Form **990-PF**

Department of the Treasury
Internal Revenue Service

Return of Private Foundation
or Section 4947(a)(1) Nonexempt Charitable Trust Treated as a Private Foundation

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

OMB No 1545-0052

2011

For calendar year 2011 or tax year beginning , and ending

Name of foundation: STEVE J. MILLER FOUNDATION

A Employer identification number: 39-6051879

Number and street (or P O box number if mail is not delivered to street address): P O. Box 1501, NJ2-130-03-31 — Room/suite:

B Telephone number (see instructions): 609-274-6834

City or town, state, and ZIP code: PENNINGTON NJ 08534-1501

C If exemption application is pending, check here ▶ ☐

G Check all that apply: ☐ Initial return ☐ Initial return of a former public charity ☐ Final return ☐ Amended return ☐ Address change ☐ Name change

D 1. Foreign organizations, check here ▶ ☐
2. Foreign organizations meeting the 85% test, check here and attach computation ▶ ☐

H Check type of organization: ☒ Section 501(c)(3) exempt private foundation ☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation

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

I Fair market value of all assets at end of year *(from Part II, col. (c), line 16)* ▶ $ 2,849,906

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

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).)*

	Line		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue	1	Contributions, gifts, grants, etc , received (attach schedule)				
	2	Check ▶ ☒ if the foundation is not required to attach Sch B				
	3	Interest on savings and temporary cash investments	0	0		
	4	Dividends and interest from securities	95,834	88,029		
	5 a	Gross rents		0		
	b	Net rental income or (loss) 0				
	6 a	Net gain or (loss) from sale of assets not on line 10	101,996			
	b	Gross sales price for all assets on line 6a 1,294,010				
	7	Capital gain net income (from Part IV, line 2)		101,996		
	8	Net short-term capital gain			0	
	9	Income modifications				
	10 a	Gross sales less returns and allowances 0				
	b	Less Cost of goods sold 0				
	c	Gross profit or (loss) (attach schedule)	0			
	11	Other income (attach schedule)	0	0	0	
	12	**Total.** Add lines 1 through 11	197,830	190,025	0	
Operating and Administrative Expenses	13	Compensation of officers, directors, trustees, etc	0			
	14	Other employee salaries and wages				
	15	Pension plans, employee benefits				
	16 a	Legal fees (attach schedule)	0	0	0	0
	b	Accounting fees (attach schedule)	2,500	0	0	2,500
	c	Other professional fees (attach schedule)	32,640	19,584	0	13,056
	17	Interest				
	18	Taxes (attach schedule) (see instructions)	4,273	1,377	0	0
	19	Depreciation (attach schedule) and depletion	0	0	0	
	20	Occupancy				
	21	Travel, conferences, and meetings	806			806
	22	Printing and publications				
	23	Other expenses (attach schedule)	243	243	0	0
	24	**Total operating and administrative expenses.** Add lines 13 through 23	40,462	21,204	0	16,362
	25	Contributions, gifts, grants paid	177,000			177,000
	26	**Total expenses and disbursements.** Add lines 24 and 25	217,462	21,204	0	193,362
	27	Subtract line 26 from line 12:				
	a	**Excess of revenue over expenses and disbursements**	-19,632			
	b	**Net investment income** (if negative, enter -0-)		168,821		
	c	**Adjusted net income** (if negative, enter -0-)			0	

For Paperwork Reduction Act Notice, see instructions.

(HTA)

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	1,149	1,478	1,478
	2	Savings and temporary cash investments	120,052	67,218	67,218
	3	Accounts receivable ▶ 0			
		Less allowance for doubtful accounts ▶ 0	0	0	0
	4	Pledges receivable ▶ 0			
		Less allowance for doubtful accounts ▶ 0	0	0	0
	5	Grants receivable			
	6	Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see instructions)	0	0	0
	7	Other notes and loans receivable (attach schedule) ▶ 0			
		Less allowance for doubtful accounts ▶ 0	0	0	0
	8	Inventories for sale or use	0	0	
	9	Prepaid expenses and deferred charges		0	
	10 a	Investments—U S and state government obligations (attach schedule)	710,249	694,715	748,473
	b	Investments—corporate stock (attach schedule)	1,052,429	973,896	1,061,472
	c	Investments—corporate bonds (attach schedule)	445,854	480,033	501,926
	11	Investments—land, buildings, and equipment basis ▶ 0			
		Less accumulated depreciation (attach schedule) ▶ 0	0	0	0
	12	Investments—mortgage loans			
	13	Investments—other (attach schedule)	367,826	453,980	469,339
	14	Land, buildings, and equipment basis ▶ 0			
		Less accumulated depreciation (attach schedule) ▶ 0	0	0	0
	15	Other assets (describe ▶)	0	0	0
	16	**Total assets** (to be completed by all filers—see the instructions Also, see page 1, item I)	2,697,559	2,671,320	2,849,906
Liabilities	17	Accounts payable and accrued expenses	0	0	
	18	Grants payable			
	19	Deferred revenue	0	0	
	20	Loans from officers, directors, trustees, and other disqualified persons	0	0	
	21	Mortgages and other notes payable (attach schedule)	0	0	
	22	Other liabilities (describe ▶)	0	0	
	23	**Total liabilities** (add lines 17 through 22)	0	0	
Net Assets or Fund Balances		**Foundations that follow SFAS 117, check here ▶ ☐ and complete lines 24 through 26 and lines 30 and 31.**			
	24	Unrestricted			
	25	Temporarily restricted			
	26	Permanently restricted			
		Foundations that do not follow SFAS 117, check here ▶ ☒ and complete lines 27 through 31.			
	27	Capital stock, trust principal, or current funds	2,697,559	2,671,320	
	28	Paid-in or capital surplus, or land, bldg , and equipment fund			
	29	Retained earnings, accumulated income, endowment, or other funds			
	30	**Total net assets or fund balances** (see instructions)	2,697,559	2,671,320	
	31	**Total liabilities and net assets/fund balances** (see instructions)	2,697,559	2,671,320	

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	2,697,559
2	Enter amount from Part I, line 27a	2	-19,632
3	Other increases not included in line 2 (itemize) ▶ See Attached Statement	3	791
4	Add lines 1, 2, and 3	4	2,678,718
5	Decreases not included in line 2 (itemize) ▶ See Attached Statement	5	7,398
6	Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	2,671,320

Part IV Capital Gains and Losses for Tax on Investment Income

	(a) List and describe the kind(s) of property sold (e g , real estate, 2-story brick warehouse, or common stock, 200 shs MLC Co)	(b) How acquired P—Purchase D—Donation	(c) Date acquired (mo , day, yr)	(d) Date sold (mo , day, yr)
1a	See Attached Statement			
b				
c				
d				
e				

	(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)
a	0	0	0	0
b	0	0	0	0
c	0	0	0	0
d	0	0	0	0
e	0	0	0	0

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

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

2	Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7 / If (loss), enter -0- in Part I, line 7 }	2	101,996
3	Net short-term capital gain or (loss) as defined in sections 1222(5) and (6): If gain, also enter in Part I, line 8, column (c) (see instructions). If (loss), enter -0- in Part I, line 8	3	0

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

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

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

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

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

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

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col (b) divided by col (c))
2010	174,557	2,809,571	0 062129
2009	175,389	2,660,566	0.065922
2008	201,500	3,132,267	0 064330
2007	202,500	3,740,933	0 054131
2006	190,000	3,767,849	0 050427

2	**Total** of line 1, column (d)	2	0.296939
3	Average distribution ratio for the 5-year base period—divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years	3	0.059388
4	Enter the net value of noncharitable-use assets for 2011 from Part X, line 5	4	2,908,454
5	Multiply line 4 by line 3	5	172,727
6	Enter 1% of net investment income (1% of Part I, line 27b)	6	1,688
7	Add lines 5 and 6	7	174,415
8	Enter qualifying distributions from Part XII, line 4	8	193,362

If line 8 is equal to or greater than line 7, check the box in Part VI, line 1b, and complete that part using a 1% tax rate. See the Part VI instructions.

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

1 a	Exempt operating foundations described in section 4940(d)(2), check here ▶ ☐ and enter "N/A" on line 1. Date of ruling or determination letter ________ (attach copy of letter if necessary—see instructions)		
b	Domestic foundations that meet the section 4940(e) requirements in Part V, check here ▶ [X] and enter 1% of Part I, line 27b	1	1,688
c	All other domestic foundations enter 2% of line 27b Exempt foreign organizations enter 4% of Part I, line 12, col (b)		
2	Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)	2	0
3	Add lines 1 and 2	3	1,688
4	Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)	4	
5	**Tax based on investment income.** Subtract line 4 from line 3 If zero or less, enter -0-	5	1,688
6	Credits/Payments		
a	2011 estimated tax payments and 2010 overpayment credited to 2011 — 6a: 2,074		
b	Exempt foreign organizations—tax withheld at source — 6b:		
c	Tax paid with application for extension of time to file (Form 8868) — 6c: 0		
d	Backup withholding erroneously withheld — 6d:		
7	Total credits and payments Add lines 6a through 6d	7	2,074
8	Enter any **penalty** for underpayment of estimated tax Check here ☐ if Form 2220 is attached	8	0
9	**Tax due.** If the total of lines 5 and 8 is more than line 7, enter **amount owed** ▶	9	0
10	**Overpayment.** If line 7 is more than the total of lines 5 and 8, enter the **amount overpaid** ▶	10	386
11	Enter the amount of line 10 to be **Credited to 2012 estimated tax** ▶ 386 **Refunded** ▶	11	0

Part VII-A Statements Regarding Activities

			Yes	No
1 a	During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?	1a		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)?	1b		X
	*If the answer is "Yes" to **1a** or **1b**, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities*			
c	Did the foundation file **Form 1120-POL** for this year?	1c		X
d	Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year **(1)** On the foundation ▶ $ ________ **(2)** On foundation managers ▶ $ ________			
e	Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers ▶ $ ________			
2	Has the foundation engaged in any activities that have not previously been reported to the IRS? *If "Yes," attach a detailed description of the activities*	2		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*	3		X
4 a	Did the foundation have unrelated business gross income of $1,000 or more during the year?	4a		X
b	If "Yes," has it filed a tax return on **Form 990-T** for this year?	4b	N/A	
5	Was there a liquidation, termination, dissolution, or substantial contraction during the year? *If "Yes," attach the statement required by General Instruction T*	5		X
6	Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	6	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*	7	X	
8 a	Enter the states to which the foundation reports or with which it is registered (see instructions) ▶ WI			
b	If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by *General Instruction G? If "No," attach explanation*	8b	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*	9		X
10	Did any persons become substantial contributors during the tax year? *If "Yes," attach a schedule listing their names and addresses*	10		X

Part VII-A Statements Regarding Activities *(continued)*

			Yes	No
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 ▶ N/A

14 The books are in care of ▶ MLTC, A DIVISION OF BANK OF AMERICA, N A. Telephone no ▶ 609-274-6834

Located at ▶ 1300 MERRILL LYNCH DRIVE PENNINGTON NJ ZIP+4 ▶ 08534-1501

15 Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of **Form 1041**—Check here ▶ ☐
and enter the amount of tax-exempt interest received or accrued during the year ▶ 15 N/A

			Yes	No
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		X
	See the instructions for exceptions and filing requirements for Form TD F 90-22 1 If "Yes," enter the name of the foreign country ▶			

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

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

				Yes	No
1a	During the year did the foundation (either directly or indirectly)				
	(1) Engage in the sale or exchange, or leasing of property with a disqualified person?	☐ Yes ☒ No			
	(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person?	☐ Yes ☒ No			
	(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person?	☐ Yes ☒ No			
	(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person?	☐ Yes ☒ No			
	(5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)?	☐ Yes ☒ No			
	(6) Agree to pay money or property to a government official? (**Exception.** Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days)	☐ Yes ☒ No			
b	If any answer is "Yes" to 1a(1)–(6), did **any** of the acts fail to qualify under the exceptions described in Regulations section 53 4941(d)-3 or in a current notice regarding disaster assistance (see instructions)?		1b	N/A	
	Organizations relying on a current notice regarding disaster assistance check here ▶ ☐				
c	Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2011?		1c		X
2	Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5))				
a	At the end of tax year 2011, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2011?	☐ Yes ☒ No			
	If "Yes," list the years ▶ 20_____ , 20_____ , 20_____ , 20_____				
b	Are there any years listed in 2a for which the foundation is **not** applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to **all** years listed, answer "No" and attach statement—see instructions)		2b	N/A	
c	If the provisions of section 4942(a)(2) are being applied to **any** of the years listed in 2a, list the years here ▶ 20_____ , 20_____ , 20_____ , 20_____				
3a	Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year?	☐ Yes ☒ No			
b	If "Yes," did it have excess business holdings in 2011 as a result of **(1)** any purchase by the foundation or disqualified persons after May 26, 1969, **(2)** the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest, or **(3)** the lapse of the 10-, 15-, or 20-year first phase holding period? *(Use Schedule C, Form 4720, to determine if the foundation had excess business holdings in 2011)*		3b	N/A	
4a	Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?		4a		X
b	Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2011?		4b		X

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

5a During the year did the foundation pay or incur any amount to			
(1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))?	☐ Yes ☒ No		
(2) Influence the outcome of any specific public election (see section 4955), or to carry on, directly or indirectly, any voter registration drive?	☐ Yes ☒ No		
(3) Provide a grant to an individual for travel, study, or other similar purposes?	☐ Yes ☒ No		
(4) Provide a grant to an organization other than a charitable, etc , organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)? (see instructions)	☐ Yes ☒ No		
(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals?	☐ Yes ☒ No		
b If any answer is "Yes" to 5a(1)–(5), did **any** of the transactions fail to qualify under the exceptions described in Regulations section 53 4945 or in a current notice regarding disaster assistance (see instructions)?		**5b**	N/A
Organizations relying on a current notice regarding disaster assistance check here ▶ ☐			
c If the answer is "Yes" to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant? N/A *If "Yes," attach the statement required by Regulations section 53 4945–5(d).*	☐ Yes ☐ No		
6a Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract?	☐ Yes ☒ No		
b Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract? *If "Yes" to 6b, file Form 8870.*		**6b**	X (No)
7a At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction?	☐ Yes ☒ No		
b If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction?		**7b**	N/A

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

1 List all officers, directors, trustees, foundation managers and their compensation (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 Attached Statement	.00	0	0	0
	.00	0	0	0
	.00	0	0	0
	00	0	0	0

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

(a) Name and address of each employee paid more than $50,000	(b) Title, and average hours per week devoted to position	(c) Compensation	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
NONE				
Total number of other employees paid over $50,000 ▶				0

Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors *(continued)*

3 Five highest-paid independent contractors for professional services (see instructions). If none, enter "NONE."

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

Part IX-A Summary of Direct Charitable Activities

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

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

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

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

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc, purposes		
a	Average monthly fair market value of securities	1a	2,873,825
b	Average of monthly cash balances	1b	78,920
c	Fair market value of all other assets (see instructions)	1c	
d	**Total** (add lines 1a, b, and c)	1d	2,952,745
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation) 1e		
2	Acquisition indebtedness applicable to line 1 assets	2	
3	Subtract line 2 from line 1d	3	2,952,745
4	Cash deemed held for charitable activities Enter 1 ½ % of line 3 (for greater amount, see instructions)	4	44,291
5	**Net value of noncharitable-use assets.** Subtract line 4 from line 3 Enter here and on Part V, line 4	5	2,908,454
6	**Minimum investment return.** Enter 5% of line 5	6	145,423

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

1	Minimum investment return from Part X, line 6			1	145,423
2a	Tax on investment income for 2011 from Part VI, line 5	2a	1,688		
b	Income tax for 2011 (This does not include the tax from Part VI)	2b	0		
c	Add lines 2a and 2b			2c	1,688
3	Distributable amount before adjustments Subtract line 2c from line 1			3	143,735
4	Recoveries of amounts treated as qualifying distributions			4	
5	Add lines 3 and 4			5	143,735
6	Deduction from distributable amount (see instructions)			6	
7	**Distributable amount** as adjusted Subtract line 6 from line 5 Enter here and on Part XIII, line 1			7	143,735

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

1	Amounts paid (including administrative expenses) to accomplish charitable, etc, purposes		
a	Expenses, contributions, gifts, etc —total from Part I, column (d), line 26	1a	193,362
b	Program-related investments—total from Part IX-B	1b	0
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc, purposes	2	
3	Amounts set aside for specific charitable projects that satisfy the		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	0
4	**Qualifying distributions.** Add lines 1a through 3b Enter here and on Part V, line 8, and Part XIII, line 4	4	193,362
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income Enter 1% of Part I, line 27b (see instructions)	5	1,688
6	**Adjusted qualifying distributions.** Subtract line 5 from line 4	6	191,674

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

Part XIII Undistributed Income (see instructions)

			(a) Corpus	(b) Years prior to 2010	(c) 2010	(d) 2011
1	Distributable amount for 2011 from Part XI, line 7					143,735
2	Undistributed income, if any, as of the end of 2011					
a	Enter amount for 2010 only				0	
b	Total for prior years 20____, 20____, 20____			0		
3	Excess distributions carryover, if any, to 2011					
a	From 2006	8,216				
b	From 2007	20,488				
c	From 2008	47,065				
d	From 2009	43,613				
e	From 2010	36,152				
f	**Total** of lines 3a through e		155,534			
4	Qualifying distributions for 2011 from Part XII, line 4 ▶ $ 193,362					
a	Applied to 2010, but not more than line 2a				0	
b	Applied to undistributed income of prior years (Election required—see instructions)			0		
c	Treated as distributions out of corpus (Election required—see instructions)		0			
d	Applied to 2011 distributable amount					143,735
e	Remaining amount distributed out of corpus		49,627			
5	Excess distributions carryover applied to 2011 *(If an amount appears in column (d), the same amount must be shown in column (a).)*		0			0
6	**Enter the net total of each column as indicated below:**					
a	Corpus Add lines 3f, 4c, and 4e Subtract line 5		205,161			
b	Prior years' undistributed income Subtract line 4b from line 2b			0		
c	Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed					
d	Subtract line 6c from line 6b Taxable amount—see instructions			0		
e	Undistributed income for 2010 Subtract line 4a from line 2a Taxable amount—see instructions				0	
f	Undistributed income for 2011 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2012					0
7	Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see instructions)					
8	Excess distributions carryover from 2006 not applied on line 5 or line 7 (see instructions)		8,216			
9	**Excess distributions carryover to 2012.** Subtract lines 7 and 8 from line 6a		196,945			
10	Analysis of line 9					
a	Excess from 2007	20,488				
b	Excess from 2008	47,065				
c	Excess from 2009	43,613				
d	Excess from 2010	36,152				
e	Excess from 2011	49,627				

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

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

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

	Tax year	Prior 3 years			(e) Total
	(a) 2011	(b) 2010	(c) 2009	(d) 2008	
2 a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed	0				0
b 85% of line 2a	0	0	0	0	0
c Qualifying distributions from Part XII, line 4 for each year listed	0				0
d Amounts included in line 2c not used directly for active conduct of exempt activities					0
e Qualifying distributions made directly for active conduct of exempt activities Subtract line 2d from line 2c	0	0	0	0	0
3 Complete 3a, b, or c for the alternative test relied upon					
a "Assets" alternative test—enter					
(1) Value of all assets					0
(2) Value of assets qualifying under section 4942(j)(3)(B)(i)					0
b "Endowment" alternative test—enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed	0				0
c "Support" alternative test—enter					
(1) Total support other than gross investment income (interest, dividends, rents, payments on securities loans (section 512(a)(5)), or royalties)					0
(2) Support from general public and 5 or more exempt organizations as provided in section 4942(j)(3)(B)(iii)					0
(3) Largest amount of support from an exempt organization					0
(4) Gross investment income					0

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

1 Information Regarding Foundation Managers:

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

NONE

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

NONE

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

Check here ▶ [X] 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

STEVE J MILLER FOUNDATION DEIRDRE SYNDER, C/O MICHAEL FOX P.O. BOX 1501 PENNINGTON NJ 08534 (609)274-1979

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

BY LETTER

c Any submission deadlines

N/A

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

N/A

Part XV Supplementary Information (continued)

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a *Paid during the year*				
See Attached Statement				
Total . . . . ▶ **3a**				177,000
b *Approved for future payment*				
NONE				
Total . . . . ▶ **3b**				0

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated	Unrelated business income (a) Business code	Unrelated business income (b) Amount	Excluded by section 512, 513, or 514 (c) Exclusion code	Excluded by section 512, 513, or 514 (d) Amount	(e) Related or exempt function income (See instructions)
1 Program service revenue					
a		0		0	0
b		0		0	0
c		0		0	0
d		0		0	0
e		0		0	0
f		0		0	0
g Fees and contracts from government agencies					
2 Membership dues and assessments					
3 Interest on savings and temporary cash investments					
4 Dividends and interest from securities			14	95,834	
5 Net rental income or (loss) from real estate					
a Debt-financed property					
b Not debt-financed property					
6 Net rental income or (loss) from personal property					
7 Other investment income					
8 Gain or (loss) from sales of assets other than inventory			18	101,996	
9 Net income or (loss) from special events					
10 Gross profit or (loss) from sales of inventory					
11 Other revenue a		0		0	0
b		0		0	0
c		0		0	0
d		0		0	0
e		0		0	0
12 Subtotal Add columns (b), (d), and (e)		0		197,830	0

13 **Total.** Add line 12, columns (b), (d), and (e) 13 197,830

(See worksheet in line 13 instructions to verify calculations)

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

Line No. ▼	Explain below how each activity for which income is reported in column (e) of Part XVI-A contributed importantly to the accomplishment of the foundation's exempt purposes (other than by providing funds for such purposes) (See instructions)
4	INVESTMENT EARNINGS ON FOUNDATION ASSETS ARE USED TO PROVIDE ADDITIONAL FUNDS FOR GIFTS
	TO CHARITIES TO CARRY OUT THE FOUNDATION'S CHARITABLE PURPOSE
8	INVESTMENT EARNINGS ON FOUNDATION ASSETS ARE USED TO PROVIDE ADDITIONAL FUNDS FOR GIFTS
	TO CHARITIES TO CARRY OUT THE FOUNDATION'S CHARITABLE PURPOSE

Part XVII Information Regarding Transfers To and Transactions and Relationships With Noncharitable Exempt Organizations

			Yes	No
1	Did the organization directly or indirectly engage in any of the following with any other organization described in section 501(c) of the Code (other than section 501(c)(3) organizations) or in section 527, relating to political organizations?			
a	Transfers from the reporting foundation to a noncharitable exempt organization of:			
	(1) Cash	1a(1)		X
	(2) Other assets	1a(2)		X
b	Other transactions:			
	(1) Sales of assets to a noncharitable exempt organization	1b(1)		X
	(2) Purchases of assets from a noncharitable exempt organization	1b(2)		X
	(3) Rental of facilities, equipment, or other assets	1b(3)		X
	(4) Reimbursement arrangements	1b(4)		X
	(5) Loans or loan guarantees	1b(5)		X
	(6) Performance of services or membership or fundraising solicitations	1b(6)		X
c	Sharing of facilities, equipment, mailing lists, other assets, or paid employees	1c		X

d If the answer to any of the above is "Yes," complete the following schedule. Column **(b)** should always show the fair market value of the goods, other assets, or services given by the reporting foundation. If the foundation received less than fair market value in any transaction or sharing arrangement, show in column **(d)** the value of the goods, other assets, or services received

(a) Line no	(b) Amount involved	(c) Name of noncharitable exempt organization	(d) Description of transfers, transactions, and sharing arrangements
	0	Not Applicable	
	0		
	0		
	0		
	0		
	0		
	0		
	0		
	0		
	0		
	0		
	0		
	0		
	0		
	0		
	0		

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.

(a) Name of organization	(b) Type of organization	(c) Description of relationship

Sign Here

Under penalties of perjury, I declare that I have examined this return, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true, correct, and complete Declaration of preparer (other than taxpayer) is based on all information of which preparer has any knowledge

Signature of officer or trustee | Date 4/19/2012 | Title Trustee

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

Paid Preparer Use Only

Print/Type preparer's name	Preparer's signature	Date	Check ☒ if self-employed	PTIN
DONALD J ROMAN		4/19/2012		P00364310
Firm's name ▶ PricewaterhouseCoopers, LLP			Firm's EIN ▶ 13-4008324	
Firm's address ▶ 600 GRANT STREET, PITTSBURGH, PA 15219			Phone no 412-355-6000	

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

Recipient(s) paid during the year

Name	Street	City	State	Zip Code	Foreign Country	Relationship	Foundation Status	Purpose of grant/contribution	Amount
CORNUCOPIA INSTITUTE		CORNUCOPIA	WI			NONE	501(C)(3)	GENERAL OPERATING	8,000
CENTRO INFANTIL SAN PABLO, INC.		LAREDO	TX			NONE	501(C)(3)	GENERAL OPERATING	10,000
LAWRENCE UNIVERSITY		APPLETON	WI			NONE	501(C)(3)	GENERAL OPERATING	10,000
NORTHLAND COLLEGE		ASHLAND	WI			NONE	501(C)(3)	GENERAL OPERATING	5,000
BADGER ASSOCIATION		MILWAUKEE	WI			NONE	501(C)(3)	GENERAL OPERATING	2,500
THOMAS JEFFERSON SCHOOL		SAINT LOUIS	MO			NONE	501(C)(3)	GENERAL OPEARTING	10,000

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

Recipient(s) paid during the year

Name					
OPERA GUILD OF NORTHERN VIRGINIA					
Street					
City: ARLINGTON	State: VA	Zip Code:	Foreign Country:		
Relationship: NONE	Foundation Status: 501(C)(3)				
Purpose of grant/contribution: GENERAL OPERATING				Amount	5,000

Name					
RECONCILE NEW ORLEANS					
Street					
City: NEW ORLEANS	State: LA	Zip Code:	Foreign Country:		
Relationship: NONE	Foundation Status: 501(C)(3)				
Purpose of grant/contribution: GENERAL OPERATING				Amount	25,000

Name					
LURA TURNER HOMES					
Street					
City: PHOENIX	State: AZ	Zip Code:	Foreign Country:		
Relationship: NONE	Foundation Status: 501(C)(3)				
Purpose of grant/contribution: GENERAL OPERATING				Amount	10,000

Name					
NEW WAY LEARNING ACADEMY					
Street					
City: SCOTTSDALE	State: AZ	Zip Code:	Foreign Country:		
Relationship: NONE	Foundation Status: 501(C)(3)				
Purpose of grant/contribution: GENERAL OPERATING				Amount	10,000

Name					
PIMA COMMUNITY COLLEGE					
Street					
City: TUSCON	State: AZ	Zip Code:	Foreign Country:		
Relationship: NONE	Foundation Status: 501(C)(3)				
Purpose of grant/contribution: GENERAL OPERATING				Amount	10,000

Name					
BALLET ARIZONA					
Street					
City: PHOENIX	State: AZ	Zip Code:	Foreign Country:		
Relationship: NONE	Foundation Status: 501(C)(3)				
Purpose of grant/contribution: GENERAL OPERATING				Amount	3,000

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

Recipient(s) paid during the year

Name					
LA PALOMA FAMILY					
Street					
City: TUCSON		State: AZ	Zip Code	Foreign Country	
Relationship: NONE	Foundation Status: 501(C)(3)				
Purpose of grant/contribution: GENERAL OPERATING					Amount: 2,500

Name					
ST. ANDREWS CHILDREN'S CLINIC					
Street					
City: GREEN VALLEY		State: AZ	Zip Code	Foreign Country	
Relationship: NONE	Foundation Status: 501(C)(3)				
Purpose of grant/contribution: GENERAL OPERATING					Amount: 20,000

Name					
LIVE THEATRE WORKSHOP					
Street					
City: TUCSON		State: AZ	Zip Code	Foreign Country	
Relationship: NONE	Foundation Status: 501(C)(3)				
Purpose of grant/contribution: GENERAL OPERATING					Amount: 2,000

Name					
SOUTHERN ARIZONA AIDS					
Street					
City: TUCSON		State: AZ	Zip Code	Foreign Country	
Relationship: NONE	Foundation Status: 501(C)(3)				
Purpose of grant/contribution: GENERAL OPERATING					Amount: 3,000

Name					
UNIVERSITY OF ARIZONA					
Street					
City: TUCSON		State: AZ	Zip Code	Foreign Country	
Relationship: NONE	Foundation Status: 501(C)(3)				
Purpose of grant/contribution: GENERAL OPERATING					Amount: 19,000

Name					
MASON COUNTY LITERACY GRANT					
Street					
City: SHELTON		State: WA	Zip Code	Foreign Country	
Relationship: NONE	Foundation Status: 501(C)(3)				
Purpose of grant/contribution: GENERAL OPERATING					Amount: 8,000

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

Recipient(s) paid during the year

Name
WOODLAND PARK ZOO FBO WESTERN POND TURTLE PROJECT
Street

City	State	Zip Code	Foreign Country
SEATTLE	WA		

Relationship	Foundation Status
NONE	501(C)(3)

