                                 |                                    | P<br>or<br>D | Date<br>acquired     | Date sold  |
|----------------------------------------------|---------------------------------------|----------------------------------------------------------------------------|--------------------------|---------------------------------|------------------------------------|--------------|----------------------|------------|
| Gross sale<br>price less<br>expenses of sale | Depreciation<br>allowed/<br>allowable | Cost or<br>other<br>basis                                                  | FMV<br>as of<br>12/31/69 | Adj. basis<br>as of<br>12/31/69 | Excess of<br>FMV over<br>adj basis |              | Gain<br>or<br>(loss) |            |
| 6,818.00                                     |                                       | 6818.47 TAOT 2010-A A2<br>PROPERTY TYPE: SECURITIES<br>6,818.00            |                          | 0.750%                          | 5/1                                |              | 04/29/2010           | 07/15/2011 |
| 3,738.00                                     |                                       | 3737.73 TAOT 2010-A A2<br>PROPERTY TYPE: SECURITIES<br>3,738.00            |                          | 0.750%                          | 5/1                                |              | 04/29/2010           | 08/15/2011 |
| 2,287.00                                     |                                       | 35. TOYOTA MTR CORP 00<br>PROPERTY TYPE: SECURITIES<br>3,124.00            |                          |                                 |                                    |              | 02/09/2011           | 12/15/2011 |
| 44,449.00                                    |                                       | 1118. TRANSCANADA CORP<br>PROPERTY TYPE: SECURITIES<br>46,401.00           |                          |                                 |                                    |              | 08/18/2011           | 11/15/2011 |
| 5,209.00                                     |                                       | 59. TRANSDIGM GROUP INC<br>PROPERTY TYPE: SECURITIES<br>2,558.00           |                          |                                 |                                    |              | 08/24/2009           | 06/22/2011 |
| 2,912.00                                     |                                       | 34. TRANSDIGM GROUP INC<br>PROPERTY TYPE: SECURITIES<br>1,474.00           |                          |                                 |                                    |              | 08/24/2009           | 06/23/2011 |
| 486.00                                       |                                       | 5. TRANSDIGM GROUP INC<br>PROPERTY TYPE: SECURITIES<br>217.00              |                          |                                 |                                    |              | 08/24/2009           | 12/02/2011 |
| 954.00                                       |                                       | 10. TRANSDIGM GROUP INC<br>PROPERTY TYPE: SECURITIES<br>434.00             |                          |                                 |                                    |              | 08/24/2009           | 12/16/2011 |
| 19,961.00                                    |                                       | 400. THE TRAVELERS COMPANIES INC<br>PROPERTY TYPE: SECURITIES<br>20,870.00 |                          |                                 |                                    |              | 11/16/2009           | 08/19/2011 |
| 11,477.00                                    |                                       | 230. THE TRAVELERS COMPANIES INC<br>PROPERTY TYPE: SECURITIES<br>12,540.00 |                          |                                 |                                    |              | 01/13/2011           | 08/19/2011 |
| 2.00                                         |                                       | .6667 TREASURY WINE ESTATES LTD<br>PROPERTY TYPE: SECURITIES<br>3.00       |                          |                                 |                                    |              | 05/10/2011           | 05/27/2011 |

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| Kind of Property                       |                                | Description                                                             |                    |                           |                              | Date acquired          | Date sold  |
|----------------------------------------|--------------------------------|-------------------------------------------------------------------------|--------------------|---------------------------|------------------------------|------------------------|------------|
| Gross sale price less expenses of sale | Depreciation allowed/allowable | Cost or other basis                                                     | FMV as of 12/31/69 | Adj. basis as of 12/31/69 | Excess of FMV over adj basis | Gain or (loss)         |            |
| 3,319.00                               |                                | 897. TREASURY WINE ESTATES LTD<br>PROPERTY TYPE: SECURITIES<br>3,453.00 |                    |                           |                              | 05/10/2011<br>-134.00  | 12/16/2011 |
| 279.00                                 |                                | 11. TRIMAS CORP<br>PROPERTY TYPE: SECURITIES<br>220.00                  |                    |                           |                              | 01/19/2011<br>59.00    | 07/22/2011 |
| 327.00                                 |                                | 13. TRIMAS CORP<br>PROPERTY TYPE: SECURITIES<br>260.00                  |                    |                           |                              | 01/19/2011<br>67.00    | 07/25/2011 |
| 172.00                                 |                                | 7. TRIMAS CORP<br>PROPERTY TYPE: SECURITIES<br>140.00                   |                    |                           |                              | 01/19/2011<br>32.00    | 07/26/2011 |
| 141.00                                 |                                | 6. TRIMAS CORP<br>PROPERTY TYPE: SECURITIES<br>120.00                   |                    |                           |                              | 01/19/2011<br>21.00    | 07/28/2011 |
| 355.00                                 |                                | 18. TRIMAS CORP<br>PROPERTY TYPE: SECURITIES<br>386.00                  |                    |                           |                              | 08/04/2011<br>-31.00   | 12/02/2011 |
| 491.00                                 |                                | 29. TRIMAS CORP<br>PROPERTY TYPE: SECURITIES<br>622.00                  |                    |                           |                              | 08/04/2011<br>-131.00  | 12/16/2011 |
| 3,924.00                               |                                | 83. TRIMBLE NAV LTD 00<br>PROPERTY TYPE: SECURITIES<br>2,361.00         |                    |                           |                              | 08/11/2010<br>1,563.00 | 02/04/2011 |
| 3,592.00                               |                                | 78. TRIMBLE NAV LTD 00<br>PROPERTY TYPE: SECURITIES<br>2,204.00         |                    |                           |                              | 08/11/2010<br>1,388.00 | 03/15/2011 |
| 689.00                                 |                                | 15. TRIMBLE NAV LTD 00<br>PROPERTY TYPE: SECURITIES<br>424.00           |                    |                           |                              | 08/11/2010<br>265.00   | 03/16/2011 |
| 923.00                                 |                                | 21. TRIMBLE NAV LTD 00<br>PROPERTY TYPE: SECURITIES<br>883.00           |                    |                           |                              | 06/03/2011<br>40.00    | 12/02/2011 |

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                             |                                       | Description                                                               |                          |                                 |                                    | P<br>or<br>D | Date<br>acquired       | Date sold  |
|----------------------------------------------|---------------------------------------|---------------------------------------------------------------------------|--------------------------|---------------------------------|------------------------------------|--------------|------------------------|------------|
| Gross sale<br>price less<br>expenses of sale | Depreciation<br>allowed/<br>allowable | Cost or<br>other<br>basis                                                 | FMV<br>as of<br>12/31/69 | Adj. basis<br>as of<br>12/31/69 | Excess of<br>FMV over<br>adj basis |              | Gain<br>or<br>(loss)   |            |
| 1,276.00                                     |                                       | 30. TRIMBLE NAV LTD 00<br>PROPERTY TYPE: SECURITIES<br>1,227.00           |                          |                                 |                                    |              | 06/22/2011<br>49.00    | 12/16/2011 |
| 2,405.00                                     |                                       | 530. TURKIYE GARANTI BANKASI A S<br>PROPERTY TYPE: SECURITIES<br>2,556.00 |                          |                                 |                                    |              | 07/08/2010<br>-151.00  | 02/14/2011 |
| 255.00                                       |                                       | 5. ULTIMATE SOFTWARE GROUP INC<br>PROPERTY TYPE: SECURITIES<br>137.00     |                          |                                 |                                    |              | 08/24/2009<br>118.00   | 02/01/2011 |
| 3,047.00                                     |                                       | 59. ULTIMATE SOFTWARE GROUP INC<br>PROPERTY TYPE: SECURITIES<br>1,619.00  |                          |                                 |                                    |              | 08/24/2009<br>1,428.00 | 02/02/2011 |
| 866.00                                       |                                       | 17. ULTIMATE SOFTWARE GROUP INC<br>PROPERTY TYPE: SECURITIES<br>466.00    |                          |                                 |                                    |              | 08/24/2009<br>400.00   | 02/03/2011 |
| 556.00                                       |                                       | 11. ULTIMATE SOFTWARE GROUP INC<br>PROPERTY TYPE: SECURITIES<br>302.00    |                          |                                 |                                    |              | 08/24/2009<br>254.00   | 02/04/2011 |
| 764.00                                       |                                       | 13. ULTIMATE SOFTWARE GROUP INC<br>PROPERTY TYPE: SECURITIES<br>357.00    |                          |                                 |                                    |              | 08/24/2009<br>407.00   | 03/25/2011 |
| 697.00                                       |                                       | 12. ULTIMATE SOFTWARE GROUP INC<br>PROPERTY TYPE: SECURITIES<br>329.00    |                          |                                 |                                    |              | 08/24/2009<br>368.00   | 03/28/2011 |
| 1,278.00                                     |                                       | 22. ULTIMATE SOFTWARE GROUP INC<br>PROPERTY TYPE: SECURITIES<br>604.00    |                          |                                 |                                    |              | 08/24/2009<br>674.00   | 03/29/2011 |
| 1,353.00                                     |                                       | 23. ULTIMATE SOFTWARE GROUP INC<br>PROPERTY TYPE: SECURITIES<br>631.00    |                          |                                 |                                    |              | 08/24/2009<br>722.00   | 03/30/2011 |
| 572.00                                       |                                       | 10. ULTIMATE SOFTWARE GROUP INC<br>PROPERTY TYPE: SECURITIES<br>274.00    |                          |                                 |                                    |              | 08/24/2009<br>298.00   | 04/05/2011 |

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                             |                                       | Description                                                            |                          |                                |                                    | P<br>or<br>D | Date<br>acquired     | Date sold  |
|----------------------------------------------|---------------------------------------|------------------------------------------------------------------------|--------------------------|--------------------------------|------------------------------------|--------------|----------------------|------------|
| Gross sale<br>price less<br>expenses of sale | Depreciation<br>allowed/<br>allowable | Cost or<br>other<br>basis                                              | FMV<br>as of<br>12/31/69 | Adj basis<br>as of<br>12/31/69 | Excess of<br>FMV over<br>adj basis |              | Gain<br>or<br>(loss) |            |
| 113.00                                       |                                       | 2. ULTIMATE SOFTWARE GROUP INC<br>PROPERTY TYPE: SECURITIES<br>55.00   |                          |                                |                                    |              | 08/24/2009<br>58.00  | 04/07/2011 |
| 167.00                                       |                                       | 3. ULTIMATE SOFTWARE GROUP INC<br>PROPERTY TYPE: SECURITIES<br>82.00   |                          |                                |                                    |              | 08/24/2009<br>85.00  | 04/08/2011 |
| 329.00                                       |                                       | 6. ULTIMATE SOFTWARE GROUP INC<br>PROPERTY TYPE: SECURITIES<br>165.00  |                          |                                |                                    |              | 08/24/2009<br>164.00 | 04/12/2011 |
| 938.00                                       |                                       | 17. ULTIMATE SOFTWARE GROUP INC<br>PROPERTY TYPE: SECURITIES<br>466.00 |                          |                                |                                    |              | 08/24/2009<br>472.00 | 04/13/2011 |
| 552.00                                       |                                       | 10. ULTIMATE SOFTWARE GROUP INC<br>PROPERTY TYPE: SECURITIES<br>274.00 |                          |                                |                                    |              | 08/24/2009<br>278.00 | 04/14/2011 |
| 1,065.00                                     |                                       | 19. ULTIMATE SOFTWARE GROUP INC<br>PROPERTY TYPE: SECURITIES<br>521.00 |                          |                                |                                    |              | 08/24/2009<br>544.00 | 04/15/2011 |
| 277.00                                       |                                       | 5. ULTIMATE SOFTWARE GROUP INC<br>PROPERTY TYPE: SECURITIES<br>137.00  |                          |                                |                                    |              | 08/24/2009<br>140.00 | 04/18/2011 |
| 277.00                                       |                                       | 5. ULTIMATE SOFTWARE GROUP INC<br>PROPERTY TYPE: SECURITIES<br>137.00  |                          |                                |                                    |              | 08/24/2009<br>140.00 | 04/19/2011 |
| 852.00                                       |                                       | 15. ULTIMATE SOFTWARE GROUP INC<br>PROPERTY TYPE: SECURITIES<br>412.00 |                          |                                |                                    |              | 08/24/2009<br>440.00 | 04/20/2011 |
| 922.00                                       |                                       | 16. ULTIMATE SOFTWARE GROUP INC<br>PROPERTY TYPE: SECURITIES<br>439.00 |                          |                                |                                    |              | 08/24/2009<br>483.00 | 04/21/2011 |
| 344.00                                       |                                       | 6. ULTIMATE SOFTWARE GROUP INC<br>PROPERTY TYPE: SECURITIES<br>165.00  |                          |                                |                                    |              | 08/24/2009<br>179.00 | 04/25/2011 |

**FORM 990-PF - PART IV  
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                             |                                       | Description                                                               |                          |                                 |                                    | P<br>or<br>D | Date<br>acquired       | Date sold  |
|----------------------------------------------|---------------------------------------|---------------------------------------------------------------------------|--------------------------|---------------------------------|------------------------------------|--------------|------------------------|------------|
| Gross sale<br>price less<br>expenses of sale | Depreciation<br>allowed/<br>allowable | Cost or<br>other<br>basis                                                 | FMV<br>as of<br>12/31/69 | Adj. basis<br>as of<br>12/31/69 | Excess of<br>FMV over<br>adj basis |              | Gain<br>or<br>(loss)   |            |
| 4,837.00                                     |                                       | 90. ULTIMATE SOFTWARE GROUP INC<br>PROPERTY TYPE: SECURITIES<br>2,469.00  |                          |                                 |                                    |              | 08/24/2009<br>2,368.00 | 06/22/2011 |
| 5,145.00                                     |                                       | 98. ULTIMATE SOFTWARE GROUP INC<br>PROPERTY TYPE: SECURITIES<br>2,689.00  |                          |                                 |                                    |              | 08/24/2009<br>2,456.00 | 06/23/2011 |
| 2,252.00                                     |                                       | 43. ULTIMATE SOFTWARE GROUP INC<br>PROPERTY TYPE: SECURITIES<br>1,180.00  |                          |                                 |                                    |              | 08/24/2009<br>1,072.00 | 06/24/2011 |
| 528.00                                       |                                       | 10. ULTIMATE SOFTWARE GROUP INC<br>PROPERTY TYPE: SECURITIES<br>274.00    |                          |                                 |                                    |              | 08/24/2009<br>254.00   | 06/27/2011 |
| 2,821.00                                     |                                       | 53. ULTIMATE SOFTWARE GROUP INC<br>PROPERTY TYPE: SECURITIES<br>1,454.00  |                          |                                 |                                    |              | 08/24/2009<br>1,367.00 | 06/28/2011 |
| 6,297.00                                     |                                       | 202. UNILEVER PLC SPNSRD ADR NEW<br>PROPERTY TYPE: SECURITIES<br>5,840.00 |                          |                                 |                                    |              | 10/09/2009<br>457.00   | 06/23/2011 |
| 6,280.00                                     |                                       | 191. UNILEVER PLC SPNSRD ADR NEW<br>PROPERTY TYPE: SECURITIES<br>5,522.00 |                          |                                 |                                    |              | 10/09/2009<br>758.00   | 12/13/2011 |
| 28.00                                        |                                       | .8802 UNITED OVERSEAS BK LTDADR<br>PROPERTY TYPE: SECURITIES<br>21.00     |                          |                                 |                                    |              | 10/09/2009<br>7.00     | 07/07/2011 |
| 1,673.00                                     |                                       | 23. UNITED PARCEL SERVICE -CL B<br>PROPERTY TYPE: SECURITIES<br>1,285.00  |                          |                                 |                                    |              | 10/09/2009<br>388.00   | 01/06/2011 |
| 3,344.00                                     |                                       | 45. UNITED PARCEL SERVICE -CL B<br>PROPERTY TYPE: SECURITIES<br>2,514.00  |                          |                                 |                                    |              | 10/09/2009<br>830.00   | 04/06/2011 |
| 6,667.00                                     |                                       | 92. UNITED PARCEL SERVICE -CL B<br>PROPERTY TYPE: SECURITIES<br>5,139.00  |                          |                                 |                                    |              | 10/09/2009<br>1,528.00 | 04/14/2011 |

**FORM 990-PF - PART IV  
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                             |                                       | Description                                                                   |                          |                                 |                                    | P<br>or<br>D | Date<br>acquired        | Date sold  |
|----------------------------------------------|---------------------------------------|-------------------------------------------------------------------------------|--------------------------|---------------------------------|------------------------------------|--------------|-------------------------|------------|
| Gross sale<br>price less<br>expenses of sale | Depreciation<br>allowed/<br>allowable | Cost or<br>other<br>basis                                                     | FMV<br>as of<br>12/31/69 | Adj. basis<br>as of<br>12/31/69 | Excess of<br>FMV over<br>adj basis |              | Gain<br>or<br>(loss)    |            |
| 1,232.00                                     |                                       | 18. UNITED PARCEL SERVICE -CL B<br>PROPERTY TYPE: SECURITIES<br>1,170.00      |                          |                                 |                                    |              | 05/17/2010<br>62.00     | 06/13/2011 |
| 16,627.00                                    |                                       | 243. UNITED PARCEL SERVICE -CL B<br>PROPERTY TYPE: SECURITIES<br>18,059.00    |                          |                                 |                                    |              | 02/23/2011<br>-1,432.00 | 06/13/2011 |
| 14,884.00                                    |                                       | 234. UNITED PARCEL SERVICE -CL B<br>PROPERTY TYPE: SECURITIES<br>15,145.00    |                          |                                 |                                    |              | 08/24/2010<br>-261.00   | 09/30/2011 |
| 4,006.00                                     |                                       | 56. UNITED PARCEL SERVICE -CL B<br>PROPERTY TYPE: SECURITIES<br>3,584.00      |                          |                                 |                                    |              | 08/24/2010<br>422.00    | 12/16/2011 |
| 883.00                                       |                                       | 12. UNITED TECHNOLOGIES CP<br>PROPERTY TYPE: SECURITIES<br>782.00             |                          |                                 |                                    |              | 10/20/2009<br>101.00    | 12/16/2011 |
| 571.00                                       |                                       | 21. URBAN OUTFITTERS INC<br>PROPERTY TYPE: SECURITIES<br>675.00               |                          |                                 |                                    |              | 07/08/2011<br>-104.00   | 12/02/2011 |
| 883.00                                       |                                       | 33. URBAN OUTFITTERS INC<br>PROPERTY TYPE: SECURITIES<br>1,061.00             |                          |                                 |                                    |              | 07/08/2011<br>-178.00   | 12/16/2011 |
| 6,641.00                                     |                                       | 50. V F CORP<br>PROPERTY TYPE: SECURITIES<br>4,889.00                         |                          |                                 |                                    |              | 03/31/2011<br>1,752.00  | 10/14/2011 |
| 9,840.00                                     |                                       | 70. V F CORP<br>PROPERTY TYPE: SECURITIES<br>6,845.00                         |                          |                                 |                                    |              | 03/31/2011<br>2,995.00  | 11/03/2011 |
| 5,613.00                                     |                                       | 40. V F CORP<br>PROPERTY TYPE: SECURITIES<br>3,911.00                         |                          |                                 |                                    |              | 03/31/2011<br>1,702.00  | 12/05/2011 |
| 6,688.00                                     |                                       | 216. VALASSIS COMMUNICATIONS INC COM<br>PROPERTY TYPE: SECURITIES<br>7,299.00 |                          |                                 |                                    |              | 10/28/2010<br>-611.00   | 02/17/2011 |

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                             |                                       | Description                                                                   |                          |                                 |                                    | P<br>or<br>D | Date<br>acquired        | Date sold  |
|----------------------------------------------|---------------------------------------|-------------------------------------------------------------------------------|--------------------------|---------------------------------|------------------------------------|--------------|-------------------------|------------|
| Gross sale<br>price less<br>expenses of sale | Depreciation<br>allowed/<br>allowable | Cost or<br>other<br>basis                                                     | FMV<br>as of<br>12/31/69 | Adj. basis<br>as of<br>12/31/69 | Excess of<br>FMV over<br>adj basis |              | Gain<br>or<br>(loss)    |            |
| 3,041.00                                     |                                       | 133. VALASSIS COMMUNICATIONS INC COM<br>PROPERTY TYPE: SECURITIES<br>4,456.00 |                          |                                 |                                    |              | 09/10/2010<br>-1,415.00 | 08/09/2011 |
| 23.00                                        |                                       | 1. VALASSIS COMMUNICATIONS INC COM<br>PROPERTY TYPE: SECURITIES<br>33.00      |                          |                                 |                                    |              | 07/27/2010<br>-10.00    | 08/09/2011 |
| 3,911.00                                     |                                       | 176. VALASSIS COMMUNICATIONS INC COM<br>PROPERTY TYPE: SECURITIES<br>5,829.00 |                          |                                 |                                    |              | 07/27/2010<br>-1,918.00 | 08/10/2011 |
| 2,559.00                                     |                                       | 101. VALASSIS COMMUNICATIONS INC COM<br>PROPERTY TYPE: SECURITIES<br>3,345.00 |                          |                                 |                                    |              | 07/27/2010<br>-786.00   | 08/17/2011 |
| 1,913.00                                     |                                       | 79. VALASSIS COMMUNICATIONS INC COM<br>PROPERTY TYPE: SECURITIES<br>2,615.00  |                          |                                 |                                    |              | 07/28/2010<br>-702.00   | 08/18/2011 |
| 279.00                                       |                                       | 11. VALASSIS COMMUNICATIONS INC COM<br>PROPERTY TYPE: SECURITIES<br>357.00    |                          |                                 |                                    |              | 11/22/2010<br>-78.00    | 08/30/2011 |
| 1,956.00                                     |                                       | 77. VALASSIS COMMUNICATIONS INC COM<br>PROPERTY TYPE: SECURITIES<br>2,525.00  |                          |                                 |                                    |              | 07/28/2010<br>-569.00   | 08/30/2011 |
| 178.00                                       |                                       | 7. VALASSIS COMMUNICATIONS INC COM<br>PROPERTY TYPE: SECURITIES<br>227.00     |                          |                                 |                                    |              | 11/22/2010<br>-49.00    | 08/31/2011 |
| 2,029.00                                     |                                       | 81. VALASSIS COMMUNICATIONS INC COM<br>PROPERTY TYPE: SECURITIES<br>2,620.00  |                          |                                 |                                    |              | 11/23/2010<br>-591.00   | 09/01/2011 |
| 521.00                                       |                                       | 22. VALASSIS COMMUNICATIONS INC COM<br>PROPERTY TYPE: SECURITIES<br>709.00    |                          |                                 |                                    |              | 11/23/2010<br>-188.00   | 09/02/2011 |
| 355.00                                       |                                       | 15. VALASSIS COMMUNICATIONS INC COM<br>PROPERTY TYPE: SECURITIES<br>470.00    |                          |                                 |                                    |              | 08/19/2010<br>-115.00   | 09/02/2011 |

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**CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                             |                                       | Description                                                                     |                          |                                 |                                    | P<br>or<br>D | Date<br>acquired        | Date sold  |
|----------------------------------------------|---------------------------------------|---------------------------------------------------------------------------------|--------------------------|---------------------------------|------------------------------------|--------------|-------------------------|------------|
| Gross sale<br>price less<br>expenses of sale | Depreciation<br>allowed/<br>allowable | Cost or<br>other<br>basis                                                       | FMV<br>as of<br>12/31/69 | Adj. basis<br>as of<br>12/31/69 | Excess of<br>FMV over<br>adj basis |              | Gain<br>or<br>(loss)    |            |
| 1,509.00                                     |                                       | 67. VALASSIS COMMUNICATIONS INC COM<br>PROPERTY TYPE: SECURITIES<br>2,100.00    |                          |                                 |                                    |              | 08/19/2010<br>-591.00   | 09/06/2011 |
| 1,081.00                                     |                                       | 48. VALASSIS COMMUNICATIONS INC COM<br>PROPERTY TYPE: SECURITIES<br>1,494.00    |                          |                                 |                                    |              | 12/28/2010<br>-413.00   | 09/06/2011 |
| 4,131.00                                     |                                       | 179. VALASSIS COMMUNICATIONS INC COM<br>PROPERTY TYPE: SECURITIES<br>5,514.00   |                          |                                 |                                    |              | 01/12/2011<br>-1,383.00 | 09/07/2011 |
| 1,128.00                                     |                                       | 49. VALASSIS COMMUNICATIONS INC COM<br>PROPERTY TYPE: SECURITIES<br>1,484.00    |                          |                                 |                                    |              | 01/13/2011<br>-356.00   | 09/08/2011 |
| 529.00                                       |                                       | 25. COMPANHIA VALE DO RIO DOCE<br>PROPERTY TYPE: SECURITIES<br>632.00           |                          |                                 |                                    |              | 07/06/2010<br>-103.00   | 12/16/2011 |
| 302.00                                       |                                       | 9. VERISIGN INC<br>PROPERTY TYPE: SECURITIES<br>259.00                          |                          |                                 |                                    |              | 09/22/2010<br>43.00     | 12/02/2011 |
| 864.00                                       |                                       | 25. VERISIGN INC<br>PROPERTY TYPE: SECURITIES<br>719.00                         |                          |                                 |                                    |              | 09/22/2010<br>145.00    | 12/16/2011 |
| 76,125.00                                    |                                       | 75000. VERIZON MARYLAND<br>PROPERTY TYPE: SECURITIES<br>80,732.00               |                          | 6.125%                          | 3/01                               |              | 09/25/2009<br>-4,607.00 | 11/28/2011 |
| 17,303.00                                    |                                       | 440. VERISK ANALYTICS I CL A USD0.001<br>PROPERTY TYPE: SECURITIES<br>12,265.00 |                          |                                 |                                    |              | 02/04/2010<br>5,038.00  | 12/16/2011 |
| 6,011.00                                     |                                       | 599. VESTAS WIND SYS A/S<br>PROPERTY TYPE: SECURITIES<br>14,724.00              |                          |                                 |                                    |              | 09/15/2009<br>-8,713.00 | 05/11/2011 |
| 3,102.00                                     |                                       | 315. VESTAS WIND SYS A/S<br>PROPERTY TYPE: SECURITIES<br>7,702.00               |                          |                                 |                                    |              | 08/21/2009<br>-4,600.00 | 05/12/2011 |

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**CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                             |                                       | Description                                                                       |                          |                                 |                                    | P<br>or<br>D | Date<br>acquired        | Date sold  |
|----------------------------------------------|---------------------------------------|-----------------------------------------------------------------------------------|--------------------------|---------------------------------|------------------------------------|--------------|-------------------------|------------|
| Gross sale<br>price less<br>expenses of sale | Depreciation<br>allowed/<br>allowable | Cost or<br>other<br>basis                                                         | FMV<br>as of<br>12/31/69 | Adj. basis<br>as of<br>12/31/69 | Excess of<br>FMV over<br>adj basis |              | Gain<br>or<br>(loss)    |            |
| 3,139.00                                     |                                       | 315. VESTAS WIND SYS A/S<br>PROPERTY TYPE: SECURITIES<br>6,414.00                 |                          |                                 |                                    |              | 12/30/2009<br>-3,275.00 | 05/13/2011 |
| 2,023.00                                     |                                       | 2000. VIDEOTRON LTEE<br>PROPERTY TYPE: SECURITIES<br>2,025.00                     |                          | 6.875% 1/15/                    |                                    |              | 10/23/2009<br>-2.00     | 07/18/2011 |
| 7,034.00                                     |                                       | 70. VISA INC-CLASS A SHARES<br>PROPERTY TYPE: SECURITIES<br>6,633.00              |                          |                                 |                                    |              | 10/31/2011<br>401.00    | 12/22/2011 |
| 3,530.00                                     |                                       | 129. VODAFONE GROUP SPD ADR REP 10 ORD S<br>PROPERTY TYPE: SECURITIES<br>2,867.00 |                          |                                 |                                    |              | 11/19/2009<br>663.00    | 12/16/2011 |
| 578.00                                       |                                       | 27. WM MORRISON SUPERMARKETS PLC<br>PROPERTY TYPE: SECURITIES<br>587.00           |                          |                                 |                                    |              | 12/08/2010<br>-9.00     | 03/29/2011 |
| 5,308.00                                     |                                       | 248. WM MORRISON SUPERMARKETS PLC<br>PROPERTY TYPE: SECURITIES<br>5,971.00        |                          |                                 |                                    |              | 11/06/2009<br>-663.00   | 03/29/2011 |
| 648.00                                       |                                       | 12. WAL MART STORES INC<br>PROPERTY TYPE: SECURITIES<br>639.00                    |                          |                                 |                                    |              | 02/04/2010<br>9.00      | 01/06/2011 |
| 10,017.00                                    |                                       | 180. WAL MART STORES INC<br>PROPERTY TYPE: SECURITIES<br>9,335.00                 |                          |                                 |                                    |              | 09/10/2010<br>682.00    | 02/03/2011 |
| 708.00                                       |                                       | 12. WAL MART STORES INC<br>PROPERTY TYPE: SECURITIES<br>671.00                    |                          |                                 |                                    |              | 01/20/2011<br>37.00     | 12/02/2011 |
| 7,562.00                                     |                                       | 130. WAL MART STORES INC<br>PROPERTY TYPE: SECURITIES<br>6,824.00                 |                          |                                 |                                    |              | 09/02/2011<br>738.00    | 12/05/2011 |
| 934.00                                       |                                       | 16. WAL MART STORES INC<br>PROPERTY TYPE: SECURITIES<br>926.00                    |                          |                                 |                                    |              | 12/08/2011<br>8.00      | 12/16/2011 |

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**CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                             |                                       | Description                                                                   |                          |                                 |                                    | P<br>or<br>D | Date<br>acquired        | Date sold  |
|----------------------------------------------|---------------------------------------|-------------------------------------------------------------------------------|--------------------------|---------------------------------|------------------------------------|--------------|-------------------------|------------|
| Gross sale<br>price less<br>expenses of sale | Depreciation<br>allowed/<br>allowable | Cost or<br>other<br>basis                                                     | FMV<br>as of<br>12/31/69 | Adj. basis<br>as of<br>12/31/69 | Excess of<br>FMV over<br>adj basis |              | Gain<br>or<br>(loss)    |            |
| 1,551.00                                     |                                       | 54. WAL-MART DE MEXICO SA-SP ADR<br>PROPERTY TYPE: SECURITIES<br>964.00       |                          |                                 |                                    |              | 08/21/2009<br>587.00    | 02/09/2011 |
| 1,790.00                                     |                                       | 64. WAL-MART DE MEXICO SA-SP ADR<br>PROPERTY TYPE: SECURITIES<br>1,142.00     |                          |                                 |                                    |              | 08/21/2009<br>648.00    | 02/10/2011 |
| 2,314.00                                     |                                       | 89. WAL-MART DE MEXICO SA-SP ADR<br>PROPERTY TYPE: SECURITIES<br>1,589.00     |                          |                                 |                                    |              | 08/21/2009<br>725.00    | 08/30/2011 |
| 53,243.00                                    |                                       | 1200. WALGREEN CO<br>PROPERTY TYPE: SECURITIES<br>42,147.00                   |                          |                                 |                                    |              | 11/08/2010<br>11,096.00 | 06/16/2011 |
| 1,166.00                                     |                                       | 36. WELLS FARGO & COMPANY (NEW)<br>PROPERTY TYPE: SECURITIES<br>1,050.00      |                          |                                 |                                    |              | 10/09/2009<br>116.00    | 01/06/2011 |
| 2,099.00                                     |                                       | 84. WELLS FARGO & COMPANY (NEW)<br>PROPERTY TYPE: SECURITIES<br>2,451.00      |                          |                                 |                                    |              | 10/09/2009<br>-352.00   | 11/02/2011 |
| 1,499.00                                     |                                       | 59.99987 WELLS FARGO & COMPANY (NEW)<br>PROPERTY TYPE: SECURITIES<br>2,007.00 |                          |                                 |                                    |              | 02/01/2011<br>-508.00   | 11/02/2011 |
| 1,199.00                                     |                                       | 48.00013 WELLS FARGO & COMPANY (NEW)<br>PROPERTY TYPE: SECURITIES<br>1,605.00 |                          |                                 |                                    |              | 02/01/2011<br>-406.00   | 11/02/2011 |
| 10,082.00                                    |                                       | 140. WHIRLPOOL CORP<br>PROPERTY TYPE: SECURITIES<br>12,062.00                 |                          |                                 |                                    |              | 02/11/2011<br>-1,980.00 | 07/25/2011 |
| 8,345.00                                     |                                       | 8000. WINDSTREAM CORP<br>PROPERTY TYPE: SECURITIES<br>8,307.00                |                          | 8.625%                          | 8/01/                              |              | 07/22/2010<br>38.00     | 09/19/2011 |
| 5,216.00                                     |                                       | 5000. WINDSTREAM CORP<br>PROPERTY TYPE: SECURITIES<br>5,151.00                |                          | 8.625%                          | 8/01/                              |              | 10/14/2009<br>65.00     | 12/22/2011 |

**FORM 990-PF - PART IV**  
**CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                             |                                       | Description                                                                    |                          |                                 |                                    | P<br>or<br>D | Date<br>acquired         | Date sold  |
|----------------------------------------------|---------------------------------------|--------------------------------------------------------------------------------|--------------------------|---------------------------------|------------------------------------|--------------|--------------------------|------------|
| Gross sale<br>price less<br>expenses of sale | Depreciation<br>allowed/<br>allowable | Cost or<br>other<br>basis                                                      | FMV<br>as of<br>12/31/69 | Adj. basis<br>as of<br>12/31/69 | Excess of<br>FMV over<br>adj basis |              | Gain<br>or<br>(loss)     |            |
| 1,058.00                                     |                                       | 227. XSTRATA PLC<br>PROPERTY TYPE: SECURITIES<br>832.00                        |                          |                                 |                                    |              | 03/10/2010<br>226.00     | 01/06/2011 |
| 4,407.00                                     |                                       | 460. YAHOO JAPAN CORP<br>PROPERTY TYPE: SECURITIES<br>5,442.00                 |                          |                                 |                                    |              | 01/26/2010<br>-1,035.00  | 08/23/2011 |
| 4,505.00                                     |                                       | 164. YOUKU INC<br>PROPERTY TYPE: SECURITIES<br>7,533.00                        |                          |                                 |                                    |              | 05/16/2011<br>-3,028.00  | 06/15/2011 |
| 5,412.00                                     |                                       | 83. DEUTSCHE BANK AG NAMEN 00<br>PROPERTY TYPE: SECURITIES<br>5,325.00         |                          |                                 |                                    |              | 02/09/2011<br>87.00      | 02/17/2011 |
| 9,767.00                                     |                                       | 150. DEUTSCHE BANK AG NAMEN 00<br>PROPERTY TYPE: SECURITIES<br>9,165.00        |                          |                                 |                                    |              | 02/09/2011<br>602.00     | 02/18/2011 |
| 412.00                                       |                                       | 27. GENPACT LIMITED<br>PROPERTY TYPE: SECURITIES<br>446.00                     |                          |                                 |                                    |              | 05/09/2011<br>-34.00     | 12/02/2011 |
| 775.00                                       |                                       | 53. GENPACT LIMITED<br>PROPERTY TYPE: SECURITIES<br>860.00                     |                          |                                 |                                    |              | 05/09/2011<br>-85.00     | 12/16/2011 |
| 33,300.00                                    |                                       | 959. INGERSOLL-RAND COMPANY LTD<br>PROPERTY TYPE: SECURITIES<br>43,579.00      |                          |                                 |                                    |              | 07/14/2011<br>-10,279.00 | 08/03/2011 |
| 13,118.00                                    |                                       | 200. ACE LTD<br>PROPERTY TYPE: SECURITIES<br>10,544.00                         |                          |                                 |                                    |              | 08/12/2010<br>2,574.00   | 07/25/2011 |
| 14,843.00                                    |                                       | 896. WEATHERFORD INT LTD COM USD1.00<br>PROPERTY TYPE: SECURITIES<br>19,249.00 |                          |                                 |                                    |              | 12/03/2010<br>-4,406.00  | 09/07/2011 |
| 3,847.00                                     |                                       | 497. LOGITECH INTERNATIONAL S.A.<br>PROPERTY TYPE: SECURITIES<br>8,896.00      |                          |                                 |                                    |              | 08/21/2009<br>-5,049.00  | 09/22/2011 |

**FORM 990-PF - PART IV  
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

| Kind of Property                             |                                       | Description                                                               |                          |                                |                                    | P<br>or<br>D | Date<br>acquired           | Date sold  |
|----------------------------------------------|---------------------------------------|---------------------------------------------------------------------------|--------------------------|--------------------------------|------------------------------------|--------------|----------------------------|------------|
| Gross sale<br>price less<br>expenses of sale | Depreciation<br>allowed/<br>allowable | Cost or<br>other<br>basis                                                 | FMV<br>as of<br>12/31/69 | Adj basis<br>as of<br>12/31/69 | Excess of<br>FMV over<br>adj basis |              | Gain<br>or<br>(loss)       |            |
| 2,862.00                                     |                                       | 371. LOGITECH INTERNATIONAL S.A.<br>PROPERTY TYPE: SECURITIES<br>6,641.00 |                          |                                |                                    |              | 08/21/2009<br>-3,779.00    | 09/23/2011 |
| 2,081.00                                     |                                       | 268. LOGITECH INTERNATIONAL S.A.<br>PROPERTY TYPE: SECURITIES<br>4,797.00 |                          |                                |                                    |              | 08/21/2009<br>-2,716.00    | 09/26/2011 |
| 1,608.00                                     |                                       | 201. LOGITECH INTERNATIONAL S.A.<br>PROPERTY TYPE: SECURITIES<br>3,357.00 |                          |                                |                                    |              | 04/29/2010<br>-1,749.00    | 09/27/2011 |
| 547.00                                       |                                       | 17. TE CONNECTIVITY LTD<br>PROPERTY TYPE: SECURITIES<br>611.00            |                          |                                |                                    |              | 01/19/2011<br>-64.00       | 12/02/2011 |
| 908.00                                       |                                       | 30. TE CONNECTIVITY LTD<br>PROPERTY TYPE: SECURITIES<br>1,079.00          |                          |                                |                                    |              | 01/19/2011<br>-171.00      | 12/16/2011 |
| 6,588.00                                     |                                       | 335. UBS AG<br>PROPERTY TYPE: SECURITIES<br>6,335.00                      |                          |                                |                                    |              | 11/10/2009<br>253.00       | 02/25/2011 |
| 2,165.00                                     |                                       | 133. UBS AG<br>PROPERTY TYPE: SECURITIES<br>2,288.00                      |                          |                                |                                    |              | 11/10/2009<br>-123.00      | 07/19/2011 |
| 2,389.00                                     |                                       | 210. UBS AG<br>PROPERTY TYPE: SECURITIES<br>3,181.00                      |                          |                                |                                    |              | 06/21/2010<br>-792.00      | 09/15/2011 |
| TOTAL GAIN(LOSS) .....                       |                                       | .....                                                                     |                          |                                |                                    |              | -----<br>169,337.<br>===== |            |

## FORM 990PF, PART I - DIVIDENDS AND INTEREST FROM SECURITIES

| DESCRIPTION<br>----- | REVENUE<br>AND<br>EXPENSES<br>PER BOOKS<br>----- | NET<br>INVESTMENT<br>INCOME<br>----- |
|----------------------|--------------------------------------------------|--------------------------------------|
| DIVIDENDS & INTEREST | 362,745.                                         | 364,315.                             |
|                      | -----                                            | -----                                |
| TOTAL                | 362,745.                                         | 364,315.                             |
|                      | =====                                            | =====                                |

## FORM 990PF, PART I - OTHER INCOME

=====

## DESCRIPTION

-----

REVENUE  
AND  
EXPENSES  
PER BOOKS

-----

2009 FEDERAL TAX REFUND

51,625.

-----

TOTALS

51,625.