Purpose of grant/contribution	Amount
GENERAL OPERATING	3,000

Name
EARTH ISLAND INSTITUTE FBO WHOLLY H20
Street

City	State	Zip Code	Foreign Country
BERKELEY	CA		

Relationship	Foundation Status
NONE	501(C)(3)

Purpose of grant/contribution	Amount
GENERAL OPERATING	5,000

Name
INTERNATIONAL RIVERS NETWORK
Street

City	State	Zip Code	Foreign Country
BERKELEY	CA		

Relationship	Foundation Status
NONE	501(C)(3)

Purpose of grant/contribution	Amount
GENERAL OPERATING	6,000

Name

Street

City	State	Zip Code	Foreign Country

Relationship	Foundation Status

Purpose of grant/contribution	Amount
	0

Name

Street

City	State	Zip Code	Foreign Country

Relationship	Foundation Status

Purpose of grant/contribution	Amount
	0

Name

Street

City	State	Zip Code	Foreign Country

Relationship	Foundation Status

Purpose of grant/contribution	Amount
	0

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

	Amount
Long Term CG Distributions	71
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	1,294,010	1,192,014	101,996
Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
1	X	FLUOR CORP NEW DEL COM	343412102			5/9/2011		7/6/2011	390	433				-43
2	X	FOCUS MEDIA HLDG LTD ADR	34415V109			2/7/2011		2/17/2011	1,213	1,227				-14
3	X	FOCUS MEDIA HLDG LTD ADR	34415V109			1/25/2010		4/18/2011	1,300	649				651
4	X	FOCUS MEDIA HLDG LTD ADR	34415V109			3/15/2010		4/18/2011	33	17				16
5	X	FOCUS MEDIA HLDG LTD ADR	34415V109			1/25/2010		8/18/2011	539	316				223
6	X	FOCUS MEDIA HLDG LTD ADR	34415V109			1/25/2010		9/20/2011	806	416				390
7	X	FOCUS MEDIA HLDG LTD ADR	34415V109			1/25/2010		9/30/2011	922	799				123
8	X	FOCUS MEDIA HLDG LTD ADR	34415V109			1/26/2010		9/30/2011	480	401				79
9	X	FOCUS MEDIA HLDG LTD ADR	34415V109			2/7/2011		9/30/2011	327	454				-127
10	X	FOCUS MEDIA HLDG LTD ADR	34415V109			6/8/2011		9/30/2011	807	1,204				-397
11	X	FOREST LABS INC	345838106			8/10/2009		2/7/2011	3,576	2,821				755
12	X	FREEPRT-MCMRAN CPR & GL	35671D857			4/19/2010		2/7/2011	223	160				63
13	X	FREEPRT-MCMRAN CPR & GL	35671D857			5/3/2010		2/7/2011	3,675	2,429				1,246
14	X	FREEPRT-MCMRAN CPR & GL	35671D857			5/3/2010		10/10/2011	428	442				-14
15	X	FREEPRT-MCMRAN CPR & GL	35671D857			6/14/2010		10/10/2011	1,319	1,228				91
16	X	FRESENIUS MEDICAL CARE	358029106			8/10/2009		3/31/2011	3,560	2,336				1,224
17	X	FRESENIUS MEDICAL CARE	358029106			2/7/2011		3/31/2011	1,612	1,468				144
18	X	GAP INC DELAWARE	364760108			8/10/2009		2/8/2011	4,797	4,245				552
19	X	GAP INC DELAWARE	364760108			10/26/2009		3/14/2011	1,285	1,334				-49
20	X	GAP INC DELAWARE	364760108			8/10/2009		3/14/2011	806	666				140
21	X	GAP INC DELAWARE	364760108			8/10/2009		3/15/2011	474	396				78
22	X	GAP INC DELAWARE	364760108			10/26/2009		3/15/2011	733	769				-36
23	X	GAP INC DELAWARE	364760108			8/10/2009		5/2/2011	2,002	1,565				437
24	X	GENL DYNAMICS CORP COM	369550108			8/10/2009		2/7/2011	382	284				98
25	X	GENERAL ELECTRIC COMPAN	369604AY9			8/12/2009		7/6/2011	3,185	3,068				117
26	X	GENERAL ELECTRIC COMPAN	369604AY9			8/12/2009		9/14/2011	13,668	13,259				409
27	X	GENERAL ELEC CAP CORP	36962GXS8			8/12/2009		8/18/2011	10,255	10,125				130
28	X	GENERAL ELEC CAP CORP	36962GXS8			2/8/2011		8/18/2011	1,026	1,025				1
29	X	GENERAL MILLS	370334104			3/4/2010		7/6/2011	298	290				8
30	X	GENTING SINGAPORE-UNSPO	37251T104			2/8/2011		6/2/2011	319	325				-6
31	X	GLAXOSMITHKLINE PLC ADR	37733W105			8/10/2009		3/21/2011	3,622	3,738				-116
32	X	GLAXOSMITHKLINE PLC ADR	37733W105			2/7/2011		3/21/2011	1,132	1,168				-36
33	X	GOLDMAN SACHS GROUP INC	38141G104			3/21/2011		6/8/2011	2,536	3,073				-537
34	X	GOLDMAN SACHS GROUP INC	38141G104			3/21/2011		7/11/2011	5,405	6,631				-1,226
35	X	GOLDMAN SACHS GROUP INC	38141GDK7			7/13/2010		7/6/2011	1,058	1,038				20
36	X	GOLDMAN SACHS GROUP INC	38141GEE0			8/12/2009		7/6/2011	5,425	5,100				325
37	X	GOLDMAN SACHS GROUP INC	38141GEE0			8/12/2009		9/14/2011	1,048	1,019				29
38	X	GOOGLE INC CL A	38259P508			8/10/2009		7/6/2011	535	456				79
39	X	HEINEKEN NV ADR	423012202			2/8/2011		8/19/2011	3,593	3,552				41
40	X	HENNES AND MAURITZ AB-	425883105			5/19/2011		5/31/2011	715	747				-32
41	X	HENNES AND MAURITZ AB-	425883105			11/19/2010		5/31/2011	1,400	1,285				115
42	X	HENNES AND MAURITZ AB-	425883105			11/19/2010		10/12/2011	1,505	1,623				-118
43	X	HENNES AND MAURITZ AB-	425883105			2/8/2011		10/20/2011	348	366				-18
44	X	HENNES AND MAURITZ AB-	425883105			11/19/2010		10/20/2011	848	906				-58
45	X	HENNES AND MAURITZ AB-	425883105			11/19/2010		10/20/2011	63	68				-5
46	X	HERSHEY COMPANY	427866108			4/5/2010		2/8/2011	1,789	1,562				227
47	X	HERSHEY COMPANY	427866108			4/6/2010		2/8/2011	1,043	910				133
48	X	HERSHEY COMPANY	427866108			4/7/2010		2/8/2011	99	87				12
49	X	HERSHEY COMPANY	427866108			10/14/2010		6/6/2011	761	713				48
50	X	HERSHEY COMPANY	427866108			4/7/2010		6/6/2011	815	651				164
51	X	HERSHEY COMPANY	427866108			10/11/2010		7/6/2011	404	345				59

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

	Amount
Long Term CG Distributions	71
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	1,294,010	1,192,014	101,996
Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
52	X	HERSHEY COMPANY	427866108			9/14/2011		11/28/2011	446	466				-20
53	X	HERSHEY COMPANY	427866108			10/14/2010		11/28/2011	836	764				72
54	X	HERSHEY COMPANY	427866108			10/13/2010		11/28/2011	279	254				25
55	X	HEWLETT PACKARD CO DEL	428236103			8/10/2009		2/7/2011	434	394				40
56	X	HEWLETT PACKARD CO DEL	428236103			8/10/2009		7/5/2011	1,999	2,406				-407
57	X	HEWLETT-PACKARD CO	428236AX1			8/12/2009		5/27/2011	11,000	11,000				0
58	X	HOME DEPOT INC	437076102			4/9/2010		7/6/2011	366	332				34
59	X	HOME INNS & HOTELS MGMT	43713W107			3/31/2011		8/18/2011	520	581				-61
60	X	HOME INNS & HOTELS MGMT	43713W107			3/31/2011		8/19/2011	242	271				-29
61	X	HONDA MOTOR ADR NEW	438128308			11/5/2010		5/20/2011	150	143				7
62	X	HONDA MOTOR ADR NEW	438128308			2/7/2011		5/20/2011	1,197	1,380				-183
63	X	HONDA MOTOR ADR NEW	438128308			2/7/2011		5/23/2011	1,104	1,293				-189
64	X	HONDA MOTOR ADR NEW	438128308			11/5/2010		5/23/2011	110	107				3
65	X	HONDA MOTOR ADR NEW	438128308			8/27/2010		5/31/2011	4,175	3,714				461
66	X	HONDA MOTOR ADR NEW	438128308			11/4/2010		5/31/2011	671	628				43
67	X	HONDA MOTOR ADR NEW	438128308			11/5/2010		5/31/2011	75	71				4
68	X	HONEYWELL INTL INC DEL	438516106			8/10/2009		2/7/2011	2,967	1,870				1,097
69	X	HONEYWELL INTL INC DEL	438516106			8/10/2009		7/6/2011	358	216				142
70	X	CHINA OVERSEAS LAND &INV	Y15004107			4/1/2011		6/24/2011	172	172				0
71	X	CHINA OVERSEAS LAND &INV	Y15004107			5/19/2011		6/24/2011	592	580				12
72	X	HUMANA INC	444859102			8/10/2009		2/7/2011	354	206				148
73	X	HUMANA INC	444859102			8/10/2009		7/6/2011	419	172				247
74	X	HUNTINGTON INGALLS INDS	446413106			8/10/2009		4/4/2011	402	275				127
75	X	HUNTINGTON INGALLS INDS	446413106			8/10/2009		4/6/2011	198	138				60
76	X	IMPERIAL TOB GRP SPS ADR	453142101			3/17/2011		7/6/2011	1,101	982				119
77	X	IMPERIAL TOB GRP SPS ADR	453142101			8/8/2011		10/11/2011	1,614	1,608				6
78	X	IMPERIAL TOB GRP SPS ADR	453142101			8/8/2011		11/16/2011	1,035	938				97
79	X	IMPERIAL TOB GRP SPS ADR	453142101			6/20/2011		11/16/2011	813	725				88
80	X	IMPERIAL TOB GRP SPS ADR	453142101			6/20/2011		11/22/2011	912	857				55
81	X	IMPERIAL TOB GRP SPS ADR	453142101			4/18/2011		11/22/2011	1,052	986				66
82	X	IMPERIAL TOB GRP SPS ADR	453142101			6/17/2011		12/14/2011	510	457				53
83	X	IMPERIAL TOB GRP SPS ADR	453142101			8/10/2011		12/14/2011	656	583				73
84	X	ING GP NV SPSD ADR	456837103			6/9/2011		10/31/2011	1,898	2,586				-688
85	X	INTEL CORP	458140100			9/16/2009		2/7/2011	1,040	949				91
86	X	INTEL CORP	458140100			9/16/2009		7/6/2011	544	474				70
87	X	INTL BK RECON & DEVELOP	459058AH6			1/7/2010		9/19/2011	1,006	1,004				2
88	X	INTL BUSINESS MACHINES	459200101			8/10/2009		1/3/2011	4,284	3,442				842
89	X	INTL BUSINESS MACHINES	459200101			8/10/2009		2/8/2011	5,105	3,679				1,426
90	X	INTL BUSINESS MACHINES	459200101			8/10/2009		2/28/2011	6,964	5,104				1,860
91	X	INTL BUSINESS MACHINES	459200101			8/10/2009		7/6/2011	710	475				235
92	X	INTL PAPER CO	460146103			8/10/2009		1/31/2011	2,242	1,537				705
93	X	INTL PAPER CO	460146103			3/3/2010		1/31/2011	489	432				57
94	X	INTL PAPER CO	460146103			3/2/2010		1/31/2011	86	75				11
95	X	INTL PAPER CO	460146103			8/10/2009		1/31/2011	747	512				235
96	X	INTL PAPER CO	460146103			3/3/2010		2/1/2011	560	483				77
97	X	INTL PAPER CO	460146103			3/3/2010		2/1/2011	177	152				25
98	X	INTL PAPER CO	460146103			8/10/2009		2/1/2011	1,209	808				401
99	X	INTL PAPER CO	460146103			8/10/2009		2/1/2011	2,123	1,418				705
100	X	INTL PAPER CO	460146103			3/2/2010		2/1/2011	147	125				22
101	X	INTL PAPER CO	460146103			2/16/2010		2/7/2011	2,806	2,268				538
102	X	INTL PAPER CO	460146103			2/16/2010		7/6/2011	360	284				76

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

	Amount
Long Term CG Distributions	71
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	1,294,010	1,192,014	101,996
Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
103	X	ISHARES MSCI EMERGING	464287234			2/8/2011		7/6/2011	3,098	3,020				78
104	X	JPMORGAN CHASE & CO	46625H100			8/10/2009		2/7/2011	637	596				41
105	X	JPMORGAN CHASE & CO	46625HBV1			8/12/2009		7/6/2011	3,255	3,081				174
106	X	JPMORGAN CHASE & CO	46625HBV1			8/12/2009		9/14/2011	1,068	1,025				43
107	X	JPMORGAN CHASE & CO	46625HHB9			6/17/2010		7/6/2011	1,064	1,041				23
108	X	JOHNSON AND JOHNSON CO	478160104			8/10/2009		2/8/2011	5,406	5,401				5
109	X	JOHNSON AND JOHNSON CO	478160104			8/10/2009		7/6/2011	944	850				94
110	X	JULIUS BAER GROUP ADR	48137C108			2/8/2011		7/27/2011	1,470	1,601				-131
111	X	JULIUS BAER GROUP ADR	48137C108			4/11/2011		9/2/2011	589	676				-87
112	X	JULIUS BAER GROUP ADR	48137C108			11/5/2010		7/6/2011	391	413				-22
113	X	JULIUS BAER GROUP ADR	48137C108			4/11/2011		7/27/2011	260	280				-20
114	X	JULIUS BAER GROUP ADR	48137C108			11/5/2010		9/22/2011	1,390	2,030				-640
115	X	JULIUS BAER GROUP ADR	48137C108			11/5/2010		9/23/2011	585	861				-276
116	X	JULIUS BAER GROUP ADR	48137C108			4/11/2011		9/23/2011	626	947				-321
117	X	JULIUS BAER GROUP ADR	48137C108			4/11/2011		9/26/2011	689	992				-303
118	X	JULIUS BAER GROUP ADR	48137C108			4/12/2011		9/26/2011	720	1,034				-314
119	X	JULIUS BAER GROUP ADR	48137C108			5/19/2011		9/26/2011	583	814				-231
120	X	KIMBERLY CLARK	494368103			11/2/2009		2/7/2011	325	312				13
121	X	KROGER CO	501044101			8/10/2009		2/7/2011	1,982	1,878				104
122	X	KROGER CO	501044101			8/10/2009		7/6/2011	453	380				73
123	X	L-3 COMMNCTNS HLDGS	502424104			8/10/2009		2/7/2011	3,642	3,443				199
124	X	L-3 COMMNCTNS HLDGS	502424104			8/10/2009		7/6/2011	346	299				47
125	X	GOOGLE INC CL A	38259P508			8/10/2009		12/14/2011	619	456				163
126	X	HARLEY DAVIDSON INC WIS	412822108			6/14/2010		2/7/2011	412	277				135
127	X	HEINEKEN NV ADR	423012202			12/4/2009		4/6/2011	1,594	1,455				139
128	X	HEINEKEN NV ADR	423012202			12/4/2009		4/18/2011	3,217	2,909				308
129	X	HEINEKEN NV ADR	423012202			1/11/2010		4/18/2011	85	75				10
130	X	HEINEKEN NV ADR	423012202			1/11/2010		5/11/2011	1,742	1,472				270
131	X	HEINEKEN NV ADR	423012202			1/11/2010		5/23/2011	234	200				34
132	X	HEINEKEN NV ADR	423012202			2/22/2011		5/23/2011	2,103	1,888				215
133	X	HEINEKEN NV ADR	423012202			11/5/2010		7/13/2011	602	550				52
134	X	HEINEKEN NV ADR	423012202			2/22/2011		7/13/2011	889	813				76
135	X	HEINEKEN NV ADR	423012202			2/8/2011		8/12/2011	185	179				6
136	X	HEINEKEN NV ADR	423012202			11/5/2010		8/12/2011	265	262				3
137	X	HEINEKEN NV ADR	423012202			1/18/2011		8/19/2011	1,654	1,620				34
138	X	BHP BILLITON LTD ADR	088606108			8/10/2009		7/6/2011	475	312				163
139	X	BRISTOL-MYERS SQUIBB CO	110122108			8/10/2009		2/8/2011	828	705				123
140	X	U S TREASURY NOTE	912828KY5			8/12/2009		9/14/2011	2,128	1,999				129
141	X	U S TREASURY NOTE	912828LB4			8/12/2009		7/6/2011	1,013	995				18
142	X	U S TREASURY NOTE	912828LB4			8/12/2009		9/14/2011	1,011	995				16
143	X	BRISTOL-MYERS SQUIBB CO	110122108			8/10/2009		7/6/2011	351	264				87
144	X	U S TREASURY NOTE	912828LB4			8/12/2009		10/18/2011	11,110	10,940				170
145	X	BRITISH AMN TOBACO SPADR	110448107			2/7/2011		3/17/2011	2,300	2,635				-335
146	X	BRITISH AMN TOBACO SPADR	110448107			2/7/2011		3/17/2011	371	394				-23
147	X	BRITISH AMN TOBACO SPADR	110448107			2/7/2011		3/17/2011	2,300	2,445				-145
148	X	U S TREASURY NOTE	912828LB4			2/8/2011		10/18/2011	2,020	2,014				6
149	X	BRITISH AMN TOBACO SPADR	110448107			2/7/2011		3/21/2011	309	316				-7
150	X	BRITISH AMN TOBACO SPADR	110448107			8/10/2009		3/21/2011	2,394	1,903				491
151	X	BRITISH AMN TOBACO SPADR	110448107			8/10/2009		3/22/2011	619	491				128
152	X	U S TREASURY NOTE	912828LX6			11/17/2009		7/6/2011	1,015	1,001				14
153	X	U S TREASURY NOTE	912828LX6			11/17/2009		9/14/2011	1,014	1,001				13

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

	Amount
Long Term CG Distributions	71
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	1,294,010	1,192,014	101,996
Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
154	X	U S TREASURY NOTE	912828LX6			11/17/2009		10/18/2011	3,038	3,003				35
155	X	U S TREASURY NOTE	912828LX6			11/17/2009		11/18/2011	23,277	23,022				255
156	X	BRITISH AMN TOBACO SPADR	110448107			2/7/2011		3/22/2011	77	79				-2
157	X	BRITISH AMN TOBACO SPADR	110448107			8/10/2009		3/28/2011	1,640	1,289				351
158	X	U S TREASURY NOTE	912828LX6			11/19/2009		11/18/2011	3,036	3,005				31
159	X	BRITISH AMN TOBACO SPADR	110448107			8/10/2009		3/29/2011	2,298	1,780				518
160	X	BRITISH AMN TOBACO SPADR	110448107			9/28/2010		3/29/2011	317	303				14
161	X	U S TREASURY NOTE	912828LX6			2/8/2011		11/18/2011	3,036	3,018				18
162	X	BRITISH AMN TOBACO SPADR	110448107			1/10/2011		3/29/2011	317	302				15
163	X	BRITISH AMN TOBACO SPADR	110448107			1/11/2011		3/29/2011	396	381				15
164	X	CVS CORP	126650BD1			7/13/2010		8/15/2011	5,000	5,000				0
165	X	U S TREASURY NOTE	912828MB3			1/7/2010		7/6/2011	1,012	987				25
166	X	CVS CORP	126650BD1			2/8/2011		8/15/2011	1,000	1,000				0
167	X	U S TREASURY NOTE	912828MB3			1/7/2010		9/14/2011	1,012	987				25
168	X	U S TREASURY NOTE	912828MB3			1/7/2010		11/29/2011	17,169	16,782				387
169	X	CA INC	12673P105			8/10/2009		2/8/2011	5,120	4,538				582
170	X	U S TREASURY NOTE	912828MB3			1/7/2010		12/13/2011	5,048	4,936				112
171	X	CA INC	12673P105			8/10/2009		5/2/2011	1,296	1,168				128
172	X	U S TREASURY NOTE	912828MB3			2/8/2011		12/13/2011	2,019	2,007				12
173	X	U S TREASURY NOTE	912828MP2			3/16/2010		7/6/2011	1,063	996				67
174	X	U S TREASURY NOTE	912828MP2			3/16/2010		9/14/2011	3,457	2,987				470
175	X	U S TREASURY NOTE	912828MX5			4/13/2010		9/14/2011	1,025	1,001				24
176	X	CA INC	12673P105			8/10/2009		5/9/2011	654	595				59
177	X	U S TREASURY NOTE	912828ND8			6/24/2010		7/6/2011	3,149	3,094				55
178	X	CA INC	12673P105			8/10/2009		5/10/2011	1,131	1,013				118
179	X	CA INC	12673P105			8/10/2009		5/11/2011	1,098	991				107
180	X	U S TREASURY NOTE	912828ND8			6/24/2010		9/14/2011	4,569	4,123				446
181	X	BALL CORP COM	058498106			8/17/2009		2/7/2011	513	352				161
182	X	BALL CORP COM	058498106			8/17/2009		7/6/2011	317	201				116
183	X	CA INC	12673P105			8/10/2009		5/12/2011	446	397				49
184	X	U S TREASURY NOTE	912828NH9			6/17/2010		7/6/2011	1,014	999				15
185	X	U S TREASURY NOTE	912828HK9			8/12/2009		9/14/2011	2,077	2,037				40
186	X	U S TREASURY NOTE	912828NH9			6/17/2010		9/14/2011	1,016	999				17
187	X	U S TREASURY NOTE	912828NN6			8/10/2010		7/6/2011	1,011	1,004				7
188	X	U S TREASURY NOTE	912828NN6			8/10/2010		9/14/2011	1,015	1,003				12
189	X	U S TREASURY NOTE	912828NN6			8/10/2010		10/26/2011	16,202	16,048				154
190	X	U S TREASURY NOTE	912828NT3			10/28/2010		7/6/2011	3,894	3,980				-86
191	X	U S TREASURY NOTE	912828NT3			10/28/2010		9/14/2011	4,267	3,980				287
192	X	U S TREASURY NOTE	912828NY2			10/12/2010		7/6/2011	1,006	1,005				1
193	X	WILLIAMS COMPANIES DEL	969457100			8/31/2010		7/19/2011	1,672	1,006				666
194	X	WILLIAMS COMPANIES DEL	969457100			8/31/2010		7/20/2011	1,189	713				476
195	X	XSTRATA PLC-ADR	98418K105			3/22/2011		7/6/2011	604	637				-33
196	X	XSTRATA PLC-ADR	98418K105			3/22/2011		7/13/2011	743	795				-52
197	X	XSTRATA PLC-ADR	98418K105			3/22/2011		9/13/2011	605	925				-320
198	X	XSTRATA PLC-ADR	98418K105			3/22/2011		11/22/2011	3,328	5,616				-2,288
199	X	XSTRATA PLC-ADR	98418K105			10/21/2011		11/22/2011	691	769				-78
200	X	DAIMLER A	D1668R123			8/10/2009		1/18/2011	2,039	1,232				807
201	X	DAIMLER A	D1668R123			2/8/2011		4/19/2011	1,825	1,958				-133
202	X	DAIMLER A	D1668R123			8/10/2009		4/19/2011	1,263	822				441
203	X	DAIMLER A	D1668R123			3/3/2011		4/19/2011	1,193	1,179				14
204	X	HENGAN INTL GROUP CO LTD	G4402L151			3/29/2011		7/6/2011	406	341				65

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

	Amount	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Long Term CG Distributions	71	Securities	1,294,010	1,192,014	101,996
Short Term CG Distributions	0	Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
205	X	HENGAN INTL GROUP CO LTI	G4402L151			3/29/2011		8/19/2011	250	232				18
206	X	HENGAN INTL GROUP CO LTI	G4402L151			3/29/2011		10/21/2011	608	566				42
207	X	HENGAN INTL GROUP CO LTI	G4402L151			3/30/2011		10/21/2011	83	75				8
208	X	HENGAN INTL GROUP CO LTI	G4402L151			3/30/2011		10/24/2011	910	793				117
209	X	HENGAN INTL GROUP CO LTI	G4402L151			3/31/2011		10/25/2011	648	556				92
210	X	DIRECTV GROUP HLDNGS CL	25490A101			7/12/2010		11/7/2011	2,242	1,768				474
211	X	DOMINION RES INC NEW VA	25746U109			8/10/2009		2/7/2011	482	369				113
212	X	DOVER CORP	260003108			8/10/2009		2/7/2011	2,886	1,480				1,406
213	X	DR PEPPER SNAPPLE GROUI	26138E109			6/28/2010		2/8/2011	3,743	3,972				-229
214	X	DR PEPPER SNAPPLE GROUI	26138E109			7/12/2010		2/8/2011	250	271				-21
215	X	DR PEPPER SNAPPLE GROUI	26138E109			7/12/2010		7/6/2011	771	696				75
216	X	DU PONT E I DE NEMOURS	263534109			8/10/2009		2/7/2011	855	519				336
217	X	DU PONT E I DE NEMOURS	263534109			8/10/2009		7/6/2011	333	195				138
218	X	EQT CORP	26884L109			8/10/2009		7/6/2011	373	283				90
219	X	EATON CORP	278058102			2/8/2010		2/7/2011	3,269	1,882				1,387
220	X	EATON CORP	278058102			2/8/2010		8/8/2011	475	377				98
221	X	EATON CORP	278058102			2/9/2010		8/8/2011	1,188	957				231
222	X	EATON CORP	278058102			2/9/2010		8/9/2011	1,569	1,276				293
223	X	U S TREASURY NOTE	912828NY2			10/12/2010		9/14/2011	1,011	1,004				7
224	X	U S TREASURY NOTE	912828NZ9			10/28/2010		7/6/2011	2,994	3,002				-8
225	X	CITIGROUP INC	172967101			6/28/2010		2/7/2011	5,748	4,849				899
226	X	U S TREASURY NOTE	912828NZ9			10/28/2010		9/14/2011	3,077	3,002				75
227	X	U S TREASURY NOTE	912828QC7			5/4/2011		9/14/2011	1,024	1,007				17
228	X	U S TREASURY NOTE	912828QE3			5/4/2011		7/6/2011	1,004	1,001				3
229	X	U S TREASURY NOTE	912828QE3			5/4/2011		9/14/2011	1,007	1,001				6
230	X	CITIGROUP INC COM NEW	172967424			6/28/2010		5/16/2011	124	122				2
231	X	U S TREASURY NOTE	912828QF0			5/27/2011		7/6/2011	1,020	1,015				5
232	X	CAMECO CORP COM	13321L108			8/10/2009		2/7/2011	496	334				162
233	X	CAMECO CORP COM	13321L108			8/10/2009		3/29/2011	830	780				50
234	X	CANADIAN NATL RAILWAY CO	136375102			8/27/2009		2/7/2011	344	247				97
235	X	CAPITAL ONE FINL	14040H105			3/29/2010		2/7/2011	3,416	2,940				476
236	X	CAPITAL ONE FINL	14040H105			3/30/2010		2/7/2011	2,030	1,737				293
237	X	CAPITAL ONE FINL	14040H105			3/30/2010		7/6/2011	371	297				74
238	X	CITIGROUP INC COM NEW	172967424			7/26/2010		5/16/2011	2,484	2,500				-16
239	X	CARDINAL HEALTH INC OHIO	14149Y108			3/1/2010		2/7/2011	3,750	3,150				600
240	X	CARDINAL HEALTH INC OHIO	14149Y108			3/2/2010		2/7/2011	1,000	855				145
241	X	CARDINAL HEALTH INC OHIO	14149Y108			3/2/2010		7/6/2011	702	535				167
242	X	CITIGROUP INC COM NEW	172967424			7/26/2010		5/17/2011	993	1,000				-7
243	X	CATERPILLAR INC DEL	149123101			8/10/2009		2/7/2011	602	282				320
244	X	CATERPILLAR INC DEL	149123101			8/10/2009		7/6/2011	329	141				188
245	X	CITIGROUP INC COM NEW	172967424			6/28/2010		5/17/2011	83	81				2
246	X	CENTURYLINK INC SHS	156700106			2/7/2011		4/4/2011	444	481				-37
247	X	CENTURYLINK INC SHS	156700106			8/10/2009		4/4/2011	605	370				235
248	X	CENTURYLINK INC SHS	156700106			2/7/2011		4/5/2011	442	481				-39
249	X	CITIGROUP INC COM NEW	172967424			6/28/2010		5/23/2011	2,741	2,760				-19
250	X	CENTURYLINK INC SHS	156700106			8/10/2009		4/5/2011	562	346				216
251	X	CENTURYLINK INC SHS	156700106			8/10/2009		4/6/2011	364	222				142
252	X	CENTURYLINK INC SHS	156700106			2/7/2011		4/6/2011	243	262				-19
253	X	CENTURYLINK INC SHS	156700106			2/28/2011		4/11/2011	1,491	1,519				-28
254	X	CENTURYLINK INC SHS	156700106			8/10/2009		5/2/2011	2,734	1,655				1,079
255	X	CITIGROUP INC COM NEW	172967424			6/28/2010		5/24/2011	641	649				-8