=====

FORM 990PF, PART I - TAXES  
=====

| DESCRIPTION<br>-----   | REVENUE<br>AND<br>EXPENSES<br>PER BOOKS<br>----- | NET<br>INVESTMENT<br>INCOME<br>----- |
|------------------------|--------------------------------------------------|--------------------------------------|
| FOREIGN TAXES          | 10,864.                                          | 12,427.                              |
| PRIOR YEAR BALANCE DUE | 2,865.                                           |                                      |
| CURRENT ESTIMATES      | 7,353.                                           |                                      |
|                        | -----                                            | -----                                |
| TOTALS                 | 21,082.                                          | 12,427.                              |
|                        | =====                                            | =====                                |

FORM 990PF, PART I - OTHER EXPENSES  
=====

| DESCRIPTION<br>----- | REVENUE<br>AND<br>EXPENSES<br>PER BOOKS<br>----- | NET<br>INVESTMENT<br>INCOME<br>----- | CHARITABLE<br>PURPOSES<br>----- |
|----------------------|--------------------------------------------------|--------------------------------------|---------------------------------|
| ADR FOREIGN FEES     | 2,511.                                           | 2,511.                               | 85.                             |
| STATE FILING FEES    | 85.                                              |                                      |                                 |
| TOTALS               | -----<br>2,596.<br>=====                         | -----<br>2,511.<br>=====             | -----<br>85.<br>=====           |

FORM 990PF, PART II - OTHER INVESTMENTS

=====

| DESCRIPTION<br>----- | COST/<br>FMV<br>C OR F<br>----- | BEGINNING<br>BOOK VALUE<br>----- | ENDING<br>BOOK VALUE<br>----- | ENDING<br>FMV<br>--- |
|----------------------|---------------------------------|----------------------------------|-------------------------------|----------------------|
|                      |                                 |                                  |                               |                      |

SEE ATTACHED STATEMENTS

|  |   |             |             |             |
|--|---|-------------|-------------|-------------|
|  | C | 11,632,349. | 11,167,910. | 12,509,495. |
|--|---|-------------|-------------|-------------|

TOTALS

|  |  |             |             |             |
|--|--|-------------|-------------|-------------|
|  |  | 11,632,349. | 11,167,910. | 12,509,495. |
|  |  | =====       | =====       | =====       |

FORM 990PF, PART III - OTHER INCREASES IN NET WORTH OR FUND BALANCES  
=====

| DESCRIPTION<br>-----                   | AMOUNT<br>----- |
|----------------------------------------|-----------------|
| ACCRUED MARKET DISCOUNT                | 1,452.          |
| OID INCOME                             | 61.             |
| CARRYING VALUE ADJUSTMENTS             | 17,698.         |
| TC ADJUSTMENT TO TREASURY WINE ESTATES | 3.              |
|                                        | -----           |
| TOTAL                                  | 19,214.         |
|                                        | =====           |

FORM 990PF, PART III - OTHER DECREASES IN NET WORTH OR FUND BALANCES  
=====

| DESCRIPTION<br>-----       | AMOUNT<br>----- |
|----------------------------|-----------------|
| PURCHASED ACCRUED INTEREST | 54.             |
| WASH SALES                 | 101.            |
| MISCELLANEOUS ADJUSTMENT   | 20.             |
|                            | -----           |
| TOTAL                      | 175.            |
|                            | =====           |

FORM 990PF, PART VII-A, LINE 14 - BOOKS ARE IN THE CARE OF  
=====

NAME: CITIBANK N.A

ADDRESS: ONE COURT SQUARE, 29TH FLOOR  
LONG ISLAND CITY, NY 11120

TELEPHONE NUMBER: (800)770-8444

FORM 990PF, PART VIII - LIST OF OFFICERS, DIRECTORS, AND TRUSTEES  
=====

OFFICER NAME:

CITIBANK N.A.

ADDRESS:

ONE COURT SQUARE, 29TH FLOOR

LONG ISLAND CITY, NY 11120

TITLE:

TRUSTEE, AS REQ'D

COMPENSATION ..... 223,516.

TOTAL COMPENSATION: 223,516.  
=====

RECIPIENT NAME:  
STEVE J MALOUF

ADDRESS:

PO BOX 444  
AGOURA HILLS, CA 91376

FORM, INFORMATION AND MATERIALS:

APPLICATION SHOULD BE SUBMITTED IN WRITING. INCLUDING THE NAME OF YOUR  
ORGANIZATION, STATEMENT OF 501(C)(3) STATUS, REQUESTED AMOUNT AND  
PURPOSE. FOLLOW-UP INFORMATION MAY BE REQUESTED

SUBMISSION DEADLINES:

APPLICATIONS SHOULD BE SUBMITTED BY SEPTEMBER 30TH

RESTRICTIONS OR LIMITATIONS ON AWARDS:

(A)Used in US Only (B)Not to benefit any individual, (C) Not to retire  
debt/payoff losses (D)min of 75% of gross revenue is for program exp.  
Categories: (A)Environmental (B)Education/Art (C)Community (D)Children

RECIPIENT NAME:  
SALVATION ARMY  
RELATIONSHIP:  
NONE  
PURPOSE OF GRANT:  
GENERAL CHARITABLE PURPOSES  
FOUNDATION STATUS OF RECIPIENT:  
N/A  
AMOUNT OF GRANT PAID ..... 54,512.

RECIPIENT NAME:  
SAVE THE REDWOODS LEAGUE  
RELATIONSHIP:  
NONE  
PURPOSE OF GRANT:  
GENERAL CHARITABLE PURPOSES  
FOUNDATION STATUS OF RECIPIENT:  
N/A  
AMOUNT OF GRANT PAID ..... 125,000.

RECIPIENT NAME:  
RONALD REAGAN PRESIDENTIAL FDN  
RELATIONSHIP:  
NONE  
PURPOSE OF GRANT:  
GENERAL CHARITABLE PURPOSES  
FOUNDATION STATUS OF RECIPIENT:  
N/A  
AMOUNT OF GRANT PAID ..... 54,512.

RECIPIENT NAME:  
CHILDREN'S AID SOCIETY  
RELATIONSHIP:  
NONE  
PURPOSE OF GRANT:  
GENERAL CHARITABLE PURPOSES  
FOUNDATION STATUS OF RECIPIENT:  
N/A  
AMOUNT OF GRANT PAID ..... 14,511.

## RECIPIENT NAME:

FAMILIES FIRST, INC

## RELATIONSHIP:

NONE

## PURPOSE OF GRANT:

GENERAL CHARITABLE PURPOSES

## FOUNDATION STATUS OF RECIPIENT:

N/A

AMOUNT OF GRANT PAID ..... 40,000.

## RECIPIENT NAME:

HUNTINGTON LIBRARY

## RELATIONSHIP:

NONE

## PURPOSE OF GRANT:

GENERAL CHARITABLE PURPOSES

## FOUNDATION STATUS OF RECIPIENT:

N/A

AMOUNT OF GRANT PAID ..... 54,512.

## RECIPIENT NAME:

RED CROSS

## RELATIONSHIP:

NONE

## PURPOSE OF GRANT:

GENERAL CHARITABLE PURPOSES

## FOUNDATION STATUS OF RECIPIENT:

N/A

AMOUNT OF GRANT PAID ..... 54,512.

## RECIPIENT NAME:

NATIONAL PARKS FOUNDATION

## RELATIONSHIP:

NONE

## PURPOSE OF GRANT:

GENERAL CHARITABLE PURPOSES

## FOUNDATION STATUS OF RECIPIENT:

N/A

AMOUNT OF GRANT PAID ..... 147,560.

TOTAL GRANTS PAID:

545,119.

=====

**SCHEDULE D  
(Form 1041)**

Department of the Treasury  
Internal Revenue Service

**Capital Gains and Losses**

► Attach to Form 1041, Form 5227, or Form 990-T. See the Instructions for Schedule D (Form 1041) (also for Form 5227 or Form 990-T, if applicable).

OMB No 1545-0092

**2011**

Name of estate or trust

31-216169588007 CHAPMAN HANSON

Employer identification number

38-6872202

**Note:** Form 5227 filers need to complete *only* Parts I and II.

**Part I Short-Term Capital Gains and Losses - Assets Held One Year or Less**

| (a) Description of property<br>(Example: 100 shares 7% preferred of "Z" Co.) | (b) Date acquired<br>(mo., day, yr.) | (c) Date sold<br>(mo., day, yr.) | (d) Sales price | (e) Cost or other basis<br>(see instructions) | (f) Gain or (loss) for<br>the entire year<br>Subtract (e) from (d) |
|------------------------------------------------------------------------------|--------------------------------------|----------------------------------|-----------------|-----------------------------------------------|--------------------------------------------------------------------|
| <b>1a</b>                                                                    |                                      |                                  |                 |                                               |                                                                    |
|                                                                              |                                      |                                  |                 |                                               |                                                                    |
|                                                                              |                                      |                                  |                 |                                               |                                                                    |
|                                                                              |                                      |                                  |                 |                                               |                                                                    |
|                                                                              |                                      |                                  |                 |                                               |                                                                    |

|                                                                                                                                                        |           |        |
|--------------------------------------------------------------------------------------------------------------------------------------------------------|-----------|--------|
| <b>b</b> Enter the short-term gain or (loss), if any, from Schedule D-1, line 1b . . . . .                                                             | <b>1b</b> | 6,103. |
| <b>2</b> Short-term capital gain or (loss) from Forms 4684, 6252, 6781, and 8824 . . . . .                                                             | <b>2</b>  |        |
| <b>3</b> Net short-term gain or (loss) from partnerships, S corporations, and other estates or trusts . . . . .                                        | <b>3</b>  |        |
| <b>4</b> Short-term capital loss carryover. Enter the amount, if any, from line 9 of the 2010 Capital Loss Carryover Worksheet . . . . .               | <b>4</b>  | ( )    |
| <b>5</b> <b>Net short-term gain or (loss).</b> Combine lines 1a through 4 in column (f). Enter here and on line 13, column (3) on the back . . . . . ► | <b>5</b>  | 6,103. |

**Part II Long-Term Capital Gains and Losses - Assets Held More Than One Year**

| (a) Description of property<br>(Example: 100 shares 7% preferred of "Z" Co.) | (b) Date acquired<br>(mo., day, yr.) | (c) Date sold<br>(mo., day, yr.) | (d) Sales price | (e) Cost or other basis<br>(see instructions) | (f) Gain or (loss) for<br>the entire year<br>Subtract (e) from (d) |
|------------------------------------------------------------------------------|--------------------------------------|----------------------------------|-----------------|-----------------------------------------------|--------------------------------------------------------------------|
| <b>6a</b><br>LONG-TERM CAPITAL GAIN DIVIDENDS                                |                                      |                                  |                 |                                               | 934.                                                               |
|                                                                              |                                      |                                  |                 |                                               |                                                                    |
|                                                                              |                                      |                                  |                 |                                               |                                                                    |
|                                                                              |                                      |                                  |                 |                                               |                                                                    |
|                                                                              |                                      |                                  |                 |                                               |                                                                    |

|                                                                                                                                                          |           |          |
|----------------------------------------------------------------------------------------------------------------------------------------------------------|-----------|----------|
| <b>b</b> Enter the long-term gain or (loss), if any, from Schedule D-1, line 6b . . . . .                                                                | <b>6b</b> | 161,852. |
| <b>7</b> Long-term capital gain or (loss) from Forms 2439, 4684, 6252, 6781, and 8824 . . . . .                                                          | <b>7</b>  |          |
| <b>8</b> Net long-term gain or (loss) from partnerships, S corporations, and other estates or trusts . . . . .                                           | <b>8</b>  |          |
| <b>9</b> Capital gain distributions . . . . .                                                                                                            | <b>9</b>  | 448.     |
| <b>10</b> Gain from Form 4797, Part I . . . . .                                                                                                          | <b>10</b> |          |
| <b>11</b> Long-term capital loss carryover. Enter the amount, if any, from line 14 of the 2010 Capital Loss Carryover Worksheet . . . . .                | <b>11</b> | ( )      |
| <b>12</b> <b>Net long-term gain or (loss).</b> Combine lines 6a through 11 in column (f). Enter here and on line 14a, column (3) on the back . . . . . ► | <b>12</b> | 163,234. |

For Paperwork Reduction Act Notice, see the Instructions for Form 1041.

Schedule D (Form 1041) 2011

**Part III Summary of Parts I and II****Caution: Read the instructions before completing this part.**

|                                                                                | (1) Beneficiaries' (see instr.) | (2) Estate's or trust's | (3) Total |
|--------------------------------------------------------------------------------|---------------------------------|-------------------------|-----------|
| <b>13</b> Net short-term gain or (loss) . . . . .                              | <b>13</b>                       |                         | 6,103.    |
| <b>14</b> Net long-term gain or (loss):                                        |                                 |                         |           |
| <b>a</b> Total for year . . . . .                                              | <b>14a</b>                      |                         | 163,234.  |
| <b>b</b> Unrecaptured section 1250 gain (see line 18 of the wrksht.) . . . . . | <b>14b</b>                      |                         | 448.      |
| <b>c</b> 28% rate gain . . . . .                                               | <b>14c</b>                      |                         |           |
| <b>15</b> Total net gain or (loss). Combine lines 13 and 14a . . . . . ▶       | <b>15</b>                       |                         | 169,337.  |

**Note:** If line 15, column (3), is a net gain, enter the gain on Form 1041, line 4 (or Form 990-T, Part I, line 4a). If lines 14a and 15, column (2), are net gains, go to Part V, and do not complete Part IV. If line 15, column (3), is a net loss, complete Part IV and the **Capital Loss Carryover Worksheet**, as necessary.

**Part IV Capital Loss Limitation**

|                                                                                                                               |           |     |
|-------------------------------------------------------------------------------------------------------------------------------|-----------|-----|
| <b>16</b> Enter here and enter as a (loss) on Form 1041, line 4 (or Form 990-T, Part I, line 4c, if a trust), the smaller of: | <b>16</b> | ( ) |
| <b>a</b> The loss on line 15, column (3) or <b>b</b> \$3,000                                                                  |           |     |

**Note:** If the loss on line 15, column (3), is more than \$3,000, or if Form 1041, page 1, line 22 (or Form 990-T, line 34), is a loss, complete the **Capital Loss Carryover Worksheet** in the instructions to figure your capital loss carryover.

**Part V Tax Computation Using Maximum Capital Gains Rates**

**Form 1041 filers.** Complete this part only if both lines 14a and 15 in column (2) are gains, or an amount is entered in Part I or Part II and there is an entry on Form 1041, line 2b(2), and Form 1041, line 22, is more than zero.

**Caution:** Skip this part and complete the **Schedule D Tax Worksheet** in the instructions if:

- Either line 14b, col. (2) or line 14c, col. (2) is more than zero, or
- Both Form 1041, line 2b(1), and Form 4952, line 4g are more than zero.

**Form 990-T trusts.** Complete this part only if both lines 14a and 15 are gains, or qualified dividends are included in income in Part I of Form 990-T, and Form 990-T, line 34, is more than zero. Skip this part and complete the **Schedule D Tax Worksheet** in the instructions if either line 14b, col. (2) or line 14c, col. (2) is more than zero.

|                                                                                                                                                                                                                                                      |           |           |  |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------|-----------|--|
| <b>17</b> Enter taxable income from Form 1041, line 22 (or Form 990-T, line 34) . . . . .                                                                                                                                                            | <b>17</b> |           |  |
| <b>18</b> Enter the smaller of line 14a or 15 in column (2) but not less than zero . . . . .                                                                                                                                                         | <b>18</b> |           |  |
| <b>19</b> Enter the estate's or trust's qualified dividends from Form 1041, line 2b(2) (or enter the qualified dividends included in income in Part I of Form 990-T) . . . . .                                                                       | <b>19</b> |           |  |
| <b>20</b> Add lines 18 and 19 . . . . .                                                                                                                                                                                                              | <b>20</b> |           |  |
| <b>21</b> If the estate or trust is filing Form 4952, enter the amount from line 4g; otherwise, enter -0- . . . ▶                                                                                                                                    | <b>21</b> |           |  |
| <b>22</b> Subtract line 21 from line 20. If zero or less, enter -0- . . . . .                                                                                                                                                                        | <b>22</b> |           |  |
| <b>23</b> Subtract line 22 from line 17. If zero or less, enter -0- . . . . .                                                                                                                                                                        | <b>23</b> |           |  |
| <b>24</b> Enter the smaller of the amount on line 17 or \$2,300 . . . . .                                                                                                                                                                            | <b>24</b> |           |  |
| <b>25</b> Is the amount on line 23 equal to or more than the amount on line 24?<br><input type="checkbox"/> Yes. Skip lines 25 and 26; go to line 27 and check the "No" box.<br><input type="checkbox"/> No. Enter the amount from line 23 . . . . . | <b>25</b> |           |  |
| <b>26</b> Subtract line 25 from line 24 . . . . .                                                                                                                                                                                                    | <b>26</b> |           |  |
| <b>27</b> Are the amounts on lines 22 and 26 the same?<br><input type="checkbox"/> Yes. Skip lines 27 thru 30, go to line 31 <input type="checkbox"/> No. Enter the smaller of line 17 or line 22 . . . . .                                          | <b>27</b> |           |  |
| <b>28</b> Enter the amount from line 26 (If line 26 is blank, enter -0-) . . . . .                                                                                                                                                                   | <b>28</b> |           |  |
| <b>29</b> Subtract line 28 from line 27 . . . . .                                                                                                                                                                                                    | <b>29</b> |           |  |
| <b>30</b> Multiply line 29 by 15% (.15) . . . . .                                                                                                                                                                                                    |           | <b>30</b> |  |
| <b>31</b> Figure the tax on the amount on line 23. Use the 2011 Tax Rate Schedule for Estates and Trusts (see the Schedule G instructions in the instructions for Form 1041) . . . . .                                                               |           | <b>31</b> |  |
| <b>32</b> Add lines 30 and 31 . . . . .                                                                                                                                                                                                              |           | <b>32</b> |  |
| <b>33</b> Figure the tax on the amount on line 17. Use the 2011 Tax Rate Schedule for Estates and Trusts (see the Schedule G instructions in the instructions for Form 1041) . . . . .                                                               |           | <b>33</b> |  |
| <b>34</b> Tax on all taxable income. Enter the smaller of line 32 or line 33 here and on Form 1041, Schedule G, line 1a (or Form 990-T, line 36) . . . . .                                                                                           |           | <b>34</b> |  |

Schedule D (Form 1041) 2011

**SCHEDULE D-1**  
**(Form 1041)**

Department of the Treasury  
Internal Revenue Service

**Continuation Sheet for Schedule D**  
**(Form 1041)**

▶ See instructions for Schedule D (Form 1041).  
▶ Attach to Schedule D to list additional transactions for lines 1a and 6a.

OMB No 1545-0092

**2011**

Name of estate or trust

31-216169588007 CHAPMAN HANSON

Employer identification number

38-6872202

**Part I Short-Term Capital Gains and Losses - Assets Held One Year or Less**

| (a) Description of property (Example.<br>100 sh 7% preferred of "Z" Co) | (b) Date<br>acquired<br>(mo, day, yr) | (c) Date sold<br>(mo, day, yr) | (d) Sales price | (e) Cost or other basis<br>(see instructions) | (f) Gain or (loss)<br>Subtract (e) from (d) |
|-------------------------------------------------------------------------|---------------------------------------|--------------------------------|-----------------|-----------------------------------------------|---------------------------------------------|
| 1a 863. AIA GROUP LTD                                                   | 08/15/2011                            | 09/09/2011                     | 11,525.00       | 10,887.00                                     | 638.00                                      |
| 387. AIR PRODS & CHEMS INC                                              | 06/27/2011                            | 08/31/2011                     | 31,623.00       | 35,996.00                                     | -4,373.00                                   |
| 7. AIRGAS INC                                                           | 05/04/2011                            | 12/02/2011                     | 534.00          | 474.00                                        | 60.00                                       |
| 12. AIRGAS INC                                                          | 05/04/2011                            | 12/16/2011                     | 916.00          | 812.00                                        | 104.00                                      |
| 71. ALIGN TECHNOLOGY INC                                                | 10/21/2010                            | 10/10/2011                     | 1,206.00        | 1,491.00                                      | -285.00                                     |
| 54. ALIGN TECHNOLOGY INC                                                | 10/21/2010                            | 10/11/2011                     | 910.00          | 1,134.00                                      | -224.00                                     |
| 5. AMAZON COM INC                                                       | 12/14/2011                            | 12/16/2011                     | 913.00          | 893.00                                        | 20.00                                       |
| 179. AMERICAN TOWER CORP C                                              | 01/18/2011                            | 11/22/2011                     | 10,038.00       | 8,858.00                                      | 1,180.00                                    |
| 24. ANHEUSER BUSCH INBEV S                                              | 07/22/2010                            | 01/06/2011                     | 1,385.00        | 1,304.00                                      | 81.00                                       |
| 12. ANHEUSER BUSCH INBEV S                                              | 03/31/2011                            | 12/02/2011                     | 718.00          | 687.00                                        | 31.00                                       |
| 10. ANHEUSER BUSCH INBEV S                                              | 12/14/2011                            | 12/16/2011                     | 575.00          | 576.00                                        | -1.00                                       |
| 600. ANNALY CAPITOL MGMT I                                              | 09/23/2011                            | 12/05/2011                     | 9,750.00        | 10,511.00                                     | -761.00                                     |
| 3. APPLE COMPUTER INC                                                   | 02/17/2010                            | 01/06/2011                     | 1,005.00        | 608.00                                        | 397.00                                      |
| 2. APPLE COMPUTER INC                                                   | 01/20/2011                            | 12/02/2011                     | 785.00          | 665.00                                        | 120.00                                      |
| 550. ARCH COAL INC                                                      | 11/08/2010                            | 10/14/2011                     | 9,416.00        | 16,372.00                                     | -6,956.00                                   |
| 150. ARCH COAL INC                                                      | 10/04/2011                            | 10/14/2011                     | 2,568.00        | 2,145.00                                      | 423.00                                      |
| 170. ARCELORMITTAL-NY REGI                                              | 05/04/2011                            | 11/28/2011                     | 2,859.00        | 6,196.00                                      | -3,337.00                                   |
| 184. ARCELORMITTAL-NY REGI                                              | 05/04/2011                            | 12/01/2011                     | 3,500.00        | 6,646.00                                      | -3,146.00                                   |
| 290. ARCELORMITTAL-NY REGI                                              | 03/15/2011                            | 12/09/2011                     | 5,449.00        | 10,330.00                                     | -4,881.00                                   |
| 90. ARCELORMITTAL-NY REGIS                                              | 03/15/2011                            | 12/12/2011                     | 1,555.00        | 3,035.00                                      | -1,480.00                                   |
| 61. ASSA ABLOY AB ADR                                                   | 02/08/2010                            | 01/06/2011                     | 870.00          | 541.00                                        | 329.00                                      |
| 673. ATHEROS COMMUNICATION                                              | 11/03/2010                            | 01/05/2011                     | 29,989.00       | 19,844.00                                     | 10,145.00                                   |
| .35 ATLANTIA SPA                                                        | 01/25/2011                            | 06/23/2011                     | 3.00            | 4.00                                          | -1.00                                       |
| 490. ATLANTIA SPA                                                       | 01/25/2011                            | 11/03/2011                     | 3,605.00        | 5,358.00                                      | -1,753.00                                   |

**1b Total.** Combine the amounts in column (f). Enter here and on Schedule D, line 1b . . . . .

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Schedule D-1 (Form 1041) 2011

**SCHEDULE D-1  
(Form 1041)**Department of the Treasury  
Internal Revenue Service**Continuation Sheet for Schedule D  
(Form 1041)**

▶ See instructions for Schedule D (Form 1041).

▶ Attach to Schedule D to list additional transactions for lines 1a and 6a.

OMB No 1545-0092

**2011**

Name of estate or trust

31-216169588007 CHAPMAN HANSON

Employer identification number

38-6872202

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| (a) Description of property (Example: 100 sh 7% preferred of "Z" Co) | (b) Date acquired (mo, day, yr) | (c) Date sold (mo, day, yr) | (d) Sales price | (e) Cost or other basis (see instructions) | (f) Gain or (loss) Subtract (e) from (d) |
|----------------------------------------------------------------------|---------------------------------|-----------------------------|-----------------|--------------------------------------------|------------------------------------------|
| 1a 475. AVON PRODS INC                                               | 10/04/2011                      | 10/31/2011                  | 8,802.00        | 12,717.00                                  | -3,915.00                                |
| 195. BHP BILLITON PLC ADR                                            | 12/23/2010                      | 08/10/2011                  | 11,921.00       | 15,600.00                                  | -3,679.00                                |
| 177. BNP PARIBAS SPND ADR                                            | 03/10/2011                      | 09/20/2011                  | 3,032.00        | 6,503.00                                   | -3,471.00                                |
| 187. BNP PARIBAS SPND ADR                                            | 03/10/2011                      | 09/21/2011                  | 3,013.00        | 6,717.00                                   | -3,704.00                                |
| 1078. BANCO SANTANDER CENT                                           | 10/17/2011                      | 11/15/2011                  | 191.00          | 194.00                                     | -3.00                                    |
| 280. BANK OF AMERICA CORP                                            | 04/21/2011                      | 08/24/2011                  | 1,928.00        | 3,478.00                                   | -1,550.00                                |
| 237. BAXTER INTL INC                                                 | 02/11/2011                      | 03/31/2011                  | 12,673.00       | 12,125.00                                  | 548.00                                   |
| 124. BAYER A G 00                                                    | 07/27/2011                      | 09/06/2011                  | 6,498.00        | 10,409.00                                  | -3,911.00                                |
| 130. BAYER A G 00                                                    | 08/10/2011                      | 09/15/2011                  | 7,000.00        | 9,406.00                                   | -2,406.00                                |
| 32. BAYERISCHE MOTOREN WER                                           | 06/15/2011                      | 12/16/2011                  | 700.00          | 939.00                                     | -239.00                                  |
| 71. BLACKROCK INC                                                    | 10/08/2010                      | 03/03/2011                  | 14,351.00       | 12,322.00                                  | 2,029.00                                 |
| 122. BLACKROCK INC                                                   | 10/21/2010                      | 09/28/2011                  | 18,668.00       | 20,676.00                                  | -2,008.00                                |
| 159. BOEING CO                                                       | 12/14/2010                      | 01/20/2011                  | 11,307.00       | 10,282.00                                  | 1,025.00                                 |
| 157. BOEING CO                                                       | 01/07/2011                      | 01/20/2011                  | 11,165.00       | 10,906.00                                  | 259.00                                   |
| 91. BOEING CO                                                        | 12/14/2010                      | 03/02/2011                  | 6,245.00        | 5,884.00                                   | 361.00                                   |
| 628. BOEING CO                                                       | 12/17/2010                      | 06/21/2011                  | 46,557.00       | 40,599.00                                  | 5,958.00                                 |
| 305. BORG WARNER INC. 00                                             | 02/04/2011                      | 03/03/2011                  | 23,504.00       | 20,340.00                                  | 3,164.00                                 |
| 18. BORG WARNER INC. 00                                              | 02/02/2011                      | 10/05/2011                  | 1,091.00        | 1,190.00                                   | -99.00                                   |
| 229. BORG WARNER INC. 00                                             | 06/17/2011                      | 10/05/2011                  | 13,877.00       | 16,522.00                                  | -2,645.00                                |
| 14. BROADCOM CORP-CL A                                               | 06/24/2011                      | 12/02/2011                  | 429.00          | 451.00                                     | -22.00                                   |
| 25. BROADCOM CORP-CL A                                               | 06/24/2011                      | 12/16/2011                  | 714.00          | 806.00                                     | -92.00                                   |
| 47. C H ROBINSON WORLDWIDE                                           | 02/24/2011                      | 10/17/2011                  | 3,397.00        | 3,368.00                                   | 29.00                                    |
| 16. C H ROBINSON WORLDWIDE                                           | 02/24/2011                      | 10/18/2011                  | 1,159.00        | 1,147.00                                   | 12.00                                    |
| 111. C H ROBINSON WORLDWID                                           | 02/24/2011                      | 10/28/2011                  | 7,801.00        | 7,955.00                                   | -154.00                                  |

**1b Total.** Combine the amounts in column (f). Enter here and on Schedule D, line 1b . . . . .

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Schedule D-1 (Form 1041) 2011

**SCHEDULE D-1  
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Internal Revenue Service**Continuation Sheet for Schedule D  
(Form 1041)**

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OMB No. 1545-0092

**2011**

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Employer identification number

38-6872202

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|-----------------------------------------------------------------------|---------------------------------|-----------------------------|-----------------|--------------------------------------------|------------------------------------------|
| 1a 16. C H ROBINSON WORLDWIDE                                         | 02/24/2011                      | 10/28/2011                  | 1,129.00        | 1,147.00                                   | -18.00                                   |
| 76. C H ROBINSON WORLDWIDE                                            | 03/22/2011                      | 10/31/2011                  | 5,322.00        | 5,431.00                                   | -109.00                                  |
| 32. C H ROBINSON WORLDWIDE                                            | 03/22/2011                      | 11/01/2011                  | 2,159.00        | 2,279.00                                   | -120.00                                  |
| 250. CIT GROUP INC                                                    | 10/26/2010                      | 03/17/2011                  | 10,572.00       | 10,556.00                                  | 16.00                                    |
| 14. CNOOC LTD SPND ADR 00                                             | 08/09/2011                      | 12/15/2011                  | 2,461.00        | 2,590.00                                   | -129.00                                  |
| 66. CAMERON INTL CORP                                                 | 04/30/2010                      | 01/07/2011                  | 3,202.00        | 2,635.00                                   | 567.00                                   |
| 8. CAMERON INTL CORP                                                  | 09/07/2011                      | 12/02/2011                  | 429.00          | 404.00                                     | 25.00                                    |
| 13. CAMERON INTL CORP                                                 | 09/07/2011                      | 12/16/2011                  | 614.00          | 657.00                                     | -43.00                                   |
| 77. CANADIAN NAT RES LTD C                                            | 09/30/2010                      | 02/03/2011                  | 3,462.00        | 2,654.00                                   | 808.00                                   |
| 55. CANON INC ADR REPSTG                                              | 02/03/2011                      | 12/15/2011                  | 2,392.00        | 2,683.00                                   | -291.00                                  |
| 36. CATERPILLAR INC.                                                  | 07/13/2010                      | 01/04/2011                  | 3,363.00        | 2,392.00                                   | 971.00                                   |
| 141. CATERPILLAR INC.                                                 | 12/21/2010                      | 05/04/2011                  | 15,609.00       | 13,296.00                                  | 2,313.00                                 |
| 13. CATERPILLAR INC.                                                  | 12/21/2010                      | 08/17/2011                  | 1,176.00        | 1,226.00                                   | -50.00                                   |
| 64. CAVIUM INC                                                        | 08/05/2011                      | 09/21/2011                  | 2,204.00        | 1,958.00                                   | 246.00                                   |
| 41. CAVIUM INC                                                        | 08/05/2011                      | 09/22/2011                  | 1,296.00        | 1,254.00                                   | 42.00                                    |
| 91. CAVIUM INC                                                        | 08/05/2011                      | 09/28/2011                  | 2,667.00        | 2,784.00                                   | -117.00                                  |
| 108. CAVIUM INC                                                       | 08/05/2011                      | 09/29/2011                  | 3,022.00        | 3,304.00                                   | -282.00                                  |
| 24. CAVIUM INC                                                        | 08/05/2011                      | 09/30/2011                  | 657.00          | 734.00                                     | -77.00                                   |
| 82. CELGENE CORP 00                                                   | 06/14/2010                      | 02/04/2011                  | 4,115.00        | 4,407.00                                   | -292.00                                  |
| 340. CEPHALON INC                                                     | 06/18/2010                      | 04/08/2011                  | 26,027.00       | 20,334.00                                  | 5,693.00                                 |
| 26. CHEVRONTExACO CORP                                                | 03/29/2011                      | 11/21/2011                  | 2,493.00        | 2,771.00                                   | -278.00                                  |
| 6. CHEVRONTExACO CORP                                                 | 03/29/2011                      | 12/16/2011                  | 603.00          | 640.00                                     | -37.00                                   |
| 545. CHINA CONSTR BK CORP                                             | 07/12/2010                      | 06/09/2011                  | 9,576.00        | 9,091.00                                   | 485.00                                   |
| 570. CHUBB CORP.                                                      | 06/25/2010                      | 02/11/2011                  | 33,681.00       | 29,453.00                                  | 4,228.00                                 |

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Schedule D-1 (Form 1041) 2011

**SCHEDULE D-1**  
**(Form 1041)**

Department of the Treasury  
Internal Revenue Service

**Continuation Sheet for Schedule D**  
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|--------------------------------------------------------------------------|----------------------------------------|---------------------------------|-----------------|-----------------------------------------------|---------------------------------------------|
| 1a 523. CIELO S A                                                        | 07/15/2010                             | 05/11/2011                      | 4,316.00        | 4,169.00                                      | 147.00                                      |
| .4 CIELO S A                                                             | 07/15/2010                             | 05/23/2011                      | 3.00            | 3.00                                          |                                             |
| .3336 CIELO SA SPND ADR                                                  | 07/15/2010                             | 06/03/2011                      | 8.00            | 8.00                                          |                                             |
| 124. CITRIX SYS INC                                                      | 10/21/2010                             | 03/15/2011                      | 8,540.00        | 7,270.00                                      | 1,270.00                                    |
| 270. COACH INC                                                           | 08/12/2010                             | 04/29/2011                      | 16,240.00       | 10,132.00                                     | 6,108.00                                    |
| 69. COCA COLA COMPANY                                                    | 01/26/2011                             | 10/06/2011                      | 4,501.00        | 4,354.00                                      | 147.00                                      |
| 47. COCA COLA COMPANY                                                    | 01/26/2011                             | 10/10/2011                      | 3,133.00        | 2,952.00                                      | 181.00                                      |
| 1728. COCA-COLA ENTERPR CO                                               | 10/07/2010                             | 01/07/2011                      | 41,335.00       | 38,587.00                                     | 2,748.00                                    |
| 150. COLGATE PALMOLIVE CO                                                | 12/02/2010                             | 01/03/2011                      | 11,959.00       | 11,684.00                                     | 275.00                                      |
| 1000. COMPAGNIE GENERALE<br>5/15/15                                      | 07/21/2010                             | 03/01/2011                      | 1,038.00        | 978.00                                        | 60.00                                       |
| 1000. COMPAGNIE GENERALE<br>5/15/15                                      | 07/21/2010                             | 06/30/2011                      | 1,025.00        | 1,025.00                                      |                                             |
| 950. CONAGRA INC                                                         | 02/17/2011                             | 04/08/2011                      | 22,553.00       | 21,627.00                                     | 926.00                                      |
| 17. CONOCOPHILLIPS                                                       | 09/27/2010                             | 01/06/2011                      | 1,146.00        | 964.00                                        | 182.00                                      |
| 60. CONOCOPHILLIPS                                                       | 09/27/2010                             | 04/28/2011                      | 4,652.00        | 3,403.00                                      | 1,249.00                                    |
| 600. CONSTELLATION BRANDS                                                | 08/12/2010                             | 01/03/2011                      | 13,020.00       | 10,117.00                                     | 2,903.00                                    |
| 700. CORN PRODUCTS INTL IN                                               | 11/08/2010                             | 07/25/2011                      | 40,747.00       | 28,228.00                                     | 12,519.00                                   |
| 580. CORN PRODUCTS INTL IN                                               | 09/03/2010                             | 08/01/2011                      | 29,661.00       | 20,324.00                                     | 9,337.00                                    |
| 24. CORPORATE EXECUTIVE BR                                               | 11/11/2010                             | 05/09/2011                      | 1,048.00        | 804.00                                        | 244.00                                      |
| 50. CORPORATE EXECUTIVE BR                                               | 11/11/2010                             | 05/10/2011                      | 2,234.00        | 1,675.00                                      | 559.00                                      |
| 29. CORPORATE EXECUTIVE BR                                               | 08/04/2011                             | 09/08/2011                      | 917.00          | 972.00                                        | -55.00                                      |
| 58. CORPORATE EXECUTIVE BR                                               | 08/05/2011                             | 09/09/2011                      | 1,809.00        | 1,941.00                                      | -132.00                                     |
| 39. CORPORATE EXECUTIVE BR                                               | 11/09/2010                             | 09/09/2011                      | 1,216.00        | 1,304.00                                      | -88.00                                      |
| 18. CORPORATE EXECUTIVE BR                                               | 08/05/2011                             | 09/12/2011                      | 574.00          | 595.00                                        | -21.00                                      |
| 18. CORPORATE EXECUTIVE BR                                               | 08/05/2011                             | 10/28/2011                      | 656.00          | 595.00                                        | 61.00                                       |

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Department of the Treasury  
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|-------------------------------------------------------------------------|----------------------------------------|---------------------------------|-----------------|-----------------------------------------------|---------------------------------------------|
| 1a 167. CORRECTIONS CORP OF A<br>PAR .01                                | 05/17/2011                             | 05/24/2011                      | 3,844.00        | 4,032.00                                      | -188.00                                     |
| 52. CORRECTIONS CORP OF AM<br>PAR .01                                   | 05/17/2011                             | 05/25/2011                      | 1,187.00        | 1,255.00                                      | -68.00                                      |
| 235. CORRECTIONS CORP OF A<br>PAR .01                                   | 05/17/2011                             | 07/21/2011                      | 5,157.00        | 5,674.00                                      | -517.00                                     |
| 143. CORRECTIONS CORP OF A<br>PAR .01                                   | 05/17/2011                             | 07/22/2011                      | 3,113.00        | 3,452.00                                      | -339.00                                     |
| 31. CORRECTIONS CORP OF AM<br>PAR .01                                   | 05/17/2011                             | 07/25/2011                      | 680.00          | 748.00                                        | -68.00                                      |
| 50. CORRECTIONS CORP OF AM<br>PAR .01                                   | 05/17/2011                             | 07/26/2011                      | 1,095.00        | 1,207.00                                      | -112.00                                     |
| 34. CORRECTIONS CORP OF AM<br>PAR .01                                   | 05/17/2011                             | 07/27/2011                      | 730.00          | 821.00                                        | -91.00                                      |
| 58. CORRECTIONS CORP OF AM<br>PAR .01                                   | 05/17/2011                             | 07/28/2011                      | 1,250.00        | 1,400.00                                      | -150.00                                     |
| 87. CORRECTIONS CORP OF AM<br>PAR .01                                   | 05/17/2011                             | 07/29/2011                      | 1,863.00        | 2,100.00                                      | -237.00                                     |
| 100. CREDIT SUISSE GROUP S                                              | 02/18/2011                             | 12/15/2011                      | 2,314.00        | 4,719.00                                      | -2,405.00                                   |
| 146. CUMMINS INC                                                        | 10/04/2010                             | 05/04/2011                      | 16,543.00       | 13,096.00                                     | 3,447.00                                    |
| 302. CUMMINS INC                                                        | 10/28/2010                             | 05/31/2011                      | 32,138.00       | 27,006.00                                     | 5,132.00                                    |
| 400. DPL INC                                                            | 09/02/2010                             | 02/11/2011                      | 10,556.00       | 10,404.00                                     | 152.00                                      |
| 84. DAITO TR CONSTR CO LTD                                              | 02/15/2011                             | 10/04/2011                      | 1,907.00        | 1,716.00                                      | 191.00                                      |
| 28. DAITO TR CONSTR CO LTD                                              | 03/11/2011                             | 12/16/2011                      | 581.00          | 569.00                                        | 12.00                                       |
| 224. DANONE                                                             | 10/22/2010                             | 08/26/2011                      | 2,944.00        | 2,857.00                                      | 87.00                                       |
| 9. DAVITA INC                                                           | 05/02/2011                             | 12/02/2011                      | 693.00          | 800.00                                        | -107.00                                     |
| 15. DAVITA INC                                                          | 05/02/2011                             | 12/16/2011                      | 1,109.00        | 1,334.00                                      | -225.00                                     |
| 96. DEERE & CO                                                          | 12/21/2010                             | 03/02/2011                      | 8,578.00        | 8,134.00                                      | 444.00                                      |
| 490. DEERE & CO                                                         | 12/21/2010                             | 04/19/2011                      | 45,050.00       | 40,602.00                                     | 4,448.00                                    |
| 800. DELL INC                                                           | 04/29/2011                             | 08/12/2011                      | 11,851.00       | 12,280.00                                     | -429.00                                     |
| 19. DEXCOM INC                                                          | 10/28/2011                             | 12/02/2011                      | 156.00          | 188.00                                        | -32.00 *                                    |
| 36. DEXCOM INC                                                          | 10/28/2011                             | 12/16/2011                      | 298.00          | 357.00                                        | -59.00                                      |
| 64. DICK'S SPORTING GOODS                                               | 05/14/2010                             | 02/09/2011                      | 2,384.00        | 1,791.00                                      | 593.00                                      |

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Department of the Treasury  
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|-------------------------------------------------------------------------|-----------------------------------------|----------------------------------|-----------------|-----------------------------------------------|---------------------------------------------|
| 1a 482. DICK'S SPORTING GOODS                                           | 05/26/2010                              | 02/10/2011                       | 17,934.00       | 13,467.00                                     | 4,467.00                                    |
| 70. DICK'S SPORTING GOODS                                               | 05/26/2010                              | 02/11/2011                       | 2,620.00        | 1,930.00                                      | 690.00                                      |
| 243. DISCOVERY COMMUNICATN                                              | 12/06/2010                              | 11/21/2011                       | 9,000.00        | 9,082.00                                      | -82.00                                      |
| 99. DOLBY LABORATORIES INC                                              | 09/21/2010                              | 08/30/2011                       | 3,332.00        | 5,957.00                                      | -2,625.00                                   |
| 99. DOLBY LABORATORIES INC                                              | 09/30/2010                              | 08/31/2011                       | 3,340.00        | 5,825.00                                      | -2,485.00                                   |
| 95. DOLBY LABORATORIES INC                                              | 02/07/2011                              | 09/01/2011                       | 3,170.00        | 5,352.00                                      | -2,182.00                                   |
| 44. DOLBY LABORATORIES INC                                              | 02/15/2011                              | 09/02/2011                       | 1,412.00        | 2,425.00                                      | -1,013.00                                   |
| 87. DOLBY LABORATORIES INC                                              | 07/25/2011                              | 09/06/2011                       | 2,770.00        | 3,860.00                                      | -1,090.00                                   |
| 71. DOLBY LABORATORIES INC                                              | 02/15/2011                              | 09/06/2011                       | 2,261.00        | 3,654.00                                      | -1,393.00                                   |
| 163. DOLBY LABORATORIES IN                                              | 07/21/2011                              | 09/07/2011                       | 5,410.00        | 6,967.00                                      | -1,557.00                                   |
| 36. DOLBY LABORATORIES INC                                              | 06/23/2011                              | 09/08/2011                       | 1,198.00        | 1,527.00                                      | -329.00                                     |
| 16. DOLBY LABORATORIES INC                                              | 06/23/2011                              | 09/09/2011                       | 504.00          | 679.00                                        | -175.00                                     |
| 3000. DYNEGY HLDGS INC<br>6/01/19                                       | 01/07/2011                              | 06/02/2011                       | 2,160.00        | 2,132.00                                      | 28.00                                       |
| 2000. DYNEGY HLDGS INC<br>6/01/19                                       | 01/07/2011                              | 06/10/2011                       | 1,460.00        | 1,423.00                                      | 37.00                                       |
| 1000. DYNEGY HLDGS INC<br>6/01/19                                       | 01/07/2011                              | 06/14/2011                       | 733.00          | 712.00                                        | 21.00                                       |
| 345. EOG RESOURCES INC                                                  | 03/02/2011                              | 08/09/2011                       | 31,129.00       | 36,576.00                                     | -5,447.00                                   |
| 700. EATON CORP                                                         | 07/13/2011                              | 08/10/2011                       | 27,760.00       | 36,764.00                                     | -9,004.00                                   |
| 729. EBAY INC                                                           | 06/02/2011                              | 06/24/2011                       | 21,131.00       | 22,567.00                                     | -1,436.00                                   |
| 345. EBAY INC                                                           | 03/17/2011                              | 06/24/2011                       | 10,000.00       | 10,065.00                                     | -65.00                                      |
| 27. EBAY INC                                                            | 09/21/2011                              | 12/02/2011                       | 808.00          | 903.00                                        | -95.00                                      |
| 42. EBAY INC                                                            | 09/21/2011                              | 12/16/2011                       | 1,272.00        | 1,405.00                                      | -133.00                                     |
| 583. ECOLAB INC                                                         | 08/24/2010                              | 01/07/2011                       | 28,825.00       | 27,850.00                                     | 975.00                                      |
| 378. EL PASO CORPORATION                                                | 11/15/2011                              | 12/22/2011                       | 9,792.00        | 9,353.00                                      | 439.00                                      |
| 25. ENDO PHARMACEUTICALS H                                              | 10/04/2011                              | 11/03/2011                       | 840.00          | 664.00                                        | 176.00                                      |

**1b Total.** Combine the amounts in column (f). Enter here and on Schedule D, line 1b . . . . .

For Paperwork Reduction Act Notice, see the Instructions for Form 1041.

Schedule D-1 (Form 1041) 2011

**SCHEDULE D-1**  
**(Form 1041)**

Department of the Treasury  
Internal Revenue Service

**Continuation Sheet for Schedule D**  
**(Form 1041)**

▶ See instructions for Schedule D (Form 1041).  
▶ Attach to Schedule D to list additional transactions for lines 1a and 6a.

OMB No 1545-0092

**2011**

Name of estate or trust

31-216169588007 CHAPMAN HANSON

Employer identification number

38-6872202

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|----------------------------------------------------------------------|----------------------------------|------------------------------|-----------------|--------------------------------------------|------------------------------------------|
| 1a 550. ENERGEN CORP.                                                | 07/15/2010                       | 05/12/2011                   | 32,526.00       | 25,356.00                                  | 7,170.00                                 |
| 682. EXPRESS SCRIPTS INC                                             | 08/15/2011                       | 10/05/2011                   | 24,480.00       | 33,086.00                                  | -8,606.00                                |
| 42. FLIR SYS INC                                                     | 01/05/2011                       | 03/28/2011                   | 1,420.00        | 1,232.00                                   | 188.00                                   |
| 98. FLIR SYS INC                                                     | 01/05/2011                       | 03/29/2011                   | 3,329.00        | 2,870.00                                   | 459.00                                   |
| 100. FLIR SYS INC                                                    | 01/04/2011                       | 03/30/2011                   | 3,423.00        | 2,916.00                                   | 507.00                                   |
| 179. FLIR SYS INC                                                    | 01/10/2011                       | 06/22/2011                   | 5,878.00        | 5,189.00                                   | 689.00                                   |
| 321. FLIR SYS INC                                                    | 12/06/2010                       | 06/23/2011                   | 10,410.00       | 9,109.00                                   | 1,301.00                                 |
| 101. FLIR SYS INC                                                    | 12/06/2010                       | 06/24/2011                   | 3,248.00        | 2,828.00                                   | 420.00                                   |
| 136. FLIR SYS INC                                                    | 12/06/2010                       | 06/27/2011                   | 4,375.00        | 3,807.00                                   | 568.00                                   |
| 21. FLIR SYS INC                                                     | 12/06/2010                       | 10/28/2011                   | 573.00          | 588.00                                     | -15.00                                   |
| 100000. FEDERAL FARM CR BK<br>2/16/17                                | 05/10/2011                       | 08/19/2011                   | 100,000.00      | 100,000.00                                 |                                          |
| 100000. FEDL HOME LOAN BKS<br>7/26/16                                | 07/06/2011                       | 08/26/2011                   | 100,000.00      | 100,000.00                                 |                                          |
| 457. FORTUNE BRANDS INC                                              | 06/08/2011                       | 09/20/2011                   | 26,352.00       | 28,879.00                                  | -2,527.00                                |
| 6000. GMAC INC<br>12/01/14                                           | 02/25/2010                       | 02/03/2011                   | 6,450.00        | 5,807.00                                   | 643.00                                   |
| 153. GAP INC. DEL                                                    | 12/08/2010                       | 05/20/2011                   | 2,975.00        | 3,535.00                                   | -560.00                                  |
| 344. GAZPROM OAO SPD ADR                                             | 03/15/2011                       | 09/09/2011                   | 3,935.00        | 5,163.00                                   | -1,228.00                                |
| 16. GENTEX CORP COM                                                  | 10/24/2011                       | 12/02/2011                   | 500.00          | 479.00                                     | 21.00                                    |
| 25. GENTEX CORP COM                                                  | 10/24/2011                       | 12/16/2011                   | 694.00          | 749.00                                     | -55.00                                   |
| 300. GILEAD SCIENCES INC                                             | 12/16/2010                       | 03/31/2011                   | 12,830.00       | 11,334.00                                  | 1,496.00                                 |
| 120. GILEAD SCIENCES INC                                             | 03/03/2011                       | 11/21/2011                   | 4,285.00        | 4,800.00                                   | -515.00                                  |
| 74. GILEAD SCIENCES INC                                              | 07/27/2011                       | 11/21/2011                   | 2,642.00        | 3,189.00                                   | -547.00                                  |
| 106. GOLDMAN SACHS GROUP I                                           | 03/17/2011                       | 08/09/2011                   | 12,120.00       | 16,430.00                                  | -4,310.00                                |
| 24. GOOGLE INC CL A                                                  | 03/03/2011                       | 07/14/2011                   | 12,665.00       | 14,643.00                                  | -1,978.00                                |
| 2. GOOGLE INC CL A                                                   | 03/03/2011                       | 12/02/2011                   | 1,240.00        | 1,220.00                                   | 20.00                                    |

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Schedule D-1 (Form 1041) 2011

**SCHEDULE D-1  
(Form 1041)**Department of the Treasury  
Internal Revenue Service**Continuation Sheet for Schedule D  
(Form 1041)**

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OMB No 1545-0092

**2011**

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Employer identification number

38-6872202

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|-------------------------------------------------------------------------|----------------------------------------|---------------------------------|-----------------|-----------------------------------------------|---------------------------------------------|
| 1a 3. GOOGLE INC CL A                                                   | 03/03/2011                             | 12/16/2011                      | 1,875.00        | 1,830.00                                      | 45.00                                       |
| 12. GREEN MTN COFFEE ROAST                                              | 12/10/2010                             | 03/23/2011                      | 744.00          | 396.00                                        | 348.00                                      |
| 117. GREEN MTN COFFEE ROAS                                              | 01/12/2011                             | 03/23/2011                      | 7,258.00        | 4,122.00                                      | 3,136.00                                    |
| 42. GREEN MTN COFFEE ROAST                                              | 12/10/2010                             | 05/09/2011                      | 3,215.00        | 1,387.00                                      | 1,828.00                                    |
| 49. GREEN MTN COFFEE ROAST                                              | 12/10/2010                             | 05/25/2011                      | 3,917.00        | 1,618.00                                      | 2,299.00                                    |
| 16. GREEN MTN COFFEE ROAST                                              | 12/10/2010                             | 06/30/2011                      | 1,431.00        | 528.00                                        | 903.00                                      |
| 10. GREEN MTN COFFEE ROAST                                              | 11/17/2011                             | 12/02/2011                      | 549.00          | 538.00                                        | 11.00                                       |
| 17. GREEN MTN COFFEE ROAST                                              | 11/17/2011                             | 12/16/2011                      | 775.00          | 914.00                                        | -139.00 *                                   |
| 55. GREENHILL & CO INC                                                  | 05/28/2010                             | 03/16/2011                      | 3,411.00        | 3,827.00                                      | -416.00                                     |
| 21. GREENHILL & CO INC                                                  | 05/26/2010                             | 03/17/2011                      | 1,297.00        | 1,436.00                                      | -139.00                                     |
| 11. GREENHILL & CO INC                                                  | 05/26/2010                             | 03/18/2011                      | 679.00          | 752.00                                        | -73.00                                      |
| 23. GREENHILL & CO INC                                                  | 05/26/2010                             | 03/21/2011                      | 1,481.00        | 1,573.00                                      | -92.00                                      |
| 148. GRUPO TELEVISA SA DE                                               | 07/15/2010                             | 01/10/2011                      | 3,790.00        | 2,801.00                                      | 989.00                                      |
| 206. GRUPO TELEVISA SA DE                                               | 07/15/2010                             | 01/20/2011                      | 5,102.00        | 3,898.00                                      | 1,204.00                                    |
| 177. HSBC HOLDINGS PLC-SPO                                              | 11/04/2010                             | 03/10/2011                      | 9,389.00        | 9,981.00                                      | -592.00                                     |
| 12. HALLIBURTON CO                                                      | 04/29/2010                             | 01/06/2011                      | 459.00          | 407.00                                        | 52.00                                       |
| 16. HALLIBURTON CO                                                      | 09/15/2011                             | 12/22/2011                      | 532.00          | 641.00                                        | -109.00                                     |
| 13. HARLEY DAVIDSON INC CO                                              | 06/20/2011                             | 12/02/2011                      | 495.00          | 480.00                                        | 15.00                                       |
| 19. HARLEY DAVIDSON INC CO                                              | 06/20/2011                             | 12/16/2011                      | 703.00          | 701.00                                        | 2.00                                        |
| 55. HARTFORD FINL SVCS GRO                                              | 10/04/2011                             | 11/28/2011                      | 888.00          | 834.00                                        | 54.00                                       |
| 1020. HARTFORD FINL SVCS G                                              | 04/29/2011                             | 11/28/2011                      | 16,462.00       | 28,557.00                                     | -12,095.00                                  |
| 1000. HERTZ CORP<br>1/01/14                                             | 07/21/2010                             | 01/03/2011                      | 1,022.00        | 1,033.00                                      | -11.00                                      |
| 4000. HERTZ CORP<br>1/01/14                                             | 07/21/2010                             | 01/05/2011                      | 4,089.00        | 4,130.00                                      | -41.00                                      |
| 2000. HERTZ CORP<br>1/01/14                                             | 07/21/2010                             | 02/24/2011                      | 2,044.00        | 2,065.00                                      | -21.00                                      |

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Schedule D-1 (Form 1041) 2011

**SCHEDULE D-1**  
**(Form 1041)**

Department of the Treasury  
Internal Revenue Service

**Continuation Sheet for Schedule D**  
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OMB No 1545-0092

**2011**

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|-----------------------------------------------------------------------|-----------------------------------|-------------------------------|-----------------|--------------------------------------------|------------------------------------------|
| 1a 1745. HEWLETT PACKARD CO                                           | 03/23/2011                        | 05/25/2011                    | 62,819.00       | 73,055.00                                  | -10,236.00                               |
| 213. HOLOGIC INC                                                      | 02/01/2011                        | 10/19/2011                    | 3,156.00        | 4,193.00                                   | -1,037.00                                |
| 437. HOLOGIC INC                                                      | 02/01/2011                        | 10/20/2011                    | 6,409.00        | 8,602.00                                   | -2,193.00                                |
| 127. HOLOGIC INC                                                      | 02/01/2011                        | 10/21/2011                    | 1,934.00        | 2,500.00                                   | -566.00                                  |
| 114. HONDA MTR LTD                                                    | 01/25/2011                        | 08/17/2011                    | 3,788.00        | 4,762.00                                   | -974.00                                  |
| 473. HUNT J B TRANS SVCS I                                            | 10/15/2010                        | 08/31/2011                    | 18,941.00       | 16,769.00                                  | 2,172.00                                 |
| 293. HUNT J B TRANS SVCS I                                            | 10/15/2010                        | 10/05/2011                    | 10,848.00       | 10,382.00                                  | 466.00                                   |
| 482. ITT INDUSTRIES INC (I                                            | 01/13/2011                        | 03/21/2011                    | 27,490.00       | 29,069.00                                  | -1,579.00                                |
| 7. IDEXX LABS INC                                                     | 11/17/2011                        | 12/02/2011                    | 520.00          | 541.00                                     | -21.00                                   |
| 12. IDEXX LABS INC                                                    | 11/17/2011                        | 12/16/2011                    | 889.00          | 928.00                                     | -39.00                                   |
| 84.99981 IHS INC                                                      | 03/07/2011                        | 08/11/2011                    | 5,883.00        | 7,468.00                                   | -1,585.00 *                              |
| 41.00019 IHS INC                                                      | 03/08/2011                        | 08/11/2011                    | 2,838.00        | 3,549.00                                   | -711.00                                  |
| 45. IHS INC                                                           | 08/04/2011                        | 08/12/2011                    | 3,183.00        | 3,150.00                                   | 33.00                                    |
| 61. IHS INC                                                           | 03/04/2011                        | 08/12/2011                    | 4,314.00        | 5,256.00                                   | -942.00                                  |
| 11. IHS INC                                                           | 08/31/2011                        | 12/02/2011                    | 975.00          | 853.00                                     | 122.00                                   |
| 17. IHS INC                                                           | 08/31/2011                        | 12/16/2011                    | 1,411.00        | 1,318.00                                   | 93.00                                    |
| 123. ILLINOIS TOOL WKS INC                                            | 05/10/2011                        | 08/22/2011                    | 5,200.00        | 7,151.00                                   | -1,951.00                                |
| 151. ILLINOIS TOOL WKS INC                                            | 04/28/2011                        | 11/30/2011                    | 6,851.00        | 7,799.00                                   | -948.00                                  |
| 42. ILLUMINA INC                                                      | 06/09/2010                        | 01/25/2011                    | 2,908.00        | 1,857.00                                   | 1,051.00                                 |
| 10. ILLUMINA INC                                                      | 08/04/2011                        | 12/02/2011                    | 283.00          | 561.00                                     | -278.00                                  |
| 15. ILLUMINA INC                                                      | 08/04/2011                        | 12/16/2011                    | 402.00          | 842.00                                     | -440.00                                  |
| 325. ING GROEP N.V.                                                   | 08/16/2011                        | 12/15/2011                    | 2,205.00        | 2,887.00                                   | -682.00                                  |
| 28. INTEL CORP                                                        | 12/09/2010                        | 12/02/2011                    | 700.00          | 616.00                                     | 84.00                                    |
| 6. INTERCONTINENTALEXCHANG                                            | 02/09/2011                        | 12/02/2011                    | 746.00          | 737.00                                     | 9.00                                     |

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Internal Revenue Service**Continuation Sheet for Schedule D**  
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|------------------------------------------------------------------------|----------------------------------------|---------------------------------|-----------------|-----------------------------------------------|---------------------------------------------|
| 1a 10. INTERCONTINENTALEXCHAN                                          | 02/09/2011                             | 12/16/2011                      | 1,175.00        | 1,229.00                                      | -54.00                                      |
| 584. INTERNATIONAL FLAV&FR                                             | 08/02/2011                             | 08/09/2011                      | 32,663.00       | 35,351.00                                     | -2,688.00                                   |
| 11. ISHARES TR AGENCY BD F                                             | 04/28/2011                             | 05/05/2011                      | 1,210.00        | 1,209.00                                      | 1.00                                        |
| 37. ISHARES TR AGENCY BD F                                             | 04/28/2011                             | 07/12/2011                      | 4,102.00        | 4,066.00                                      | 36.00                                       |
| 14. ISHARES TR AGENCY BD F                                             | 04/28/2011                             | 07/20/2011                      | 1,552.00        | 1,538.00                                      | 14.00                                       |
| 134. ISHARES TR AGENCY BD                                              | 04/28/2011                             | 10/06/2011                      | 15,077.00       | 14,723.00                                     | 354.00                                      |
| 6. ISHARES TR AGENCY BD FD                                             | 01/28/2011                             | 10/25/2011                      | 672.00          | 659.00                                        | 13.00                                       |
| 18. ISHARES TR AGENCY BD F                                             | 01/28/2011                             | 12/02/2011                      | 2,017.00        | 1,978.00                                      | 39.00                                       |
| 40. ISHARES TR AGENCY BD F                                             | 01/28/2011                             | 12/16/2011                      | 4,512.00        | 4,395.00                                      | 117.00                                      |
| 140. ITAU UNIBANCO HOLDING                                             | 05/04/2011                             | 12/15/2011                      | 2,474.00        | 3,132.00                                      | -658.00                                     |
| 179. J. P. MORGAN CHASE &                                              | 02/25/2011                             | 10/31/2011                      | 6,378.00        | 8,248.00                                      | -1,870.00 *                                 |
| 69. J. P. MORGAN CHASE &                                               | 10/12/2011                             | 11/15/2011                      | 2,247.00        | 2,265.00                                      | -18.00                                      |
| 10. J. P. MORGAN CHASE &                                               | 02/01/2011                             | 11/15/2011                      | 326.00          | 459.00                                        | -133.00                                     |
| 60. JS GROUP CORP                                                      | 05/05/2011                             | 10/13/2011                      | 2,742.00        | 2,914.00                                      | -172.00                                     |
| 110. JS GROUP CORP                                                     | 03/11/2011                             | 10/17/2011                      | 4,719.00        | 5,062.00                                      | -343.00                                     |
| 20. JACOBS ENGR GROUP INC                                              | 06/03/2011                             | 12/02/2011                      | 844.00          | 877.00                                        | -33.00                                      |
| 30. JACOBS ENGR GROUP INC                                              | 06/03/2011                             | 12/16/2011                      | 1,197.00        | 1,316.00                                      | -119.00                                     |
| 138. JOHNSON CONTROLS INC                                              | 03/15/2011                             | 10/19/2011                      | 4,429.00        | 5,493.00                                      | -1,064.00                                   |
| 52. JOHNSON CONTROLS INC                                               | 05/24/2011                             | 10/19/2011                      | 1,669.00        | 1,985.00                                      | -316.00                                     |
| 19. JOHNSON CONTROLS INC                                               | 05/24/2011                             | 12/02/2011                      | 607.00          | 725.00                                        | -118.00                                     |
| 67. JOHNSON CONTROLS INC                                               | 05/24/2011                             | 12/14/2011                      | 1,946.00        | 2,557.00                                      | -611.00                                     |
| 3. JONES LANG LASALLE INC                                              | 10/06/2011                             | 12/02/2011                      | 189.00          | 163.00                                        | 26.00                                       |
| 4. JONES LANG LASALLE INC                                              | 10/06/2011                             | 12/16/2011                      | 238.00          | 217.00                                        | 21.00                                       |
| 14. JUNIPER NETWORK INC                                                | 05/17/2011                             | 12/02/2011                      | 316.00          | 540.00                                        | -224.00                                     |

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|------------------------------------------------------------------------|---------------------------------------|--------------------------------|-----------------|-----------------------------------------------|---------------------------------------------|
| 1a 25. JUNIPER NETWORK INC                                             | 05/17/2011                            | 12/16/2011                     | 461.00          | 964.00                                        | -503.00                                     |
| 13. K12 INC                                                            | 06/07/2011                            | 12/02/2011                     | 339.00          | 429.00                                        | -90.00                                      |
| 22. K12 INC                                                            | 06/10/2011                            | 12/16/2011                     | 416.00          | 724.00                                        | -308.00                                     |
| 111. LVMH MOET HENNESSY LO                                             | 03/15/2011                            | 07/27/2011                     | 4,188.00        | 3,241.00                                      | 947.00                                      |
| 53. LVMH MOET HENNESSY LOU                                             | 09/22/2011                            | 12/15/2011                     | 1,440.00        | 1,529.00                                      | -89.00 *                                    |
| 27. LVMH MOET HENNESSY LOU                                             | 03/15/2011                            | 12/15/2011                     | 734.00          | 788.00                                        | -54.00 *                                    |
| 269. LAFARGE S A SPND ADR                                              | 08/05/2010                            | 02/25/2011                     | 4,059.00        | 4,514.00                                      | -455.00                                     |
| 400. LAFARGE S A SPND ADR                                              | 09/13/2010                            | 02/28/2011                     | 6,014.00        | 5,366.00                                      | 648.00                                      |
| 360. LLOYDS TSB GROUP PLC                                              | 01/06/2011                            | 05/05/2011                     | 1,253.00        | 1,491.00                                      | -238.00                                     |
| 129. LOWES COMPANIES INC                                               | 12/08/2010                            | 04/01/2011                     | 3,445.00        | 3,278.00                                      | 167.00                                      |
| 390. LUBRIZOL CORP 00                                                  | 12/16/2010                            | 03/23/2011                     | 52,178.00       | 41,853.00                                     | 10,325.00                                   |
| 45. LULULEMON ATHLETICA IN                                             | 09/22/2010                            | 02/10/2011                     | 3,702.00        | 1,903.00                                      | 1,799.00                                    |
| 29. LULULEMON ATHLETICA IN                                             | 09/13/2010                            | 04/20/2011                     | 2,901.00        | 1,198.00                                      | 1,703.00                                    |
| 39. LULULEMON ATHLETICA IN                                             | 09/10/2010                            | 05/02/2011                     | 3,766.00        | 1,563.00                                      | 2,203.00                                    |
| 35. LULULEMON ATHLETICA IN                                             | 09/10/2010                            | 05/03/2011                     | 3,271.00        | 1,402.00                                      | 1,869.00                                    |
| 134. M & T BK CORP                                                     | 02/11/2011                            | 04/21/2011                     | 11,510.00       | 12,068.00                                     | -558.00                                     |
| 122. MSCI INC                                                          | 02/09/2011                            | 12/22/2011                     | 4,003.00        | 4,388.00                                      | -385.00                                     |
| 225. MAGNA INTL INC CL A                                               | 12/02/2010                            | 03/17/2011                     | 11,302.00       | 11,664.00                                     | -362.00                                     |
| 722. MAN GROUP PLC                                                     | 03/25/2010                            | 02/03/2011                     | 3,459.00        | 2,688.00                                      | 771.00                                      |
| 108. MANPOWER INC WIS                                                  | 07/08/2011                            | 11/17/2011                     | 3,918.00        | 6,201.00                                      | -2,283.00                                   |
| 2. MASTERCARD INC                                                      | 09/15/2010                            | 01/06/2011                     | 459.00          | 425.00                                        | 34.00                                       |
| 157. MCDONALDS CORP                                                    | 03/03/2011                            | 06/23/2011                     | 12,819.00       | 11,993.00                                     | 826.00                                      |
| 17. MCDONALDS CORP                                                     | 03/03/2011                            | 12/02/2011                     | 1,622.00        | 1,299.00                                      | 323.00                                      |
| 30. MCDONALDS CORP                                                     | 03/03/2011                            | 12/16/2011                     | 2,923.00        | 2,279.00                                      | 644.00                                      |

**1b Total.** Combine the amounts in column (f). Enter here and on Schedule D, line 1b . . . . .

For Paperwork Reduction Act Notice, see the Instructions for Form 1041.

Schedule D-1 (Form 1041) 2011

**SCHEDULE D-1  
(Form 1041)**Department of the Treasury  
Internal Revenue Service**Continuation Sheet for Schedule D  
(Form 1041)**

▶ See instructions for Schedule D (Form 1041).

▶ Attach to Schedule D to list additional transactions for lines 1a and 6a.

OMB No 1545-0092

**2011**

Name of estate or trust

31-216169588007 CHAPMAN HANSON

Employer identification number

38-6872202

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| (a) Description of property (Example<br>100 sh 7% preferred of "Z" Co) | (b) Date<br>acquired<br>(mo, day, yr.) | (c) Date sold<br>(mo, day, yr.) | (d) Sales price | (e) Cost or other basis<br>(see instructions) | (f) Gain or (loss)<br>Subtract (e) from (d) |
|------------------------------------------------------------------------|----------------------------------------|---------------------------------|-----------------|-----------------------------------------------|---------------------------------------------|
| 1a 660. MCGRAW HILL COMPANIES                                          | 02/11/2011                             | 08/05/2011                      | 27,458.00       | 24,774.00                                     | 2,684.00                                    |
| 442. MEDASSETS INC                                                     | 09/27/2010                             | 02/25/2011                      | 6,578.00        | 9,081.00                                      | -2,503.00                                   |
| 399. MEDASSETS INC                                                     | 11/23/2010                             | 02/28/2011                      | 5,598.00        | 7,836.00                                      | -2,238.00                                   |
| 102. MEDASSETS INC                                                     | 11/23/2010                             | 03/01/2011                      | 1,458.00        | 1,835.00                                      | -377.00                                     |
| 101. MEDASSETS INC                                                     | 11/23/2010                             | 03/02/2011                      | 1,487.00        | 1,817.00                                      | -330.00                                     |
| 177. MICHELIN COMPAGNIE GE                                             | 04/28/2011                             | 11/22/2011                      | 2,048.00        | 3,470.00                                      | -1,422.00                                   |
| 660. MICROSOFT CORP                                                    | 03/03/2011                             | 05/17/2011                      | 16,088.00       | 17,302.00                                     | -1,214.00                                   |
| 70. MICROSOFT CORP                                                     | 03/03/2011                             | 05/19/2011                      | 1,720.00        | 1,835.00                                      | -115.00                                     |
| 5. MITSUBISHI ESTATE LTD                                               | 07/13/2011                             | 12/16/2011                      | 776.00          | 917.00                                        | -141.00                                     |
| 936. MIZUHO FINL GROUP INC                                             | 03/15/2011                             | 08/15/2011                      | 2,845.00        | 3,122.00                                      | -277.00                                     |
| 20. MONOLITHIC PWR SYS INC                                             | 12/07/2010                             | 12/02/2011                      | 245.00          | 358.00                                        | -113.00                                     |
| 127. MONSANTO CO NEW                                                   | 10/19/2010                             | 03/02/2011                      | 8,800.00        | 9,469.00                                      | -669.00                                     |
| 211. MONSANTO CO NEW                                                   | 10/19/2010                             | 04/05/2011                      | 15,403.00       | 15,731.00                                     | -328.00                                     |
| 169. MONSANTO CO NEW                                                   | 12/23/2010                             | 10/13/2011                      | 12,177.00       | 11,335.00                                     | 842.00                                      |
| 1755. MORGAN STANLEY, DEAN                                             | 04/29/2011                             | 08/03/2011                      | 37,190.00       | 45,824.00                                     | -8,634.00                                   |
| 10000. NRG ENERGY INC<br>2/01/16                                       | 04/18/2011                             | 05/24/2011                      | 10,394.00       | 10,390.00                                     | 4.00                                        |
| 27. NEW ORIENTAL ED & TECH<br>ADR                                      | 03/10/2011                             | 07/20/2011                      | 3,436.00        | 2,364.00                                      | 1,072.00                                    |
| 76. NEW ORIENTAL ED & TECH<br>ADR                                      | 03/10/2011                             | 09/13/2011                      | 2,448.00        | 1,663.00                                      | 785.00                                      |
| 180. NEWELL RUBBERMAID INC                                             | 01/27/2011                             | 06/22/2011                      | 2,732.00        | 3,355.00                                      | -623.00                                     |
| 170. NEWMONT MNG CORP                                                  | 09/02/2010                             | 04/14/2011                      | 9,790.00        | 10,409.00                                     | -619.00                                     |
| 7. NXSTAGE MED INC                                                     | 03/10/2011                             | 12/02/2011                      | 139.00          | 147.00                                        | -8.00                                       |
| 40. NXSTAGE MED INC                                                    | 03/10/2011                             | 12/16/2011                      | 702.00          | 839.00                                        | -137.00 *                                   |
| 102. OCCIDENTAL PETROLEUM                                              | 02/12/2010                             | 01/20/2011                      | 9,835.00        | 8,065.00                                      | 1,770.00                                    |
| 377. OCCIDENTAL PETROLEUM                                              | 08/10/2010                             | 01/28/2011                      | 35,837.00       | 28,971.00                                     | 6,866.00                                    |

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Schedule D-1 (Form 1041) 2011

**SCHEDULE D-1**  
**(Form 1041)**

Department of the Treasury  
Internal Revenue Service

**Continuation Sheet for Schedule D**  
**(Form 1041)**

▶ See instructions for Schedule D (Form 1041).

▶ Attach to Schedule D to list additional transactions for lines 1a and 6a.

OMB No 1545-0092

**2011**

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31-216169588007 CHAPMAN HANSON

Employer identification number

38-6872202

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| (a) Description of property (Example: 100 sh 7% preferred of "Z" Co) | (b) Date acquired (mo, day, yr) | (c) Date sold (mo, day, yr) | (d) Sales price | (e) Cost or other basis (see instructions) | (f) Gain or (loss) Subtract (e) from (d) |
|----------------------------------------------------------------------|---------------------------------|-----------------------------|-----------------|--------------------------------------------|------------------------------------------|
| 1a 6. OCCIDENTAL PETROLEUM CO                                        | 05/09/2011                      | 12/02/2011                  | 579.00          | 645.00                                     | -66.00                                   |
| 15. OCCIDENTAL PETROLEUM C                                           | 05/09/2011                      | 12/16/2011                  | 1,323.00        | 1,611.00                                   | -288.00                                  |
| 115. OIL CO LUKOIL                                                   | 07/08/2010                      | 02/09/2011                  | 7,573.00        | 5,980.00                                   | 1,593.00                                 |
| 22.99898 ORACLE CORP                                                 | 03/28/2011                      | 12/16/2011                  | 674.00          | 752.00                                     | -78.00 *                                 |
| 3.00102 ORACLE CORP                                                  | 03/28/2011                      | 12/16/2011                  | 88.00           | 98.00                                      | -10.00                                   |
| 135. PALL CORP                                                       | 12/23/2010                      | 10/05/2011                  | 5,815.00        | 6,742.00                                   | -927.00                                  |
| 142. PEPSICO INC                                                     | 07/22/2010                      | 01/26/2011                  | 9,347.00        | 8,952.00                                   | 395.00                                   |
| 190. PEPSICO INC                                                     | 09/29/2010                      | 03/03/2011                  | 12,127.00       | 12,054.00                                  | 73.00                                    |
| 246. PFIZER INC.                                                     | 03/29/2011                      | 08/15/2011                  | 4,466.00        | 4,966.00                                   | -500.00                                  |
| 208. PFIZER INC.                                                     | 03/29/2011                      | 09/22/2011                  | 3,633.00        | 3,817.00                                   | -184.00                                  |
| 7000. PLAINS EXPL& PRODTN<br>6/15/15                                 | 06/14/2011                      | 12/01/2011                  | 7,289.00        | 7,263.00                                   | 26.00                                    |
| 7. POLYPORE INTL INC                                                 | 10/14/2011                      | 12/02/2011                  | 345.00          | 399.00                                     | -54.00 *                                 |
| 60. POTASH CORP SASK INC C                                           | 04/19/2011                      | 12/15/2011                  | 2,328.00        | 3,429.00                                   | -1,101.00 *                              |
| 488. PROCTOR & GAMBLE CO                                             | 12/21/2010                      | 02/15/2011                  | 31,180.00       | 30,995.00                                  | 185.00                                   |
| 1220. PRUDENTIAL FINANCIAL                                           | 09/16/2010                      | 04/14/2011                  | 73,727.00       | 67,957.00                                  | 5,770.00                                 |
| 160. PRUDENTIAL PLC                                                  | 10/20/2010                      | 07/20/2011                  | 3,523.00        | 3,216.00                                   | 307.00                                   |
| 82. QBE INS GROUP LTD                                                | 10/05/2011                      | 12/16/2011                  | 1,107.00        | 1,018.00                                   | 89.00                                    |
| 18. QUALCOMM INC                                                     | 05/04/2011                      | 12/02/2011                  | 989.00          | 1,008.00                                   | -19.00                                   |
| 27. QUALCOMM INC                                                     | 05/04/2011                      | 12/16/2011                  | 1,419.00        | 1,512.00                                   | -93.00                                   |
| 10. RIGHTNOW TECHNOLOGIES                                            | 02/07/2011                      | 04/19/2011                  | 336.00          | 276.00                                     | 60.00                                    |
| 8. RIGHTNOW TECHNOLOGIES I                                           | 02/07/2011                      | 04/20/2011                  | 273.00          | 221.00                                     | 52.00                                    |
| 4. RIGHTNOW TECHNOLOGIES I                                           | 02/07/2011                      | 04/21/2011                  | 135.00          | 109.00                                     | 26.00                                    |
| 24. RIGHTNOW TECHNOLOGIES                                            | 01/18/2011                      | 04/25/2011                  | 823.00          | 654.00                                     | 169.00                                   |
| 4. RIGHTNOW TECHNOLOGIES I                                           | 01/18/2011                      | 04/26/2011                  | 137.00          | 109.00                                     | 28.00                                    |

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Schedule D-1 (Form 1041) 2011

**SCHEDULE D-1**  
**(Form 1041)**

Department of the Treasury  
Internal Revenue Service

**Continuation Sheet for Schedule D**  
**(Form 1041)**

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|-------------------------------------------------------------------------|----------------------------------------|---------------------------------|-----------------|-----------------------------------------------|---------------------------------------------|
| 1a 7. RIGHTNOW TECHNOLOGIES I                                           | 01/18/2011                             | 04/27/2011                      | 230.00          | 191.00                                        | 39.00                                       |
| 30. RIGHTNOW TECHNOLOGIES                                               | 07/25/2011                             | 09/21/2011                      | 1,001.00        | 916.00                                        | 85.00                                       |
| 32. RIGHTNOW TECHNOLOGIES                                               | 07/25/2011                             | 09/22/2011                      | 995.00          | 969.00                                        | 26.00                                       |
| 24. RIGHTNOW TECHNOLOGIES                                               | 07/25/2011                             | 09/23/2011                      | 745.00          | 727.00                                        | 18.00                                       |
| 23. RIGHTNOW TECHNOLOGIES                                               | 07/25/2011                             | 09/26/2011                      | 715.00          | 696.00                                        | 19.00                                       |
| 18. RIGHTNOW TECHNOLOGIES                                               | 07/25/2011                             | 09/27/2011                      | 583.00          | 543.00                                        | 40.00                                       |
| 79. RIGHTNOW TECHNOLOGIES                                               | 01/19/2011                             | 10/10/2011                      | 2,882.00        | 2,150.00                                      | 732.00                                      |
| 44. RIGHTNOW TECHNOLOGIES                                               | 07/26/2011                             | 10/10/2011                      | 1,605.00        | 1,324.00                                      | 281.00                                      |
| 423. RIGHTNOW TECHNOLOGIES                                              | 02/08/2011                             | 10/24/2011                      | 18,131.00       | 11,079.00                                     | 7,052.00                                    |
| 209. ROVI CORP                                                          | 11/08/2010                             | 02/14/2011                      | 13,593.00       | 10,816.00                                     | 2,777.00                                    |
| 589. ROVI CORP                                                          | 11/08/2010                             | 05/11/2011                      | 34,612.00       | 25,927.00                                     | 8,685.00                                    |
| .196 ROYAL DUTCH SHELL PLC                                              | 12/20/2010                             | 03/30/2011                      | 14.00           | 13.00                                         | 1.00                                        |
| 7.196 ROYAL DUTCH SHELL PL                                              | 03/25/2011                             | 05/10/2011                      | 528.00          | 523.00                                        | 5.00                                        |
| 7.1174 ROYAL DUTCH SHELL P                                              | 12/20/2010                             | 05/10/2011                      | 522.00          | 458.00                                        | 64.00                                       |
| 115. SAMPO OYJ                                                          | 07/27/2010                             | 07/19/2011                      | 1,707.00        | 1,429.00                                      | 278.00                                      |
| 57. SANOFI                                                              | 11/05/2010                             | 03/30/2011                      | 1,995.00        | 2,048.00                                      | -53.00                                      |
| 36.5545 SANOFI                                                          | 06/24/2011                             | 12/16/2011                      | 1,278.00        | 1,366.00                                      | -88.00                                      |
| 53. SAP AG-SPONSORED ADR                                                | 12/09/2010                             | 02/14/2011                      | 3,186.00        | 2,592.00                                      | 594.00                                      |
| 45. SAP AG-SPONSORED ADR                                                | 12/09/2010                             | 04/18/2011                      | 2,848.00        | 2,200.00                                      | 648.00                                      |
| 600. SARA LEE CORP                                                      | 03/17/2011                             | 06/16/2011                      | 11,328.00       | 10,014.00                                     | 1,314.00                                    |
| 250. SBERBANK RUSSIA                                                    | 09/09/2011                             | 12/15/2011                      | 2,577.00        | 2,843.00                                      | -266.00                                     |
| 313. SCHLUMBERGER LTD                                                   | 10/19/2010                             | 05/02/2011                      | 28,284.00       | 19,821.00                                     | 8,463.00                                    |
| 14. SCHLUMBERGER LTD                                                    | 03/28/2011                             | 12/02/2011                      | 1,059.00        | 1,273.00                                      | -214.00 *                                   |
| 30. SCHLUMBERGER LTD                                                    | 09/22/2011                             | 12/15/2011                      | 1,988.00        | 1,862.00                                      | 126.00                                      |