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

	Amount
Long Term CG Distributions	71
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	1,294,010	1,192,014	101,996
Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
256	X	CENTURYLINK INC SHS	156700106			8/10/2009		7/6/2011	409	247				162
257	X	CITIGROUP INC	17313UAA7			8/12/2009		5/4/2011	10,157	10,074				83
258	X	CENTURYLINK INC SHS	156700106			8/10/2009		7/11/2011	3,953	2,469				1,484
259	X	CHEVRON CORP	166764100			8/10/2009		2/8/2011	8,615	6,093				2,522
260	X	CITIGROUP INC	17313UAA7			2/8/2011		5/4/2011	1,016	1,015				1
261	X	CHEVRON CORP	166764100			8/10/2009		7/6/2011	1,465	969				496
262	X	CHUBB CORP	171232101			8/10/2009		2/8/2011	3,290	2,692				598
263	X	CHUBB CORP	171232101			8/10/2009		7/6/2011	310	240				70
264	X	CISCO SYSTEMS INC COM	17275R102			8/10/2009		2/7/2011	332	325				7
265	X	CISCO SYSTEMS INC COM	17275R102			8/10/2009		9/6/2011	1,132	1,626				-494
266	X	CISCO SYSTEMS INC	17275RAH5			11/17/2009		7/6/2011	3,140	3,023				117
267	X	CITIGROUP FUNDING INC	17313YAJ0			8/12/2009		7/6/2011	1,026	1,001				25
268	X	CLIFFS NATURAL RESOURCE	18683K101			2/28/2011		7/7/2011	484	482				2
269	X	CISCO SYSTEMS INC	17275RAH5			11/17/2009		9/14/2011	4,374	4,030				344
270	X	CLIFFS NATURAL RESOURCE	18683K101			2/28/2011		9/6/2011	1,117	1,446				-329
271	X	U S TREASURY NOTE	912828QF0			5/27/2011		9/14/2011	2,110	2,028				82
272	X	UNITED TECHS CORP COM	913017109			8/10/2009		2/7/2011	753	504				249
273	X	ENBRIDGE INC COM	29250N105			8/10/2009		2/7/2011	407	269				138
274	X	EXELON CORPORATION	30161N101			8/10/2009		5/2/2011	2,103	2,512				-409
275	X	EXPEDIA INC DEL	30212P105			5/17/2010		2/7/2011	303	276				27
276	X	EXPEDIA INC DEL	30212P105			5/17/2010		7/6/2011	327	253				74
277	X	EXPRESS SCRIPTS INC COM	302182100			4/11/2011		5/9/2011	1,470	1,405				65
278	X	EXPRESS SCRIPTS INC COM	302182100			4/11/2011		5/23/2011	2,314	2,192				122
279	X	EXXON MOBIL CORP COM	30231G102			8/10/2009		2/8/2011	6,790	5,632				1,158
280	X	EXXON MOBIL CORP COM	30231G102			8/10/2009		2/28/2011	2,236	1,808				428
281	X	EXXON MOBIL CORP COM	30231G102			8/10/2009		7/6/2011	730	626				104
282	X	FEDERAL HOME LN MTG COR	3134A4UK8			8/12/2009		7/6/2011	2,195	2,099				96
283	X	FEDERAL HOME LN MTG COR	3134A4UK8			8/12/2009		9/14/2011	3,288	3,138				150
284	X	FED NAT'L MORTGAGE ASSO	31359MPF4			8/12/2009		7/6/2011	3,143	3,083				60
285	X	FED NAT'L MORTGAGE ASSO	31359MPF4			8/12/2009		9/14/2011	2,081	2,046				35
286	X	FEDERAL NATL MTG ASSOC	31359MRG0			4/13/2010		9/14/2011	1,060	1,039				21
287	X	FEDERAL HOME LN MTG COR	3137EABY4			8/12/2009		5/4/2011	5,082	5,016				66
288	X	FEDERAL HOME LN MTG COR	3137EABY4			8/12/2009		7/6/2011	2,027	2,005				22
289	X	FEDERAL HOME LN MTG COR	3137EABY4			8/12/2009		9/14/2011	1,010	1,002				8
290	X	FEDERAL HOME LN MTG COR	3137EABY4			8/12/2009		10/18/2011	6,051	6,009				42
291	X	FEDERAL HOME LN MTG COR	3137EABY4			6/24/2010		10/18/2011	3,025	3,018				7
292	X	FEDERAL HOME LN MTG COR	3137EACC1			8/12/2009		9/15/2011	1,011	995				16
293	X	FEDERAL HOME LN MTG COR	3137EACC1			8/12/2009		12/13/2011	15,123	14,929				194
294	X	FEDERAL HOME LN MTG COR	3137EACC1			2/8/2011		12/13/2011	1,008	1,006				2
295	X	FEDERAL HOME LN MTG COR	3137EACE7			11/19/2009		7/15/2011	1,021	1,009				12
296	X	FEDERAL NATL MTG ASSOC	31398ADM1			8/12/2009		7/6/2011	4,671	4,347				324
297	X	FEDERAL NATL MTG ASSOC	31398ADM1			8/12/2009		9/14/2011	4,856	4,337				519
298	X	FEDERAL NATL MTG ASSOC	31398AJ94			6/17/2010		9/14/2011	1,023	1,007				16
299	X	FISERV INC WISC PV 1CT	337738108			8/10/2009		1/3/2011	2,918	2,368				550
300	X	FIRSTENERGY CORP	337932107			8/10/2009		7/6/2011	352	344				8
301	X	HENGAN INTL GROUP CO LTI	G4402L151			3/30/2011		10/26/2011	279	239				40
302	X	HENGAN INTL GROUP CO LTI	G4402L151			3/31/2011		10/26/2011	645	548				97
303	X	NABORS INDUSTRIES LTD	G6359F103			11/16/2009		2/8/2011	1,240	1,092				148
304	X	NABORS INDUSTRIES LTD	G6359F103			11/17/2009		2/8/2011	1,163	1,010				153
305	X	NABORS INDUSTRIES LTD	G6359F103			11/23/2009		2/8/2011	930	747				183
306	X	NABORS INDUSTRIES LTD	G6359F103			11/25/2009		6/6/2011	983	784				199

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

	Amount	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Long Term CG Distributions	71	Securities	1,294,010	1,192,014	101,996
Short Term CG Distributions	0	Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
307	X	NABORS INDUSTRIES LTD	G6359F103			12/15/2009		6/6/2011	611	488				123
308	X	NABORS INDUSTRIES LTD	G6359F103			12/14/2009		6/6/2011	212	168				44
309	X	ACE LIMITED	H0023R105			8/10/2009		2/7/2011	2,699	2,116				583
310	X	UNITEDHEALTH GROUP INC	91324P102			9/14/2009		1/18/2011	1,549	1,097				452
311	X	UNITEDHEALTH GROUP INC	91324P102			8/10/2009		1/18/2011	245	163				82
312	X	UNITEDHEALTH GROUP INC	91324P102			8/10/2009		2/7/2011	4,220	2,739				1,481
313	X	UNITEDHEALTH GROUP INC	91324P102			8/10/2009		7/6/2011	318	163				155
314	X	UNITEDHEALTH GROUP INC	91324P102			12/13/2010		7/6/2011	954	670				284
315	X	UNUM GROUP	91529Y106			8/12/2009		2/7/2011	4,292	3,495				797
316	X	UNUM GROUP	91529Y106			8/12/2009		7/6/2011	442	362				80
317	X	V F CORPORATION	918204108			8/10/2009		2/7/2011	433	336				97
318	X	VANCEINFO TECH INC ADR	921564100			5/13/2010		8/16/2011	1,001	1,754				-753
319	X	VANCEINFO TECH INC ADR	921564100			2/7/2011		8/16/2011	290	796				-506
320	X	VANCEINFO TECH INC ADR	921564100			3/28/2011		8/16/2011	329	767				-438
321	X	VANCEINFO TECH INC ADR	921564100			3/29/2011		8/16/2011	488	1,171				-683
322	X	VERISIGN INC	92343E102			8/17/2009		2/7/2011	320	184				136
323	X	VERISIGN INC	92343E102			8/17/2009		2/14/2011	2,584	1,434				1,150
324	X	VERIZON COMMUNICATNS C(	92343V104			8/10/2009		2/8/2011	2,774	2,239				535
325	X	VERIZON COMMUNICATNS C(	92343V104			8/10/2009		7/6/2011	300	233				67
326	X	VERIZON COMMUNICATIONS	92343VAV6			8/12/2009		7/6/2011	2,340	2,171				169
327	X	VERIZON COMMUNICATIONS	92343VAV6			8/12/2009		9/14/2011	3,651	3,252				399
328	X	VODAFONE GROP PLC SP AD	92857W209			8/10/2009		7/6/2011	399	321				78
329	X	WM MORRISON SUPERMARK	92933J107			3/22/2011		6/20/2011	901	872				29
330	X	WM MORRISON SUPERMARK	92933J107			3/22/2011		7/6/2011	381	367				14
331	X	WM MORRISON SUPERMARK	92933J107			7/27/2011		10/20/2011	709	728				-19
332	X	WM MORRISON SUPERMARK	92933J107			7/26/2011		10/20/2011	426	437				-11
333	X	WM MORRISON SUPERMARK	92933J107			7/27/2011		10/21/2011	666	680				-14
334	X	WM MORRISON SUPERMARK	92933J107			7/26/2011		10/21/2011	380	388				-8
335	X	WM MORRISON SUPERMARK	92933J107			9/14/2011		12/2/2011	324	306				18
336	X	WM MORRISON SUPERMARK	92933J107			7/26/2011		12/2/2011	75	73				2
337	X	WM MORRISON SUPERMARK	92933J107			3/22/2011		12/2/2011	797	734				63
338	X	WM MORRISON SUPERMARK	92933J107			3/22/2011		12/8/2011	916	849				67
339	X	WAL-MART STORES INC	931142103			8/10/2009		2/7/2011	2,354	2,087				267
340	X	WAL-MART STORES INC	931142103			8/10/2009		2/28/2011	3,074	2,931				143
341	X	WAL-MART STORES INC	931142CR2			3/31/2010		7/7/2011	1,041	1,000				41
342	X	WAL-MART STORES INC	931142CR2			3/31/2010		9/14/2011	4,248	4,001				247
343	X	WELLPOINT INC	94973V107			8/10/2009		1/31/2011	1,929	1,605				324
344	X	CLIFFS NATURAL RESOURCE	18683K101			7/7/2011		9/6/2011	372	484				-112
345	X	CLIFFS NATURAL RESOURCE	18683K101			2/28/2011		9/7/2011	79	96				-17
346	X	CLIFFS NATURAL RESOURCE	18683K101			3/1/2011		9/7/2011	79	96				-17
347	X	CLOROX CO DEL COM	189054109			8/10/2009		2/7/2011	393	346				47
348	X	CLOROX CO DEL COM	189054109			8/10/2009		2/15/2011	2,669	2,306				363
349	X	COACH INC	189754104			1/25/2010		7/6/2011	673	343				330
350	X	COCA COLA COM	191216100			8/10/2009		2/7/2011	374	297				77
351	X	COCA COLA COM	191216100			8/10/2009		7/6/2011	480	346				134
352	X	COMCAST CORP NEW CL A	20030N101			1/3/2011		7/6/2011	307	270				37
353	X	COMPUTER SCIENCE CRP	205363104			8/10/2009		2/7/2011	2,636	2,338				298
354	X	COMPUTER SCIENCE CRP	205363104			8/10/2009		6/13/2011	678	895				-217
355	X	COMPUTER SCIENCE CRP	205363104			8/10/2009		6/14/2011	693	895				-202
356	X	COMPUTER SCIENCE CRP	205363104			8/10/2009		6/15/2011	1,029	1,343				-314
357	X	COMPUTER SCIENCE CRP	205363104			8/10/2009		6/16/2011	385	497				-112