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Schedule D-1 (Form 1041) 2011

**SCHEDULE D-1**  
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Department of the Treasury  
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|-------------------------------------------------------------------------|---------------------------------------|--------------------------------|-----------------|-----------------------------------------------|---------------------------------------------|
| 1a 22. SCHLUMBERGER LTD                                                 | 03/28/2011                            | 12/16/2011                     | 1,458.00        | 2,001.00                                      | -543.00 *                                   |
| 85. SEVEN & I HLDGS CO LTD                                              | 05/09/2011                            | 10/20/2011                     | 4,754.00        | 4,308.00                                      | 446.00                                      |
| 8. SEVEN & I HLDGS CO LTD                                               | 05/09/2011                            | 12/16/2011                     | 440.00          | 405.00                                        | 35.00                                       |
| 10. SOLARWINDS INC                                                      | 11/16/2011                            | 12/02/2011                     | 323.00          | 313.00                                        | 10.00                                       |
| 19. SOLARWINDS INC                                                      | 11/16/2011                            | 12/16/2011                     | 568.00          | 595.00                                        | -27.00 *                                    |
| 17. SOLERA HLDGS INC                                                    | 10/26/2010                            | 02/01/2011                     | 893.00          | 803.00                                        | 90.00                                       |
| 55. SOLERA HLDGS INC                                                    | 10/26/2010                            | 02/02/2011                     | 2,888.00        | 2,563.00                                      | 325.00                                      |
| 19. SOLERA HLDGS INC                                                    | 10/21/2010                            | 02/03/2011                     | 931.00          | 871.00                                        | 60.00                                       |
| 169. SOLERA HLDGS INC                                                   | 03/16/2011                            | 08/04/2011                     | 9,222.00        | 8,054.00                                      | 1,168.00                                    |
| 144. SOLERA HLDGS INC                                                   | 10/21/2010                            | 08/05/2011                     | 7,613.00        | 6,600.00                                      | 1,013.00                                    |
| 102. SOLERA HLDGS INC                                                   | 10/21/2010                            | 08/08/2011                     | 5,117.00        | 4,640.00                                      | 477.00                                      |
| 171. SOLERA HLDGS INC                                                   | 08/10/2011                            | 12/16/2011                     | 7,693.00        | 9,263.00                                      | -1,570.00 *                                 |
| 150. STANDARD BK GROUP LTD                                              | 11/23/2010                            | 04/12/2011                     | 4,491.00        | 4,443.00                                      | 48.00                                       |
| 18. STILLWATER MNG CO                                                   | 06/03/2011                            | 12/02/2011                     | 198.00          | 357.00                                        | -159.00                                     |
| 25. STILLWATER MNG CO                                                   | 06/03/2011                            | 12/16/2011                     | 276.00          | 496.00                                        | -220.00                                     |
| 562. SUNCOR ENERGY INC                                                  | 07/08/2011                            | 10/04/2011                     | 12,918.00       | 22,926.00                                     | -10,008.00                                  |
| 17. SUNCOR ENERGY INC                                                   | 03/28/2011                            | 12/02/2011                     | 513.00          | 761.00                                        | -248.00                                     |
| 24. SUNCOR ENERGY INC                                                   | 03/28/2011                            | 12/16/2011                     | 640.00          | 1,074.00                                      | -434.00                                     |
| 157. SWEDBANK A BADR                                                    | 06/28/2011                            | 09/14/2011                     | 1,713.00        | 2,441.00                                      | -728.00                                     |
| 198. SWEDBANK A BADR                                                    | 04/06/2011                            | 09/14/2011                     | 2,160.00        | 3,501.00                                      | -1,341.00                                   |
| 127. TAIWAN SEMICONDUCTOR-                                              | 07/06/2010                            | 01/06/2011                     | 1,600.00        | 1,262.00                                      | 338.00                                      |
| 279. TAIWAN SEMICONDUCTOR-                                              | 07/06/2010                            | 01/28/2011                     | 3,661.00        | 2,772.00                                      | 889.00                                      |
| 24. TECHNIP ADR                                                         | 01/06/2011                            | 12/22/2011                     | 556.00          | 576.00                                        | -20.00                                      |
| 540. TECK RESOURCES LTD-CL                                              | 03/21/2011                            | 05/06/2011                     | 27,169.00       | 29,160.00                                     | -1,991.00                                   |

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**SCHEDULE D-1**  
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Department of the Treasury  
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|-------------------------------------------------------------------------|-----------------------------------------|----------------------------------|-----------------|-----------------------------------------------|---------------------------------------------|
| 1a 106. TELSTRA 00                                                      | 08/03/2011                              | 09/07/2011                       | 1,688.00        | 1,708.00                                      | -20.00                                      |
| 59. TELSTRA 00                                                          | 08/03/2011                              | 12/16/2011                       | 959.00          | 951.00                                        | 8.00                                        |
| 21. TEMPUR-PEDIC INTL INC                                               | 11/22/2010                              | 02/01/2011                       | 929.00          | 758.00                                        | 171.00                                      |
| 3. TEMPUR-PEDIC INTL INC                                                | 11/22/2010                              | 02/02/2011                       | 132.00          | 108.00                                        | 24.00                                       |
| 32. TEMPUR-PEDIC INTL INC                                               | 11/22/2010                              | 02/03/2011                       | 1,409.00        | 1,155.00                                      | 254.00                                      |
| 26. TEMPUR-PEDIC INTL INC                                               | 11/23/2010                              | 03/28/2011                       | 1,297.00        | 935.00                                        | 362.00                                      |
| 55. TEMPUR-PEDIC INTL INC                                               | 11/23/2010                              | 03/29/2011                       | 2,731.00        | 1,851.00                                      | 880.00                                      |
| 52. TEMPUR-PEDIC INTL INC                                               | 07/09/2010                              | 05/09/2011                       | 3,263.00        | 1,662.00                                      | 1,601.00                                    |
| 110. TENCENT HLDGS LTD                                                  | 01/10/2011                              | 12/15/2011                       | 2,106.00        | 2,530.00                                      | -424.00 *                                   |
| 244. TESCO PLC                                                          | 11/22/2010                              | 10/11/2011                       | 4,651.00        | 5,020.00                                      | -369.00                                     |
| 940. TEXTRON INC                                                        | 12/02/2010                              | 09/19/2011                       | 16,114.00       | 21,609.00                                     | -5,495.00                                   |
| 399. THERMO ELECTRON CORP                                               | 10/27/2011                              | 12/23/2011                       | 18,196.00       | 20,354.00                                     | -2,158.00                                   |
| 338.12 TAOT 2010-A A2                                                   | 04/29/2010                              | 01/15/2011                       | 338.00          | 338.00                                        |                                             |
| 5/15/12                                                                 |                                         |                                  |                 |                                               |                                             |
| 8086.18 TAOT 2010-A A2                                                  | 04/29/2010                              | 02/15/2011                       | 8,086.00        | 8,086.00                                      |                                             |
| 5/15/12                                                                 |                                         |                                  |                 |                                               |                                             |
| 7726.93 TAOT 2010-A A2                                                  | 04/29/2010                              | 03/15/2011                       | 7,727.00        | 7,727.00                                      |                                             |
| 5/15/12                                                                 |                                         |                                  |                 |                                               |                                             |
| 8595.05 TAOT 2010-A A2                                                  | 04/29/2010                              | 04/15/2011                       | 8,595.00        | 8,595.00                                      |                                             |
| 5/15/12                                                                 |                                         |                                  |                 |                                               |                                             |
| 35. TOYOTA MTR CORP 00                                                  | 02/09/2011                              | 12/15/2011                       | 2,287.00        | 3,124.00                                      | -837.00                                     |
| 1118. TRANSCANADA CORP                                                  | 08/18/2011                              | 11/15/2011                       | 44,449.00       | 46,401.00                                     | -1,952.00                                   |
| 230. THE TRAVELERS COMPANI                                              | 01/13/2011                              | 08/19/2011                       | 11,477.00       | 12,540.00                                     | -1,063.00                                   |
| .6667 TREASURY WINE ESTATE                                              | 05/10/2011                              | 05/27/2011                       | 2.00            | 3.00                                          | -1.00                                       |
| 897. TREASURY WINE ESTATES                                              | 05/10/2011                              | 12/16/2011                       | 3,319.00        | 3,453.00                                      | -134.00                                     |
| 11. TRIMAS CORP                                                         | 01/19/2011                              | 07/22/2011                       | 279.00          | 220.00                                        | 59.00                                       |
| 13. TRIMAS CORP                                                         | 01/19/2011                              | 07/25/2011                       | 327.00          | 260.00                                        | 67.00                                       |
| 7. TRIMAS CORP                                                          | 01/19/2011                              | 07/26/2011                       | 172.00          | 140.00                                        | 32.00                                       |

**1b Total.** Combine the amounts in column (f). Enter here and on Schedule D, line 1b . . . . .

For Paperwork Reduction Act Notice, see the Instructions for Form 1041.

Schedule D-1 (Form 1041) 2011

**SCHEDULE D-1  
(Form 1041)**Department of the Treasury  
Internal Revenue Service**Continuation Sheet for Schedule D  
(Form 1041)**

▶ See instructions for Schedule D (Form 1041).

▶ Attach to Schedule D to list additional transactions for lines 1a and 6a.

OMB No 1545-0092

**2011**

Name of estate or trust

31-216169588007 CHAPMAN HANSON

Employer identification number

38-6872202

**Part I Short-Term Capital Gains and Losses - Assets Held One Year or Less**

| (a) Description of property (Example:<br>100 sh 7% preferred of "Z" Co) | (b) Date<br>acquired<br>(mo, day, yr) | (c) Date sold<br>(mo, day, yr) | (d) Sales price | (e) Cost or other basis<br>(see instructions) | (f) Gain or (loss)<br>Subtract (e) from (d) |
|-------------------------------------------------------------------------|---------------------------------------|--------------------------------|-----------------|-----------------------------------------------|---------------------------------------------|
| 1a 6. TRIMAS CORP                                                       | 01/19/2011                            | 07/28/2011                     | 141.00          | 120.00                                        | 21.00                                       |
| 18. TRIMAS CORP                                                         | 08/04/2011                            | 12/02/2011                     | 355.00          | 386.00                                        | -31.00                                      |
| 29. TRIMAS CORP                                                         | 08/04/2011                            | 12/16/2011                     | 491.00          | 622.00                                        | -131.00                                     |
| 83. TRIMBLE NAV LTD 00                                                  | 08/11/2010                            | 02/04/2011                     | 3,924.00        | 2,361.00                                      | 1,563.00                                    |
| 78. TRIMBLE NAV LTD 00                                                  | 08/11/2010                            | 03/15/2011                     | 3,592.00        | 2,204.00                                      | 1,388.00                                    |
| 15. TRIMBLE NAV LTD 00                                                  | 08/11/2010                            | 03/16/2011                     | 689.00          | 424.00                                        | 265.00                                      |
| 21. TRIMBLE NAV LTD 00                                                  | 06/03/2011                            | 12/02/2011                     | 923.00          | 883.00                                        | 40.00                                       |
| 30. TRIMBLE NAV LTD 00                                                  | 06/22/2011                            | 12/16/2011                     | 1,276.00        | 1,227.00                                      | 49.00                                       |
| 530. TURKIYE GARANTI BANKA                                              | 07/08/2010                            | 02/14/2011                     | 2,405.00        | 2,556.00                                      | -151.00                                     |
| 243. UNITED PARCEL SERVICE                                              | 02/23/2011                            | 06/13/2011                     | 16,627.00       | 18,059.00                                     | -1,432.00                                   |
| 21. URBAN OUTFITTERS INC                                                | 07/08/2011                            | 12/02/2011                     | 571.00          | 675.00                                        | -104.00                                     |
| 33. URBAN OUTFITTERS INC                                                | 07/08/2011                            | 12/16/2011                     | 883.00          | 1,061.00                                      | -178.00                                     |
| 50. V F CORP                                                            | 03/31/2011                            | 10/14/2011                     | 6,641.00        | 4,889.00                                      | 1,752.00                                    |
| 70. V F CORP                                                            | 03/31/2011                            | 11/03/2011                     | 9,840.00        | 6,845.00                                      | 2,995.00                                    |
| 40. V F CORP                                                            | 03/31/2011                            | 12/05/2011                     | 5,613.00        | 3,911.00                                      | 1,702.00                                    |
| 216. VALASSIS COMMUNICATIO                                              | 10/28/2010                            | 02/17/2011                     | 6,688.00        | 7,299.00                                      | -611.00                                     |
| 133. VALASSIS COMMUNICATIO                                              | 09/10/2010                            | 08/09/2011                     | 3,041.00        | 4,456.00                                      | -1,415.00                                   |
| 11. VALASSIS COMMUNICATION                                              | 11/22/2010                            | 08/30/2011                     | 279.00          | 357.00                                        | -78.00                                      |
| 7. VALASSIS COMMUNICATIONS                                              | 11/22/2010                            | 08/31/2011                     | 178.00          | 227.00                                        | -49.00                                      |
| 81. VALASSIS COMMUNICATION                                              | 11/23/2010                            | 09/01/2011                     | 2,029.00        | 2,620.00                                      | -591.00                                     |
| 22. VALASSIS COMMUNICATION                                              | 11/23/2010                            | 09/02/2011                     | 521.00          | 709.00                                        | -188.00                                     |
| 48. VALASSIS COMMUNICATION                                              | 12/28/2010                            | 09/06/2011                     | 1,081.00        | 1,494.00                                      | -413.00                                     |
| 179. VALASSIS COMMUNICATIO                                              | 01/12/2011                            | 09/07/2011                     | 4,131.00        | 5,514.00                                      | -1,383.00                                   |
| 49. VALASSIS COMMUNICATION                                              | 01/13/2011                            | 09/08/2011                     | 1,128.00        | 1,484.00                                      | -356.00                                     |

**1b Total.** Combine the amounts in column (f). Enter here and on Schedule D, line 1b . . . . .

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Schedule D-1 (Form 1041) 2011

**SCHEDULE D-1**  
**(Form 1041)**

Department of the Treasury  
Internal Revenue Service

**Continuation Sheet for Schedule D**  
**(Form 1041)**

▶ See instructions for Schedule D (Form 1041).

▶ Attach to Schedule D to list additional transactions for lines 1a and 6a.

OMB No 1545-0092

**2011**

Name of estate or trust

31-216169588007 CHAPMAN HANSON

Employer identification number

38-6872202

**Part I Short-Term Capital Gains and Losses - Assets Held One Year or Less**

| (a) Description of property (Example: 100 sh 7% preferred of "Z" Co) | (b) Date acquired (mo., day, yr) | (c) Date sold (mo., day, yr) | (d) Sales price | (e) Cost or other basis (see instructions) | (f) Gain or (loss) Subtract (e) from (d) |
|----------------------------------------------------------------------|----------------------------------|------------------------------|-----------------|--------------------------------------------|------------------------------------------|
| 1a 70. VISA INC-CLASS A SHARE                                        | 10/31/2011                       | 12/22/2011                   | 7,034.00        | 6,633.00                                   | 401.00                                   |
| 27. WM MORRISON SUPERMARKE                                           | 12/08/2010                       | 03/29/2011                   | 578.00          | 587.00                                     | -9.00                                    |
| 12. WAL MART STORES INC                                              | 02/04/2010                       | 01/06/2011                   | 648.00          | 639.00                                     | 9.00                                     |
| 180. WAL MART STORES INC                                             | 09/10/2010                       | 02/03/2011                   | 10,017.00       | 9,335.00                                   | 682.00                                   |
| 12. WAL MART STORES INC                                              | 01/20/2011                       | 12/02/2011                   | 708.00          | 671.00                                     | 37.00                                    |
| 130. WAL MART STORES INC                                             | 09/02/2011                       | 12/05/2011                   | 7,562.00        | 6,824.00                                   | 738.00                                   |
| 16. WAL MART STORES INC                                              | 12/08/2011                       | 12/16/2011                   | 934.00          | 926.00                                     | 8.00                                     |
| 1200. WALGREEN CO                                                    | 11/08/2010                       | 06/16/2011                   | 53,243.00       | 42,147.00                                  | 11,096.00                                |
| 59.99987 WELLS FARGO & COM                                           | 02/01/2011                       | 11/02/2011                   | 1,499.00        | 2,007.00                                   | -508.00 *                                |
| 48.00013 WELLS FARGO & COM                                           | 02/01/2011                       | 11/02/2011                   | 1,199.00        | 1,605.00                                   | -406.00                                  |
| 140. WHIRLPOOL CORP                                                  | 02/11/2011                       | 07/25/2011                   | 10,082.00       | 12,062.00                                  | -1,980.00                                |
| 227. XSTRATA PLC                                                     | 03/10/2010                       | 01/06/2011                   | 1,058.00        | 832.00                                     | 226.00                                   |
| 164. YOUKU INC                                                       | 05/16/2011                       | 06/15/2011                   | 4,505.00        | 7,533.00                                   | -3,028.00                                |
| 83. DEUTSCHE BANK AG NAMEN                                           | 02/09/2011                       | 02/17/2011                   | 5,412.00        | 5,325.00                                   | 87.00                                    |
| 150. DEUTSCHE BANK AG NAME                                           | 02/09/2011                       | 02/18/2011                   | 9,767.00        | 9,165.00                                   | 602.00                                   |
| 27. GENPACT LIMITED                                                  | 05/09/2011                       | 12/02/2011                   | 412.00          | 446.00                                     | -34.00                                   |
| 53. GENPACT LIMITED                                                  | 05/09/2011                       | 12/16/2011                   | 775.00          | 860.00                                     | -85.00 *                                 |
| 959. INGERSOLL-RAND COMPAN                                           | 07/14/2011                       | 08/03/2011                   | 33,300.00       | 43,579.00                                  | -10,279.00                               |
| 200. ACE LTD                                                         | 08/12/2010                       | 07/25/2011                   | 13,118.00       | 10,544.00                                  | 2,574.00                                 |
| 896. WEATHERFORD INT LTD C                                           | 12/03/2010                       | 09/07/2011                   | 14,843.00       | 19,249.00                                  | -4,406.00                                |
| 17. TE CONNECTIVITY LTD                                              | 01/19/2011                       | 12/02/2011                   | 547.00          | 611.00                                     | -64.00                                   |
| 30. TE CONNECTIVITY LTD                                              | 01/19/2011                       | 12/16/2011                   | 908.00          | 1,079.00                                   | -171.00                                  |
|                                                                      |                                  |                              |                 |                                            |                                          |
|                                                                      |                                  |                              |                 |                                            |                                          |

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Schedule D-1 (Form 1041) 2011

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Employer identification number

31-216169588007 CHAPMAN HANSON

38-6872202

**Part II Long-Term Capital Gains and Losses - Assets Held More Than One Year**

| (a) Description of property (Example: 100 sh. 7% preferred of "Z" Co.) | (b) Date acquired (mo., day, yr.) | (c) Date sold (mo., day, yr.) | (d) Sales price | (e) Cost or other basis (see instructions) | (f) Gain or (loss) Subtract (e) from (d) |
|------------------------------------------------------------------------|-----------------------------------|-------------------------------|-----------------|--------------------------------------------|------------------------------------------|
| 6a 12. ALIGN TECHNOLOGY INC                                            | 10/21/2010                        | 12/02/2011                    | 299.00          | 252.00                                     | 47.00                                    |
| 17. ALIGN TECHNOLOGY INC                                               | 10/21/2010                        | 12/16/2011                    | 410.00          | 357.00                                     | 53.00                                    |
| 84. ALLERGAN INC                                                       | 08/24/2009                        | 05/02/2011                    | 6,744.00        | 4,700.00                                   | 2,044.00                                 |
| 4. ALLERGAN INC                                                        | 08/24/2009                        | 12/02/2011                    | 336.00          | 224.00                                     | 112.00                                   |
| 10. ALLERGAN INC                                                       | 08/24/2009                        | 12/16/2011                    | 836.00          | 560.00                                     | 276.00                                   |
| 900. ALTRIA GROUP INC                                                  | 08/06/2009                        | 02/11/2011                    | 21,879.00       | 15,786.00                                  | 6,093.00                                 |
| 93. AMCOR LTD ARD NEW ADR                                              | 10/09/2009                        | 05/06/2011                    | 2,784.00        | 1,814.00                                   | 970.00                                   |
| 70. AMCOR LTD ARD NEW ADR                                              | 10/09/2009                        | 05/09/2011                    | 2,084.00        | 1,365.00                                   | 719.00                                   |
| 162. AMERICA MOVIL - SERIE                                             | 08/21/2009                        | 05/19/2011                    | 8,121.00        | 7,604.00                                   | 517.00                                   |
| 96. AMERICA MOVIL - SERIES                                             | 08/21/2009                        | 05/25/2011                    | 4,971.00        | 4,506.00                                   | 465.00                                   |
| 154. AMERICA MOVIL - SERIE                                             | 08/21/2009                        | 05/26/2011                    | 7,960.00        | 7,229.00                                   | 731.00                                   |
| 75000. AMERICAN EXPRESS BK<br>10/17/12                                 | 09/16/2009                        | 07/08/2011                    | 79,194.00       | 79,696.00                                  | -502.00                                  |
| 650. AMERICAN EXPRESS CO                                               | 09/23/2009                        | 03/31/2011                    | 29,373.00       | 20,919.00                                  | 8,454.00                                 |
| 2000. AMERICAN GEN FIN CP<br>12/01/15                                  | 01/14/2010                        | 04/19/2011                    | 1,850.00        | 1,584.00                                   | 266.00                                   |
| 4000. AMERICAN GEN FIN CP<br>12/01/15                                  | 01/28/2010                        | 04/28/2011                    | 3,700.00        | 3,122.00                                   | 578.00                                   |
| 185. AMERICAN TOWER CORP C                                             | 10/08/2009                        | 11/22/2011                    | 10,375.00       | 6,797.00                                   | 3,578.00                                 |
| 140. AMERICAN TOWER CORP C                                             | 10/08/2009                        | 12/22/2011                    | 8,423.00        | 5,143.00                                   | 3,280.00                                 |
| 5000. AMERISTAR CASINOS<br>6/01/14                                     | 03/18/2010                        | 04/14/2011                    | 5,501.00        | 5,225.00                                   | 276.00                                   |
| 350. AMERISOURCEBERGEN COR                                             | 08/06/2009                        | 01/13/2011                    | 12,308.00       | 7,151.00                                   | 5,157.00                                 |
| 200. AMERISOURCEBERGEN COR                                             | 08/06/2009                        | 02/11/2011                    | 7,302.00        | 4,086.00                                   | 3,216.00                                 |
| 310. AMERISOURCEBERGEN COR                                             | 08/06/2009                        | 03/17/2011                    | 11,415.00       | 6,333.00                                   | 5,082.00                                 |
| 600. AMERISOURCEBERGEN COR                                             | 08/06/2009                        | 03/31/2011                    | 23,670.00       | 12,258.00                                  | 11,412.00                                |
| 14. AMGEN INC                                                          | 10/19/2009                        | 01/06/2011                    | 792.00          | 850.00                                     | -58.00                                   |
| 13. AMGEN INC                                                          | 10/19/2009                        | 12/16/2011                    | 777.00          | 790.00                                     | -13.00                                   |
| 139. APACHE CORP                                                       | 08/24/2009                        | 01/27/2011                    | 16,297.00       | 12,532.00                                  | 3,765.00                                 |

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|------------------------------------------------------------------------|-----------------------------------|-------------------------------|-----------------|--------------------------------------------|------------------------------------------|
| 6a 139. APACHE CORP                                                    | 08/24/2009                        | 03/28/2011                    | 17,702.00       | 12,532.00                                  | 5,170.00                                 |
| 2. APPLE COMPUTER INC                                                  | 05/06/2010                        | 12/02/2011                    | 781.00          | 488.00                                     | 293.00                                   |
| 7. APPLE COMPUTER INC                                                  | 05/06/2010                        | 12/16/2011                    | 2,663.00        | 1,707.00                                   | 956.00                                   |
| 120. ARM HOLDINGS PLC-SPON                                             | 08/21/2009                        | 01/06/2011                    | 2,796.00        | 757.00                                     | 2,039.00                                 |
| 126. ARM HOLDINGS PLC-SPON                                             | 08/21/2009                        | 01/13/2011                    | 3,400.00        | 795.00                                     | 2,605.00                                 |
| 90. ARM HOLDINGS PLC-SPONS                                             | 08/21/2009                        | 10/11/2011                    | 2,489.00        | 568.00                                     | 1,921.00                                 |
| 90. ASTELLAS PHARMA INC AD                                             | 01/22/2010                        | 12/16/2011                    | 3,548.00        | 3,478.00                                   | 70.00                                    |
| 68. BG GROUP PLC                                                       | 10/09/2009                        | 01/28/2011                    | 7,397.00        | 5,962.00                                   | 1,435.00                                 |
| 5. BG GROUP PLC                                                        | 10/09/2009                        | 10/25/2011                    | 551.00          | 439.00                                     | 112.00                                   |
| 432. BHP BILLITON PLC ADR                                              | 12/18/2009                        | 08/10/2011                    | 26,409.00       | 26,528.00                                  | -119.00                                  |
| .9319 BP AMOCO PLC-SPONS A                                             | 10/09/2009                        | 07/01/2011                    | 40.00           | 48.00                                      | -8.00 *                                  |
| 448. BNP PARIBAS SPND ADR                                              | 08/21/2009                        | 09/16/2011                    | 9,170.00        | 18,838.00                                  | -9,668.00                                |
| 91. BNP PARIBAS SPND ADR                                               | 08/21/2009                        | 09/20/2011                    | 1,559.00        | 3,827.00                                   | -2,268.00                                |
| 130. BNP PARIBAS SPND ADR                                              | 05/25/2010                        | 09/21/2011                    | 2,094.00        | 3,626.00                                   | -1,532.00                                |
| 143. BALL CORP                                                         | 06/03/2010                        | 07/19/2011                    | 5,508.00        | 3,665.00                                   | 1,843.00                                 |
| 89. BALL CORP                                                          | 06/03/2010                        | 08/03/2011                    | 3,226.00        | 2,281.00                                   | 945.00                                   |
| 566. BANCO SANTANDER CENTR                                             | 10/09/2009                        | 01/21/2011                    | 6,974.00        | 9,158.00                                   | -2,184.00                                |
| 810. BANK OF AMERICA CORP                                              | 09/06/2005                        | 08/24/2011                    | 5,578.00        | 34,943.00                                  | -29,365.00                               |
| 2000. BIOMET INC<br>10/15/17                                           | 10/15/2009                        | 12/01/2011                    | 2,150.00        | 2,165.00                                   | -15.00                                   |
| 3000. BIOMET INC<br>10/15/17                                           | 10/15/2009                        | 12/08/2011                    | 3,233.00        | 3,248.00                                   | -15.00                                   |
| 24. BLACKROCK INC                                                      | 10/21/2010                        | 12/16/2011                    | 4,035.00        | 4,020.00                                   | 15.00                                    |
| 55. BORG WARNER INC. 00                                                | 08/23/2010                        | 10/05/2011                    | 3,333.00        | 2,480.00                                   | 853.00                                   |
| 157. BRITISH SKY BROADCAST<br>PLC                                      | 08/21/2009                        | 02/09/2011                    | 7,679.00        | 5,672.00                                   | 2,007.00                                 |
| 189. BRITISH SKY BROADCAST<br>PLC                                      | 08/21/2009                        | 02/15/2011                    | 9,132.00        | 6,829.00                                   | 2,303.00                                 |
| 113. BRITISH SKY BROADCAST<br>PLC                                      | 08/21/2009                        | 02/16/2011                    | 5,436.00        | 4,083.00                                   | 1,353.00                                 |

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|------------------------------------------------------------------------|-----------------------------------|-------------------------------|-----------------|--------------------------------------------|------------------------------------------|
| 6a 8000. CHS / CMNTY HEALTH 7/15/15                                    | 07/21/2010                        | 11/22/2011                    | 8,380.00        | 8,378.00                                   | 2.00                                     |
| 16. CAMERON INTL CORP                                                  | 12/18/2009                        | 01/07/2011                    | 776.00          | 636.00                                     | 140.00                                   |
| 93. CAMERON INTL CORP                                                  | 12/18/2009                        | 04/19/2011                    | 4,972.00        | 3,699.00                                   | 1,273.00                                 |
| 93. CANADIAN NATL RAILWAY                                              | 08/21/2009                        | 08/10/2011                    | 6,351.00        | 4,580.00                                   | 1,771.00                                 |
| 5. CANADIAN NAT RES LTD CO                                             | 08/21/2009                        | 02/03/2011                    | 225.00          | 150.00                                     | 75.00                                    |
| 138. CANON INC ADR REPSTG                                              | 10/09/2009                        | 02/15/2011                    | 6,498.00        | 5,299.00                                   | 1,199.00                                 |
| 98. CANON INC ADR REPSTG                                               | 10/09/2009                        | 12/16/2011                    | 4,253.00        | 3,757.00                                   | 496.00                                   |
| 75. CARNIVAL CORP PAIRED C CARNI                                       | 01/13/2010                        | 12/15/2011                    | 2,477.00        | 2,532.00                                   | -55.00                                   |
| 296. CATERPILLAR INC.                                                  | 10/08/2009                        | 08/17/2011                    | 26,778.00       | 15,690.00                                  | 11,088.00                                |
| 80. CELGENE CORP 00                                                    | 01/25/2010                        | 02/04/2011                    | 4,014.00        | 4,289.00                                   | -275.00                                  |
| 5. CELGENE CORP 00                                                     | 08/24/2009                        | 12/02/2011                    | 309.00          | 265.00                                     | 44.00                                    |
| 13. CELGENE CORP 00                                                    | 08/24/2009                        | 12/16/2011                    | 826.00          | 688.00                                     | 138.00                                   |
| 67. CERNER CORP 00                                                     | 05/24/2010                        | 07/28/2011                    | 4,186.00        | 2,724.00                                   | 1,462.00                                 |
| 7. CERNER CORP 00                                                      | 05/24/2010                        | 12/02/2011                    | 434.00          | 285.00                                     | 149.00                                   |
| 7. CERNER CORP 00                                                      | 05/24/2010                        | 12/16/2011                    | 392.00          | 285.00                                     | 107.00                                   |
| 120. CERNER CORP 00                                                    | 05/24/2010                        | 12/16/2011                    | 6,741.00        | 4,567.00                                   | 2,174.00                                 |
| 166. CHINA MERCHANTS HLDGS                                             | 09/07/2010                        | 09/08/2011                    | 4,864.00        | 5,858.00                                   | -994.00                                  |
| 162. CHINA MERCHANTS HLDGS                                             | 10/20/2009                        | 09/09/2011                    | 4,601.00        | 5,518.00                                   | -917.00                                  |
| 116. CHINA MERCHANTS HLDGS                                             | 10/13/2009                        | 09/16/2011                    | 3,102.00        | 3,860.00                                   | -758.00                                  |
| 153. CHINA MERCHANTS HLDGS                                             | 10/12/2009                        | 09/19/2011                    | 3,918.00        | 4,982.00                                   | -1,064.00                                |
| 136. CIELO SA SPND ADR                                                 | 07/15/2010                        | 08/08/2011                    | 3,414.00        | 3,253.00                                   | 161.00                                   |
| 459. COCA-COLA HELLENIC SP                                             | 08/21/2009                        | 05/18/2011                    | 11,063.00       | 10,330.00                                  | 733.00                                   |
| 26. COMCAST CORP NEW CL A                                              | 10/09/2009                        | 01/06/2011                    | 561.00          | 381.00                                     | 180.00                                   |
| 224. COMCAST CORP NEW CL A                                             | 10/09/2009                        | 02/01/2011                    | 4,903.00        | 3,279.00                                   | 1,624.00                                 |
| 75000. COMMONWEALTH EDISON 12/15/11                                    | 09/11/2009                        | 12/15/2011                    | 75,000.00       | 80,791.00                                  | -5,791.00                                |

**6b Total.** Combine the amounts in column (f) Enter here and on Schedule D, line 6b . . . . .

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Employer identification number

31-216169588007 CHAPMAN HANSON

38-6872202

**Part II Long-Term Capital Gains and Losses - Assets Held More Than One Year**

| (a) Description of property (Example:<br>100 sh 7% preferred of "Z" Co) | (b) Date<br>acquired<br>(mo, day, yr) | (c) Date sold<br>(mo, day, yr) | (d) Sales price | (e) Cost or other basis<br>(see instructions) | (f) Gain or (loss)<br>Subtract (e) from (d) |
|-------------------------------------------------------------------------|---------------------------------------|--------------------------------|-----------------|-----------------------------------------------|---------------------------------------------|
| 6a 5000. COMPAGNIE GENERALE<br>5/15/15                                  | 10/19/2009                            | 03/01/2011                     | 5,188.00        | 5,000.00                                      | 188.00                                      |
| 71. CONOCOPHILLIPS                                                      | 01/12/2010                            | 04/28/2011                     | 5,505.00        | 3,767.00                                      | 1,738.00                                    |
| 230. CONOCOPHILLIPS                                                     | 06/18/2010                            | 07/06/2011                     | 17,454.00       | 11,308.00                                     | 6,146.00                                    |
| 14. CONOCOPHILLIPS                                                      | 01/12/2010                            | 12/16/2011                     | 967.00          | 737.00                                        | 230.00                                      |
| 47. CORPORATE EXECUTIVE BR                                              | 08/03/2010                            | 10/31/2011                     | 1,701.00        | 1,513.00                                      | 188.00                                      |
| 66. CORPORATE EXECUTIVE BR                                              | 08/03/2010                            | 11/01/2011                     | 2,351.00        | 2,124.00                                      | 227.00                                      |
| 10. CORPORATE EXECUTIVE BR                                              | 08/03/2010                            | 12/02/2011                     | 390.00          | 322.00                                        | 68.00                                       |
| 20. CORPORATE EXECUTIVE BR                                              | 09/14/2010                            | 12/16/2011                     | 749.00          | 617.00                                        | 132.00                                      |
| 13000. CROWN AMERS LLC / C<br>11/15/15                                  | 12/14/2009                            | 02/01/2011                     | 13,536.00       | 13,420.00                                     | 116.00                                      |
| 162. DANONE                                                             | 07/02/2010                            | 08/26/2011                     | 2,129.00        | 1,817.00                                      | 312.00                                      |
| 39. DASSAULT SYS S A SPD A                                              | 08/21/2009                            | 11/08/2011                     | 3,252.00        | 2,018.00                                      | 1,234.00                                    |
| 12. DASSAULT SYS S A SPD A                                              | 08/21/2009                            | 12/14/2011                     | 940.00          | 621.00                                        | 319.00                                      |
| 8. DASSAULT SYS S A SPD AD                                              | 08/21/2009                            | 12/20/2011                     | 627.00          | 414.00                                        | 213.00                                      |
| 6. DASSAULT SYS S A SPD AD                                              | 08/21/2009                            | 12/23/2011                     | 469.00          | 311.00                                        | 158.00                                      |
| 12. DASSAULT SYS S A SPD A                                              | 08/21/2009                            | 12/27/2011                     | 941.00          | 621.00                                        | 320.00                                      |
| 7. DASSAULT SYS S A SPD AD                                              | 08/21/2009                            | 12/28/2011                     | 551.00          | 362.00                                        | 189.00                                      |
| 421. DEVRY INC DEL                                                      | 08/24/2009                            | 05/17/2011                     | 22,034.00       | 22,135.00                                     | -101.00                                     |
| 75000. DIAGEO CAP PLC<br>1/30/12                                        | 08/28/2009                            | 07/26/2011                     | 76,688.00       | 80,312.00                                     | -3,624.00                                   |
| 5000. DIRECTV HLDGS LLC /<br>6/15/15                                    | 10/27/2009                            | 03/18/2011                     | 5,166.00        | 5,187.00                                      | -21.00                                      |
| 345. DOLLAR TREE INC                                                    | 12/11/2009                            | 04/21/2011                     | 19,716.00       | 11,182.00                                     | 8,534.00                                    |
| 3000. DYNEGY HLDGS INC<br>6/01/19                                       | 04/12/2010                            | 05/27/2011                     | 2,175.00        | 2,445.00                                      | -270.00                                     |
| 1000. DYNEGY HLDGS INC<br>6/01/19                                       | 04/12/2010                            | 06/02/2011                     | 720.00          | 815.00                                        | -95.00                                      |
| 4000. DYNEGY HLDGS INC<br>6/01/15                                       | 10/19/2009                            | 05/10/2011                     | 3,480.00        | 3,740.00                                      | -260.00                                     |
| 4000. DYNEGY HLDGS INC<br>6/01/15                                       | 11/30/2009                            | 05/13/2011                     | 3,440.00        | 3,713.00                                      | -273.00                                     |
| 341. EBAY INC                                                           | 04/30/2010                            | 06/24/2011                     | 9,884.00        | 8,178.00                                      | 1,706.00                                    |

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|-------------------------------------------------------------------------|---------------------------------------|--------------------------------|-----------------|-----------------------------------------------|---------------------------------------------|
| 6a 987. EBAY INC                                                        | 04/30/2010                            | 06/28/2011                     | 28,681.00       | 23,670.00                                     | 5,011.00                                    |
| 2. ECOLAB INC                                                           | 03/30/2010                            | 12/02/2011                     | 112.00          | 88.00                                         | 24.00                                       |
| 22. ECOLAB INC                                                          | 03/30/2010                            | 12/16/2011                     | 1,206.00        | 966.00                                        | 240.00                                      |
| 80. EMBRAER-EMPRESA BRASIL                                              | 08/21/2009                            | 12/15/2011                     | 1,892.00        | 1,793.00                                      | 99.00                                       |
| 179. EMERSON ELEC CO                                                    | 10/09/2009                            | 05/11/2011                     | 9,801.00        | 6,961.00                                      | 2,840.00                                    |
| 220. ENDO PHARMACEUTICALS                                               | 08/06/2009                            | 02/11/2011                     | 7,704.00        | 4,541.00                                      | 3,163.00                                    |
| 510. ENDO PHARMACEUTICALS                                               | 08/06/2009                            | 11/03/2011                     | 17,136.00       | 10,526.00                                     | 6,610.00                                    |
| 410. ENERGEN CORP.                                                      | 10/16/2009                            | 05/12/2011                     | 24,247.00       | 19,103.00                                     | 5,144.00                                    |
| 57. FLIR SYS INC                                                        | 09/29/2010                            | 10/28/2011                     | 1,555.00        | 1,484.00                                      | 71.00                                       |
| 192. FLIR SYS INC                                                       | 09/29/2010                            | 10/31/2011                     | 5,105.00        | 4,980.00                                      | 125.00                                      |
| 107. FLIR SYS INC                                                       | 09/28/2010                            | 11/01/2011                     | 2,727.00        | 2,768.00                                      | -41.00                                      |
| 310. FLIR SYS INC                                                       | 10/11/2010                            | 11/02/2011                     | 7,918.00        | 7,858.00                                      | 60.00                                       |
| 23. FLIR SYS INC                                                        | 10/11/2010                            | 11/03/2011                     | 598.00          | 568.00                                        | 30.00                                       |
| 157. FANUC CORPORATION                                                  | 08/21/2009                            | 08/17/2011                     | 4,460.00        | 2,067.00                                      | 2,393.00                                    |
| 8. FASTENAL CO                                                          | 08/24/2009                            | 12/02/2011                     | 334.00          | 148.00                                        | 186.00                                      |
| 22. FASTENAL CO                                                         | 08/24/2009                            | 12/16/2011                     | 912.00          | 408.00                                        | 504.00                                      |
| 179. FASTENAL CO                                                        | 08/24/2009                            | 12/16/2011                     | 7,472.00        | 3,319.00                                      | 4,153.00                                    |
| 75000. FEDL HOME LN MTG CO<br>9/23/15                                   | 09/10/2010                            | 09/23/2011                     | 75,000.00       | 75,000.00                                     |                                             |
| 2374.16 FHLMC REMIC SER 28<br>1/15/18                                   | 10/21/2009                            | 01/15/2011                     | 2,374.00        | 2,454.00                                      | -80.00                                      |
| 2257.48 FHLMC REMIC SER 28<br>1/15/18                                   | 10/21/2009                            | 02/15/2011                     | 2,257.00        | 2,333.00                                      | -76.00                                      |
| 2623.37 FHLMC REMIC SER 28<br>1/15/18                                   | 10/21/2009                            | 03/15/2011                     | 2,623.00        | 2,711.00                                      | -88.00                                      |
| 1883.44 FHLMC REMIC SER 28<br>1/15/18                                   | 10/21/2009                            | 04/15/2011                     | 1,883.00        | 1,946.00                                      | -63.00                                      |
| 1845.04 FHLMC REMIC SER 28<br>1/15/18                                   | 10/21/2009                            | 05/15/2011                     | 1,845.00        | 1,907.00                                      | -62.00                                      |
| 1714.31 FHLMC REMIC SER 28<br>1/15/18                                   | 10/21/2009                            | 06/15/2011                     | 1,714.00        | 1,772.00                                      | -58.00                                      |
| 1991.09 FHLMC REMIC SER 28<br>1/15/18                                   | 10/21/2009                            | 07/15/2011                     | 1,991.00        | 2,058.00                                      | -67.00                                      |