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

	Amount
Long Term CG Distributions	71
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	1,294,010	1,192,014	101,996
Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
358	X	CONAGRA FOODS INC	205887102			8/10/2009		2/7/2011	2,112	1,831				281
359	X	CONOCOPHILLIPS	20825C104			8/10/2009		2/8/2011	6,719	4,119				2,600
360	X	CLIFFS NATURAL RESOURCE	18683K101			3/1/2011		9/6/2011	223	289				-66
361	X	CLIFFS NATURAL RESOURCE	18683K101			2/28/2011		9/6/2011	1,266	1,639				-373
362	X	CONOCOPHILLIPS	20825C104			8/10/2009		7/6/2011	1,061	620				441
363	X	ACE LIMITED	H0023R105			8/10/2009		3/21/2011	1,857	1,476				381
364	X	ACE LIMITED	H0023R105			8/10/2009		3/22/2011	1,178	935				243
365	X	ACE LIMITED	H0023R105			6/29/2010		3/22/2011	1,178	986				192
366	X	UBS AG REG	H89231338			8/5/2010		7/6/2011	362	348				14
367	X	OKUMA CORP	J60966116			3/22/2011		6/9/2011	433	441				-8
368	X	OKUMA CORP	J60966116			3/22/2011		6/10/2011	1,718	1,756				-38
369	X	OKUMA CORP	J60966116			3/22/2011		6/10/2011	432	454				-22
370	X	OKUMA CORP	J60966116			3/23/2011		6/10/2011	296	302				-6
371	X	OKUMA CORP	J60966116			3/23/2011		6/10/2011	1,599	1,633				-34
372	X	OKUMA CORP	J60966116			3/23/2011		6/13/2011	614	631				-17
373	X	OKUMA CORP	J60966116			3/23/2011		6/13/2011	294	312				-18
374	X	SUMITOMO HEAVY INDS 6302	J77497113			2/8/2011		5/31/2011	217	244				-27
375	X	SUMITOMO HEAVY INDS 6302	J77497113			2/8/2011		5/31/2011	217	233				-16
376	X	SUMITOMO HEAVY INDS 6302	J77497113			2/8/2011		5/31/2011	1,100	1,181				-81
377	X	SUMITOMO HEAVY INDS 6302	J77497113			2/8/2011		5/31/2011	503	540				-37
378	X	SUMITOMO HEAVY INDS 6302	J77497113			11/10/2010		7/6/2011	416	387				29
379	X	ASML HLDG N V NEW YORK	N07059186			8/19/2010		1/14/2011	1,941	1,395				546
380	X	CONSOL ENERGY INC COM	20854P109			8/10/2009		7/6/2011	390	307				83
381	X	CREDIT SUISSE GP SP ADR	225401108			10/15/2009		3/31/2011	812	1,121				-309
382	X	CREDIT SUISSE GP SP ADR	225401108			8/10/2009		3/31/2011	2,008	2,266				-258
383	X	CREDIT SUISSE GP SP ADR	225401108			2/7/2011		4/6/2011	1,184	1,248				-64
384	X	CREDIT SUISSE GP SP ADR	225401108			8/10/2009		4/6/2011	263	289				-26
385	X	CREDIT SUISSE GP SP ADR	225401108			2/18/2010		5/17/2011	1,347	1,428				-81
386	X	CREDIT SUISSE GP SP ADR	225401108			7/15/2010		5/17/2011	1,347	1,364				-17
387	X	CREDIT SUISSE GP SP ADR	225401108			9/28/2010		5/17/2011	716	749				-33
388	X	CREDIT SUISSE GP SP ADR	225401108			2/7/2011		5/17/2011	1,474	1,619				-145
389	X	CYRELA BRAZIL REALTY SA	23282C401			2/3/2011		3/4/2011	2,284	2,742				-458
390	X	CYRELA BRAZIL REALTY SA	23282C401			2/4/2011		3/4/2011	190	224				-34
391	X	CYRELA BRAZIL REALTY SA	23282C401			2/9/2011		3/4/2011	952	1,091				-139
392	X	DARDEN RESTAURANTS INC	237194105			8/10/2009		2/7/2011	2,029	1,373				656
393	X	DARDEN RESTAURANTS INC	237194105			8/10/2009		5/9/2011	676	458				218
394	X	DARDEN RESTAURANTS INC	237194105			8/10/2009		5/10/2011	1,459	981				478
395	X	DARDEN RESTAURANTS INC	237194105			8/10/2009		5/11/2011	1,269	850				419
396	X	DEERE CO	244199105			8/10/2009		2/7/2011	848	410				438
397	X	DELL INC	24702R101			2/28/2011		7/6/2011	505	473				32
398	X	DIAGEO PLC SPSD ADR NEW	25243Q205			8/10/2009		2/7/2011	562	430				132
399	X	DISCOVER FINL SVCS	254709108			5/16/2011		7/6/2011	489	452				37
400	X	DIRECTV GROUP HLDNGS CL	25490A101			7/12/2010		2/7/2011	768	649				119
401	X	DIRECTV GROUP HLDNGS CL	25490A101			7/12/2010		7/6/2011	520	361				159
402	X	WELLPOINT INC	94973V107			8/10/2009		2/7/2011	3,788	3,055				733
403	X	WELLPOINT INC	94973V107			8/10/2009		7/6/2011	480	311				169
404	X	WELLS FARGO & CO NEW DE	949746101			8/10/2009		2/7/2011	566	490				76
405	X	WSTN DIGITAL CORP DEL	958102105			8/10/2009		2/8/2011	3,269	2,871				398
406	X	WSTN DIGITAL CORP DEL	958102105			8/10/2009		7/6/2011	928	798				130
407	X	WESTERN UN CO	959802109			9/13/2010		2/7/2011	446	351				95
408	X	WESTERN UN CO	959802109			9/13/2010		7/6/2011	1,015	870				145

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

	Amount
Long Term CG Distributions	71
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	1,294,010	1,192,014	101,996
Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
409	X	WEYERHAEUSER CO	962166104			8/10/2009		2/7/2011	352	550				-198
410	X	WILLIAMS COMPANIES DEL	969457100			9/8/2010		1/18/2011	131	97				34
411	X	WILLIAMS COMPANIES DEL	969457100			9/7/2010		1/18/2011	1,867	1,360				507
412	X	WILLIAMS COMPANIES DEL	969457100			8/30/2010		1/18/2011	316	223				93
413	X	WILLIAMS COMPANIES DEL	969457100			9/8/2010		1/19/2011	130	97				33
414	X	WILLIAMS COMPANIES DEL	969457100			9/7/2010		1/19/2011	1,824	1,341				483
415	X	WILLIAMS COMPANIES DEL	969457100			8/30/2010		1/19/2011	287	204				83
416	X	WILLIAMS COMPANIES DEL	969457100			9/8/2010		1/20/2011	104	77				27
417	X	WILLIAMS COMPANIES DEL	969457100			9/7/2010		1/20/2011	1,771	1,303				468
418	X	WILLIAMS COMPANIES DEL	969457100			8/30/2010		1/20/2011	287	204				83
419	X	WILLIAMS COMPANIES DEL	969457100			8/30/2010		2/7/2011	2,207	1,486				721
420	X	WILLIAMS COMPANIES DEL	969457100			8/30/2010		7/18/2011	1,290	799				491
421	X	WILLIAMS COMPANIES DEL	969457100			8/30/2010		7/19/2011	61	37				24
422	X	LAUDER ESTEE COS INC A	518439104			5/31/2011		8/29/2011	1,552	1,632				-80
423	X	LAUDER ESTEE COS INC A	518439104			6/1/2011		8/29/2011	1,358	1,421				-63
424	X	LAUDER ESTEE COS INC A	518439104			7/11/2011		8/29/2011	1,649	1,779				-130
425	X	LENOVO GROUP LTD SP ADR	526250105			4/4/2011		8/24/2011	507	466				41
426	X	LENOVO GROUP LTD SP ADR	526250105			4/1/2011		9/22/2011	1,205	1,103				102
427	X	LENOVO GROUP LTD SP ADR	526250105			4/1/2011		9/23/2011	1,447	1,405				42
428	X	LENOVO GROUP LTD SP ADR	526250105			4/4/2011		9/23/2011	24	23				1
429	X	LENOVO GROUP LTD SP ADR	526250105			4/4/2011		9/26/2011	370	373				-3
430	X	LIBERTY GLOBAL INCSER A	530555101			2/7/2011		3/21/2011	1,231	1,242				-11
431	X	LIBERTY GLOBAL INCSER A	530555101			10/15/2009		7/6/2011	367	185				182
432	X	LIBERTY GLOBAL INCSER A	530555101			2/7/2011		10/5/2011	324	414				-90
433	X	ELI LILLY & CO	532457108			6/4/2010		7/6/2011	716	620				96
434	X	LIMITED BRANDS INC	532716107			3/8/2010		2/7/2011	3,798	2,813				985
435	X	LIMITED BRANDS INC	532716107			3/8/2010		7/6/2011	1,171	709				462
436	X	LIMITED BRANDS INC	532716107			6/3/2010		10/3/2011	722	506				216
437	X	LIMITED BRANDS INC	532716107			9/14/2011		10/3/2011	646	659				-13
438	X	LLOYDS BANKING GROUP PL	539439109			3/2/2010		2/9/2011	964	741				223
439	X	LLOYDS BANKING GROUP PL	539439109			2/7/2011		11/2/2011	56	133				-77
440	X	LLOYDS BANKING GROUP PL	539439109			2/1/2011		11/2/2011	396	943				-547
441	X	LLOYDS BANKING GROUP PL	539439109			12/9/2010		11/2/2011	396	972				-576
442	X	LLOYDS BANKING GROUP PL	539439109			3/2/2010		11/16/2011	239	464				-225
443	X	LLOYDS BANKING GROUP PL	539439109			3/26/2010		11/16/2011	17	40				-23
444	X	LLOYDS BANKING GROUP PL	539439109			6/3/2010		11/16/2011	770	1,632				-862
445	X	LLOYDS BANKING GROUP PL	539439109			2/7/2011		11/16/2011	1,289	3,315				-2,026
446	X	LLOYDS BANKING GROUP PL	539439109			8/18/2011		11/16/2011	1,068	1,343				-275
447	X	LOCKHEED MARTIN CORP	539830109			8/10/2009		2/8/2011	2,688	2,501				187
448	X	LOCKHEED MARTIN CORP	539830109			8/10/2009		7/6/2011	407	379				28
449	X	LORILLARD INC	544147101			8/10/2009		2/7/2011	305	295				10
450	X	LORILLARD INC	544147101			8/10/2009		7/6/2011	548	368				180
451	X	MAKITA CORP SPOND ADR	560877300			8/10/2009		1/11/2011	2,233	1,539				694
452	X	MAKITA CORP SPOND ADR	560877300			8/10/2009		2/9/2011	1,388	867				521
453	X	MAKITA CORP SPOND ADR	560877300			2/12/2010		2/9/2011	224	168				56
454	X	MAKITA CORP SPOND ADR	560877300			2/8/2011		3/29/2011	1,386	1,435				-49
455	X	MAKITA CORP SPOND ADR	560877300			2/12/2010		7/6/2011	563	402				161
456	X	MAKITA CORP SPOND ADR	560877300			2/12/2010		8/4/2011	919	704				215
457	X	MAKITA CORP SPOND ADR	560877300			2/8/2011		12/15/2011	970	1,435				-465
458	X	MAKITA CORP SPOND ADR	560877300			9/14/2011		12/15/2011	438	510				-72
459	X	MAN GROUP PLC-UNSPON	56164U107			11/5/2010		7/6/2011	412	502				-90

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

	Amount	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Long Term CG Distributions	71	Securities	1,294,010	1,192,014	101,996
Short Term CG Distributions	0	Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
460	X	MAN GROUP PLC-UNSPON	56164U107			3/22/2011		9/29/2011	88	137				-49
461	X	MAN GROUP PLC-UNSPON	56164U107			2/8/2011		9/29/2011	187	360				-173
462	X	MAN GROUP PLC-UNSPON	56164U107			2/2/2011		9/29/2011	80	152				-72
463	X	MAN GROUP PLC-UNSPON	56164U107			2/2/2011		9/29/2011	32	61				-29
464	X	MAN GROUP PLC-UNSPON	56164U107			11/5/2010		9/29/2011	272	488				-216
465	X	MAN GROUP PLC-UNSPON	56164U107			3/22/2011		9/30/2011	379	612				-233
466	X	MAN GROUP PLC-UNSPON	56164U107			2/8/2011		9/30/2011	814	1,626				-812
467	X	MAN GROUP PLC-UNSPON	56164U107			2/2/2011		9/30/2011	482	949				-467
468	X	MAN GROUP PLC-UNSPON	56164U107			11/5/2010		9/30/2011	871	1,617				-746
469	X	MAN GROUP PLC-UNSPON	56164U107			11/5/2010		9/30/2011	327	608				-281
470	X	MAN GROUP PLC-UNSPON	56164U107			11/5/2010		11/4/2011	281	759				-478
471	X	ASML HLDG N V NEW YORK	N07059186			2/7/2011		2/17/2011	2,732	2,676				56
472	X	ASML HLDG N V NEW YORK	N07059186			8/19/2010		2/17/2011	537	349				188
473	X	ASML HLDG N V NEW YORK	N07059186			7/1/2010		2/17/2011	179	111				68
474	X	ASML HLDG N V NEW YORK	N07059186			7/1/2010		3/16/2011	3,273	2,299				974
475	X	ASML HLDG N V NEW YORK	N07059186			7/1/2010		3/17/2011	810	554				256
476	X	INTESA SANPAOLO SPA	T55067101			5/24/2011		8/3/2011	3,895	4,672				-777
477	X	SKANDINAVIA ENSK BK	W25381141			1/18/2011		11/16/2011	940	1,521				-581
478	X	SKANDINAVIA ENSK BK	W25381141			2/8/2011		12/8/2011	516	804				-288
479	X	SKANDINAVIA ENSK BK	W25381141			1/18/2011		12/8/2011	1,190	1,883				-693
480	X	CHINA OVERSEAS LAND &IN\	Y15004107			4/1/2011		6/22/2011	2,249	2,340				-91
481	X	CHINA OVERSEAS LAND &IN\	Y15004107			4/1/2011		6/23/2011	1,675	1,732				-57
482	X	GLOBAL SMALL CAP PORT	561656307			8/11/2009		7/6/2011	3,835	2,740				1,095
483	X	MID CAP VALUE OPPS	561656406			8/11/2009		2/7/2011	9,859	6,598				3,261
484	X	MAN GROUP PLC-UNSPON	56164U107			11/5/2010		11/4/2011	226	606				-380
485	X	MAN GROUP PLC-UNSPON	56164U107			2/2/2011		11/4/2011	27	75				-48
486	X	MID CAP VALUE OPPS	561656406			8/11/2009		7/6/2011	5,245	3,357				1,888
487	X	MARATHON OIL CORP	565849106			8/10/2009		1/31/2011	1,632	1,105				527
488	X	MARATHON OIL CORP	565849106			8/10/2009		2/8/2011	3,102	2,057				1,045
489	X	MAN GROUP PLC-UNSPON	56164U107			2/2/2011		11/4/2011	66	185				-119
490	X	MARATHON PETROLEUM CO	56585A102			8/10/2009		7/6/2011	544	322				222
491	X	MARATHON PETROLEUM CO	56585A102			8/10/2009		7/7/2011	547	322				225
492	X	MAN GROUP PLC-UNSPON	56164U107			2/8/2011		11/4/2011	155	437				-282
493	X	MARATHON PETROLEUM CO	56585A102			8/10/2009		7/8/2011	498	297				201
494	X	MARATHON PETROLEUM CO	56585A102			8/10/2009		7/11/2011	240	149				91
495	X	MAN GROUP PLC-UNSPON	56164U107			3/22/2011		11/4/2011	73	174				-101
496	X	MAN GROUP PLC-UNSPON	56164U107			3/22/2011		11/4/2011	246	462				-216
497	X	MARATHON PETROLEUM CO	56585A102			8/10/2009		7/11/2011	1,921	1,190				731
498	X	MCDONALDS CORP COM	580135101			8/10/2009		2/7/2011	515	394				121
499	X	MCKESSON CORPORATION C	58155Q103			8/10/2009		2/7/2011	2,632	1,843				789
500	X	MCKESSON CORPORATION C	58155Q103			8/10/2009		7/6/2011	338	217				121
501	X	MEADWESTVACO CORP	583334107			8/10/2009		2/7/2011	955	693				262
502	X	MEADWESTVACO CORP	583334107			8/10/2009		7/6/2011	370	231				139
503	X	MAN GROUP PLC-UNSPON	56164U107			8/19/2011		11/4/2011	15	22				-7
504	X	MERCADOLIBRE INC	58733R102			9/1/2010		7/6/2011	1,318	1,091				227
505	X	MERCADOLIBRE INC	58733R102			9/1/2010		11/7/2011	1,477	1,159				318
506	X	MERCK AND CO INC SHS	58933Y105			8/10/2009		7/6/2011	355	308				47
507	X	MAN GROUP PLC-UNSPON	56164U107			8/19/2011		11/7/2011	636	919				-283
508	X	MICROSOFT CORP	594918104			1/11/2010		1/3/2011	2,047	2,224				-177
509	X	MICROSOFT CORP	594918104			11/17/2009		1/3/2011	308	330				-22
510	X	MICROSOFT CORP	594918104			8/10/2009		2/8/2011	7,249	6,041				1,208

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

	Amount
Long Term CG Distributions	71
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	1,294,010	1,192,014	101,996
Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
511	X	MICROSOFT CORP	594918104			8/10/2009		7/6/2011	1,075	964				111
512	X	MICROSOFT CORP	594918AF1			11/9/2010		9/14/2011	1,007	1,002				5
513	X	MICRON TECHNOLOGY INC	595112103			5/3/2010		2/7/2011	418	365				53
514	X	MAN GROUP PLC-UNSPON	56164U107			8/19/2011		11/8/2011	660	916				-256
515	X	MICRON TECHNOLOGY INC	595112103			5/3/2010		10/10/2011	1,020	1,945				-925
516	X	MITSUBISHI ESTATE ADR	606783207			4/20/2011		7/6/2011	363	339				24
517	X	US MORTGAGE PORTFOLIO	561656109			8/11/2009		7/6/2011	13,031	12,552				479
518	X	MITSUBISHI ESTATE ADR	606783207			4/20/2011		10/21/2011	1,905	1,864				41
519	X	MITSUBISHI ESTATE ADR	606783207			4/20/2011		10/24/2011	1,228	1,186				42
520	X	US MORTGAGE PORTFOLIO	561656109			8/11/2009		9/14/2011	19,136	18,205				931
521	X	MITSUBISHI ESTATE ADR	606783207			9/14/2011		10/24/2011	702	659				43
522	X	GLOBAL SMALL CAP PORT	561656307			8/11/2009		2/7/2011	8,135	5,949				2,186
523	X	MOTOROLA SOLUTIONS INC	620076307			9/13/2010		2/7/2011	4,025	3,338				687
524	X	MOTOROLA SOLUTIONS INC	620076307			9/13/2010		7/6/2011	317	234				83
525	X	MOTOROLA SOLUTIONS INC	620076307			9/13/2010		10/10/2011	444	334				110
526	X	MOTOROLA SOLUTIONS INC	620076307			9/14/2010		10/10/2011	622	472				150
527	X	MOTOROLA SOLUTIONS INC	620076307			9/14/2010		10/11/2011	133	101				32
528	X	MOTOROLA SOLUTIONS INC	620076307			9/13/2010		10/11/2011	89	67				22
529	X	MOTOROLA MOBILITY	620097105			9/13/2010		1/11/2011	3,407	2,959				448
530	X	MOTOROLA MOBILITY	620097105			9/13/2010		1/12/2011	418	363				55
531	X	MOTOROLA MOBILITY	620097105			9/14/2010		1/12/2011	483	423				60
532	X	MOTOROLA MOBILITY	620097105			10/25/2010		1/12/2011	1,223	1,030				193
533	X	MTN GROUP LTD-SPONS ADR	62474M108			10/2/2009		7/6/2011	107	86				21
534	X	MTN GROUP LTD-SPONS ADR	62474M108			1/11/2010		7/6/2011	300	211				89
535	X	MTN GROUP LTD-SPONS ADR	62474M108			7/16/2010		7/27/2011	1,900	1,386				514
536	X	NII HLDGS INC CL B	62913F201			8/10/2009		7/6/2011	651	370				281
537	X	NII HLDGS INC CL B	62913F201			8/10/2009		10/28/2011	649	641				8
538	X	NII HLDGS INC CL B	62913F201			8/28/2009		10/28/2011	550	525				25
539	X	NII HLDGS INC CL B	62913F201			8/31/2009		10/28/2011	550	518				32
540	X	NII HLDGS INC CL B	62913F201			7/1/2010		10/28/2011	175	232				-57
541	X	NII HLDGS INC CL B	62913F201			7/1/2010		10/31/2011	617	863				-246
542	X	NII HLDGS INC CL B	62913F201			8/26/2010		10/31/2011	475	738				-263
543	X	NII HLDGS INC CL B	62913F201			2/7/2011		10/31/2011	1,020	1,815				-795
544	X	NII HLDGS INC CL B	62913F201			3/9/2011		10/31/2011	593	967				-374
545	X	NII HLDGS INC CL B	62913F201			3/9/2011		11/1/2011	256	426				-170
546	X	NII HLDGS INC CL B	62913F201			5/27/2011		11/1/2011	372	700				-328
547	X	NII HLDGS INC CL B	62913F201			9/14/2011		11/1/2011	930	1,466				-536
548	X	NRG ENERGY INC	629377508			8/10/2009		2/7/2011	2,558	3,488				-930
549	X	NATIONAL-OILWELL VARCO	637071101			11/9/2009		2/7/2011	310	182				128
550	X	NATIONAL-OILWELL VARCO	637071101			9/6/2011		10/10/2011	1,409	1,439				-30
551	X	NETAPP INC	64110D104			7/6/2010		1/10/2011	3,171	2,060				1,111
552	X	NEWS CORP CL A	65248E104			6/28/2010		2/8/2011	2,647	2,038				609
553	X	NEWS CORP CL A	65248E104			7/19/2010		2/8/2011	2,098	1,618				480
554	X	NEWS CORP CL A	65248E104			8/30/2010		2/8/2011	450	338				112
555	X	NEXTERA ENERGY INC SHS	65339F101			8/10/2009		2/7/2011	386	400				-14
556	X	NIDEC CORPORATION ADR	654090109			6/20/2011		7/6/2011	661	637				24
557	X	NIDEC CORPORATION ADR	654090109			7/27/2011		11/30/2011	915	1,068				-153
558	X	NINTENDO LTD ADR	654445303			8/10/2009		3/22/2011	2,739	2,640				99
559	X	NINTENDO LTD ADR	654445303			2/8/2011		3/22/2011	719	736				-17
560	X	NISSAN MTR LTD SPN ADR	654744408			4/1/2010		1/18/2011	20	18				2
561	X	NISSAN MTR LTD SPN ADR	654744408			1/29/2010		1/18/2011	1,110	908				202

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

	Amount
Long Term CG Distributions	71
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	1,294,010	1,192,014	101,996
Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
562	X	NISSAN MTR LTD SPN ADR	654744408			2/8/2011		6/2/2011	2,246	2,503				-257
563	X	NISSAN MTR LTD SPN ADR	654744408			1/29/2010		7/6/2011	344	264				80
564	X	NISSAN MTR LTD SPN ADR	654744408			1/29/2010		8/5/2011	1,122	957				165
565	X	NISSAN MTR LTD SPN ADR	654744408			2/8/2011		8/5/2011	368	407				-39
566	X	NITTO DENKO CORP ADR	654802206			10/23/2009		2/9/2011	2,277	1,252				1,025
567	X	NITTO DENKO CORP ADR	654802206			10/23/2009		7/6/2011	520	313				207
568	X	NORTHEAST UTILITIES COM	664397106			8/10/2009		7/6/2011	355	234				121
569	X	NORTHROP GRUMMAN CORF	666807102			8/10/2009		2/8/2011	3,303	2,233				1,070
570	X	NOVARTIS ADR	66987V109			8/19/2010		7/6/2011	800	665				135
571	X	NOVARTIS ADR	66987V109			7/12/2011		7/26/2011	1,818	1,787				31
572	X	OCCIDENTAL PETE CORP CA	674599105			8/10/2009		2/8/2011	4,567	3,293				1,274
573	X	OCCIDENTAL PETE CORP CA	674599105			8/10/2009		7/6/2011	422	280				142
574	X	OCCIDENTAL PETE CORP CA	674599105			8/10/2009		10/17/2011	5,584	4,694				890
575	X	ORACLE CORP $0 01 DEL	68389X105			5/2/2011		12/27/2011	1,652	2,326				-674
576	X	PPG INDUSTRIES INC SHS	693506107			5/3/2010		2/7/2011	430	356				74
577	X	PPG INDUSTRIES INC SHS	693506107			5/3/2010		7/6/2011	372	285				87
578	X	PEABODY ENERGY CORP CC	704549104			8/31/2009		2/7/2011	441	228				213
579	X	PEPSICO INC	713448BH0			8/12/2009		9/14/2011	2,352	2,063				289
580	X	PFIZER INC	717081103			8/10/2009		2/7/2011	324	273				51
581	X	PHILIP MORRIS INTL INC	718172109			8/10/2009		7/6/2011	1,435	990				445
582	X	PHILIP MORRIS INTL INC	718172109			10/25/2010		11/28/2011	727	595				132
583	X	PIONEER NATURAL RES CO	723787107			6/3/2010		5/16/2011	3,175	2,319				856
584	X	PRAXAIR INC	74005P104			8/10/2009		2/7/2011	570	462				108
585	X	PROCTER & GAMBLE CO	742718109			3/23/2009		2/7/2011	581	426				155
586	X	PRUDENTIAL FINANCIAL INC	744320102			6/3/2010		2/7/2011	2,740	2,562				178
587	X	PUB SVC ENTERPRISE GRP	744573106			8/10/2009		7/6/2011	325	317				8
588	X	RAYTHEON CO DELAWARE N	755111507			8/10/2009		2/8/2011	4,758	4,381				377
589	X	RAYTHEON CO DELAWARE N	755111507			8/10/2009		7/6/2011	298	283				15
590	X	RAYTHEON CO DELAWARE N	755111507			8/10/2009		8/22/2011	923	1,084				-161
591	X	RECKITT BENCKISER GR ADF	756255105			9/15/2010		7/6/2011	404	391				13
592	X	RECKITT BENCKISER GR ADF	756255105			2/8/2011		9/13/2011	1,543	1,716				-173
593	X	RECKITT BENCKISER GR ADF	756255105			5/19/2011		11/2/2011	913	998				-85
594	X	RECKITT BENCKISER GR ADF	756255105			2/8/2011		11/2/2011	1,005	1,106				-101
595	X	RECKITT BENCKISER GR ADF	756255105			10/15/2010		11/2/2011	974	1,071				-97
596	X	RIO TINTO PLC SPNSRD ADR	767204100			8/10/2009		7/6/2011	867	465				402
597	X	RIO TINTO PLC SPNSRD ADR	767204100			2/7/2011		7/12/2011	841	887				-46
598	X	ROGERS COMMUNICATIONS	775109200			9/16/2010		7/6/2011	561	523				38
599	X	ROGERS COMMUNICATIONS	775109200			5/18/2011		9/20/2011	368	380				-12
600	X	ROGERS COMMUNICATIONS	775109200			9/16/2010		9/20/2011	1,507	1,531				-24
601	X	ROSS STORES INC COM	778296103			8/10/2009		2/8/2011	4,641	2,986				1,655
602	X	ROSS STORES INC COM	778296103			8/10/2009		5/16/2011	1,558	847				711
603	X	ROSS STORES INC COM	778296103			12/29/2009		6/13/2011	76	43				33
604	X	ROSS STORES INC COM	778296103			8/10/2009		6/13/2011	229	134				95
605	X	ROSS STORES INC COM	778296103			8/10/2009		6/13/2011	993	579				414
606	X	ROSS STORES INC COM	778296103			12/29/2009		6/14/2011	77	43				34
607	X	ROSS STORES INC COM	778296103			8/10/2009		6/14/2011	230	134				96
608	X	ROSS STORES INC COM	778296103			8/10/2009		6/14/2011	999	579				420
609	X	ROSS STORES INC COM	778296103			8/10/2009		6/15/2011	1,366	802				564
610	X	ROSS STORES INC COM	778296103			12/29/2009		6/15/2011	152	87				65
611	X	ROSS STORES INC COM	778296103			8/10/2009		6/15/2011	1,139	669				470
612	X	ROSS STORES INC COM	778296103			8/10/2009		6/16/2011	526	312				214