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|----------------------------------------------------------------------|----------------------------------|------------------------------|-----------------|--------------------------------------------|------------------------------------------|
| 6a 1883.92 FHLMC REMIC SER 28<br>1/15/18                             | 10/21/2009                       | 08/15/2011                   | 1,884.00        | 1,947.00                                   | -63.00                                   |
| 2326.03 FHLMC REMIC SER 28<br>1/15/18                                | 10/21/2009                       | 09/15/2011                   | 2,326.00        | 2,404.00                                   | -78.00                                   |
| 1827.13 FHLMC REMIC SER 28<br>1/15/18                                | 10/21/2009                       | 10/15/2011                   | 1,827.00        | 1,888.00                                   | -61.00                                   |
| 1920.69 FHLMC REMIC SER 28<br>1/15/18                                | 10/21/2009                       | 11/15/2011                   | 1,921.00        | 1,985.00                                   | -64.00                                   |
| 1990.51 FHLMC REMIC SER 28<br>1/15/18                                | 10/21/2009                       | 12/15/2011                   | 1,991.00        | 2,057.00                                   | -66.00                                   |
| 3385.85 FNMA REMIC TR 2006<br>7/25/29                                | 11/10/2009                       | 08/25/2011                   | 3,386.00        | 3,595.00                                   | -209.00                                  |
| 3376.48 FNMA REMIC TR 2006<br>7/25/29                                | 11/10/2009                       | 09/25/2011                   | 3,376.00        | 3,585.00                                   | -209.00                                  |
| 3358.76 FNMA REMIC TR 2006<br>7/25/29                                | 11/10/2009                       | 10/25/2011                   | 3,359.00        | 3,567.00                                   | -208.00                                  |
| 3341.14 FNMA REMIC TR 2006<br>7/25/29                                | 11/10/2009                       | 11/25/2011                   | 3,341.00        | 3,548.00                                   | -207.00                                  |
| 3323.61 FNMA REMIC TR 2006<br>7/25/29                                | 11/10/2009                       | 12/25/2011                   | 3,324.00        | 3,529.00                                   | -205.00                                  |
| 143. FLOWSERVE CORP COM                                              | 01/27/2010                       | 09/22/2011                   | 10,808.00       | 15,181.00                                  | -4,373.00                                |
| 28. FLOWSERVE CORP COM                                               | 01/27/2010                       | 09/23/2011                   | 2,119.00        | 2,663.00                                   | -544.00                                  |
| 1500. FORD MOTOR COMPANY                                             | 12/30/2009                       | 03/31/2011                   | 22,170.00       | 14,944.00                                  | 7,226.00                                 |
| 1087. FOSTERS GROUP LTD                                              | 10/09/2009                       | 03/31/2011                   | 6,352.00        | 5,511.00                                   | 841.00                                   |
| 638. FOSTERS GROUP LTD                                               | 10/09/2009                       | 05/23/2011                   | 2,892.00        | 3,235.00                                   | -343.00                                  |
| 712. FOSTERS GROUP LTD                                               | 10/09/2009                       | 05/25/2011                   | 3,178.00        | 3,610.00                                   | -432.00                                  |
| 1343. FOSTERS GROUP LTD                                              | 10/09/2009                       | 06/01/2011                   | 6,050.00        | 6,809.00                                   | -759.00                                  |
| 12000. FREEPORT-MCMORAN CO<br>4/01/17                                | 10/14/2009                       | 04/13/2011                   | 13,215.00       | 13,018.00                                  | 197.00                                   |
| 20. FRESENIUS MED CARE AG                                            | 09/11/2009                       | 05/16/2011                   | 1,420.00        | 928.00                                     | 492.00                                   |
| 24. FRESENIUS MED CARE AG                                            | 09/11/2009                       | 05/17/2011                   | 1,689.00        | 1,114.00                                   | 575.00                                   |
| 54. FRESENIUS MED CARE AG                                            | 09/11/2009                       | 07/27/2011                   | 4,270.00        | 2,386.00                                   | 1,884.00                                 |
| 40. FRESENIUS MED CARE AG                                            | 08/21/2009                       | 12/15/2011                   | 2,644.00        | 1,747.00                                   | 897.00                                   |
| 57. GAZPROM OAO SPD ADR                                              | 08/21/2009                       | 09/09/2011                   | 652.00          | 601.00                                     | 51.00                                    |
| 1275. GAZPROM OAO SPD ADR                                            | 08/21/2009                       | 09/12/2011                   | 13,803.00       | 13,451.00                                  | 352.00                                   |
| 5000. GEORGIA PAC CORP<br>5/15/11                                    | 10/27/2009                       | 05/15/2011                   | 5,000.00        | 5,238.00                                   | -238.00                                  |

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|------------------------------------------------------------------------|-----------------------------------|-------------------------------|-----------------|--------------------------------------------|------------------------------------------|
| 6a 16. GILEAD SCIENCES INC                                             | 08/24/2009                        | 12/02/2011                    | 630.00          | 733.00                                     | -103.00                                  |
| 22. GILEAD SCIENCES INC                                                | 08/24/2009                        | 12/16/2011                    | 825.00          | 1,008.00                                   | -183.00                                  |
| 141. GLAXO WELLCOME PLC SP                                             | 10/09/2009                        | 05/31/2011                    | 6,116.00        | 5,575.00                                   | 541.00                                   |
| 126. GLAXO WELLCOME PLC SP                                             | 10/09/2009                        | 08/16/2011                    | 5,289.00        | 4,982.00                                   | 307.00                                   |
| 14. GLAXO WELLCOME PLC SPO                                             | 09/07/2010                        | 10/25/2011                    | 620.00          | 544.00                                     | 76.00                                    |
| 103. GLAXO WELLCOME PLC SP                                             | 10/09/2009                        | 12/16/2011                    | 4,641.00        | 4,073.00                                   | 568.00                                   |
| 72. GOLDMAN SACHS GROUP IN                                             | 10/08/2009                        | 01/20/2011                    | 11,969.00       | 13,630.00                                  | -1,661.00                                |
| 264. GOLDMAN SACHS GROUP I                                             | 07/20/2010                        | 08/09/2011                    | 30,186.00       | 40,706.00                                  | -10,520.00                               |
| 2. GOODRICH CORPORATION                                                | 12/11/2009                        | 12/02/2011                    | 245.00          | 123.00                                     | 122.00                                   |
| 7. GOODRICH CORPORATION                                                | 12/11/2009                        | 12/16/2011                    | 859.00          | 431.00                                     | 428.00                                   |
| 1. GOOGLE INC CL A                                                     | 10/09/2009                        | 01/06/2011                    | 617.00          | 518.00                                     | 99.00                                    |
| 1. GOOGLE INC CL A                                                     | 10/09/2009                        | 12/16/2011                    | 625.00          | 518.00                                     | 107.00                                   |
| 4130.14 GNMA REMIC SER 200                                             | 09/17/2009                        | 01/20/2011                    | 4,130.00        | 4,338.00                                   | -208.00                                  |
| 5/20/31                                                                | 09/17/2009                        | 02/20/2011                    | 4,370.00        | 4,590.00                                   | -220.00                                  |
| 4369.87 GNMA REMIC SER 200                                             | 09/17/2009                        | 03/20/2011                    | 3,734.00        | 3,922.00                                   | -188.00                                  |
| 5/20/31                                                                | 09/17/2009                        | 04/20/2011                    | 2,975.00        | 3,124.00                                   | -149.00                                  |
| 3733.81 GNMA REMIC SER 200                                             | 09/17/2009                        | 05/20/2011                    | 2,563.00        | 2,692.00                                   | -129.00                                  |
| 5/20/31                                                                | 09/17/2009                        | 06/20/2011                    | 2,610.00        | 2,741.00                                   | -131.00                                  |
| 2974.5 GNMA REMIC SER 2004                                             | 09/17/2009                        | 07/20/2011                    | 2,419.00        | 2,541.00                                   | -122.00                                  |
| 5/20/31                                                                | 09/17/2009                        | 08/20/2011                    | 3,445.00        | 3,619.00                                   | -174.00                                  |
| 2562.88 GNMA REMIC SER 200                                             | 09/17/2009                        | 09/20/2011                    | 3,198.00        | 3,359.00                                   | -161.00                                  |
| 5/20/31                                                                | 09/17/2009                        | 10/20/2011                    | 3,176.00        | 3,336.00                                   | -160.00                                  |
| 2609.71 GNMA REMIC SER 200                                             | 09/17/2009                        | 11/20/2011                    | 3,600.00        | 3,781.00                                   | -181.00                                  |
| 5/20/31                                                                | 09/17/2009                        | 12/20/2011                    | 3,991.00        | 4,192.00                                   | -201.00                                  |
| 3445.25 GNMA REMIC SER 200                                             | 05/10/2010                        | 06/30/2011                    | 1,431.00        | 396.00                                     | 1,035.00                                 |
| 5/20/31                                                                |                                   |                               |                 |                                            |                                          |
| 3198.44 GNMA REMIC SER 200                                             |                                   |                               |                 |                                            |                                          |
| 5/20/31                                                                |                                   |                               |                 |                                            |                                          |
| 3176.44 GNMA REMIC SER 200                                             |                                   |                               |                 |                                            |                                          |
| 5/20/31                                                                |                                   |                               |                 |                                            |                                          |
| 3599.61 GNMA REMIC SER 200                                             |                                   |                               |                 |                                            |                                          |
| 5/20/31                                                                |                                   |                               |                 |                                            |                                          |
| 3991.28 GNMA REMIC SER 200                                             |                                   |                               |                 |                                            |                                          |
| 5/20/31                                                                |                                   |                               |                 |                                            |                                          |
| 16. GREEN MTN COFFEE ROAST                                             |                                   |                               |                 |                                            |                                          |

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|-----------------------------------------------------------------------|---------------------------------|-----------------------------|-----------------|--------------------------------------------|------------------------------------------|
| 6a 62. GREEN MTN COFFEE ROAST                                         | 05/10/2010                      | 07/01/2011                  | 5,567.00        | 1,535.00                                   | 4,032.00                                 |
| 59. GREEN MTN COFFEE ROAST                                            | 05/10/2010                      | 08/04/2011                  | 6,188.00        | 1,461.00                                   | 4,727.00                                 |
| 39. GREENHILL & CO INC                                                | 02/04/2010                      | 03/10/2011                  | 2,561.00        | 2,970.00                                   | -409.00                                  |
| 23. GREENHILL & CO INC                                                | 02/05/2010                      | 03/11/2011                  | 1,483.00        | 1,750.00                                   | -267.00                                  |
| 38. GREENHILL & CO INC                                                | 03/04/2010                      | 03/14/2011                  | 2,411.00        | 2,886.00                                   | -475.00                                  |
| 41. GREENHILL & CO INC                                                | 03/04/2010                      | 03/15/2011                  | 2,541.00        | 3,103.00                                   | -562.00                                  |
| 23. GREENHILL & CO INC                                                | 02/12/2010                      | 03/16/2011                  | 1,426.00        | 1,719.00                                   | -293.00                                  |
| 20000. HCA INC<br>11/15/16                                            | 07/21/2010                      | 08/26/2011                  | 21,303.00       | 21,183.00                                  | 120.00                                   |
| 3. HAEMONETICS CORP MASS C<br>EXPIRING                                | 10/04/2010                      | 12/02/2011                  | 180.00          | 175.00                                     | 5.00                                     |
| 10. HAEMONETICS CORP MASS<br>EXPIRING                                 | 10/04/2010                      | 12/16/2011                  | 588.00          | 583.00                                     | 5.00                                     |
| 6. HALLIBURTON CO                                                     | 10/09/2009                      | 01/06/2011                  | 230.00          | 169.00                                     | 61.00                                    |
| 400. HENNES & MAURITZ AB A                                            | 08/21/2009                      | 12/15/2011                  | 2,388.00        | 2,392.00                                   | -4.00                                    |
| 1000. HERTZ CORP<br>1/01/14                                           | 10/19/2009                      | 02/24/2011                  | 1,022.00        | 1,025.00                                   | -3.00                                    |
| 4000. HERTZ CORP<br>1/01/14                                           | 10/19/2009                      | 04/07/2011                  | 4,089.00        | 4,100.00                                   | -11.00                                   |
| 960. HOST HOTELS & RESORTS                                            | 06/18/2010                      | 09/23/2011                  | 10,089.00       | 13,590.00                                  | -3,501.00                                |
| 45. HUNT J B TRANS SVCS IN                                            | 09/23/2010                      | 10/05/2011                  | 1,666.00        | 1,573.00                                   | 93.00                                    |
| 104. HUNT J B TRANS SVCS I                                            | 09/23/2010                      | 12/16/2011                  | 4,650.00        | 3,636.00                                   | 1,014.00                                 |
| .6664 HUNTINGTON INGALLS I                                            | 08/06/2009                      | 04/08/2011                  | 27.00           | 18.00                                      | 9.00                                     |
| 66. HUNTINGTON INGALLS IND                                            | 08/06/2009                      | 05/31/2011                  | 2,437.00        | 1,827.00                                   | 610.00                                   |
| .2368 ADR IBERDROLA                                                   | 10/09/2009                      | 08/16/2011                  | 7.00            | 9.00                                       | -2.00                                    |
| 243. ADR IBERDROLA                                                    | 10/09/2009                      | 08/24/2011                  | 7,070.00        | 9,336.00                                   | -2,266.00                                |
| .5 INDUSTRIAL & COML BK CH                                            | 09/23/2009                      | 01/07/2011                  | 8.00            | 8.00                                       |                                          |
| 173. INFOSYS TECH LTD SPND<br>1/4 00                                  | 08/21/2009                      | 03/15/2011                  | 11,451.00       | 7,302.00                                   | 4,149.00                                 |
| 35. INFOSYS TECH LTD SPND<br>1/4 00                                   | 08/21/2009                      | 03/16/2011                  | 2,267.00        | 1,477.00                                   | 790.00                                   |
| 172. INTEL CORP                                                       | 12/09/2010                      | 12/13/2011                  | 4,112.00        | 3,669.00                                   | 443.00                                   |

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Employer identification number

31-216169588007 CHAPMAN HANSON

38-6872202

**Part II Long-Term Capital Gains and Losses - Assets Held More Than One Year**

| (a) Description of property (Example<br>100 sh. 7% preferred of "Z" Co ) | (b) Date<br>acquired<br>(mo., day, yr.) | (c) Date sold<br>(mo., day, yr.) | (d) Sales price | (e) Cost or other basis<br>(see instructions) | (f) Gain or (loss)<br>Subtract (e) from (d) |
|--------------------------------------------------------------------------|-----------------------------------------|----------------------------------|-----------------|-----------------------------------------------|---------------------------------------------|
| 6a 85. INTERNATIONAL BUSINESS                                            | 10/21/2009                              | 01/20/2011                       | 13,172.00       | 10,473.00                                     | 2,699.00                                    |
| 108. INTERNATIONAL BUSINESS                                              | 10/21/2009                              | 06/13/2011                       | 17,609.00       | 13,307.00                                     | 4,302.00                                    |
| 17. INTERNATIONAL BUSINESS                                               | 10/09/2009                              | 10/10/2011                       | 3,153.00        | 2,131.00                                      | 1,022.00                                    |
| 17. INTERNATIONAL BUSINESS                                               | 10/09/2009                              | 10/13/2011                       | 3,173.00        | 2,131.00                                      | 1,042.00                                    |
| 14. INTERNATIONAL BUSINESS                                               | 10/09/2009                              | 10/18/2011                       | 2,475.00        | 1,755.00                                      | 720.00                                      |
| 18. INTERNATIONAL BUSINESS                                               | 10/09/2009                              | 10/27/2011                       | 3,317.00        | 2,257.00                                      | 1,060.00                                    |
| 20. INTERNATIONAL BUSINESS                                               | 10/09/2009                              | 11/15/2011                       | 3,766.00        | 2,508.00                                      | 1,258.00                                    |
| 50. INTERNATIONAL BUSINESS                                               | 09/06/2005                              | 12/05/2011                       | 9,562.00        | 4,006.00                                      | 5,556.00                                    |
| 46. INTERNATIONAL BUSINESS                                               | 10/21/2009                              | 12/16/2011                       | 8,399.00        | 5,668.00                                      | 2,731.00                                    |
| 8. ISHARES TR AGENCY BD FD                                               | 10/09/2009                              | 12/16/2011                       | 902.00          | 867.00                                        | 35.00                                       |
| 15. ISHARES BARCLAYS MBS B                                               | 10/09/2009                              | 05/05/2011                       | 1,595.00        | 1,601.00                                      | -6.00                                       |
| 45. ISHARES BARCLAYS MBS B                                               | 10/09/2009                              | 07/12/2011                       | 4,810.00        | 4,804.00                                      | 6.00                                        |
| 19. ISHARES BARCLAYS MBS B                                               | 10/09/2009                              | 07/20/2011                       | 2,032.00        | 2,028.00                                      | 4.00                                        |
| 165. ISHARES BARCLAYS MBS                                                | 10/09/2009                              | 10/06/2011                       | 17,764.00       | 17,614.00                                     | 150.00                                      |
| 9. ISHARES BARCLAYS MBS BO                                               | 10/09/2009                              | 10/25/2011                       | 966.00          | 961.00                                        | 5.00                                        |
| 24. ISHARES BARCLAYS MBS B                                               | 10/09/2009                              | 12/02/2011                       | 2,580.00        | 2,562.00                                      | 18.00                                       |
| 65. ISHARES BARCLAYS MBS B                                               | 10/09/2009                              | 12/16/2011                       | 7,026.00        | 6,939.00                                      | 87.00                                       |
| 153. JOHNSON CONTROLS INC                                                | 10/01/2010                              | 12/14/2011                       | 4,444.00        | 4,329.00                                      | 115.00                                      |
| 341. JOHNSON CONTROLS INC                                                | 08/24/2009                              | 12/15/2011                       | 9,919.00        | 8,723.00                                      | 1,196.00                                    |
| 376. JOHNSON CONTROLS INC                                                | 08/24/2009                              | 12/16/2011                       | 10,917.00       | 9,618.00                                      | 1,299.00                                    |
| 18. K12 INC                                                              | 08/24/2009                              | 04/29/2011                       | 710.00          | 373.00                                        | 337.00                                      |
| 35. K12 INC                                                              | 08/24/2009                              | 05/02/2011                       | 1,376.00        | 724.00                                        | 652.00                                      |
| 51. K12 INC                                                              | 08/24/2009                              | 05/03/2011                       | 1,922.00        | 1,055.00                                      | 867.00                                      |
| 157. KAO CORP SPD ADR REPS<br>COM                                        | 10/09/2009                              | 12/16/2011                       | 4,000.00        | 3,760.00                                      | 240.00                                      |
| 300. KINGFISHER PLC                                                      | 10/22/2010                              | 12/15/2011                       | 2,205.00        | 2,345.00                                      | -140.00                                     |

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**Part II Long-Term Capital Gains and Losses - Assets Held More Than One Year**

| (a) Description of property (Example:<br>100 sh 7% preferred of "Z" Co) | (b) Date<br>acquired<br>(mo, day, yr) | (c) Date sold<br>(mo, day, yr) | (d) Sales price | (e) Cost or other basis<br>(see instructions) | (f) Gain or (loss)<br>Subtract (e) from (d) |
|-------------------------------------------------------------------------|---------------------------------------|--------------------------------|-----------------|-----------------------------------------------|---------------------------------------------|
| 6a 109. KOMATSU LTD SPNS ADR                                            | 08/21/2009                            | 02/03/2011                     | 3,381.00        | 1,947.00                                      | 1,434.00                                    |
| 266. KONINKLIJKE AHOLD N.V.                                             | 11/04/2010                            | 12/16/2011                     | 3,312.00        | 3,725.00                                      | -413.00                                     |
| 569. LAFARGE S A SPND ADR                                               | 02/04/2010                            | 02/24/2011                     | 8,541.00        | 10,830.00                                     | -2,289.00                                   |
| 194. LAFARGE S A SPND ADR                                               | 02/04/2010                            | 02/25/2011                     | 2,927.00        | 3,565.00                                      | -638.00                                     |
| 2000. LEVEL 3 FING INC<br>2/15/17                                       | 04/15/2010                            | 12/16/2011                     | 2,043.00        | 1,902.00                                      | 141.00                                      |
| 64. LIFE TECHNOLOGIES CORP                                              | 10/09/2009                            | 03/03/2011                     | 3,409.00        | 3,030.00                                      | 379.00                                      |
| 1783. LLOYDS TSB GROUP PLC                                              | 10/09/2009                            | 05/05/2011                     | 6,205.00        | 10,787.00                                     | -4,582.00                                   |
| 1868. MAN GROUP PLC                                                     | 03/25/2010                            | 08/11/2011                     | 5,706.00        | 6,906.00                                      | -1,200.00                                   |
| 1743. MAN GROUP PLC                                                     | 05/12/2010                            | 08/12/2011                     | 5,483.00        | 6,161.00                                      | -678.00                                     |
| 1. MANPOWER INC WIS                                                     | 12/18/2009                            | 11/17/2011                     | 36.00           | 54.00                                         | -18.00                                      |
| 7. MANPOWER INC WIS                                                     | 12/18/2009                            | 12/02/2011                     | 268.00          | 379.00                                        | -111.00                                     |
| 13. MANPOWER INC WIS                                                    | 03/04/2010                            | 12/16/2011                     | 455.00          | 700.00                                        | -245.00                                     |
| 1. MASTERCARD INC                                                       | 10/09/2009                            | 01/06/2011                     | 230.00          | 212.00                                        | 18.00                                       |
| 12. MASTERCARD INC                                                      | 10/09/2009                            | 03/31/2011                     | 3,042.00        | 2,549.00                                      | 493.00                                      |
| 13. MASTERCARD INC                                                      | 10/09/2009                            | 05/05/2011                     | 3,565.00        | 2,761.00                                      | 804.00                                      |
| 126. MATTEL INC                                                         | 01/14/2010                            | 03/09/2011                     | 3,211.00        | 2,578.00                                      | 633.00                                      |
| 187. MATTEL INC                                                         | 01/14/2010                            | 07/07/2011                     | 5,171.00        | 3,826.00                                      | 1,345.00                                    |
| 278. MERCK & CO INC NEW                                                 | 10/09/2009                            | 01/24/2011                     | 9,409.00        | 9,018.00                                      | 391.00                                      |
| 300. METLIFE INC                                                        | 08/06/2009                            | 01/03/2011                     | 13,801.00       | 10,711.00                                     | 3,090.00                                    |
| 361. MICROSOFT CORP                                                     | 10/09/2009                            | 03/28/2011                     | 9,207.00        | 9,226.00                                      | -19.00 *                                    |
| 520.00071 MICROSOFT CORP                                                | 03/05/2010                            | 05/17/2011                     | 12,675.00       | 14,192.00                                     | -1,517.00 *                                 |
| 157.99929 MICROSOFT CORP                                                | 03/05/2010                            | 05/17/2011                     | 3,851.00        | 4,508.00                                      | -657.00                                     |
| 343. MICROSOFT CORP                                                     | 08/24/2009                            | 05/19/2011                     | 8,429.00        | 8,424.00                                      | 5.00                                        |
| 1365. MICROSOFT CORP                                                    | 08/24/2009                            | 06/03/2011                     | 32,854.00       | 33,524.00                                     | -670.00                                     |
| 632.95 MIDWEST GEN LLC<br>1/02/16                                       | 10/27/2009                            | 01/02/2011                     | 633.00          | 650.00                                        | -17.00                                      |

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|-------------------------------------------------------------------------|----------------------------------------|---------------------------------|-----------------|-----------------------------------------------|---------------------------------------------|
| 6a 659.99 MIDWEST GEN LLC<br>1/02/16                                    | 10/27/2009                             | 07/02/2011                      | 660.00          | 678.00                                        | -18.00                                      |
| 8000. MIRANT NORTH AMER LL<br>12/31/13                                  | 12/21/2009                             | 01/03/2011                      | 8,148.00        | 8,148.00                                      |                                             |
| 500. MITSUBISHI UFJ FINL G<br>08/21/2009                                | 12/15/2011                             |                                 | 2,090.00        | 3,190.00                                      | -1,100.00                                   |
| 54. MONOLITHIC PWR SYS INC<br>12/07/2010                                | 12/16/2011                             |                                 | 753.00          | 963.00                                        | -210.00                                     |
| 10000. NRG ENERGY INC<br>2/01/16                                        | 10/19/2009                             | 05/24/2011                      | 10,394.00       | 9,925.00                                      | 469.00                                      |
| 34. NATIONAL GRID PLC SPD<br>10/09/2009                                 | 08/23/2011                             |                                 | 1,686.00        | 1,626.00                                      | 60.00                                       |
| 80. NATIONAL GRID PLC SPD<br>10/09/2009                                 | 08/24/2011                             |                                 | 4,020.00        | 3,826.00                                      | 194.00                                      |
| 47. NESTLE S A SPONSORED A<br>REG SH<br>08/21/2009                      | 08/31/2011                             |                                 | 2,875.00        | 1,925.00                                      | 950.00                                      |
| 40. NESTLE S A SPONSORED A<br>REG SH<br>08/21/2009                      | 12/15/2011                             |                                 | 2,190.00        | 1,638.00                                      | 552.00                                      |
| 13. NEW ORIENTAL ED & TECH<br>ADR<br>10/08/2009                         | 09/13/2011                             |                                 | 419.00          | 266.00                                        | 153.00                                      |
| 59. NEW ORIENTAL ED & TECH<br>ADR<br>10/08/2009                         | 09/15/2011                             |                                 | 1,965.00        | 1,206.00                                      | 759.00                                      |
| 79. NEW ORIENTAL ED & TECH<br>ADR<br>10/08/2009                         | 10/17/2011                             |                                 | 2,380.00        | 1,558.00                                      | 822.00                                      |
| 169. NEW ORIENTAL ED & TEC<br>ADR<br>10/01/2009                         | 11/18/2011                             |                                 | 3,856.00        | 3,169.00                                      | 687.00                                      |
| 120. NEW ORIENTAL ED & TEC<br>ADR<br>12/02/2009                         | 11/21/2011                             |                                 | 2,771.00        | 2,205.00                                      | 566.00                                      |
| 137. NEW ORIENTAL ED & TEC<br>ADR<br>12/02/2009                         | 11/22/2011                             |                                 | 3,190.00        | 2,494.00                                      | 696.00                                      |
| 53. NEW ORIENTAL ED & TECH<br>ADR<br>09/09/2009                         | 11/23/2011                             |                                 | 1,225.00        | 939.00                                        | 286.00                                      |
| 26. NEW ORIENTAL ED & TECH<br>ADR<br>09/09/2009                         | 11/28/2011                             |                                 | 620.00          | 460.00                                        | 160.00                                      |
| 71. NEXTERA ENERGY INC<br>10/08/2009                                    | 12/22/2011                             |                                 | 4,242.00        | 3,858.00                                      | 384.00                                      |
| 250. NIPPON TELEGRAPH & TE<br>10/09/2009                                | 01/12/2011                             |                                 | 5,580.00        | 5,420.00                                      | 160.00                                      |
| 371. NIPPON TELEGRAPH & TE<br>10/09/2009                                | 01/21/2011                             |                                 | 8,366.00        | 8,043.00                                      | 323.00                                      |
| 539. NORFOLK SOUTHERN CORP<br>10/22/2009                                | 02/04/2011                             |                                 | 32,721.00       | 26,142.00                                     | 6,579.00                                    |
| 55. NOVARTIS AG-ADR<br>12/08/2010                                       | 12/15/2011                             |                                 | 3,088.00        | 3,002.00                                      | 86.00                                       |
| 86. NOVARTIS AG-ADR<br>10/09/2009                                       | 12/16/2011                             |                                 | 4,770.00        | 4,293.00                                      | 477.00                                      |
| 50. NOVO NORDISK A S ADR<br>10/09/2009                                  | 01/21/2011                             |                                 | 5,577.00        | 3,152.00                                      | 2,425.00                                    |
| 30. NOVO NORDISK A S ADR<br>08/21/2009                                  | 03/16/2011                             |                                 | 3,605.00        | 1,835.00                                      | 1,770.00                                    |

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|--------------------------------------------------------------------------|-----------------------------------------|----------------------------------|-----------------|-----------------------------------------------|---------------------------------------------|
| <b>6a</b> 24. NOVO NORDISK A S ADR                                       | 08/21/2009                              | 12/15/2011                       | 2,686.00        | 1,468.00                                      | 1,218.00                                    |
| 18. NXSTAGE MED INC                                                      | 11/17/2010                              | 12/02/2011                       | 357.00          | 381.00                                        | -24.00                                      |
| 48. ORACLE CORP                                                          | 10/09/2009                              | 01/06/2011                       | 1,493.00        | 994.00                                        | 499.00                                      |
| 75000. PNC FUNDING CORP<br>9/28/12                                       | 09/10/2009                              | 07/08/2011                       | 79,157.00       | 80,402.00                                     | -1,245.00                                   |
| 152. PALL CORP                                                           | 06/03/2010                              | 10/05/2011                       | 6,547.00        | 5,323.00                                      | 1,224.00                                    |
| 125. PALL CORP                                                           | 06/03/2010                              | 12/16/2011                       | 7,044.00        | 4,378.00                                      | 2,666.00                                    |
| 7000. PENN NATL GAMING INC<br>3/01/15                                    | 12/02/2009                              | 08/19/2011                       | 7,158.00        | 7,158.00                                      |                                             |
| 526. PEPSICO INC                                                         | 08/24/2009                              | 03/03/2011                       | 33,572.00       | 30,355.00                                     | 3,217.00                                    |
| 232. PEPSICO INC                                                         | 08/24/2009                              | 03/04/2011                       | 14,721.00       | 13,388.00                                     | 1,333.00                                    |
| 67. PEPSICO INC                                                          | 08/24/2009                              | 03/07/2011                       | 4,248.00        | 3,866.00                                      | 382.00                                      |
| 163. PFIZER INC.                                                         | 02/04/2010                              | 09/22/2011                       | 2,847.00        | 2,965.00                                      | -118.00                                     |
| 34. PFIZER INC.                                                          | 10/09/2009                              | 12/16/2011                       | 724.00          | 573.00                                        | 151.00                                      |
| 7000. PIONEER NAT RES CO<br>7/15/16                                      | 10/29/2009                              | 12/16/2011                       | 7,578.00        | 6,681.00                                      | 897.00                                      |
| 478. POWER ASSETS HLDGS LT                                               | 10/09/2009                              | 03/10/2011                       | 3,199.00        | 2,586.00                                      | 613.00                                      |
| 366. POWER ASSETS HLDGS LT                                               | 10/09/2009                              | 03/11/2011                       | 2,443.00        | 1,980.00                                      | 463.00                                      |
| 289. POWER ASSETS HLDGS LT                                               | 10/09/2009                              | 03/14/2011                       | 1,915.00        | 1,563.00                                      | 352.00                                      |
| 691. POWER ASSETS HLDGS LT                                               | 10/09/2009                              | 03/24/2011                       | 4,444.00        | 3,738.00                                      | 706.00                                      |
| 201. POWER ASSETS HLDGS LT                                               | 10/09/2009                              | 03/25/2011                       | 1,291.00        | 1,087.00                                      | 204.00                                      |
| 932. POWER ASSETS HLDGS LT                                               | 10/09/2009                              | 03/30/2011                       | 6,142.00        | 5,042.00                                      | 1,100.00                                    |
| 222. PRAXAIR INC                                                         | 08/24/2009                              | 05/04/2011                       | 22,963.00       | 17,501.00                                     | 5,462.00                                    |
| 381. PROCTOR & GAMBLE CO                                                 | 01/11/2010                              | 02/15/2011                       | 24,343.00       | 22,796.00                                     | 1,547.00                                    |
| 590. PRUDENTIAL FINANCIAL                                                | 10/16/2009                              | 04/14/2011                       | 35,655.00       | 29,844.00                                     | 5,811.00                                    |
| 110. PRUDENTIAL PLC                                                      | 10/09/2009                              | 07/20/2011                       | 2,422.00        | 2,194.00                                      | 228.00                                      |
| 4000. QWEST COMMUNICATIONS<br>2/15/14                                    | 12/15/2009                              | 03/29/2011                       | 4,060.00        | 4,020.00                                      | 40.00                                       |
| 6000. RRI ENERGY INC<br>12/15/14                                         | 10/22/2009                              | 01/03/2011                       | 6,135.00        | 6,150.00                                      | -15.00                                      |

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|----------------------------------------------------------------------|---------------------------------|-----------------------------|-----------------|--------------------------------------------|------------------------------------------|
| <b>6a</b> 105. RWE AG                                                | 10/09/2009                      | 12/16/2011                  | 3,580.00        | 9,742.00                                   | -6,162.00                                |
| 5000. RANGE RES CORP<br>5/15/16                                      | 10/14/2009                      | 05/25/2011                  | 5,200.00        | 5,050.00                                   | 150.00                                   |
| 225. RECKITT BENCKISER GRO                                           | 11/12/2009                      | 12/15/2011                  | 2,207.00        | 2,305.00                                   | -98.00                                   |
| 6000. ROYAL CARIBBEAN CRUI<br>12/01/13                               | 10/22/2009                      | 12/16/2011                  | 6,300.00        | 5,914.00                                   | 386.00                                   |
| 83.6866 ROYAL DUTCH SHELL                                            | 10/09/2009                      | 05/10/2011                  | 6,142.00        | 4,783.00                                   | 1,359.00                                 |
| .9808 ROYAL DUTCH SHELL PL                                           | 10/09/2009                      | 07/01/2011                  | 67.00           | 56.00                                      | 11.00                                    |
| 81. SABMILLER PLC SPD ADR                                            | 08/21/2009                      | 10/13/2011                  | 2,875.00        | 1,885.00                                   | 990.00                                   |
| 113. SABMILLER PLC SPD ADR                                           | 08/21/2009                      | 10/14/2011                  | 4,036.00        | 2,630.00                                   | 1,406.00                                 |
| 238. SANOFI                                                          | 10/09/2009                      | 03/30/2011                  | 8,329.00        | 8,982.00                                   | -653.00                                  |
| .5545 SANOFI                                                         | 03/31/2010                      | 06/29/2011                  | 21.00           | 21.00                                      |                                          |
| 73.4455 SANOFI                                                       | 03/31/2010                      | 12/16/2011                  | 2,567.00        | 2,741.00                                   | -174.00                                  |
| 84. SAP AG-SPONSORED ADR                                             | 10/09/2009                      | 01/28/2011                  | 4,792.00        | 4,260.00                                   | 532.00                                   |
| 57. SAP AG-SPONSORED ADR                                             | 11/18/2009                      | 02/03/2011                  | 3,330.00        | 2,790.00                                   | 540.00                                   |
| 8. SAP AG-SPONSORED ADR                                              | 11/18/2009                      | 02/14/2011                  | 481.00          | 392.00                                     | 89.00                                    |
| 12. SAP AG-SPONSORED ADR                                             | 08/21/2009                      | 04/18/2011                  | 759.00          | 571.00                                     | 188.00                                   |
| 48. SAP AG-SPONSORED ADR                                             | 08/21/2009                      | 11/21/2011                  | 2,778.00        | 2,282.00                                   | 496.00                                   |
| 45. SAP AG-SPONSORED ADR                                             | 08/21/2009                      | 12/15/2011                  | 2,525.00        | 2,140.00                                   | 385.00                                   |
| 9. SCHLUMBERGER LTD                                                  | 10/26/2010                      | 12/16/2011                  | 605.00          | 622.00                                     | -17.00                                   |
| 873. SCHWAB CHARLES CORP N                                           | 08/24/2009                      | 08/30/2011                  | 10,781.00       | 15,810.00                                  | -5,029.00                                |
| 64. SEVEN & I HLDGS CO LTD                                           | 10/12/2010                      | 12/16/2011                  | 3,516.00        | 3,060.00                                   | 456.00                                   |
| 7. SILICON LABORATORIES IN                                           | 12/21/2009                      | 12/02/2011                  | 299.00          | 331.00                                     | -32.00                                   |
| 27. SILICON LABORATORIES I                                           | 12/21/2009                      | 12/16/2011                  | 1,135.00        | 1,278.00                                   | -143.00                                  |
| 275. SINGAPORE TELECOMMUNI<br>ADR                                    | 10/09/2009                      | 02/22/2011                  | 6,213.00        | 6,078.00                                   | 135.00                                   |
| 148. SINGAPORE TELECOMMUNI<br>ADR                                    | 10/09/2009                      | 07/20/2011                  | 3,930.00        | 3,293.00                                   | 637.00                                   |
| 91. SINGAPORE TELECOMMUNIC<br>ADR                                    | 10/09/2009                      | 07/21/2011                  | 2,459.00        | 2,025.00                                   | 434.00                                   |

**6b Total.** Combine the amounts in column (f). Enter here and on Schedule D, line 6b

Schedule D-1 (Form 1041) 2011

Name of estate or trust as shown on Form 1041 Do not enter name and employer identification number if shown on the other side

Employer identification number

31-216169588007 CHAPMAN HANSON

38-6872202

**Part II Long-Term Capital Gains and Losses - Assets Held More Than One Year**

| (a) Description of property (Example<br>100 sh 7% preferred of "Z" Co) | (b) Date<br>acquired<br>(mo, day, yr) | (c) Date sold<br>(mo, day, yr) | (d) Sales price | (e) Cost or other basis<br>(see instructions) | (f) Gain or (loss)<br>Subtract (e) from (d) |
|------------------------------------------------------------------------|---------------------------------------|--------------------------------|-----------------|-----------------------------------------------|---------------------------------------------|
| 6a 27. SMITH & NEPHEW P L C S                                          | 08/21/2009                            | 01/10/2011                     | 1,481.00        | 1,113.00                                      | 368.00                                      |
| 154. SMITH & NEPHEW P L C                                              | 08/21/2009                            | 01/11/2011                     | 8,079.00        | 6,347.00                                      | 1,732.00                                    |
| 182. SMITH & NEPHEW P L C                                              | 08/21/2009                            | 01/12/2011                     | 9,695.00        | 7,501.00                                      | 2,194.00                                    |
| 503. SOCIETE GENERALE FRAN                                             | 10/09/2009                            | 01/24/2011                     | 6,600.00        | 7,369.00                                      | -769.00                                     |
| .9858 SOCIETE GENERALE FRA                                             | 10/09/2009                            | 07/14/2011                     | 10.00           | 14.00                                         | -4.00 *                                     |
| .7689 SOCIETE GENERALE FRA                                             | 10/09/2009                            | 11/04/2011                     | 4.00            | 11.00                                         | -7.00                                       |
| 323. SOUTHERN COPPER CORP                                              | 01/28/2010                            | 04/19/2011                     | 11,579.00       | 9,192.00                                      | 2,387.00                                    |
| 278. SUMITOMO MITSUI FINL                                              | 10/09/2009                            | 07/12/2011                     | 1,694.00        | 2,163.00                                      | -469.00                                     |
| 106. SUMITOMO MITSUI FINL                                              | 10/09/2009                            | 12/16/2011                     | 593.00          | 825.00                                        | -232.00                                     |
| 928. SUNCOR ENERGY INC                                                 | 05/10/2010                            | 10/04/2011                     | 21,331.00       | 32,018.00                                     | -10,687.00                                  |
| 1000. SUPERVALU INC                                                    | 5/01/16                               | 10/15/2009                     | 943.00          | 1,034.00                                      | -91.00                                      |
| 5000. SUPERVALU INC                                                    | 5/01/16                               | 10/15/2009                     | 4,894.00        | 5,169.00                                      | -275.00                                     |
| 600. TJX COMPANIES, INC NE                                             | 11/16/2009                            | 06/09/2011                     | 30,353.00       | 23,744.00                                     | 6,609.00                                    |
| 717. TELECOM CORP NEW ZEAL                                             | 10/09/2009                            | 05/12/2011                     | 6,535.00        | 6,833.00                                      | -298.00                                     |
| 413. TELECOM CORP NEW ZEAL                                             | 10/09/2009                            | 06/23/2011                     | 4,123.00        | 3,936.00                                      | 187.00                                      |
| 368. TELEFONICA DE ESPANA                                              | 08/21/2009                            | 11/23/2011                     | 6,424.00        | 9,197.00                                      | -2,773.00                                   |
| 217. TELEFONICA DE ESPANA                                              | 10/09/2009                            | 12/16/2011                     | 3,635.00        | 6,098.00                                      | -2,463.00                                   |
| 340. TELSTRA 00                                                        | 10/09/2009                            | 08/24/2011                     | 5,422.00        | 4,905.00                                      | 517.00                                      |
| 266. TELSTRA 00                                                        | 10/09/2009                            | 10/04/2011                     | 3,804.00        | 3,837.00                                      | -33.00                                      |
| 57. TEMPLETON GLOBAL INCOM                                             | 10/09/2009                            | 07/20/2011                     | 625.00          | 541.00                                        | 84.00                                       |
| 3.99879 TEMPLETON GLOBAL I                                             | 10/09/2009                            | 12/16/2011                     | 36.00           | 38.00                                         | -2.00                                       |
| 104.00121 TEMPLETON GLOBAL<br>INC                                      | 10/09/2009                            | 12/16/2011                     | 924.00          | 987.00                                        | -63.00 *                                    |
| 62. TEMPUR-PEDIC INTL INC                                              | 07/09/2010                            | 08/09/2011                     | 3,571.00        | 1,981.00                                      | 1,590.00                                    |
| 67. TEMPUR-PEDIC INTL INC                                              | 07/09/2010                            | 09/08/2011                     | 4,025.00        | 2,141.00                                      | 1,884.00                                    |
| 6. TEMPUR-PEDIC INTL INC                                               | 07/09/2010                            | 12/02/2011                     | 337.00          | 192.00                                        | 145.00                                      |

**6b Total.** Combine the amounts in column (f). Enter here and on Schedule D, line 6b . . . . .

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Employer identification number

31-216169588007 CHAPMAN HANSON

38-6872202

**Part II Long-Term Capital Gains and Losses - Assets Held More Than One Year**

| (a) Description of property (Example<br>100 sh 7% preferred of "Z" Co.) | (b) Date<br>acquired<br>(mo., day, yr.) | (c) Date sold<br>(mo., day, yr.) | (d) Sales price | (e) Cost or other basis<br>(see instructions) | (f) Gain or (loss)<br>Subtract (e) from (d) |
|-------------------------------------------------------------------------|-----------------------------------------|----------------------------------|-----------------|-----------------------------------------------|---------------------------------------------|
| 6a 11. TEMPUR-PEDIC INTL INC                                            | 07/09/2010                              | 12/16/2011                       | 583.00          | 352.00                                        | 231.00                                      |
| 26. TESCO PLC                                                           | 04/21/2010                              | 10/11/2011                       | 496.00          | 529.00                                        | -33.00                                      |
| 130. TESCO PLC                                                          | 04/21/2010                              | 12/15/2011                       | 2,335.00        | 2,647.00                                      | -312.00 *                                   |
| 77. TEVA PHARMACEUTICAL IN                                              | 08/21/2009                              | 07/26/2011                       | 3,610.00        | 3,958.00                                      | -348.00 *                                   |
| 71. TEVA PHARMACEUTICAL IN                                              | 08/21/2009                              | 12/15/2011                       | 3,015.00        | 3,649.00                                      | -634.00 *                                   |
| 1400. TEXAS INSTRS INC                                                  | 03/19/2010                              | 04/29/2011                       | 49,867.00       | 35,441.00                                     | 14,426.00                                   |
| 130. 3M COMPANY 00                                                      | 01/19/2010                              | 11/03/2011                       | 10,324.00       | 11,035.00                                     | -711.00                                     |
| 660. TIMKEN CO 00                                                       | 04/23/2010                              | 09/23/2011                       | 20,964.00       | 21,678.00                                     | -714.00                                     |
| 7481.49 TAOT 2010-A A2<br>5/15/12                                       | 04/29/2010                              | 05/15/2011                       | 7,481.00        | 7,481.00                                      |                                             |
| 7216.03 TAOT 2010-A A2<br>5/15/12                                       | 04/29/2010                              | 06/15/2011                       | 7,216.00        | 7,216.00                                      |                                             |
| 6818.47 TAOT 2010-A A2<br>5/15/12                                       | 04/29/2010                              | 07/15/2011                       | 6,818.00        | 6,818.00                                      |                                             |
| 3737.73 TAOT 2010-A A2<br>5/15/12                                       | 04/29/2010                              | 08/15/2011                       | 3,738.00        | 3,738.00                                      |                                             |
| 59. TRANSDIGM GROUP INC                                                 | 08/24/2009                              | 06/22/2011                       | 5,209.00        | 2,558.00                                      | 2,651.00                                    |
| 34. TRANSDIGM GROUP INC                                                 | 08/24/2009                              | 06/23/2011                       | 2,912.00        | 1,474.00                                      | 1,438.00                                    |
| 5. TRANSDIGM GROUP INC                                                  | 08/24/2009                              | 12/02/2011                       | 486.00          | 217.00                                        | 269.00                                      |
| 10. TRANSDIGM GROUP INC                                                 | 08/24/2009                              | 12/16/2011                       | 954.00          | 434.00                                        | 520.00                                      |
| 400. THE TRAVELERS COMPANI                                              | 11/16/2009                              | 08/19/2011                       | 19,961.00       | 20,870.00                                     | -909.00                                     |
| 5. ULTIMATE SOFTWARE GROUP                                              | 08/24/2009                              | 02/01/2011                       | 255.00          | 137.00                                        | 118.00                                      |
| 59. ULTIMATE SOFTWARE GROU                                              | 08/24/2009                              | 02/02/2011                       | 3,047.00        | 1,619.00                                      | 1,428.00                                    |
| 17. ULTIMATE SOFTWARE GROU                                              | 08/24/2009                              | 02/03/2011                       | 866.00          | 466.00                                        | 400.00                                      |
| 11. ULTIMATE SOFTWARE GROU                                              | 08/24/2009                              | 02/04/2011                       | 556.00          | 302.00                                        | 254.00                                      |
| 13. ULTIMATE SOFTWARE GROU                                              | 08/24/2009                              | 03/25/2011                       | 764.00          | 357.00                                        | 407.00                                      |
| 12. ULTIMATE SOFTWARE GROU                                              | 08/24/2009                              | 03/28/2011                       | 697.00          | 329.00                                        | 368.00                                      |
| 22. ULTIMATE SOFTWARE GROU                                              | 08/24/2009                              | 03/29/2011                       | 1,278.00        | 604.00                                        | 674.00                                      |
| 23. ULTIMATE SOFTWARE GROU                                              | 08/24/2009                              | 03/30/2011                       | 1,353.00        | 631.00                                        | 722.00                                      |

**6b Total.** Combine the amounts in column (f). Enter here and on Schedule D, line 6b . . . . .

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Employer identification number

31-216169588007 CHAPMAN HANSON

38-6872202

**Part II Long-Term Capital Gains and Losses - Assets Held More Than One Year**

| (a) Description of property (Example:<br>100 sh. 7% preferred of "Z" Co.) | (b) Date<br>acquired<br>(mo, day, yr) | (c) Date sold<br>(mo, day, yr) | (d) Sales price | (e) Cost or other basis<br>(see instructions) | (f) Gain or (loss)<br>Subtract (e) from (d) |
|---------------------------------------------------------------------------|---------------------------------------|--------------------------------|-----------------|-----------------------------------------------|---------------------------------------------|
| 6a 10. ULTIMATE SOFTWARE GROUP                                            | 08/24/2009                            | 04/05/2011                     | 572.00          | 274.00                                        | 298.00                                      |
| 2. ULTIMATE SOFTWARE GROUP                                                | 08/24/2009                            | 04/07/2011                     | 113.00          | 55.00                                         | 58.00                                       |
| 3. ULTIMATE SOFTWARE GROUP                                                | 08/24/2009                            | 04/08/2011                     | 167.00          | 82.00                                         | 85.00                                       |
| 6. ULTIMATE SOFTWARE GROUP                                                | 08/24/2009                            | 04/12/2011                     | 329.00          | 165.00                                        | 164.00                                      |
| 17. ULTIMATE SOFTWARE GROUP                                               | 08/24/2009                            | 04/13/2011                     | 938.00          | 466.00                                        | 472.00                                      |
| 10. ULTIMATE SOFTWARE GROUP                                               | 08/24/2009                            | 04/14/2011                     | 552.00          | 274.00                                        | 278.00                                      |
| 19. ULTIMATE SOFTWARE GROUP                                               | 08/24/2009                            | 04/15/2011                     | 1,065.00        | 521.00                                        | 544.00                                      |
| 5. ULTIMATE SOFTWARE GROUP                                                | 08/24/2009                            | 04/18/2011                     | 277.00          | 137.00                                        | 140.00                                      |
| 5. ULTIMATE SOFTWARE GROUP                                                | 08/24/2009                            | 04/19/2011                     | 277.00          | 137.00                                        | 140.00                                      |
| 15. ULTIMATE SOFTWARE GROUP                                               | 08/24/2009                            | 04/20/2011                     | 852.00          | 412.00                                        | 440.00                                      |
| 16. ULTIMATE SOFTWARE GROUP                                               | 08/24/2009                            | 04/21/2011                     | 922.00          | 439.00                                        | 483.00                                      |
| 6. ULTIMATE SOFTWARE GROUP                                                | 08/24/2009                            | 04/25/2011                     | 344.00          | 165.00                                        | 179.00                                      |
| 90. ULTIMATE SOFTWARE GROUP                                               | 08/24/2009                            | 06/22/2011                     | 4,837.00        | 2,469.00                                      | 2,368.00                                    |
| 98. ULTIMATE SOFTWARE GROUP                                               | 08/24/2009                            | 06/23/2011                     | 5,145.00        | 2,689.00                                      | 2,456.00                                    |
| 43. ULTIMATE SOFTWARE GROUP                                               | 08/24/2009                            | 06/24/2011                     | 2,252.00        | 1,180.00                                      | 1,072.00                                    |
| 10. ULTIMATE SOFTWARE GROUP                                               | 08/24/2009                            | 06/27/2011                     | 528.00          | 274.00                                        | 254.00                                      |
| 53. ULTIMATE SOFTWARE GROUP                                               | 08/24/2009                            | 06/28/2011                     | 2,821.00        | 1,454.00                                      | 1,367.00                                    |
| 202. UNILEVER PLC SPNSRD A                                                | 10/09/2009                            | 06/23/2011                     | 6,297.00        | 5,840.00                                      | 457.00                                      |
| 191. UNILEVER PLC SPNSRD A                                                | 10/09/2009                            | 12/13/2011                     | 6,280.00        | 5,522.00                                      | 758.00                                      |
| .8802 UNITED OVERSEAS BK L                                                | 10/09/2009                            | 07/07/2011                     | 28.00           | 21.00                                         | 7.00                                        |
| 23. UNITED PARCEL SERVICE                                                 | 10/09/2009                            | 01/06/2011                     | 1,673.00        | 1,285.00                                      | 388.00                                      |
| 45. UNITED PARCEL SERVICE                                                 | 10/09/2009                            | 04/06/2011                     | 3,344.00        | 2,514.00                                      | 830.00                                      |
| 92. UNITED PARCEL SERVICE                                                 | 10/09/2009                            | 04/14/2011                     | 6,667.00        | 5,139.00                                      | 1,528.00                                    |
| 18. UNITED PARCEL SERVICE                                                 | 05/17/2010                            | 06/13/2011                     | 1,232.00        | 1,170.00                                      | 62.00                                       |
| 234. UNITED PARCEL SERVICE                                                | 08/24/2010                            | 09/30/2011                     | 14,884.00       | 15,145.00                                     | -261.00                                     |

**6b Total.** Combine the amounts in column (f). Enter here and on Schedule D, line 6b . . . . .

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**Part II Long-Term Capital Gains and Losses - Assets Held More Than One Year**

| (a) Description of property (Example<br>100 sh. 7% preferred of "Z" Co) | (b) Date<br>acquired<br>(mo., day, yr.) | (c) Date sold<br>(mo., day, yr.) | (d) Sales price | (e) Cost or other basis<br>(see instructions) | (f) Gain or (loss)<br>Subtract (e) from (d) |
|-------------------------------------------------------------------------|-----------------------------------------|----------------------------------|-----------------|-----------------------------------------------|---------------------------------------------|
| 6a 56. UNITED PARCEL SERVICE                                            | 08/24/2010                              | 12/16/2011                       | 4,006.00        | 3,584.00                                      | 422.00                                      |
| 12. UNITED TECHNOLOGIES CP                                              | 10/20/2009                              | 12/16/2011                       | 883.00          | 782.00                                        | 101.00                                      |
| 1. VALASSIS COMMUNICATIONS                                              | 07/27/2010                              | 08/09/2011                       | 23.00           | 33.00                                         | -10.00                                      |
| 176. VALASSIS COMMUNICATIO                                              | 07/27/2010                              | 08/10/2011                       | 3,911.00        | 5,829.00                                      | -1,918.00                                   |
| 101. VALASSIS COMMUNICATIO                                              | 07/27/2010                              | 08/17/2011                       | 2,559.00        | 3,345.00                                      | -786.00                                     |
| 79. VALASSIS COMMUNICATION                                              | 07/28/2010                              | 08/18/2011                       | 1,913.00        | 2,615.00                                      | -702.00                                     |
| 77. VALASSIS COMMUNICATION                                              | 07/28/2010                              | 08/30/2011                       | 1,956.00        | 2,525.00                                      | -569.00                                     |
| 15. VALASSIS COMMUNICATION                                              | 08/19/2010                              | 09/02/2011                       | 355.00          | 470.00                                        | -115.00                                     |
| 67. VALASSIS COMMUNICATION                                              | 08/19/2010                              | 09/06/2011                       | 1,509.00        | 2,100.00                                      | -591.00                                     |
| 25. COMPANHIA VALE DO RIO                                               | 07/06/2010                              | 12/16/2011                       | 529.00          | 632.00                                        | -103.00                                     |
| 9. VERISIGN INC                                                         | 09/22/2010                              | 12/02/2011                       | 302.00          | 259.00                                        | 43.00                                       |
| 25. VERISIGN INC                                                        | 09/22/2010                              | 12/16/2011                       | 864.00          | 719.00                                        | 145.00                                      |
| 75000. VERIZON MARYLAND<br>3/01/12                                      | 09/25/2009                              | 11/28/2011                       | 76,125.00       | 80,732.00                                     | -4,607.00                                   |
| 440. VERISK ANALYTICS I CL                                              | 02/04/2010                              | 12/16/2011                       | 17,303.00       | 12,265.00                                     | 5,038.00                                    |
| 599. VESTAS WIND SYS A/S                                                | 09/15/2009                              | 05/11/2011                       | 6,011.00        | 14,724.00                                     | -8,713.00                                   |
| 315. VESTAS WIND SYS A/S                                                | 08/21/2009                              | 05/12/2011                       | 3,102.00        | 7,702.00                                      | -4,600.00                                   |
| 315. VESTAS WIND SYS A/S                                                | 12/30/2009                              | 05/13/2011                       | 3,139.00        | 6,414.00                                      | -3,275.00                                   |
| 2000. VIDEOTRON LTEE<br>1/15/14                                         | 10/23/2009                              | 07/18/2011                       | 2,023.00        | 2,025.00                                      | -2.00                                       |
| 129. VODAFONE GROUP SPD AD<br>SH                                        | 11/19/2009                              | 12/16/2011                       | 3,530.00        | 2,867.00                                      | 663.00                                      |
| 248. WM MORRISON SUPERMARK                                              | 11/06/2009                              | 03/29/2011                       | 5,308.00        | 5,971.00                                      | -663.00                                     |
| 54. WAL-MART DE MEXICO SA-                                              | 08/21/2009                              | 02/09/2011                       | 1,551.00        | 964.00                                        | 587.00                                      |
| 64. WAL-MART DE MEXICO SA-                                              | 08/21/2009                              | 02/10/2011                       | 1,790.00        | 1,142.00                                      | 648.00                                      |
| 89. WAL-MART DE MEXICO SA-                                              | 08/21/2009                              | 08/30/2011                       | 2,314.00        | 1,589.00                                      | 725.00                                      |
| 36. WELLS FARGO & COMPANY                                               | 10/09/2009                              | 01/06/2011                       | 1,166.00        | 1,050.00                                      | 116.00                                      |
| 84. WELLS FARGO & COMPANY                                               | 10/09/2009                              | 11/02/2011                       | 2,099.00        | 2,451.00                                      | -352.00                                     |

**6b Total.** Combine the amounts in column (f). Enter here and on Schedule D, line 6b

Schedule D-1 (Form 1041) 2011



FEDERAL CAPITAL GAIN DIVIDENDS

=====

LONG-TERM CAPITAL GAIN DIVIDENDS

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15% RATE CAPITAL GAIN DIVIDENDS

|                                |        |
|--------------------------------|--------|
| ANNALY CAPITOL MGMT INC        | 75.00  |
| APARTMENT INVT & MGMT CO CL A  | 141.00 |
| TEMPLETON GLOBAL INCOME FD INC | 717.00 |

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TOTAL 15% RATE CAPITAL GAIN DIVIDENDS

934.00

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TOTAL LONG-TERM CAPITAL GAIN DIVIDENDS

934.00

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990PF, PART VII-B LINE 2B – SECTION 4942a2 EXPLANATION STATEMENT

This question does not apply. The foundation does not have any undistributed income from prior years.

## Account Summary Section

## Statement of Value and Activity

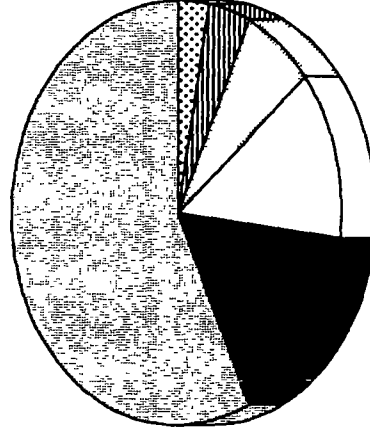
December 1, 2011 - December 31, 2011

## Market Value Reconciliation

|                                         | This Period            | 1/1/11 to 12/31/11     |
|-----------------------------------------|------------------------|------------------------|
| <b>Beginning Market Value</b>           | <b>\$13,936,152.38</b> | <b>\$14,284,040.68</b> |
| Additions and Contributions             | \$0.00                 | \$0.00                 |
| Other Receipts                          | \$545,986.23           | \$970,057.53           |
| Interest and Dividends                  | \$69,229.22            | \$361,690.72           |
| Distributions To and For Beneficiaries  | -\$545,119.00          | -\$545,119.00          |
| Trust Taxes                             | -\$684.54              | -\$21,174.48           |
| Fees                                    | \$0.00                 | -\$223,516.32          |
| Other Expenses/Disbursements            | -\$545,506.27          | -\$918,558.18          |
| Corporate Actions/Non-Cash Transactions | -\$3.21                | \$19,127.64            |
| <b>Change in Market Value</b>           | <b>-\$62,804.42</b>    | <b>-\$529,298.20</b>   |
| <b>Ending Market Value</b>              | <b>\$13,397,250.39</b> | <b>\$13,397,250.39</b> |
| <b>Net Realized Gains/Losses</b>        | <b>-\$13,432.13</b>    | <b>\$158,309.33</b>    |
| (Included in Total Above)               |                        |                        |

## Asset Allocation Summary

|             | Asset Class                  | Balance                |
|-------------|------------------------------|------------------------|
| 57%         | Common Equity Securities     | \$7,734,521.30         |
| 16%         | Equity Mutual Funds          | \$2,097,707.50         |
| 13%         | Corporate and Foreign Bonds  | \$1,792,852.23         |
| 7%          | Cash Equivalents             | \$887,755.20           |
| 4%          | U.S. Treasuries and Agencies | \$489,801.14           |
| 3%          | Fixed Income Mutual Funds    | \$394,613.02           |
| <b>100%</b> | <b>Total Assets Value</b>    | <b>\$13,397,250.39</b> |



**Account Summary Section (continued)**

**Statement of Value and Activity**

December 1, 2011 - December 31, 2011

**List of Accounts Included in Consolidation**

| Account Number | Account Name                        |
|----------------|-------------------------------------|
| 216170585007   | Chapman Hanson Fdn-Cash             |
| 216169588007   | Chapman Hanson Foundation-Tailored  |
| 216170594007   | Chapman Hanson Fdn-Lazard           |
| 216170601007   | Chapman Hanson Fdn-Blair            |
| 216170610007   | Chapman Hanson Fdn-Thornburg        |
| 216170629007   | Chapman Hanson Fdn-Delaware         |
| 216170638007   | Chapman Hanson Fdn-Neuberger Berman |
| 216170647007   | Chapman Hanson Fdn-Seix             |

# Account Summary Section (continued)

## Statement of Value and Activity

December 1, 2011 - December 31, 2011

### Consolidated Activity Summary

| Account                                                | Beginning<br>Market Value | Additions | Distributions   | Income       | Change in<br>Market Value | Ending Market<br>Value |
|--------------------------------------------------------|---------------------------|-----------|-----------------|--------------|---------------------------|------------------------|
| CHAPMAN HANSON<br>FOUNDATION-TAILORED<br>216169588007  | \$6,793,682.33            | \$0.00    | -\$202,598.81   | \$47,958.33  | -\$2,022.66               | \$6,637,019.19         |
| CHAPMAN HANSON FDN-BLAIR<br>216170601007               | \$1,567,972.23            | \$0.00    | -\$74,953.24    | \$1,546.42   | -\$8,089.35               | \$1,486,476.06         |
| CHAPMAN HANSON<br>FDN-NEUBERGER BERMAN<br>216170638007 | \$1,351,862.57            | \$0.00    | -\$56,440.42    | \$2,025.77   | \$6,689.72                | \$1,304,137.64         |
| CHAPMAN HANSON<br>FDN-THORNBURG<br>216170610007        | \$1,248,068.98            | \$0.00    | -\$58,879.43    | \$2,324.60   | -\$41,299.54              | \$1,150,214.61         |
| CHAPMAN HANSON<br>FDN-DELAWARE<br>216170629007         | \$1,135,574.68            | \$0.00    | -\$60,208.52    | \$4,286.70   | -\$17,302.31              | \$1,062,350.55         |
| CHAPMAN HANSON FDN-LAZARD<br>216170594007              | \$1,103,528.98            | \$0.00    | -\$46,400.58    | \$4,516.16   | -\$11,614.96              | \$1,050,029.60         |
| CHAPMAN HANSON FDN-SEIX<br>216170647007                | \$735,286.75              | \$0.00    | -\$46,709.81    | \$7,355.21   | \$10,831.47               | \$706,763.62           |
| CHAPMAN HANSON FDN-CASH<br>216170585007                | \$175.86                  | \$0.00    | -\$545,119.00   | \$545,202.26 | \$0.00                    | \$259.12               |
| Total                                                  | \$13,936,152.38           | \$0.00    | -\$1,091,309.81 | \$615,215.45 | -\$62,807.63              | \$13,397,250.39        |

# Account Summary Section (continued)

## Statement of Value and Activity

December 1, 2011 - December 31, 2011

### Consolidated Holdings Summary

| Account                                                | Cash &<br>Equivalents | Fixed Income   | Equity         | Other  | Total           | %    |
|--------------------------------------------------------|-----------------------|----------------|----------------|--------|-----------------|------|
| CHAPMAN HANSON<br>FOUNDATION-TAILORED<br>216169588007  | \$444,412.15          | \$1,591,824.44 | \$4,600,782.60 | \$0.00 | \$6,637,019.19  | 49%  |
| CHAPMAN HANSON FDN-BLAIR<br>216170601007               | \$32,977.27           | \$0.00         | \$1,453,498.79 | \$0.00 | \$1,486,476.06  | 11%  |
| CHAPMAN HANSON<br>FDN-NEUBERGER BERMAN<br>216170638007 | \$271,436.58          | \$0.00         | \$1,032,701.06 | \$0.00 | \$1,304,137.64  | 10%  |
| CHAPMAN HANSON<br>FDN-THORNBURG<br>216170610007        | \$42,290.07           | \$0.00         | \$1,107,924.54 | \$0.00 | \$1,150,214.61  | 9%   |
| CHAPMAN HANSON<br>FDN-DELAWARE<br>216170629007         | \$35,280.17           | \$0.00         | \$1,027,070.38 | \$0.00 | \$1,062,350.55  | 8%   |
| CHAPMAN HANSON FDN-LAZARD<br>216170594007              | \$45,165.15           | \$394,613.02   | \$610,251.43   | \$0.00 | \$1,050,029.60  | 8%   |
| CHAPMAN HANSON FDN-SEIX<br>216170647007                | \$15,934.69           | \$690,828.93   | \$0.00         | \$0.00 | \$706,763.62    | 5%   |
| CHAPMAN HANSON FDN-CASH<br>216170585007                | \$259.12              | \$0.00         | \$0.00         | \$0.00 | \$259.12        | 0%   |
| Total                                                  | \$887,755.20          | \$2,677,266.39 | \$9,832,228.80 | \$0.00 | \$13,397,250.39 | 100% |
| % of Total Assets                                      | 7%                    | 20%            | 73%            | 0%     |                 |      |

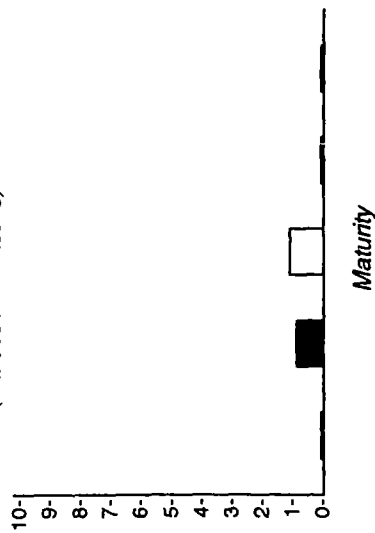
## Analysis Section

### Statement of Value and Activity

December 1, 2011 - December 31, 2011

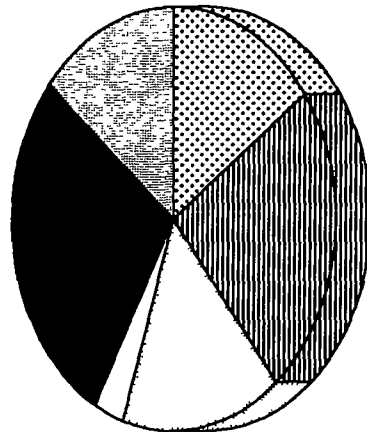
#### Bond Maturity Schedule

(Values in Millions)



| Bond Maturity     | Market Value          |
|-------------------|-----------------------|
| 3%                | \$76,620.75           |
| 39%               | \$896,318.98          |
| 51%               | \$1,146,098.92        |
| 3%                | \$73,259.75           |
| 4%                | \$90,354.97           |
| 0%                | \$0.00                |
| <b>100% Total</b> | <b>\$2,282,653.37</b> |

#### Bond Quality Ratings



| Quality Rating    | Market Value          |
|-------------------|-----------------------|
| AAA               | \$0.00                |
| AA                | \$368,376.90          |
| A                 | \$755,382.40          |
| BBB               | \$93,663.25           |
| BB                | \$423,013.27          |
| Other             | \$642,217.55          |
| Non Rated         | \$394,613.02          |
| <b>100% Total</b> | <b>\$2,677,266.39</b> |

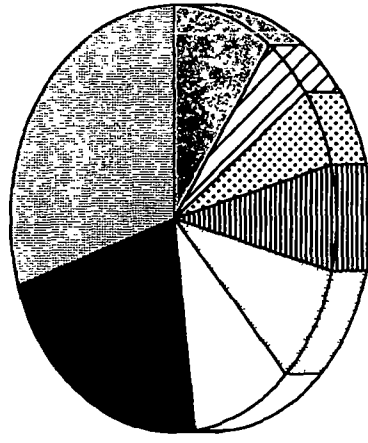
Bond Quality Ratings are based on S&P index.

# Analysis Section (continued)

## Statement of Value and Activity

December 1, 2011 - December 31, 2011

### Equity Industry Diversification



| Industry Sector            | Market Value          |
|----------------------------|-----------------------|
| 30% Industrials            | \$2,927,499.41        |
| 22% Others                 | \$2,205,733.08        |
| 10% Information Technology | \$1,017,709.16        |
| 9% Consumer Discretionary  | \$882,136.90          |
| 8% Energy                  | \$749,584.45          |
| 6% Healthcare              | \$601,729.28          |
| 5% Financials              | \$505,758.43          |
| 10% Other                  | \$942,078.09          |
| <b>100% Total</b>          | <b>\$9,832,228.80</b> |

# Asset Detail Section

## Statement of Value and Activity

December 1, 2011 - December 31, 2011

### Asset Detail

| Description                                             | Shares/Par Value | Market Value | Tax Cost     | Unrealized Gain/Loss | Estimated Annual Income | Percent of Market Value |
|---------------------------------------------------------|------------------|--------------|--------------|----------------------|-------------------------|-------------------------|
| <b>U.S. Treasuries and Agencies</b>                     |                  |              |              |                      |                         |                         |
| <b>U.S. Treasury Bonds and Notes</b>                    |                  |              |              |                      |                         |                         |
| U S Treas Nts 2.125% 6/30/18<br>CUSIP: 912828QT0        | 150,000.00       | \$160,734.00 | \$148,799.43 | \$11,934.57          | \$3,187.50              | 1.20%                   |
| U S Treasury Notes 2.625% 11/15/20<br>CUSIP: 912828PC8  | 150,000.00       | \$161,484.00 | \$141,117.79 | \$20,366.21          | \$3,937.50              | 1.21%                   |
|                                                         |                  | \$322,218.00 | \$289,917.22 | \$32,300.78          | \$7,125.00              | 2.41%                   |
| <b>Government Agency Bonds/Notes</b>                    |                  |              |              |                      |                         |                         |
| Federal Home Ln Bks 6.535% 6/03/19<br>CUSIP: 3133M8YS7  | 50,000.00        | \$66,725.00  | \$54,623.00  | \$12,102.00          | \$3,267.50              | 0.50%                   |
|                                                         |                  | \$66,725.00  | \$54,623.00  | \$12,102.00          | \$3,267.50              | 0.50%                   |
| <b>Government CMOs and Remics</b>                       |                  |              |              |                      |                         |                         |
| FHLMC Remic Ser 2843 4.000% 1/15/18<br>CUSIP: 31395E3W5 | 22,846.32        | \$23,113.17  | \$23,610.25  | -\$497.08            | \$913.85                | 0.17%                   |
| FNMA Remic TR 2006-7 5.000% 7/25/29<br>CUSIP: 31396KRU8 | 58,214.16        | \$58,847.53  | \$61,816.17  | -\$2,968.64          | \$2,910.71              | 0.44%                   |
| GNMA Remic Ser 2004- 5.500% 5/20/31<br>CUSIP: 38374HJF8 | 18,783.05        | \$18,897.44  | \$19,728.07  | -\$830.63            | \$1,033.07              | 0.14%                   |
|                                                         |                  | \$100,858.14 | \$105,154.49 | -\$4,296.35          | \$4,857.63              | 0.75%                   |
| <b>Total U.S. Treasuries and Agencies</b>               |                  | \$489,801.14 | \$449,694.71 | \$40,106.43          | \$15,250.13             | 3.66%                   |

**Asset Detail Section (continued)****Statement of Value and Activity**

December 1, 2011 - December 31, 2011

| Description                                              | Shares/Par Value | Market Value | Tax Cost    | Income               |                         | Percent of Market Value |
|----------------------------------------------------------|------------------|--------------|-------------|----------------------|-------------------------|-------------------------|
|                                                          |                  |              |             | Unrealized Gain/Loss | Estimated Annual Income |                         |
| Corporate and Foreign Bonds                              |                  |              |             |                      |                         |                         |
| U.S. Corporate Bonds & Notes                             |                  |              |             |                      |                         |                         |
| Branch Bkg & TR Co 4.875% 1/15/13<br>CUSIP: 10513QBD2    | 75,000.00        | \$76,425.00  | \$79,077.75 | -\$2,652.75          | \$3,656.25              | 0.57%                   |
| Edison Mission Energy 7.500% 6/15/13<br>CUSIP: 281023AN1 | 7,000.00         | \$6,790.00   | \$5,888.75  | \$901.25             | \$525.00                | 0.05%                   |
| Intl Lease Fin MTN 5.625% 9/20/13<br>CUSIP: 45974VA81    | 7,000.00         | \$6,842.50   | \$6,210.00  | \$632.50             | \$393.75                | 0.05%                   |
| Ford Mtr CR Co 7.000% 10/01/13<br>CUSIP: 345397TZ6       | 12,000.00        | \$12,723.96  | \$11,382.00 | \$1,341.96           | \$840.00                | 0.09%                   |
| Hertz Corp 8.875% 1/01/14<br>CUSIP: 428040BZ1            | 1,000.00         | \$1,005.00   | \$1,025.00  | -\$20.00             | \$88.75                 | 0.01%                   |
| Wachovia Corp New 4.875% 2/15/14<br>CUSIP: 929903AE2     | 75,000.00        | \$78,230.25  | \$76,503.75 | \$1,726.50           | \$3,656.25              | 0.58%                   |
| QWEST Communications 7.500% 2/15/14<br>CUSIP: 749121BV0  | 7,000.00         | \$7,026.46   | \$6,964.74  | \$61.72              | \$525.00                | 0.05%                   |
| Frontier Communicati 8.250% 5/01/14<br>CUSIP: 35906AAA6  | 6,000.00         | \$6,255.00   | \$6,202.50  | \$52.50              | \$495.00                | 0.05%                   |
| JPMorgan Chase & Co 4.650% 6/01/14<br>CUSIP: 46625HHN3   | 50,000.00        | \$52,794.50  | \$52,638.00 | \$156.50             | \$2,325.00              | 0.39%                   |
| Boeing Capital Corp 3.250% 10/27/14<br>CUSIP: 097014AK0  | 75,000.00        | \$79,860.00  | \$74,835.00 | \$5,025.00           | \$2,437.50              | 0.60%                   |
| Gen Elec Cap Corp 3.750% 11/14/14<br>CUSIP: 36962G4G6    | 70,000.00        | \$73,784.90  | \$69,880.30 | \$3,904.60           | \$2,625.00              | 0.55%                   |
| Morgan Stanley 4.200% 11/20/14<br>CUSIP: 61747YCK9       | 75,000.00        | \$72,333.00  | \$75,321.00 | -\$2,988.00          | \$3,150.00              | 0.54%                   |

**Asset Detail Section (continued)****Statement of Value and Activity**

December 1, 2011 - December 31, 2011

| Description                                              | Shares/Par Value | Market Value | Tax Cost    | Unrealized<br>Gain/Loss | Estimated Annual<br>Income | Percent of Market<br>Value |
|----------------------------------------------------------|------------------|--------------|-------------|-------------------------|----------------------------|----------------------------|
|                                                          |                  |              |             |                         |                            |                            |
| Constellation Brands 8.375% 12/15/14<br>CUSIP: 21036PAG3 | 13,000.00        | \$14,592.50  | \$14,034.50 | \$558.00                | \$1,088.75                 | 0.11%                      |
| Crown Castle Intl 9.000% 1/15/15<br>CUSIP: 228227AZ7     | 5,000.00         | \$5,418.75   | \$5,300.00  | \$118.75                | \$450.00                   | 0.04%                      |
| Tenet HealthCare Cor 9.250% 2/01/15<br>CUSIP: 88033GBC3  | 5,000.00         | \$5,256.25   | \$5,237.50  | \$18.75                 | \$462.50                   | 0.04%                      |
| Host Marriott L P 6.375% 3/15/15<br>CUSIP: 44108EAY4     | 15,000.00        | \$15,262.50  | \$14,456.25 | \$806.25                | \$956.25                   | 0.11%                      |
| CIT Group Inc 7.000% 5/01/15<br>CUSIP: 125581FV5         | 8,000.00         | \$8,016.00   | \$7,595.00  | \$421.00                | \$560.00                   | 0.06%                      |
| Regions Financial 5.750% 6/15/15<br>CUSIP: 7591EPAG5     | 7,000.00         | \$6,685.00   | \$6,982.50  | -\$297.50               | \$402.50                   | 0.05%                      |
| CHS / Cmnty Health 8.875% 7/15/15<br>CUSIP: 12543DAF7    | 14,000.00        | \$14,455.00  | \$14,442.50 | \$12.50                 | \$1,242.50                 | 0.11%                      |
| Leucadia Natl Corp 8.125% 9/15/15<br>CUSIP: 527288BD5    | 6,000.00         | \$6,307.50   | \$6,150.00  | \$157.50                | \$487.50                   | 0.05%                      |
| Prudential Finl Inc 4.750% 9/17/15<br>CUSIP: 74432QBJ3   | 75,000.00        | \$79,191.75  | \$75,081.30 | \$4,110.45              | \$3,562.50                 | 0.59%                      |
| First Data Corp 9.875% 9/24/15<br>CUSIP: 319963AP9       | 7,000.00         | \$6,580.00   | \$6,538.76  | \$41.24                 | \$691.25                   | 0.05%                      |
| Mediacom Broadband 8.500% 10/15/15<br>CUSIP: 58446VAE1   | 8,000.00         | \$8,240.00   | \$8,107.00  | \$133.00                | \$680.00                   | 0.06%                      |
| American Gen Fin CP 5.400% 12/01/15<br>CUSIP: 02635PTC7  | 9,000.00         | \$6,547.50   | \$6,390.00  | \$157.50                | \$486.00                   | 0.05%                      |
| Case Corp 7.250% 1/15/16<br>CUSIP: 14743RAB9             | 7,000.00         | \$7,507.50   | \$7,035.00  | \$472.50                | \$507.50                   | 0.06%                      |

# Asset Detail Section (continued)

## Statement of Value and Activity

December 1, 2011 - December 31, 2011

| Description                                              | Shares/Par Value | Market Value | Tax Cost    | Unrealized Gain/Loss | Estimated Annual Income | Percent of Market Value |
|----------------------------------------------------------|------------------|--------------|-------------|----------------------|-------------------------|-------------------------|
| Echostar DBS Corp 7.125% 2/01/16<br>CUSIP: 27876GBE7     | 22,000.00        | \$23,705.00  | \$22,347.50 | \$1,357.50           | \$1,567.50              | 0.18%                   |
| Verizon Communicatio 5.550% 2/15/16<br>CUSIP: 92343VAC8  | 75,000.00        | \$85,820.25  | \$83,686.50 | \$2,133.75           | \$4,162.50              | 0.64%                   |
| Health Mgmt Assoc In 6.125% 4/15/16<br>CUSIP: 421933AH5  | 7,000.00         | \$7,245.00   | \$6,755.00  | \$490.00             | \$428.75                | 0.05%                   |
| Terex Corp New 10.875% 6/01/16<br>CUSIP: 880779AW3       | 6,000.00         | \$6,630.00   | \$6,640.20  | -\$10.20             | \$652.50                | 0.05%                   |
| Freescall Semicondu 10.125% 12/15/16<br>CUSIP: 35687MAP2 | 7,000.00         | \$7,367.50   | \$5,900.30  | \$1,467.20           | \$708.75                | 0.05%                   |
| Level 3 Fing Inc 8.750% 2/15/17<br>CUSIP: 527298AL7      | 21,000.00        | \$21,367.50  | \$18,530.00 | \$2,837.50           | \$1,837.50              | 0.16%                   |
| Leucadia Natl Corp 7.125% 3/15/17<br>CUSIP: 527288BC7    | 14,000.00        | \$14,087.50  | \$13,263.60 | \$823.90             | \$997.50                | 0.11%                   |
| Cimarex Energy Co 7.125% 5/01/17<br>CUSIP: 171798AA9     | 7,000.00         | \$7,297.50   | \$6,865.00  | \$432.50             | \$498.75                | 0.05%                   |
| CIT Group Inc 7.000% 5/01/17<br>CUSIP: 125581FX1         | 15,000.00        | \$15,000.00  | \$13,075.00 | \$1,925.00           | \$1,050.00              | 0.11%                   |
| Corrections Corp Ame 7.750% 6/01/17<br>CUSIP: 22025YAK6  | 13,000.00        | \$14,105.00  | \$13,782.50 | \$322.50             | \$1,007.50              | 0.11%                   |
| Harrabs Oper Inc 11.250% 6/01/17<br>CUSIP: 413627BL3     | 6,000.00         | \$6,367.50   | \$6,390.00  | -\$22.50             | \$675.00                | 0.05%                   |
| El Paso Corp 7.000% 6/15/17<br>CUSIP: 28336LBQ1          | 14,000.00        | \$15,339.10  | \$14,109.80 | \$1,229.30           | \$980.00                | 0.11%                   |
| Paetec Holding 8.875% 6/30/17<br>CUSIP: 695459AD9        | 7,000.00         | \$7,560.00   | \$7,211.80  | \$348.20             | \$621.25                | 0.06%                   |

# Asset Detail Section (continued)

## Statement of Value and Activity

December 1, 2011 - December 31, 2011

| Description                                              | Shares/Par Value | Market Value | Tax Cost    | Unrealized<br>Gain/Loss | Estimated Annual<br>Income | Percent of Market<br>Value |
|----------------------------------------------------------|------------------|--------------|-------------|-------------------------|----------------------------|----------------------------|
|                                                          |                  |              |             |                         |                            |                            |
| Smithfield Foods Inc 7.750% 7/01/17<br>CUSIP: 832248AQ1  | 10,000.00        | \$10,950.00  | \$8,300.00  | \$2,650.00              | \$775.00                   | 0.08%                      |
| AES Corp 8.000% 10/15/17<br>CUSIP: 00130HBH7             | 14,000.00        | \$15,400.00  | \$14,448.00 | \$952.00                | \$1,120.00                 | 0.11%                      |
| Cco Hldgs Llc/Cap Co 7.250% 10/30/17<br>CUSIP: 1248EPAQ6 | 15,000.00        | \$15,806.25  | \$15,477.50 | \$328.75                | \$1,087.50                 | 0.12%                      |
| Icahn Enterprises LP 8.000% 1/15/18<br>CUSIP: 451102AH0  | 14,000.00        | \$14,560.00  | \$13,947.50 | \$612.50                | \$1,120.00                 | 0.11%                      |
| Ball Corp 6.625% 3/15/18<br>CUSIP: 058498AL0             | 6,000.00         | \$6,150.00   | \$6,090.00  | \$60.00                 | \$397.50                   | 0.05%                      |
| Autonation Inc 6.750% 4/15/18<br>CUSIP: 05329WUJ1        | 15,000.00        | \$15,750.00  | \$15,460.00 | \$290.00                | \$1,012.50                 | 0.12%                      |
| Newfield Explorati 7.125% 5/15/18<br>CUSIP: 651290AK4    | 7,000.00         | \$7,472.50   | \$7,190.00  | \$282.50                | \$498.75                   | 0.06%                      |
| Csc Holdings Inc 7.625% 7/15/18<br>CUSIP: 126304AK0      | 5,000.00         | \$5,500.00   | \$5,100.00  | \$400.00                | \$381.25                   | 0.04%                      |
| Sears Hldgs Corp 6.625% 10/15/18<br>CUSIP: 812350AE6     | 16,000.00        | \$12,160.00  | \$13,090.00 | -\$930.00               | \$1,060.00                 | 0.09%                      |
| Chesapeake Energy Co 7.250% 12/15/18<br>CUSIP: 165167CC9 | 14,000.00        | \$15,470.00  | \$14,460.00 | \$1,010.00              | \$1,015.00                 | 0.12%                      |
| Sprint Cap Corp 6.900% 5/01/19<br>CUSIP: 852060AG7       | 21,000.00        | \$17,272.50  | \$18,960.00 | -\$1,687.50             | \$1,449.00                 | 0.13%                      |
| NRG Energy Inc 8.500% 6/15/19<br>CUSIP: 629377BG6        | 15,000.00        | \$15,225.00  | \$15,562.50 | -\$337.50               | \$1,275.00                 | 0.11%                      |
| Cinemark USA Inc 8.625% 6/15/19<br>CUSIP: 172441AS6      | 8,000.00         | \$8,700.00   | \$8,751.90  | -\$51.90                | \$690.00                   | 0.06%                      |

**Asset Detail Section (continued)****Statement of Value and Activity**

December 1, 2011 - December 31, 2011

| <b>Description</b>                                       | <b>Shares/Par Value</b> | <b>Market Value</b> | <b>Tax Cost</b> | <b>Unrealized Gain/Loss</b> | <b>Estimated Annual Income</b> | <b>Percent of Market Value</b> |
|----------------------------------------------------------|-------------------------|---------------------|-----------------|-----------------------------|--------------------------------|--------------------------------|
|                                                          |                         |                     |                 |                             |                                |                                |
| Penn Natl Gaming Inc 8.750% 8/15/19<br>CUSIP: 707569AN9  | 13,000.00               | \$14,137.50         | \$13,660.00     | \$477.50                    | \$1,137.50                     | 0.11%                          |
| Utd Rentals Nth Am 9.250% 12/15/19<br>CUSIP: 911365AU8   | 13,000.00               | \$13,682.50         | \$13,683.75     | -\$1.25                     | \$1,202.50                     | 0.10%                          |
| HCA Inc 7.875% 2/15/20<br>CUSIP: 404119BJ7               | 20,000.00               | \$21,600.00         | \$21,385.00     | \$215.00                    | \$1,575.00                     | 0.16%                          |
| Ally Finl Inc 8.000% 3/15/20<br>CUSIP: 02005NAE0         | 7,000.00                | \$7,175.00          | \$7,945.00      | -\$770.00                   | \$560.00                       | 0.05%                          |
| Wynn Las Vegas Llc/ 7.875% 5/01/20<br>CUSIP: 983130AP0   | 13,000.00               | \$14,316.25         | \$13,917.50     | \$398.75                    | \$1,023.75                     | 0.11%                          |
| Range RES Corp 6.750% 8/01/20<br>CUSIP: 75281AAL3        | 15,000.00               | \$16,650.00         | \$15,888.75     | \$761.25                    | \$1,012.50                     | 0.12%                          |
| Alliant Techsystems 6.875% 9/15/20<br>CUSIP: 018804AP9   | 14,000.00               | \$14,280.00         | \$14,638.75     | -\$358.75                   | \$962.50                       | 0.11%                          |
| General Elec Cap Cor 4.375% 9/16/20<br>CUSIP: 36962G4R2  | 75,000.00               | \$76,641.75         | \$75,789.75     | \$852.00                    | \$3,281.25                     | 0.57%                          |
| Exelon Generation Co 4.000% 10/01/20<br>CUSIP: 30161MAH6 | 50,000.00               | \$51,399.50         | \$49,947.00     | \$1,452.50                  | \$2,000.00                     | 0.38%                          |
| Energy Transfer Equi 7.500% 10/15/20<br>CUSIP: 29273VAC4 | 22,000.00               | \$24,035.00         | \$23,232.50     | \$802.50                    | \$1,650.00                     | 0.18%                          |
| JPMorgan Chase & Co 4.250% 10/15/20<br>CUSIP: 46625HHU7  | 70,000.00               | \$70,491.40         | \$69,713.00     | \$778.40                    | \$2,975.00                     | 0.53%                          |
| Genon Escrow Corp 9.875% 10/15/20<br>CUSIP: 37244DAF6    | 13,000.00               | \$13,195.00         | \$13,352.50     | -\$157.50                   | \$1,283.75                     | 0.10%                          |
| Markwest Energy Par 6.750% 11/01/20<br>CUSIP: 570506AM7  | 7,000.00                | \$7,332.50          | \$7,201.25      | \$131.25                    | \$472.50                       | 0.05%                          |

# Asset Detail Section (continued)

## Statement of Value and Activity

December 1, 2011 - December 31, 2011

| Description                                              | Shares/Par Value | Market Value   | Tax Cost       | Unrealized Gain/Loss | Estimated Annual Income | Percent of Market Value |
|----------------------------------------------------------|------------------|----------------|----------------|----------------------|-------------------------|-------------------------|
|                                                          |                  |                |                |                      |                         |                         |
| Energy Future Inter 10.000% 12/01/20<br>CUSIP: 29269QAA5 | 14,000.00        | \$14,770.00    | \$14,875.00    | -\$105.00            | \$1,400.00              | 0.11%                   |
| Cco Hldgs LLC 6.500% 4/30/21<br>CUSIP: 1248EPAU7         | 7,000.00         | \$7,087.50     | \$6,903.75     | \$183.75             | \$455.00                | 0.05%                   |
| Bail Corp 5.750% 5/15/21<br>CUSIP: 058498AQ9             | 7,000.00         | \$7,332.50     | \$6,895.00     | \$437.50             | \$402.50                | 0.05%                   |
| Iron MTN Inc DEL 8.375% 8/15/21<br>CUSIP: 46284PAM6      | 7,000.00         | \$7,455.00     | \$7,367.50     | \$87.50              | \$586.25                | 0.06%                   |
| Genworth Finl Inc 7.625% 9/24/21<br>CUSIP: 37247DAP1     | 7,000.00         | \$6,545.00     | \$7,050.00     | -\$505.00            | \$533.75                | 0.05%                   |
| Georgia Pac Corp 8.000% 1/15/24<br>CUSIP: 373298CF3      | 5,000.00         | \$6,410.50     | \$4,981.25     | \$1,429.25           | \$400.00                | 0.05%                   |
| GMAC Inc 8.000% 11/01/31<br>CUSIP: 36186CBY8             | 13,000.00        | \$12,610.00    | \$12,105.00    | \$505.00             | \$1,040.00              | 0.09%                   |
|                                                          |                  | \$1,457,585.82 | \$1,419,205.95 | \$38,379.87          | \$83,317.50             | 10.87%                  |
| <b>Foreign Corporate Bonds</b>                           |                  |                |                |                      |                         |                         |
| Barclays Bk PLC 5.450% 9/12/12<br>CUSIP: 06738GUZ1       | 75,000.00        | \$76,620.75    | \$80,739.75    | -\$4,119.00          | \$4,087.50              | 0.57%                   |
| Videotron Ltee 6.875% 1/15/14<br>CUSIP: 92658TAG3        | 3,000.00         | \$3,007.50     | \$3,037.50     | -\$30.00             | \$206.25                | 0.02%                   |
| Kinder Morgan Fin CP 5.700% 1/05/16<br>CUSIP: 49455WAD8  | 15,000.00        | \$15,337.50    | \$14,362.50    | \$975.00             | \$855.00                | 0.11%                   |
| Quebecor Media Inc 7.750% 3/15/16<br>CUSIP: 74819RAG1    | 6,000.00         | \$6,165.00     | \$5,984.40     | \$180.60             | \$465.00                | 0.05%                   |
| Barclays Bk PLC 5.000% 9/22/16<br>CUSIP: 06739FGF2       | 75,000.00        | \$77,205.00    | \$75,740.25    | \$1,464.75           | \$3,750.00              | 0.58%                   |

# Asset Detail Section (continued)

## Statement of Value and Activity

December 1, 2011 - December 31, 2011

| Description                                          | Shares/Par Value | Market Value   | Tax Cost       | Unrealized  |             | Estimated Annual | Percent of Market |
|------------------------------------------------------|------------------|----------------|----------------|-------------|-------------|------------------|-------------------|
|                                                      |                  |                |                | Gain/Loss   | Income      |                  |                   |
| Statoil ASA 3.125% 8/17/17<br>CUSIP: 85771PAB8       | 80,000.00        | \$84,376.00    | \$79,009.60    | \$5,366.40  | \$2,500.00  |                  | 0.63%             |
| Statoil ASA 3.150% 1/23/22<br>CUSIP: 85771PAF9       | 65,000.00        | \$66,849.25    | \$64,889.50    | \$1,959.75  | \$2,047.50  |                  | 0.50%             |
|                                                      |                  |                |                |             |             |                  |                   |
| Corporate Cmos and Remics                            |                  | \$329,561.00   | \$323,763.50   | \$5,797.50  | \$13,911.25 |                  | 2.46%             |
| Midwest Gen LLC 8.55998% 1/02/16<br>CUSIP: 59832WAF6 | 5,648.92         | \$5,705.41     | \$5,804.26     | -\$98.85    | \$483.55    |                  | 0.04%             |
|                                                      |                  |                |                |             |             |                  |                   |
| Total Corporate and Foreign Bonds                    |                  | \$5,705.41     | \$5,804.26     | -\$98.85    | \$483.55    |                  | 0.04%             |
|                                                      |                  |                |                |             |             |                  |                   |
| Common Equity Securities                             |                  | \$1,792,852.23 | \$1,748,773.71 | \$44,078.52 | \$97,712.30 |                  | 13.37%            |
|                                                      |                  |                |                |             |             |                  |                   |
| Domestic Common Stocks                               |                  |                |                |             |             |                  |                   |
| Abbott Labs Inc Com<br>CUSIP: 002824100              | 275.00           | \$15,463.25    | \$13,091.18    | \$2,372.07  | \$528.00    |                  | 0.12%             |
| Aetna Inc New Common Stock<br>CUSIP: 00817Y108       | 500.00           | \$21,095.00    | \$15,416.14    | \$5,678.86  | \$350.00    |                  | 0.16%             |
| AFLAC Inc Com<br>CUSIP: 001055102                    | 725.00           | \$31,363.50    | \$37,693.00    | -\$6,329.50 | \$957.00    |                  | 0.23%             |
| AGCO Corp<br>CUSIP: 001084102                        | 430.00           | \$18,477.10    | \$18,530.07    | -\$52.97    | \$0.00      |                  | 0.14%             |
| Airgas Inc<br>CUSIP: 009363102                       | 348.00           | \$27,171.84    | \$23,160.74    | \$4,011.10  | \$445.44    |                  | 0.20%             |
| Align Technology Inc<br>CUSIP: 016255101             | 553.00           | \$13,119.93    | \$11,514.97    | \$1,604.96  | \$0.00      |                  | 0.10%             |

**Asset Detail Section (continued)****Statement of Value and Activity**

December 1, 2011 - December 31, 2011

| Description                                   | Shares/Par Value | Market Value | Tax Cost    | Unrealized<br>Gain/Loss | Estimated Annual<br>Income | Percent of Market<br>Value |
|-----------------------------------------------|------------------|--------------|-------------|-------------------------|----------------------------|----------------------------|
| Allergan Inc<br>CUSIP: 018490102              | 306.00           | \$26,848.44  | \$17,123.14 | \$9,725.30              | \$61.20                    | 0.20%                      |
| Alliant Energy Corp<br>CUSIP: 018802108       | 430.00           | \$18,967.30  | \$17,656.92 | \$1,310.38              | \$731.00                   | 0.14%                      |
| Amazon Com Inc<br>CUSIP: 023135106            | 161.00           | \$27,869.10  | \$28,743.72 | -\$874.62               | \$0.00                     | 0.21%                      |
| American Express Co Com<br>CUSIP: 025816109   | 212.00           | \$10,000.04  | \$10,285.60 | -\$285.56               | \$152.64                   | 0.07%                      |
| American Tower Corp<br>CUSIP: 029912201       | 1,255.00         | \$75,312.55  | \$46,106.82 | \$29,205.73             | \$0.00                     | 0.56%                      |
| AMGEN Inc Com<br>CUSIP: 031162100             | 869.00           | \$55,798.49  | \$51,244.54 | \$4,553.95              | \$1,251.36                 | 0.42%                      |
| Apple Incorporated<br>CUSIP: 037833100        | 477.00           | \$193,185.00 | \$84,649.58 | \$108,535.42            | \$0.00                     | 1.44%                      |
| Assurant Inc<br>CUSIP: 04621X108              | 950.00           | \$39,007.00  | \$36,391.53 | \$2,615.47              | \$684.00                   | 0.29%                      |
| AT & T Inc<br>CUSIP: 00206R102                | 1,980.00         | \$59,875.20  | \$12,364.53 | \$47,510.67             | \$3,484.80                 | 0.45%                      |
| Bank Hawaii Corp<br>CUSIP: 062540109          | 340.00           | \$15,126.60  | \$15,612.05 | -\$485.45               | \$612.00                   | 0.11%                      |
| Bed Bath & Beyond Inc Com<br>CUSIP: 075896100 | 320.00           | \$18,550.40  | \$18,380.80 | \$169.60                | \$0.00                     | 0.14%                      |
| Blackrock Inc<br>CUSIP: 09247X101             | 217.00           | \$38,678.08  | \$35,604.03 | \$3,074.05              | \$1,193.50                 | 0.29%                      |
| Boeing Company Com<br>CUSIP: 097023105        | 168.00           | \$12,322.80  | \$10,260.48 | \$2,062.32              | \$295.68                   | 0.09%                      |
| Borg Warner Inc.<br>CUSIP: 099724106          | 509.00           | \$32,443.66  | \$22,289.50 | \$10,154.16             | \$0.00                     | 0.24%                      |

# Asset Detail Section (continued)

## Statement of Value and Activity

December 1, 2011 - December 31, 2011

| Description                                          | Shares/Par Value | Market Value | Tax Cost    | Unrealized Gain/Loss | Estimated Annual Income | Percent of Market Value |
|------------------------------------------------------|------------------|--------------|-------------|----------------------|-------------------------|-------------------------|
| Broadcom Corp Com<br>CUSIP: 111320107                | 723.00           | \$21,227.28  | \$23,407.82 | -\$2,180.54          | \$260.28                | 0.16%                   |
| C H Robinson Worldwide Inc<br>CUSIP: 12541W209       | 375.00           | \$26,167.50  | \$24,553.13 | \$1,614.37           | \$495.00                | 0.20%                   |
| Cameron Intl Corp<br>CUSIP: 13342B105                | 389.00           | \$19,134.91  | \$15,984.36 | \$3,150.55           | \$0.00                  | 0.14%                   |
| CBS Corp CL B New<br>CUSIP: 124857202                | 1,095.00         | \$29,718.30  | \$26,376.12 | \$3,342.18           | \$438.00                | 0.22%                   |
| Celgene Corp<br>CUSIP: 151020104                     | 390.00           | \$26,364.00  | \$20,647.38 | \$5,716.62           | \$0.00                  | 0.20%                   |
| CenterPoint Energy Inc<br>CUSIP: 15189T107           | 700.00           | \$14,063.00  | \$13,838.93 | \$224.07             | \$553.00                | 0.10%                   |
| Cerner Corp<br>CUSIP: 156782104                      | 227.00           | \$13,903.75  | \$8,597.04  | \$5,306.71           | \$0.00                  | 0.10%                   |
| Chevron Corp<br>CUSIP: 166764100                     | 1,102.00         | \$117,252.80 | \$76,806.66 | \$40,446.14          | \$3,570.48              | 0.88%                   |
| CISCO Systems Inc Com<br>CUSIP: 17275R102            | 2,308.00         | \$41,728.64  | \$50,936.60 | -\$9,207.96          | \$553.92                | 0.31%                   |
| Cliffs Natural Resources Inc Com<br>CUSIP: 18683K101 | 230.00           | \$14,340.50  | \$6,356.19  | \$7,984.31           | \$257.60                | 0.11%                   |
| Coca Cola Co Com<br>CUSIP: 191216100                 | 98.00            | \$6,857.06   | \$6,014.77  | \$842.29             | \$184.24                | 0.05%                   |
| Coca-Cola Enterpr Com Usd1.00<br>CUSIP: 19122T109    | 1,050.00         | \$27,069.00  | \$28,034.29 | -\$965.29            | \$546.00                | 0.20%                   |
| Comcast Corp New<br>CUSIP: 20030N101                 | 2,400.00         | \$56,904.00  | \$58,067.17 | -\$1,163.17          | \$1,080.00              | 0.42%                   |

**Asset Detail Section (continued)****Statement of Value and Activity**

December 1, 2011 - December 31, 2011

| Description                                         | Shares/Par Value | Market Value | Tax Cost    | Unrealized<br>Gain/Loss | Estimated Annual<br>Income | Percent of Market<br>Value |
|-----------------------------------------------------|------------------|--------------|-------------|-------------------------|----------------------------|----------------------------|
|                                                     |                  |              |             |                         |                            |                            |
| Comcast Corp New CL A Spl<br>CUSIP: 20030N200       | 311.00           | \$7,327.16   | \$4,552.41  | \$2,774.75              | \$139.95                   | 0.05%                      |
| Conagra Foods Inc. Common Stock<br>CUSIP: 205887102 | 2,525.00         | \$66,660.00  | \$65,308.52 | \$1,351.48              | \$2,424.00                 | 0.50%                      |
| ConocoPhillips<br>CUSIP: 20825C104                  | 911.00           | \$66,384.57  | \$42,242.06 | \$24,142.51             | \$2,405.04                 | 0.50%                      |
| Constellation Brands Inc<br>CUSIP: 21036P108        | 1,000.00         | \$20,670.00  | \$22,111.50 | -\$1,441.50             | \$0.00                     | 0.15%                      |
| Corporate Executive Brd Co<br>CUSIP: 21988R102      | 583.00           | \$22,212.30  | \$16,862.22 | \$5,350.08              | \$349.80                   | 0.17%                      |
| Cvs/Caremark Corp<br>CUSIP: 126650100               | 596.00           | \$24,304.88  | \$22,386.41 | \$1,918.47              | \$387.40                   | 0.18%                      |
| Davita Inc<br>CUSIP: 23918K108                      | 463.00           | \$35,100.03  | \$39,676.55 | -\$4,576.52             | \$0.00                     | 0.26%                      |
| Devon Energy Corporation New<br>CUSIP: 25179M103    | 70.00            | \$4,340.00   | \$4,498.62  | -\$158.62               | \$47.60                    | 0.03%                      |
| Dexcom Inc<br>CUSIP: 252131107                      | 1,103.00         | \$10,268.93  | \$10,095.75 | \$173.18                | \$0.00                     | 0.08%                      |
| Discover Finl Svcs<br>CUSIP: 254709108              | 520.00           | \$12,480.00  | \$12,495.60 | -\$15.60                | \$208.00                   | 0.09%                      |
| Discovery Communicatns New<br>CUSIP: 25470F302      | 1,321.00         | \$49,801.70  | \$45,246.50 | \$4,555.20              | \$0.00                     | 0.37%                      |
| Dover Corp Corn<br>CUSIP: 260003108                 | 62.00            | \$3,599.10   | \$3,166.88  | \$432.22                | \$78.12                    | 0.03%                      |
| Dr Pepper Snapple Group Inc<br>CUSIP: 26138E109     | 720.00           | \$28,425.60  | \$25,527.20 | \$2,898.40              | \$921.60                   | 0.21%                      |

**Asset Detail Section (continued)****Statement of Value and Activity**

December 1, 2011 - December 31, 2011

| <b>Description</b>                                 | <b>Shares/Par Value</b> | <b>Market Value</b> | <b>Tax Cost</b> | <b>Unrealized<br/>Gain/Loss</b> | <b>Estimated Annual<br/>Income</b> | <b>Percent of Market<br/>Value</b> |
|----------------------------------------------------|-------------------------|---------------------|-----------------|---------------------------------|------------------------------------|------------------------------------|
| Du Pont E I De Nemours & Co<br>CUSIP: 263534109    | 760.00                  | \$34,792.80         | \$28,258.02     | \$6,534.78                      | \$1,246.40                         | 0.26%                              |
| E M C Corp Mass Com<br>CUSIP: 268648102            | 460.00                  | \$9,908.40          | \$8,545.15      | \$1,363.25                      | \$0.00                             | 0.07%                              |
| Ebay Inc<br>CUSIP: 278642103                       | 2,943.00                | \$89,261.19         | \$88,817.16     | \$444.03                        | \$0.00                             | 0.67%                              |
| Ecolab Inc<br>CUSIP: 278865100                     | 640.00                  | \$36,998.40         | \$27,521.45     | \$9,476.95                      | \$512.00                           | 0.28%                              |
| EI Paso Corp<br>CUSIP: 28336L109                   | 3,398.00                | \$90,284.86         | \$71,101.17     | \$19,183.69                     | \$135.92                           | 0.67%                              |
| Eli Lilly & Co.<br>CUSIP: 532457108                | 2,000.00                | \$83,120.00         | \$71,773.28     | \$11,346.72                     | \$3,920.00                         | 0.62%                              |
| Endo Pharmaceuticals Hldgs Inc<br>CUSIP: 29264F205 | 640.00                  | \$22,099.20         | \$13,209.53     | \$8,889.67                      | \$0.00                             | 0.16%                              |
| Energizer Hldgs Inc Com<br>CUSIP: 29266R108        | 44.00                   | \$3,409.12          | \$3,210.43      | \$198.69                        | \$0.00                             | 0.03%                              |
| Exxon Mobil Corp<br>CUSIP: 30231G102               | 1,700.00                | \$144,092.00        | \$109,732.27    | \$34,359.73                     | \$3,196.00                         | 1.08%                              |
| Fastenal Co<br>CUSIP: 311900104                    | 655.00                  | \$28,564.55         | \$12,144.36     | \$16,420.19                     | \$366.80                           | 0.21%                              |
| Fifth Third Bancorp<br>CUSIP: 316773100            | 1,040.00                | \$13,228.80         | \$12,396.59     | \$832.21                        | \$332.80                           | 0.10%                              |
| Fluor Corp New<br>CUSIP: 343412102                 | 330.00                  | \$16,582.50         | \$17,082.50     | -\$500.00                       | \$165.00                           | 0.12%                              |
| Ford Motor Co DEL Com Par 0.01<br>CUSIP: 345370860 | 960.00                  | \$10,329.60         | \$12,631.78     | -\$2,302.18                     | \$192.00                           | 0.08%                              |

**Asset Detail Section (continued)****Statement of Value and Activity**

December 1, 2011 - December 31, 2011

| <b>Description</b>                                | <b>Shares/Par Value</b> | <b>Market Value</b> | <b>Tax Cost</b> | <b>Unrealized<br/>Gain/Loss</b> | <b>Estimated Annual<br/>Income</b> | <b>Percent of Market<br/>Value</b> |       |
|---------------------------------------------------|-------------------------|---------------------|-----------------|---------------------------------|------------------------------------|------------------------------------|-------|
|                                                   |                         |                     |                 |                                 |                                    |                                    |       |
| Forest Labs Inc CL A Com<br>CUSIP: 345838106      | 900.00                  | \$27,234.00         | \$29,426.66     | -\$2,192.66                     | \$0.00                             |                                    | 0.20% |
| Freeport McMoran Copper B<br>CUSIP: 35671D857     | 889.00                  | \$32,706.31         | \$32,594.75     | \$111.56                        | \$889.00                           |                                    | 0.24% |
| General Dynamics Corp Com<br>CUSIP: 369550108     | 400.00                  | \$26,564.00         | \$22,663.92     | \$3,900.08                      | \$752.00                           |                                    | 0.20% |
| General Electric Corp Com<br>CUSIP: 369604103     | 2,000.00                | \$35,820.00         | \$6,791.34      | \$29,028.66                     | \$1,360.00                         |                                    | 0.27% |
| Gentex Corp Com<br>CUSIP: 371901109               | 767.00                  | \$22,695.53         | \$21,714.43     | \$981.10                        | \$368.16                           |                                    | 0.17% |
| Gilead Sciences Inc<br>CUSIP: 375558103           | 679.00                  | \$27,791.47         | \$29,711.36     | -\$1,919.89                     | \$0.00                             |                                    | 0.21% |
| Goodrich Corporation<br>CUSIP: 382388106          | 239.00                  | \$29,564.30         | \$13,622.50     | \$15,941.80                     | \$277.24                           |                                    | 0.22% |
| Google Inc<br>CUSIP: 38259P508                    | 117.00                  | \$75,570.30         | \$57,823.52     | \$17,746.78                     | \$0.00                             |                                    | 0.56% |
| Green MTN Coffee Roasters Inc<br>CUSIP: 393122106 | 538.00                  | \$24,129.30         | \$16,808.80     | \$7,320.50                      | \$0.00                             |                                    | 0.18% |
| Haemonetics Corp Mass<br>CUSIP: 405024100         | 292.00                  | \$17,876.24         | \$16,795.68     | \$1,080.56                      | \$0.00                             |                                    | 0.13% |
| Halliburton Co Com<br>CUSIP: 406216101            | 297.00                  | \$10,249.47         | \$9,336.25      | \$913.22                        | \$106.92                           |                                    | 0.08% |
| Harley Davidson Inc Com<br>CUSIP: 412822108       | 598.00                  | \$23,244.26         | \$21,458.48     | \$1,785.78                      | \$299.00                           |                                    | 0.17% |
| Hess Corp<br>CUSIP: 42809H107                     | 200.00                  | \$11,360.00         | \$12,796.00     | -\$1,436.00                     | \$80.00                            |                                    | 0.08% |

**Asset Detail Section (continued)****Statement of Value and Activity**

December 1, 2011 - December 31, 2011

| <b>Description</b>                               | <b>Shares/Par Value</b> | <b>Market Value</b> | <b>Tax Cost</b> | <b>Unrealized<br/>Gain/Loss</b> | <b>Estimated Annual<br/>Income</b> | <b>Percent of Market<br/>Value</b> |
|--------------------------------------------------|-------------------------|---------------------|-----------------|---------------------------------|------------------------------------|------------------------------------|
| Hewlett-Packard Co Com<br>CUSIP: 428236103       | 1,410.00                | \$36,321.60         | \$60,158.64     | -\$23,837.04                    | \$676.80                           | 0.27%                              |
| Honeywell Intl Inc<br>CUSIP: 438516106           | 257.00                  | \$13,967.95         | \$11,634.56     | \$2,333.39                      | \$382.93                           | 0.10%                              |
| Humana Inc<br>CUSIP: 444859102                   | 170.00                  | \$14,893.70         | \$12,088.70     | \$2,805.00                      | \$170.00                           | 0.11%                              |
| Hunt J B Trans Svcs Inc<br>CUSIP: 445658107      | 566.00                  | \$25,509.62         | \$19,788.78     | \$5,720.84                      | \$294.32                           | 0.19%                              |
| IBM Corporation Com<br>CUSIP: 459200101          | 769.00                  | \$141,403.72        | \$70,698.33     | \$70,705.39                     | \$2,307.00                         | 1.06%                              |
| Idexx Labs Inc<br>CUSIP: 45168D104               | 373.00                  | \$28,706.08         | \$20,026.41     | \$8,679.67                      | \$0.00                             | 0.21%                              |
| lhs Inc<br>CUSIP: 451734107                      | 531.00                  | \$45,750.96         | \$30,131.76     | \$15,619.20                     | \$0.00                             | 0.34%                              |
| Illumina Inc<br>CUSIP: 452327109                 | 471.00                  | \$14,356.08         | \$20,986.86     | -\$6,630.78                     | \$0.00                             | 0.11%                              |
| Integrus Energy Group Inc<br>CUSIP: 45822P105    | 250.00                  | \$13,545.00         | \$12,198.50     | \$1,346.50                      | \$680.00                           | 0.10%                              |
| Intel Corp Com<br>CUSIP: 458140100               | 3,421.00                | \$82,959.25         | \$70,142.08     | \$12,817.17                     | \$2,873.64                         | 0.62%                              |
| Intercontinentalexchange Inc<br>CUSIP: 45865V100 | 310.00                  | \$37,370.50         | \$33,754.96     | \$3,615.54                      | \$0.00                             | 0.28%                              |
| Iron MTN Inc PA<br>CUSIP: 462846106              | 1,088.00                | \$33,510.40         | \$31,483.02     | \$2,027.38                      | \$1,088.00                         | 0.25%                              |
| ITC Hldgs Corp<br>CUSIP: 465685105               | 379.00                  | \$28,758.52         | \$19,533.66     | \$9,224.86                      | \$534.39                           | 0.21%                              |

**Asset Detail Section (continued)****Statement of Value and Activity**

December 1, 2011 - December 31, 2011

| <b>Description</b>                         | <b>Shares/Par Value</b> | <b>Market Value</b> | <b>Tax Cost</b> | <b>Unrealized<br/>Gain/Loss</b> | <b>Estimated Annual<br/>Income</b> | <b>Percent of Market<br/>Value</b> |       |
|--------------------------------------------|-------------------------|---------------------|-----------------|---------------------------------|------------------------------------|------------------------------------|-------|
|                                            |                         |                     |                 |                                 |                                    |                                    |       |
| Jacobs Engr Group Inc<br>CUSIP: 469814107  | 877.00                  | \$35,588.66         | \$36,026.51     | -\$437.85                       | \$0.00                             |                                    | 0.27% |
| Jones Lang Lasalle Inc<br>CUSIP: 48020Q107 | 141.00                  | \$8,637.66          | \$6,996.41      | \$1,641.25                      | \$42.30                            |                                    | 0.06% |
| JPMorgan Chase & Co<br>CUSIP: 46625H100    | 1,379.00                | \$45,851.75         | \$55,024.88     | -\$9,173.13                     | \$1,379.00                         |                                    | 0.34% |
| Juniper Networks Inc<br>CUSIP: 48203R104   | 775.00                  | \$15,817.75         | \$26,430.44     | -\$10,612.69                    | \$0.00                             |                                    | 0.12% |
| Key Corp<br>CUSIP: 493267108               | 1,475.00                | \$11,342.75         | \$12,695.25     | -\$1,352.50                     | \$177.00                           |                                    | 0.08% |
| K12 Inc<br>CUSIP: 48273U102                | 645.00                  | \$11,571.30         | \$14,567.37     | -\$2,996.07                     | \$0.00                             |                                    | 0.09% |
| Las Vegas Sands Corp<br>CUSIP: 517834107   | 136.00                  | \$5,811.28          | \$5,724.93      | \$86.35                         | \$0.00                             |                                    | 0.04% |
| Lockheed Martin Corp<br>CUSIP: 539830109   | 500.00                  | \$40,450.00         | \$38,677.60     | \$1,772.40                      | \$2,000.00                         |                                    | 0.30% |
| Manpower Inc Wis<br>CUSIP: 56418H100       | 397.00                  | \$14,192.75         | \$20,308.40     | -\$6,115.65                     | \$317.60                           |                                    | 0.11% |
| Marathon Oil Corp<br>CUSIP: 565849106      | 950.00                  | \$27,806.50         | \$18,171.94     | \$9,634.56                      | \$570.00                           |                                    | 0.21% |
| Marathon Pete Corp<br>CUSIP: 56585A102     | 470.00                  | \$15,646.30         | \$11,658.05     | \$3,988.25                      | \$470.00                           |                                    | 0.12% |
| McDonalds Corp Com<br>CUSIP: 580135101     | 883.00                  | \$88,591.39         | \$54,044.50     | \$34,546.89                     | \$2,472.40                         |                                    | 0.66% |
| Mercadolibre Inc<br>CUSIP: 58733R102       | 186.00                  | \$14,794.44         | \$11,865.44     | \$2,929.00                      | \$59.52                            |                                    | 0.11% |
| Merck & Co Inc New<br>CUSIP: 58933Y105     | 575.00                  | \$21,677.50         | \$17,248.56     | \$4,428.94                      | \$966.00                           |                                    | 0.16% |

# Asset Detail Section (continued)

## Statement of Value and Activity

December 1, 2011 - December 31, 2011

| Description                                | Shares/Par Value | Market Value | Tax Cost    | Unrealized Gain/Loss | Estimated Annual Income | Percent of Market Value |
|--------------------------------------------|------------------|--------------|-------------|----------------------|-------------------------|-------------------------|
| Microsoft Corp Com<br>CUSIP: 594918104     | 3,750.00         | \$97,350.00  | \$95,730.56 | \$1,619.44           | \$3,000.00              | 0.73%                   |
| Monolithic Pwr Sys Inc<br>CUSIP: 609839105 | 1,622.00         | \$24,443.54  | \$25,397.06 | -\$953.52            | \$0.00                  | 0.18%                   |
| Monsanto Co New<br>CUSIP: 61166W101        | 586.00           | \$41,061.02  | \$37,716.25 | \$3,344.77           | \$703.20                | 0.31%                   |
| Mosaic Co New<br>CUSIP: 61945C103          | 275.00           | \$13,868.25  | \$18,026.71 | -\$4,158.46          | \$55.00                 | 0.10%                   |
| MSCI Inc<br>CUSIP: 55354G100               | 1,150.00         | \$37,869.50  | \$40,423.83 | -\$2,554.33          | \$0.00                  | 0.28%                   |
| Nasdaq Omx Group Inc<br>CUSIP: 631103108   | 650.00           | \$15,931.50  | \$16,116.71 | -\$185.21            | \$0.00                  | 0.12%                   |
| Nextera Energy Inc<br>CUSIP: 65339F101     | 632.00           | \$38,476.16  | \$33,897.51 | \$4,578.65           | \$1,390.40              | 0.29%                   |
| Nlsource Inc<br>CUSIP: 65473P105           | 1,085.00         | \$25,833.85  | \$20,851.60 | \$4,982.25           | \$998.20                | 0.19%                   |
| Northrop Grumman Corp<br>CUSIP: 666807102  | 400.00           | \$23,392.00  | \$17,237.83 | \$6,154.17           | \$800.00                | 0.17%                   |
| Nxstage Med Inc<br>CUSIP: 67072V103        | 1,225.00         | \$21,780.50  | \$21,341.15 | \$439.35             | \$0.00                  | 0.16%                   |
| Occidental Pete Corp<br>CUSIP: 674599105   | 413.00           | \$38,698.10  | \$36,146.79 | \$2,551.31           | \$759.92                | 0.29%                   |
| OMNICOM Group, Inc.<br>CUSIP: 681919106    | 290.00           | \$12,928.20  | \$12,986.20 | -\$58.00             | \$290.00                | 0.10%                   |
| Oracle Corporation Com<br>CUSIP: 68389X105 | 3,379.00         | \$86,671.35  | \$75,154.75 | \$11,516.60          | \$810.96                | 0.65%                   |
| Pall Corp Com<br>CUSIP: 696429307          | 451.00           | \$25,774.65  | \$14,724.30 | \$11,050.35          | \$315.70                | 0.19%                   |

# Asset Detail Section (continued)

## Statement of Value and Activity

December 1, 2011 - December 31, 2011

| Description                                  | Shares/Par Value | Market Value | Tax Cost    | Unrealized Gain/Loss | Estimated Annual Income | Percent of Market Value |
|----------------------------------------------|------------------|--------------|-------------|----------------------|-------------------------|-------------------------|
| Pfizer Inc Com<br>CUSIP: 717081103           | 3,273.00         | \$70,827.72  | \$47,138.57 | \$23,689.15          | \$2,880.24              | 0.53%                   |
| Polypore Intl Inc<br>CUSIP: 73179V103        | 419.00           | \$18,431.81  | \$21,850.81 | -\$3,419.00          | \$0.00                  | 0.14%                   |
| Praxair Inc Com<br>CUSIP: 74005P104          | 528.00           | \$56,443.20  | \$46,777.43 | \$9,665.77           | \$1,056.00              | 0.42%                   |
| Qualcomm Inc Com<br>CUSIP: 747525103         | 1,005.00         | \$54,973.50  | \$48,817.18 | \$6,156.32           | \$864.30                | 0.41%                   |
| Raytheon Co<br>CUSIP: 755111507              | 1,060.00         | \$51,282.80  | \$49,518.75 | \$1,764.05           | \$1,823.20              | 0.38%                   |
| Ross Stores Inc Com<br>CUSIP: 778296103      | 120.00           | \$5,703.60   | \$4,847.13  | \$856.47             | \$52.80                 | 0.04%                   |
| Rovi Corp<br>CUSIP: 779376102                | 1,638.00         | \$40,262.04  | \$42,115.60 | -\$1,853.56          | \$0.00                  | 0.30%                   |
| Ryder Sys Inc<br>CUSIP: 783549108            | 355.00           | \$18,864.70  | \$15,847.17 | \$3,017.53           | \$411.80                | 0.14%                   |
| Silicon Laboratories Inc<br>CUSIP: 826919102 | 802.00           | \$34,822.84  | \$34,379.16 | \$443.68             | \$0.00                  | 0.26%                   |
| Solarwinds Inc<br>CUSIP: 83416B109           | 645.00           | \$18,027.75  | \$19,769.88 | -\$1,742.13          | \$0.00                  | 0.13%                   |
| Solera Hldgs Inc<br>CUSIP: 83421A104         | 982.00           | \$43,738.28  | \$49,287.93 | -\$5,549.65          | \$392.80                | 0.33%                   |
| Southern Copper Corp DEL<br>CUSIP: 84265V105 | 193.00           | \$5,824.74   | \$6,076.28  | -\$251.54            | \$540.40                | 0.04%                   |
| Stillwater Mng Co<br>CUSIP: 86074Q102        | 779.00           | \$8,148.34   | \$13,842.22 | -\$5,693.88          | \$0.00                  | 0.06%                   |
| Symantec Corp Com<br>CUSIP: 871503108        | 1,550.00         | \$24,257.50  | \$26,702.43 | -\$2,444.93          | \$0.00                  | 0.18%                   |

**Asset Detail Section (continued)****Statement of Value and Activity**

December 1, 2011 - December 31, 2011

| <b>Description</b>                               | <b>Shares/Par Value</b> | <b>Market Value</b> | <b>Tax Cost</b> | <b>Unrealized<br/>Gain/Loss</b> | <b>Estimated Annual<br/>Income</b> | <b>Percent of Market<br/>Value</b> |
|--------------------------------------------------|-------------------------|---------------------|-----------------|---------------------------------|------------------------------------|------------------------------------|
|                                                  |                         |                     |                 |                                 |                                    |                                    |
| Sysco Corp<br>CUSIP: 871829107                   | 242.00                  | \$7,097.86          | \$7,797.24      | -\$699.38                       | \$261.36                           | 0.05%                              |
| Target Corp Com<br>CUSIP: 87612E106              | 800.00                  | \$40,976.00         | \$37,024.29     | \$3,951.71                      | \$960.00                           | 0.31%                              |
| Tempur-Pedic Intl Inc<br>CUSIP: 88023U101        | 334.00                  | \$17,545.02         | \$10,530.58     | \$7,014.44                      | \$0.00                             | 0.13%                              |
| Time Warner Cable<br>CUSIP: 88732J207            | 350.00                  | \$22,249.50         | \$15,937.80     | \$6,311.70                      | \$672.00                           | 0.17%                              |
| Transdigm Group Inc<br>CUSIP: 893641100          | 274.00                  | \$26,216.32         | \$11,609.35     | \$14,606.97                     | \$0.00                             | 0.20%                              |
| Trimas Corp<br>CUSIP: 896215209                  | 865.00                  | \$15,526.75         | \$14,494.27     | \$1,032.48                      | \$0.00                             | 0.12%                              |
| Trimble NAV Ltd<br>CUSIP: 896239100              | 892.00                  | \$38,712.80         | \$24,985.26     | \$13,727.54                     | \$0.00                             | 0.29%                              |
| United Parcel Service Inc<br>CUSIP: 911312106    | 442.00                  | \$32,349.98         | \$26,972.82     | \$5,377.16                      | \$919.36                           | 0.24%                              |
| United Technologies Corp Com<br>CUSIP: 913017109 | 344.00                  | \$25,142.96         | \$20,283.82     | \$4,859.14                      | \$660.48                           | 0.19%                              |
| UnitedHealth Group Inc<br>CUSIP: 91324P102       | 830.00                  | \$42,064.40         | \$21,471.69     | \$20,592.71                     | \$539.50                           | 0.31%                              |
| Urban Outfitters Inc<br>CUSIP: 917047102         | 978.00                  | \$26,953.68         | \$28,953.71     | -\$2,000.03                     | \$0.00                             | 0.20%                              |
| V F Corp<br>CUSIP: 918204108                     | 90.00                   | \$11,429.10         | \$8,800.56      | \$2,628.54                      | \$259.20                           | 0.09%                              |
| Valero Energy Corp Com New<br>CUSIP: 91913Y100   | 490.00                  | \$10,314.50         | \$12,146.71     | -\$1,832.21                     | \$294.00                           | 0.08%                              |
| Verisign Inc<br>CUSIP: 92343E102                 | 764.00                  | \$27,290.08         | \$22,563.56     | \$4,726.52                      | \$0.00                             | 0.20%                              |

# Asset Detail Section (continued)

## Statement of Value and Activity

December 1, 2011 - December 31, 2011

| Description                                          | Shares/Par Value | Market Value   | Tax Cost       | Unrealized Gain/Loss | Estimated Annual Income | Percent of Market Value |
|------------------------------------------------------|------------------|----------------|----------------|----------------------|-------------------------|-------------------------|
| Verisk Analytics I CL A Usd0.001<br>CUSIP: 92345Y106 | 964.00           | \$38,685.32    | \$26,294.74    | \$12,390.58          | \$0.00                  | 0.29%                   |
| Viacom Inc CL B New<br>CUSIP: 92553P201              | 700.00           | \$31,787.00    | \$21,033.39    | \$10,753.61          | \$700.00                | 0.24%                   |
| Visa Inc-Class A Shares<br>CUSIP: 92826C839          | 500.00           | \$50,765.00    | \$44,272.17    | \$6,492.83           | \$440.00                | 0.38%                   |
| Walmart Stores Inc Com<br>CUSIP: 931142103           | 2,118.00         | \$126,571.68   | \$108,798.12   | \$17,773.56          | \$3,092.28              | 0.94%                   |
| Wells Fargo & Co New Com<br>CUSIP: 949746101         | 1,719.00         | \$47,375.64    | \$48,967.50    | -\$1,591.86          | \$825.12                | 0.35%                   |
| Whole Foods Mkt Inc<br>CUSIP: 966837106              | 340.00           | \$23,657.20    | \$18,696.60    | \$4,960.60           | \$190.40                | 0.18%                   |
|                                                      |                  | \$4,957,688.53 | \$4,134,299.91 | \$823,388.62         | \$84,265.41             | 36.97%                  |
| ADRs                                                 |                  |                |                |                      |                         |                         |
| Adidas AG ADR<br>CUSIP: 00687A107                    | 604.00           | \$19,696.44    | \$22,242.25    | -\$2,545.81          | \$241.00                | 0.15%                   |
| ADR Iberdrola<br>CUSIP: 450737101                    | 858.00           | \$20,677.80    | \$30,097.45    | -\$9,419.65          | \$1,221.79              | 0.15%                   |
| AMCOR Ltd Ard New ADR<br>CUSIP: 02341R302            | 421.00           | \$12,419.50    | \$8,209.50     | \$4,210.00           | \$594.87                | 0.09%                   |
| Anheuser Busch Inbev Sa/Nv<br>CUSIP: 03524A108       | 346.00           | \$21,102.54    | \$17,261.49    | \$3,841.05           | \$335.62                | 0.16%                   |
| Arm Holdings PLC-Spons ADR<br>CUSIP: 042068106       | 436.00           | \$12,064.12    | \$2,750.29     | \$9,313.83           | \$56.68                 | 0.09%                   |
| Assa Abloy AB ADR<br>CUSIP: 045387107                | 2,799.00         | \$34,875.54    | \$35,466.74    | -\$591.20            | \$688.55                | 0.26%                   |

**Asset Detail Section (continued)****Statement of Value and Activity**

December 1, 2011 - December 31, 2011

| <b>Description</b>                                       | <b>Shares/Par Value</b> | <b>Market Value</b> | <b>Tax Cost</b> | <b>Unrealized<br/>Gain/Loss</b> | <b>Estimated Annual<br/>Income</b> | <b>Percent of Market<br/>Value</b> |
|----------------------------------------------------------|-------------------------|---------------------|-----------------|---------------------------------|------------------------------------|------------------------------------|
| Astellas Pharma Inc ADR<br>CUSIP: 04623U102              | 686.00                  | \$27,693.82         | \$23,926.71     | \$3,767.11                      | \$977.55                           | 0.21%                              |
| Banco Do Brasil S A<br>CUSIP: 059578104                  | 911.00                  | \$11,478.60         | \$14,223.27     | -\$2,744.67                     | \$399.93                           | 0.09%                              |
| Banco Santander Sa-Spoon ADR<br>CUSIP: 05964H105         | 1,078.00                | \$8,106.56          | \$17,442.04     | -\$9,335.48                     | \$743.82                           | 0.06%                              |
| Bayerische Motoren Werke A G ADR<br>CUSIP: 072743206     | 521.00                  | \$11,581.83         | \$14,945.03     | -\$3,363.20                     | \$212.69                           | 0.09%                              |
| BG Group PLC<br>CUSIP: 055434203                         | 547.00                  | \$58,529.00         | \$48,044.51     | \$10,484.49                     | \$617.57                           | 0.44%                              |
| BHP Billiton Ltd<br>CUSIP: 088606108                     | 146.00                  | \$10,311.98         | \$9,992.33      | \$319.65                        | \$294.92                           | 0.08%                              |
| BP PLC ADR<br>CUSIP: 055622104                           | 838.00                  | \$35,816.12         | \$42,659.61     | -\$6,843.49                     | \$1,407.84                         | 0.27%                              |
| British Amern Tob PLC<br>CUSIP: 110448107                | 95.00                   | \$9,013.60          | \$5,915.65      | \$3,097.95                      | \$364.99                           | 0.07%                              |
| Canadian Nat Res LTD<br>CUSIP: 136385101                 | 415.00                  | \$15,508.55         | \$12,190.61     | \$3,317.94                      | \$148.16                           | 0.12%                              |
| Canadian Natl Railway Co<br>CUSIP: 136375102             | 372.00                  | \$29,224.32         | \$18,318.77     | \$10,905.55                     | \$476.16                           | 0.22%                              |
| Canon Inc ADR Repstg 5 SHS<br>CUSIP: 138006309           | 1,453.00                | \$63,990.12         | \$56,312.47     | \$7,677.65                      | \$2,102.50                         | 0.48%                              |
| Carnival Corp Paired CTF 1 Com Carni<br>CUSIP: 143658300 | 892.00                  | \$29,114.88         | \$27,636.47     | \$1,478.41                      | \$892.00                           | 0.22%                              |
| Carrefour SA<br>CUSIP: 144430204                         | 4,270.00                | \$19,129.60         | \$33,753.28     | -\$14,623.68                    | \$973.56                           | 0.14%                              |

# Asset Detail Section (continued)

## Statement of Value and Activity

December 1, 2011 - December 31, 2011

| Description                                           | Shares/Par Value | Market Value | Tax Cost    | Unrealized Gain/Loss | Estimated Annual Income | Percent of Market Value |
|-------------------------------------------------------|------------------|--------------|-------------|----------------------|-------------------------|-------------------------|
| Check Point Software Tech Ltd Ord<br>CUSIP: M22465104 | 216.00           | \$11,348.64  | \$11,913.85 | -\$565.21            | \$0.00                  | 0.08%                   |
| Chooc Ltd Spnd ADR<br>CUSIP: 126132109                | 137.00           | \$23,931.16  | \$19,722.57 | \$4,208.59           | \$791.72                | 0.18%                   |
| Companhia Vale Do Rio Doce<br>CUSIP: 91912E105        | 209.00           | \$4,483.05   | \$5,283.52  | -\$800.47            | \$5.85                  | 0.03%                   |
| Credit Suisse Group Spns ADR<br>CUSIP: 225401108      | 877.00           | \$20,591.96  | \$35,690.22 | -\$15,098.26         | \$1,297.08              | 0.15%                   |
| Dalto TR Constr Co Ltd ADR<br>CUSIP: 23405X100        | 556.00           | \$11,842.80  | \$9,215.03  | \$2,627.77           | \$425.90                | 0.09%                   |
| Danone<br>CUSIP: 23636T100                            | 387.00           | \$4,891.68   | \$4,324.49  | \$567.19             | \$99.07                 | 0.04%                   |
| Dassault Sys S A SPD ADR<br>CUSIP: 237545108          | 154.00           | \$12,383.14  | \$7,969.50  | \$4,413.64           | \$88.09                 | 0.09%                   |
| Deutsche Telekom AG SPD ADR<br>CUSIP: 251566105       | 2,577.00         | \$29,506.65  | \$35,253.36 | -\$5,746.71          | \$2,476.50              | 0.22%                   |
| Embraer-Empresa Brasileira D<br>CUSIP: 29082A107      | 826.00           | \$20,831.72  | \$18,472.34 | \$2,359.38           | \$0.00                  | 0.16%                   |
| Eni S P A Sponsored ADR<br>CUSIP: 26874R108           | 664.00           | \$27,403.28  | \$28,485.65 | -\$1,082.37          | \$1,360.54              | 0.20%                   |
| Fanuc Corporation<br>CUSIP: 307305102                 | 1,202.00         | \$30,410.60  | \$16,527.69 | \$13,882.91          | \$447.14                | 0.23%                   |
| Flsmidth & Co A S Sponsored ADR<br>CUSIP: 343793105   | 2,210.00         | \$12,795.90  | \$12,955.76 | -\$159.86            | \$251.94                | 0.10%                   |
| France Telecom SPD ADR<br>CUSIP: 35177Q105            | 1,917.00         | \$30,020.22  | \$39,388.60 | -\$9,368.38          | \$3,145.80              | 0.22%                   |

**Asset Detail Section (continued)****Statement of Value and Activity**

December 1, 2011 - December 31, 2011

| <b>Description</b>                                     | <b>Shares/Par Value</b> | <b>Market Value</b> | <b>Tax Cost</b> | <b>Unrealized<br/>Gain/Loss</b> | <b>Estimated Annual<br/>Income</b> | <b>Percent of Market<br/>Value</b> |
|--------------------------------------------------------|-------------------------|---------------------|-----------------|---------------------------------|------------------------------------|------------------------------------|
| Fresenius Med Care AG & Co SPD ADR<br>CUSIP: 358029106 | 385.00                  | \$26,172.30         | \$16,816.80     | \$9,355.50                      | \$251.41                           | 0.20%                              |
| Gdf Suez Sponsored ADR<br>CUSIP: 36160B105             | 321.00                  | \$8,721.57          | \$12,413.11     | -\$3,691.54                     | \$481.82                           | 0.07%                              |
| Genpact Limited<br>CUSIP: G3922B107                    | 1,589.00                | \$23,755.55         | \$23,823.86     | -\$68.31                        | \$0.00                             | 0.18%                              |
| Glaxo Smithkline<br>CUSIP: 37733W105                   | 1,155.00                | \$52,702.65         | \$45,557.40     | \$7,145.25                      | \$2,547.93                         | 0.39%                              |
| Hang Lung Ppty Ltd<br>CUSIP: 41043M104                 | 784.00                  | \$11,132.80         | \$13,677.12     | -\$2,544.32                     | \$332.42                           | 0.08%                              |
| Hennes & Mauritz AB ADR<br>CUSIP: 425883105            | 4,484.00                | \$28,518.24         | \$26,494.87     | \$2,023.37                      | \$1,058.22                         | 0.21%                              |
| Hong Kong Exchanges & Cleari<br>CUSIP: 43858F109       | 1,038.00                | \$16,504.20         | \$19,495.30     | -\$2,991.10                     | \$537.68                           | 0.12%                              |
| Industrial & Coml Bk China ADR<br>CUSIP: 455807107     | 1,676.00                | \$19,977.92         | \$24,192.55     | -\$4,214.63                     | \$770.96                           | 0.15%                              |
| ING Groep N V Sponsored ADR<br>CUSIP: 456837103        | 4,354.00                | \$31,218.18         | \$50,333.57     | -\$19,115.39                    | \$0.00                             | 0.23%                              |
| Inmarsat PLC<br>CUSIP: 45772S109                       | 498.00                  | \$3,087.60          | \$3,784.80      | -\$697.20                       | \$172.57                           | 0.02%                              |
| Itau Unibanco Holding S.A<br>CUSIP: 465562106          | 1,422.00                | \$26,392.32         | \$26,764.75     | -\$372.43                       | \$122.29                           | 0.20%                              |
| Js Group Corp<br>CUSIP: 46633D109                      | 72.00                   | \$2,736.00          | \$3,227.98      | -\$491.98                       | \$60.91                            | 0.02%                              |
| KAO Corp SPD ADR Repstg 10 SHS Com<br>CUSIP: 485537302 | 1,353.00                | \$36,801.60         | \$32,403.00     | \$4,398.60                      | \$857.80                           | 0.27%                              |

**Asset Detail Section (continued)****Statement of Value and Activity**

December 1, 2011 - December 31, 2011

| <b>Description</b>                                    | <b>Shares/Par Value</b> | <b>Market Value</b> | <b>Tax Cost</b> | <b>Unrealized<br/>Gain/Loss</b> | <b>Estimated Annual<br/>Income</b> | <b>Percent of Market<br/>Value</b> |
|-------------------------------------------------------|-------------------------|---------------------|-----------------|---------------------------------|------------------------------------|------------------------------------|
|                                                       |                         |                     |                 |                                 |                                    |                                    |
| Kasikornbank Pub Co Ltd<br>CUSIP: 485785109           | 359.00                  | \$5,672.20          | \$5,730.75      | -\$58.55                        | \$0.00                             | 0.04%                              |
| Kddl Corp ADR<br>CUSIP: 48667L106                     | 876.00                  | \$14,103.60         | \$15,011.95     | -\$908.35                       | \$356.53                           | 0.11%                              |
| Kingfisher PLC<br>CUSIP: 495724403                    | 3,345.00                | \$25,723.05         | \$23,550.12     | \$2,172.93                      | \$722.52                           | 0.19%                              |
| KOC Hldg<br>CUSIP: 49989A109                          | 385.00                  | \$5,728.80          | \$6,753.73      | -\$1,024.93                     | \$403.48                           | 0.04%                              |
| Komatsu Ltd Spns ADR<br>CUSIP: 500458401              | 1,047.00                | \$24,730.14         | \$18,699.78     | \$6,030.36                      | \$455.45                           | 0.18%                              |
| Koninklijke Ahold N.V.<br>CUSIP: 500467402            | 2,059.00                | \$27,693.55         | \$26,519.37     | \$1,174.18                      | \$716.53                           | 0.21%                              |
| Li & Fung Ltd<br>CUSIP: 501897102                     | 5,211.00                | \$19,124.37         | \$19,117.85     | \$6.52                          | \$484.62                           | 0.14%                              |
| Lvmh Moet Hennessy Louis Vuitton<br>CUSIP: 502441306  | 1,501.00                | \$42,178.10         | \$30,125.49     | \$12,052.61                     | \$676.95                           | 0.31%                              |
| Mitsubishi Estate Ltd<br>CUSIP: 606783207             | 750.00                  | \$11,167.50         | \$12,734.71     | -\$1,567.21                     | \$97.50                            | 0.08%                              |
| Mitsubishi UFJ Finl Group Apd ADR<br>CUSIP: 606822104 | 4,067.00                | \$17,040.73         | \$24,423.70     | -\$7,382.97                     | \$565.31                           | 0.13%                              |
| Mobile Telesystems Ojsc SPD ADR<br>CUSIP: 607409109   | 204.00                  | \$2,994.72          | \$4,296.81      | -\$1,302.09                     | \$175.44                           | 0.02%                              |
| Mr Price Group Ltd ADR<br>CUSIP: 62476L108            | 165.00                  | \$3,267.00          | \$3,544.20      | -\$277.20                       | \$33.66                            | 0.02%                              |
| Mrv Engenharia Participacoes<br>CUSIP: 553479106      | 765.00                  | \$9,011.70          | \$12,895.85     | -\$3,884.15                     | \$159.12                           | 0.07%                              |

**Asset Detail Section (continued)****Statement of Value and Activity**

December 1, 2011 - December 31, 2011

| <b>Description</b>                                   | <b>Shares/Par Value</b> | <b>Market Value</b> | <b>Tax Cost</b> | <b>Unrealized<br/>Gain/Loss</b> | <b>Estimated Annual<br/>Income</b> | <b>Percent of Market<br/>Value</b> |
|------------------------------------------------------|-------------------------|---------------------|-----------------|---------------------------------|------------------------------------|------------------------------------|
|                                                      |                         |                     |                 |                                 |                                    |                                    |
| National Grid PLC SPD ADR<br>CUSIP: 636274300        | 194.00                  | \$9,405.12          | \$9,199.27      | \$205.85                        | \$581.42                           | 0.07%                              |
| Nestle SA Spon ADR Repstg Reg<br>CUSIP: 641069406    | 432.00                  | \$24,930.72         | \$17,690.40     | \$7,240.32                      | \$763.34                           | 0.19%                              |
| Nielsen Hldgs N.V.<br>CUSIP: N63218106               | 1,805.00                | \$53,590.45         | \$51,581.84     | \$2,008.61                      | \$0.00                             | 0.40%                              |
| Novartis AG Spons ADR<br>CUSIP: 66987V109            | 1,355.00                | \$77,465.35         | \$65,581.73     | \$11,883.62                     | \$2,716.78                         | 0.58%                              |
| Novo-Nordisk A S<br>CUSIP: 670100205                 | 265.00                  | \$30,543.90         | \$16,212.43     | \$14,331.47                     | \$359.87                           | 0.23%                              |
| Perusahaan Perseroan Persero P T<br>CUSIP: 715684106 | 328.00                  | \$10,082.72         | \$11,424.28     | -\$1,341.56                     | \$417.22                           | 0.08%                              |
| Potash Corp Sask Inc Com<br>CUSIP: 73755L107         | 1,659.00                | \$68,483.52         | \$70,704.49     | -\$2,220.97                     | \$464.52                           | 0.51%                              |
| Prudential PLC ADR<br>CUSIP: 74435K204               | 318.00                  | \$6,277.32          | \$6,017.50      | \$259.82                        | \$256.94                           | 0.05%                              |
| Publicis S A New Spnd ADR<br>CUSIP: 74463M106        | 822.00                  | \$18,799.14         | \$18,016.94     | \$782.20                        | \$329.62                           | 0.14%                              |
| Qbe Ins Group Ltd<br>CUSIP: 74728G605                | 363.00                  | \$4,809.75          | \$4,393.90      | \$415.85                        | \$442.50                           | 0.04%                              |
| Reckitt Benckiser Group PLC ADR<br>CUSIP: 756255105  | 3,237.00                | \$31,852.08         | \$30,717.03     | \$1,135.05                      | \$1,126.48                         | 0.24%                              |
| Reed Elsevier N V<br>CUSIP: 758204200                | 896.00                  | \$20,796.16         | \$20,002.30     | \$793.86                        | \$896.00                           | 0.16%                              |
| Rexam PLC<br>CUSIP: 761655406                        | 221.00                  | \$6,022.25          | \$6,732.68      | -\$710.43                       | \$224.54                           | 0.04%                              |

**Asset Detail Section (continued)****Statement of Value and Activity**

December 1, 2011 - December 31, 2011

| <b>Description</b>                                    | <b>Shares/Par Value</b> | <b>Market Value</b> | <b>Tax Cost</b> | <b>Unrealized<br/>Gain/Loss</b> | <b>Estimated Annual<br/>Income</b> | <b>Percent of Market<br/>Value</b> |
|-------------------------------------------------------|-------------------------|---------------------|-----------------|---------------------------------|------------------------------------|------------------------------------|
| Royal Dutch Shell PLC SPD ADR<br>CUSIP: 780259206     | 512.00                  | \$37,422.08         | \$29,329.39     | \$8,092.69                      | \$1,462.27                         | 0.28%                              |
| Rwe AG<br>CUSIP: 74975E303                            | 813.00                  | \$28,398.09         | \$52,317.09     | -\$23,919.00                    | \$3,035.74                         | 0.21%                              |
| SabMiller PLC SPD ADR<br>CUSIP: 78572M105             | 343.00                  | \$12,022.15         | \$7,981.61      | \$4,040.54                      | \$271.31                           | 0.09%                              |
| Sampo OYJ<br>CUSIP: 79588J102                         | 233.00                  | \$2,872.89          | \$2,895.79      | -\$22.90                        | \$155.88                           | 0.02%                              |
| Sanofi<br>CUSIP: 80105N105                            | 893.00                  | \$32,630.22         | \$29,887.22     | \$2,743.00                      | \$1,181.44                         | 0.24%                              |
| Sap AG<br>CUSIP: 803054204                            | 771.00                  | \$40,824.45         | \$36,678.19     | \$4,146.26                      | \$790.28                           | 0.30%                              |
| Sberbank Russia<br>CUSIP: 80585Y308                   | 2,503.00                | \$24,879.82         | \$25,835.01     | -\$955.19                       | \$295.35                           | 0.19%                              |
| Schlumberger Ltd<br>CUSIP: 806857108                  | 1,525.00                | \$104,172.75        | \$103,131.05    | \$1,041.70                      | \$1,525.00                         | 0.78%                              |
| Seven & I Hldgs Co Ltd<br>CUSIP: 81783H105            | 581.00                  | \$32,100.25         | \$27,101.31     | \$4,998.94                      | \$765.18                           | 0.24%                              |
| Siemens A G Sponsored ADR<br>CUSIP: 826197501         | 280.00                  | \$26,770.80         | \$32,829.82     | -\$6,059.02                     | \$827.12                           | 0.20%                              |
| Singapore Telecommunics Lspon ADR<br>CUSIP: 82929R304 | 871.00                  | \$20,808.19         | \$19,379.75     | \$1,428.44                      | \$1,070.46                         | 0.16%                              |
| Societe Generale France ADR<br>CUSIP: 83364L109       | 1,727.00                | \$7,529.72          | \$25,083.95     | -\$17,554.23                    | \$752.97                           | 0.06%                              |
| Sumitomo Mitsui Finl Group I<br>CUSIP: 86562M209      | 1,687.00                | \$9,295.37          | \$12,072.96     | -\$2,777.59                     | \$389.70                           | 0.07%                              |
| Suncor Energy Inc<br>CUSIP: 867224107                 | 881.00                  | \$25,399.23         | \$37,081.28     | -\$11,682.05                    | \$379.71                           | 0.19%                              |

# Asset Detail Section (continued)

## Statement of Value and Activity

December 1, 2011 - December 31, 2011

| Description                                             | Shares/Par Value | Market Value | Tax Cost    | Unrealized Gain/Loss | Estimated Annual Income | Percent of Market Value |
|---------------------------------------------------------|------------------|--------------|-------------|----------------------|-------------------------|-------------------------|
| Swatch Group AG<br>CUSIP: 870123106                     | 748.00           | \$13,987.60  | \$14,191.89 | -\$204.29            | \$130.15                | 0.10%                   |
| Taiwan Semiconductor Mfg Co Ltd ADR<br>CUSIP: 874039100 | 2,943.00         | \$37,994.13  | \$29,437.61 | \$8,556.52           | \$1,221.35              | 0.28%                   |
| Takeda Pharmaceutical Co Ltd<br>CUSIP: 874060205        | 1,673.00         | \$36,889.65  | \$34,949.52 | \$1,940.13           | \$1,686.38              | 0.28%                   |
| TE Connectivity Ltd<br>CUSIP: H84989104                 | 910.00           | \$28,037.10  | \$31,600.54 | -\$3,563.44          | \$655.20                | 0.21%                   |
| Technip ADR<br>CUSIP: 878546209                         | 312.00           | \$7,363.20   | \$6,391.22  | \$971.98             | \$118.87                | 0.05%                   |
| Teck Resources Ltd-Cls B<br>CUSIP: 878742204            | 384.00           | \$13,512.96  | \$18,857.52 | -\$5,344.56          | \$310.27                | 0.10%                   |
| Teekay Corporation<br>CUSIP: Y8564W103                  | 1,622.00         | \$43,356.06  | \$37,033.26 | \$6,322.80           | \$2,051.83              | 0.32%                   |
| Telefonica S A<br>CUSIP: 879382208                      | 2,574.00         | \$44,247.06  | \$66,234.80 | -\$21,987.74         | \$4,406.69              | 0.33%                   |
| Telstra<br>CUSIP: 87969N204                             | 2,569.00         | \$43,801.45  | \$37,509.67 | \$6,291.78           | \$3,396.22              | 0.33%                   |
| Tencent Hldgs Ltd<br>CUSIP: 88032Q109                   | 940.00           | \$18,931.60  | \$19,232.64 | -\$301.04            | \$57.34                 | 0.14%                   |
| Tesco PLC Sponsored ADR<br>CUSIP: 881575302             | 3,513.00         | \$66,184.92  | \$69,358.25 | -\$3,173.33          | \$2,329.12              | 0.49%                   |
| TEVA Pharmaceutical Inds ADR<br>CUSIP: 881624209        | 1,269.00         | \$51,216.84  | \$61,924.24 | -\$10,707.40         | \$996.17                | 0.38%                   |
| Tokio Marine Holdings Inc ADR<br>CUSIP: 889094108       | 1,338.00         | \$29,436.00  | \$36,211.94 | -\$6,775.94          | \$719.84                | 0.22%                   |
| Total S.A. ADR<br>CUSIP: 89151E109                      | 778.00           | \$39,763.58  | \$46,242.76 | -\$6,479.18          | \$2,096.71              | 0.30%                   |

**Asset Detail Section (continued)****Statement of Value and Activity**

December 1, 2011 - December 31, 2011

| Description                                              | Shares/Par Value | Market Value | Tax Cost    | Unrealized Gain/Loss | Estimated Annual Income | Percent of Market Value |
|----------------------------------------------------------|------------------|--------------|-------------|----------------------|-------------------------|-------------------------|
| Toyota Mtr Corp<br>CUSIP: 8923331307                     | 710.00           | \$46,952.30  | \$57,714.46 | -\$10,762.16         | \$826.44                | 0.35%                   |
| Tullow Oil PLC<br>CUSIP: 899415202                       | 664.00           | \$7,135.34   | \$6,610.83  | \$524.51             | \$35.86                 | 0.05%                   |
| Turkiye Garanti Bankasi A S<br>CUSIP: 900148701          | 5,002.00         | \$15,556.22  | \$22,389.47 | -\$6,833.25          | \$330.13                | 0.12%                   |
| Unilever PLC Spnsrd ADR New<br>CUSIP: 904767704          | 1,491.00         | \$49,978.32  | \$43,261.18 | \$6,717.14           | \$1,848.84              | 0.37%                   |
| United Overseas Bk Ltdadr<br>CUSIP: 911271302            | 661.00           | \$15,573.16  | \$14,893.09 | \$680.07             | \$748.91                | 0.12%                   |
| Valeo SPD ADR<br>CUSIP: 919134304                        | 390.00           | \$7,714.20   | \$8,004.86  | -\$290.66            | \$278.07                | 0.06%                   |
| Vinci S A<br>CUSIP: 927320101                            | 1,287.00         | \$13,976.82  | \$16,357.95 | -\$2,381.13          | \$559.85                | 0.10%                   |
| Vodafone Group SPD ADR Rep 10 Ord SH<br>CUSIP: 92857W209 | 1,177.00         | \$32,991.31  | \$26,230.24 | \$6,761.07           | \$1,698.41              | 0.25%                   |
| Volkswagen AG<br>CUSIP: 928662402                        | 556.00           | \$16,613.28  | \$12,042.20 | \$4,571.08           | \$274.66                | 0.12%                   |
| Wal-Mart DE Mexico S.A.B DE C V<br>CUSIP: 93114W107      | 739.00           | \$20,241.21  | \$13,191.15 | \$7,050.06           | \$243.13                | 0.15%                   |
| Xstrata PLC<br>CUSIP: 98418K105                          | 3,598.00         | \$10,650.08  | \$12,087.38 | -\$1,437.30          | \$125.93                | 0.08%                   |
| Yandex N.V. Com Usd0.01 CL 'a'<br>CUSIP: N97284108       | 446.00           | \$8,786.20   | \$14,141.97 | -\$5,355.77          | \$0.00                  | 0.07%                   |

**Asset Detail Section (continued)****Statement of Value and Activity**

December 1, 2011 - December 31, 2011

| Description                                         | Shares/Par Value | Market Value   | Tax Cost       | Unrealized<br>Gain/Loss | Estimated Annual<br>Income | Percent of Market<br>Value |
|-----------------------------------------------------|------------------|----------------|----------------|-------------------------|----------------------------|----------------------------|
|                                                     |                  |                |                |                         |                            |                            |
| Zurich Financial Services<br>CUSIP: 98982M107       | 996.00           | \$22,589.28    | \$24,678.59    | -\$2,089.31             | \$1,822.68                 | 0.17%                      |
| <hr/>                                               |                  |                |                |                         |                            |                            |
| Real Estate Investment Trusts                       |                  | \$2,698,596.47 | \$2,739,638.91 | -\$41,042.44            | \$85,631.64                | 20.16%                     |
| Annaly Capital Mgmt Inc<br>CUSIP: 035710409         | 735.00           | \$11,730.60    | \$12,178.73    | -\$448.13               | \$2,205.00                 | 0.09%                      |
| Apartment Inv't & Mgmt Co CL A<br>CUSIP: 03748R101  | 2,350.00         | \$53,838.50    | \$59,200.32    | -\$5,361.82             | \$5,640.00                 | 0.40%                      |
| Kimco Realty Corp Com<br>CUSIP: 49446R109           | 780.00           | \$12,667.20    | \$12,277.20    | \$390.00                | \$1,248.00                 | 0.09%                      |
| <hr/>                                               |                  |                |                |                         |                            |                            |
| Total Common Equity Securities                      |                  | \$78,236.30    | \$83,656.25    | -\$5,419.95             | \$9,093.00                 | 0.58%                      |
| <hr/>                                               |                  |                |                |                         |                            |                            |
| Equity Mutual Funds                                 |                  | \$7,734,521.30 | \$6,957,595.07 | \$776,926.23            | \$178,990.05               | 57.71%                     |
| Closed End Equity Mutual Funds                      |                  |                |                |                         |                            |                            |
| ETF Vanguard Mid-Cap ETF<br>CUSIP: 922908629        | 11,250.00        | \$809,325.00   | \$586,075.50   | \$223,249.50            | \$10,867.50                | 6.04%                      |
| Vanguard MSCI Emerging Mkts ETF<br>CUSIP: 922042858 | 12,750.00        | \$487,177.50   | \$453,900.00   | \$33,277.50             | \$11,551.50                | 3.64%                      |
| Vanguard Small-Cap ETF<br>CUSIP: 922908751          | 11,500.00        | \$801,205.00   | \$586,834.65   | \$214,370.35            | \$10,810.00                | 5.98%                      |
| <hr/>                                               |                  |                |                |                         |                            |                            |
| Total Equity Mutual Funds                           |                  | \$2,097,707.50 | \$1,626,810.15 | \$470,897.35            | \$33,229.00                | 15.66%                     |

# Asset Detail Section (continued)

## Statement of Value and Activity

December 1, 2011 - December 31, 2011

| Description                                        | Shares/Par Value | Market Value           | Tax Cost               | Unrealized Gain/Loss  | Estimated Annual Income | Percent of Market Value |
|----------------------------------------------------|------------------|------------------------|------------------------|-----------------------|-------------------------|-------------------------|
|                                                    |                  |                        |                        |                       |                         |                         |
| <b>Fixed Income Mutual Funds</b>                   |                  |                        |                        |                       |                         |                         |
| <b>Closed-End Fixed Income</b>                     |                  |                        |                        |                       |                         |                         |
| iShares Barclays Mbs Bond Fund<br>CUSIP: 464288588 | 1,966.00         | \$212,465.62           | \$209,324.67           | \$3,140.95            | \$7,079.57              | 1.59%                   |
| iShares TR Agency Bd Fd<br>CUSIP: 464288166        | 1,431.00         | \$161,631.45           | \$155,149.02           | \$6,482.43            | \$2,684.56              | 1.21%                   |
| Templeton Global Income Fd Inc<br>CUSIP: 880198106 | 2,171.00         | \$20,515.95            | \$20,562.11            | -\$46.16              | \$1,172.34              | 0.15%                   |
| <b>Total Fixed Income Mutual Funds</b>             |                  | <b>\$394,613.02</b>    | <b>\$385,035.80</b>    | <b>\$9,577.22</b>     | <b>\$10,936.47</b>      | <b>2.95%</b>            |
| <b>Cash Equivalents</b>                            |                  |                        |                        |                       |                         |                         |
| <b>Invested Cash</b>                               |                  |                        |                        |                       |                         |                         |
| Citibank M.D.A. (L)<br>CUSIP: 9900CST72            | 64,646.39        | \$64,646.39            | \$64,646.39            | \$0.00                | \$32.32                 | 0.48%(i)                |
| Citibank M.D.A. (L)<br>CUSIP: 9900CST72            | 823,108.81       | \$823,108.81           | \$823,108.81           | \$0.00                | \$411.56                | 6.17%                   |
| <b>Total Cash Equivalents</b>                      |                  | <b>\$887,755.20</b>    | <b>\$887,755.20</b>    | <b>\$0.00</b>         | <b>\$443.88</b>         | <b>6.65%</b>            |
| <b>Total All Assets</b>                            |                  | <b>\$13,397,250.39</b> | <b>\$12,055,664.64</b> | <b>\$1,341,585.75</b> | <b>\$336,561.83</b>     | <b>100.00%</b>          |

## Transaction Summary Section

### Statement of Value and Activity

December 1, 2011 - December 31, 2011

#### Transaction Summary

| Transaction Category                     | Principal Cash       | Income Cash          |
|------------------------------------------|----------------------|----------------------|
| <b>Beginning Cash Balance on 12/1/11</b> | <b>\$0.00</b>        | <b>-\$83.26</b>      |
| <b>Receipts</b>                          |                      |                      |
| Additions and Contributions              | \$0.00               | \$0.00               |
| Interest                                 | \$0.00               | \$12,659.73          |
| Dividends                                | \$0.00               | \$56,569.49          |
| Other Receipts                           | \$717.20             | \$545,269.03         |
| <b>Total Receipts</b>                    | <b>\$717.20</b>      | <b>\$614,498.25</b>  |
| <b>Disbursements</b>                     |                      |                      |
| Distributions To and For Beneficiaries   | \$0.00               | -\$545,119.00        |
| Trust Taxes                              | \$0.00               | -\$684.54            |
| Trustee Fees                             | \$0.00               | \$0.00               |
| Other Expenses/Disbursements             | -\$219,124.00        | -\$326,382.27        |
| <b>Total Disbursements</b>               | <b>-\$219,124.00</b> | <b>-\$872,185.81</b> |
| <b>Securities Purchases</b>              |                      |                      |
| Securities Purchases                     | -\$714,399.61        | -\$391,784.24        |
| <b>Total Securities Purchases</b>        | <b>-\$714,399.61</b> | <b>-\$391,784.24</b> |
| <b>Securities Sales</b>                  |                      |                      |
| Securities Sales                         | \$932,806.41         | \$649,555.06         |
| <b>Total Securities Sales</b>            | <b>\$932,806.41</b>  | <b>\$649,555.06</b>  |
| <b>Ending Cash Balance on 12/31/11</b>   | <b>\$0.00</b>        | <b>\$0.00</b>        |