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

	Amount
Long Term CG Distributions	71
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	1,294,010	1,192,014	101,996
Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
613	X	ROSS STORES INC COM	778296103			12/29/2009		7/6/2011	323	174				149
614	X	ROWAN COMPANIES INC	779382100			1/4/2010		2/7/2011	3,470	2,211				1,259
615	X	ROYAL BANK CANADA PV$1	780087102			8/10/2009		7/6/2011	340	280				60
616	X	ROYAL BANK CANADA PV$1	780087102			8/10/2009		7/27/2011	1,462	1,259				203
617	X	SAFEWAY INC NEW	786514208			8/10/2009		2/7/2011	1,851	1,667				184
618	X	SANDISK CORP INC	80004C101			5/3/2010		2/8/2011	2,294	2,063				231
619	X	SANDISK CORP INC	80004C101			5/4/2010		2/8/2011	2,198	1,923				275
620	X	SANDISK CORP INC	80004C101			5/5/2010		2/8/2011	526	456				70
621	X	SANDISK CORP INC	80004C101			8/9/2010		2/8/2011	143	139				4
622	X	SANDISK CORP INC	80004C101			8/9/2010		3/28/2011	2,459	2,495				-36
623	X	SANDISK CORP INC	80004C101			8/9/2010		4/11/2011	1,863	1,848				15
624	X	SANDISK CORP INC	80004C101			8/9/2010		8/1/2011	760	832				-72
625	X	SANDISK CORP INC	80004C101			8/10/2010		8/1/2011	1,647	1,775				-128
626	X	SANDISK CORP INC	80004C101			8/10/2010		8/15/2011	800	956				-156
627	X	SANDISK CORP INC	80004C101			8/16/2010		8/15/2011	2,363	2,635				-272
628	X	SANOFI ADR	80105N105			2/10/2010		5/10/2011	1,775	1,612				163
629	X	SANOFI ADR	80105N105			11/25/2009		5/10/2011	1,578	1,581				-3
630	X	SANOFI ADR	80105N105			8/10/2009		5/10/2011	710	591				119
631	X	SANOFI ADR	80105N105			8/10/2009		5/20/2011	2,574	2,198				376
632	X	SANOFI ADR	80105N105			8/10/2009		7/6/2011	480	394				86
633	X	SANOFI ADR	80105N105			6/16/2010		7/6/2011	200	158				42
634	X	SANOFI ADR	80105N105			2/7/2011		9/12/2011	538	589				-51
635	X	SANOFI ADR	80105N105			2/1/2011		9/12/2011	63	71				-8
636	X	SANOFI ADR	80105N105			6/16/2010		12/1/2011	1,508	1,360				148
637	X	SARA LEE CORP COM	803111103			6/21/2010		2/7/2011	1,876	1,652				224
638	X	SARA LEE CORP COM	803111103			6/22/2010		2/7/2011	811	722				89
639	X	SARA LEE CORP COM	803111103			6/22/2010		7/6/2011	329	256				73
640	X	SBERBANK SPONSORED ADF	80585Y308			7/27/2011		8/8/2011	1,364	1,603				-239
641	X	SBERBANK SPONSORED ADF	80585Y308			7/27/2011		8/19/2011	2,843	4,022				-1,179
642	X	SCHLUMBERGER LTD	806857108			8/10/2009		2/7/2011	451	266				185
643	X	SCHNEIDER ELEC SA ADR	80687P106			3/17/2011		7/6/2011	313	293				20
644	X	SHELL INTERNATIONAL FIN	822582AG7			9/22/2009		5/4/2011	10,039	10,005				34
645	X	SHELL INTERNATIONAL FIN	822582AG7			2/8/2011		5/4/2011	2,008	2,008				0
646	X	SOCIETE GENERAL SPN ADR	83364L109			8/10/2009		2/2/2011	3,098	3,303				-205
647	X	SOCIETE GENERAL SPN ADR	83364L109			5/23/2011		8/19/2011	2,647	5,203				-2,556
648	X	SOUTHERN COMPANY	842587107			8/10/2009		2/7/2011	374	313				61
649	X	STARBUCKS CORP	855244109			1/18/2011		6/13/2011	1,190	1,128				62
650	X	STARBUCKS CORP	855244109			1/10/2011		6/13/2011	35	33				2
651	X	STARBUCKS CORP	855244109			1/10/2011		9/19/2011	1,561	1,274				287
652	X	SUMITOMO MITSUI-UNSPONS	86562M209			8/10/2009		1/18/2011	3,773	4,489				-716
653	X	SWATCH GROUP AG UNSPON	870123106			3/30/2011		5/11/2011	1,868	1,691				177
654	X	SWATCH GROUP AG UNSPON	870123106			2/8/2011		5/11/2011	74	64				10
655	X	SWATCH GROUP AG UNSPON	870123106			2/8/2011		6/3/2011	1,518	1,323				195
656	X	SYMANTEC CORP COM	871503108			9/27/2010		2/8/2011	1,277	1,089				188
657	X	SYMANTEC CORP COM	871503108			9/27/2010		2/8/2011	3,868	3,299				569
658	X	SYMANTEC CORP COM	871503108			9/27/2010		7/6/2011	846	669				177
659	X	TJX COS INC NEW	872540109			8/10/2009		2/8/2011	4,516	3,189				1,327
660	X	TJX COS INC NEW	872540109			12/15/2009		2/28/2011	1,048	802				246
661	X	TJX COS INC NEW	872540109			12/14/2009		2/28/2011	249	190				59
662	X	TJX COS INC NEW	872540109			12/14/2009		2/28/2011	1,447	1,103				344
663	X	TJX COS INC NEW	872540109			12/15/2009		3/1/2011	1,197	917				280

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

	Amount
Long Term CG Distributions	71
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	1,294,010	1,192,014	101,996
Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
664	X	TJX COS INC NEW	872540109			12/14/2009		3/1/2011	299	228				71
665	X	TJX COS INC NEW	872540109			12/14/2009		3/1/2011	848	647				201
666	X	TJX COS INC NEW	872540109			12/14/2009		5/31/2011	1,640	1,179				461
667	X	TJX COS INC NEW	872540109			12/21/2009		5/31/2011	1,322	932				390
668	X	TJX COS INC NEW	872540109			8/10/2009		5/31/2011	529	350				179
669	X	TJX COS INC NEW	872540109			12/14/2009		5/31/2011	1,058	761				297
670	X	TJX COS INC NEW	872540109			12/21/2009		6/1/2011	1,098	783				315
671	X	TJX COS INC NEW	872540109			12/21/2009		6/1/2011	1,412	1,007				405
672	X	TAIWAN S MANUFCTRING AD	874039100			2/7/2011		3/29/2011	1,482	1,693				-211
673	X	TAIWAN S MANUFCTRING AD	874039100			1/28/2010		3/31/2011	377	316				61
674	X	TAIWAN S MANUFCTRING AD	874039100			2/7/2011		3/31/2011	328	372				-44
675	X	TARGET CORP COM	87612E106			12/7/2009		2/7/2011	3,399	2,872				527
676	X	TARGET CORP COM	87612E106			12/8/2009		2/7/2011	987	826				161
677	X	TARGET CORP COM	87612E106			12/8/2009		7/6/2011	773	735				38
678	X	TELEFONICA SA SPAIN ADR	879382208			2/7/2011		9/20/2011	365	482				-117
679	X	TELEFONICA SA SPAIN ADR	879382208			3/9/2011		10/20/2011	81	102				-21
680	X	TARGET CORP COM	87612E106			4/6/2010		8/1/2011	51	54				-3
681	X	TELEFONICA SA SPAIN ADR	879382208			2/7/2011		10/20/2011	1,015	1,269				-254
682	X	TARGET CORP COM	87612E106			4/5/2010		8/1/2011	1,272	1,345				-73
683	X	TELEFONICA SA SPAIN ADR	879382208			7/29/2010		10/20/2011	852	973				-121
684	X	TELEFONICA SA SPAIN ADR	879382208			7/15/2010		10/20/2011	893	936				-43
685	X	TARGET CORP COM	87612E106			4/5/2010		8/2/2011	149	161				-12
686	X	TELEFONICA SA SPAIN ADR	879382208			7/15/2010		10/25/2011	3,851	3,893				-42
687	X	TELEFONICA SA SPAIN ADR	879382208			2/7/2011		10/25/2011	400	477				-77
688	X	TELEFONICA SA SPAIN ADR	879382208			8/18/2011		10/25/2011	2,294	2,201				93
689	X	TELLABS INC DEL PV 1CT	879664100			6/7/2010		2/7/2011	313	395				-82
690	X	TELLABS INC DEL PV 1CT	879664100			6/7/2010		9/6/2011	863	1,635				-772
691	X	TARGET CORP COM	87612E106			12/8/2009		9/6/2011	343	321				22
692	X	TELLABS INC DEL PV 1CT	879664100			6/8/2010		9/6/2011	372	657				-285
693	X	ABB LTD SPON ADR	000375204			2/7/2011		3/2/2011	2,508	2,445				63
694	X	ABB LTD SPON ADR	000375204			5/7/2010		3/2/2011	414	305				109
695	X	ABB LTD SPON ADR	000375204			5/7/2010		4/7/2011	2,407	1,774				633
696	X	TARGET CORP COM	87612E106			3/1/2010		9/6/2011	1,029	1,096				-67
697	X	ABB LTD SPON ADR	000375204			5/7/2010		4/7/2011	1,869	1,380				489
698	X	TARGET CORP COM	87612E106			3/1/2010		9/7/2011	752	783				-31
699	X	ABB LTD SPON ADR	000375204			6/3/2010		4/7/2011	1,893	1,357				536
700	X	AT& T INC	00206R102			8/10/2009		2/7/2011	1,949	1,797				152
701	X	AT&T INC	00206RAJ1			8/12/2009		9/14/2011	8,071	7,232				839
702	X	ABBOTT LABS	002824100			8/10/2009		2/7/2011	2,320	2,275				45
703	X	TARGET CORP COM	87612E106			3/2/2010		9/7/2011	100	104				-4
704	X	ABBOTT LABS	002824100			9/27/2010		2/7/2011	182	209				-27
705	X	ABBOTT LABS	002824100			9/27/2010		7/6/2011	426	418				8
706	X	ACTIVISION BLIZZARD INC	00507V109			2/23/2011		7/6/2011	715	655				60
707	X	TECK RESOURCES LTD CLS I	878742204			4/21/2011		8/11/2011	515	681				-166
708	X	ACTIVISION BLIZZARD INC	00507V109			11/14/2011		11/29/2011	243	259				-16
709	X	TECK RESOURCES LTD CLS I	878742204			4/21/2011		9/12/2011	1,179	1,702				-523
710	X	ACTIVISION BLIZZARD INC	00507V109			11/14/2011		11/29/2011	755	803				-48
711	X	AETNA INC NEW	00817Y108			8/12/2009		2/8/2011	2,722	2,059				663
712	X	AETNA INC NEW	00817Y108			8/12/2009		7/6/2011	314	195				119
713	X	TELEFONICA SA SPAIN ADR	879382208			3/9/2011		3/31/2011	1,739	1,751				-12
714	X	TELEFONICA SA SPAIN ADR	879382208			7/15/2010		7/6/2011	307	277				30

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

	Amount
Long Term CG Distributions	71
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	1,294,010	1,192,014	101,996
Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
715	X	TELEFONICA SA SPAIN ADR	879382208			2/7/2011		9/20/2011	500	660				-160
716	X	AGILENT TECHNOLOGIES INC	00846U101			4/12/2010		2/7/2011	311	240				71
717	X	AGILENT TECHNOLOGIES INC	00846U101			4/12/2010		7/6/2011	361	240				121
718	X	ALTERA CORP COM	021441100			11/8/2010		2/8/2011	4,624	3,858				766
719	X	ALTERA CORP COM	021441100			11/8/2010		7/6/2011	845	609				236
720	X	AMERICAN INTERNATIONAL	026874784			3/21/2011		7/6/2011	324	403				-79
721	X	AMERICAN INTERNATIONAL	026874784			3/21/2011		8/15/2011	987	1,501				-514
722	X	AMERICAN INTERNATIONAL	026874784			3/22/2011		8/15/2011	1,612	2,483				-871
723	X	AMERISOURCEBERGEN COR	03073E105			6/6/2011		7/6/2011	388	365				23
724	X	AMERIPRISE FINL INC	03076C106			1/11/2011		2/7/2011	1,872	1,942				-70
725	X	APPLE INC	037833100			8/10/2009		2/7/2011	3,862	1,811				2,051
726	X	APPLE INC	037833100			1/4/2010		7/6/2011	351	214				137
727	X	ARCELORMITTAL SA,	03938L104			8/10/2009		1/7/2011	1,369	1,409				-40
728	X	ARCELORMITTAL SA,	03938L104			8/10/2009		1/10/2011	690	723				-33
729	X	ARCELORMITTAL SA,	03938L104			6/10/2010		1/10/2011	2,069	1,724				345
730	X	BG GROUP PLC SPON ADR	055434203			8/13/2009		2/18/2011	2,262	1,636				626
731	X	BG GROUP PLC SPON ADR	055434203			8/10/2009		2/18/2011	357	250				107
732	X	BG GROUP PLC SPON ADR	055434203			8/10/2009		3/10/2011	2,734	1,998				736
733	X	BG GROUP PLC SPON ADR	055434203			8/10/2009		7/6/2011	349	250				99
734	X	BHP BILLITON PLC SP ADR	05545E209			8/10/2009		3/21/2011	1,805	1,240				565
735	X	BHP BILLITON PLC SP ADR	05545E209			6/3/2010		3/21/2011	2,106	1,546				560
736	X	BHP BILLITON PLC SP ADR	05545E209			2/7/2011		3/21/2011	1,956	2,127				-171
737	X	BP CAPITAL MARKETS PLC	05565QBH0			8/12/2009		2/8/2011	6,223	6,082				141
738	X	TEXAS INSTRUMENTS	882508104			10/5/2009		2/8/2011	3,163	2,055				1,108
739	X	TEXAS INSTRUMENTS	882508104			2/28/2011		10/10/2011	1,102	1,318				-216
740	X	TEXAS INSTRUMENTS	882508104			10/6/2009		10/10/2011	149	116				33
741	X	TEXAS INSTRUMENTS	882508104			2/28/2011		10/11/2011	208	249				-41
742	X	TEXAS INSTRUMENTS	882508104			10/6/2009		10/11/2011	30	23				7
743	X	AMGEN INC COM PV $0 0001	031162100			8/10/2009		2/7/2011	4,875	5,401				-526
744	X	TEXAS INSTRUMENTS	882508104			10/6/2009		11/15/2011	1,689	1,251				438
745	X	TEXAS INSTRUMENTS	882508104			10/5/2009		11/15/2011	846	616				230
746	X	TEXAS INSTRUMENTS	882508104			10/6/2009		11/15/2011	1,879	1,390				489
747	X	3M COMPANY	88579Y101			8/10/2009		2/7/2011	444	354				90
748	X	AMGEN INC COM PV $0 0001	031162100			8/10/2009		7/6/2011	1,097	1,153				-56
749	X	ANALOG DEVICES INC COM	032654105			1/18/2011		2/7/2011	1,991	1,984				7
750	X	TOKIO MARINE HOLDINGS	889094108			8/10/2009		2/18/2011	3,146	2,751				395
751	X	TOKIO MARINE HOLDINGS	889094108			10/30/2009		2/18/2011	1,439	1,121				318
752	X	ANALOG DEVICES INC COM	032654105			1/19/2011		2/7/2011	159	157				2
753	X	TOKIO MARINE HOLDINGS	889094108			8/13/2010		2/18/2011	1,272	1,028				244
754	X	TOKIO MARINE HOLDINGS	889094108			2/8/2011		2/18/2011	1,874	1,761				113
755	X	TOTAL S A SP ADR	89151E109			2/7/2011		2/17/2011	1,484	1,479				5
756	X	TOTAL S A SP ADR	89151E109			8/10/2009		2/17/2011	1,959	1,776				183
757	X	TOTAL S A SP ADR	89151E109			8/10/2009		3/21/2011	6,509	5,975				534
758	X	TRAVELERS COS INC	89417E109			8/12/2009		2/8/2011	3,822	3,135				687
759	X	TRAVELERS COS INC	89417E109			8/12/2009		7/6/2011	410	328				82
760	X	TRAVELERS COS INC	89417E109			8/12/2009		11/15/2011	747	608				139
761	X	TRAVELERS COS INC	89417E109			8/12/2009		11/15/2011	1,212	983				229
762	X	US BANCORP (NEW)	902973304			8/10/2009		2/7/2011	503	417				86
763	X	UNILEVER NV NY REG SHS	904784709			8/10/2009		7/6/2011	530	436				94
764	X	US BANCORP	91159HGW4			11/9/2010		9/14/2011	1,024	1,017				7
765	X	U S TREASURY BOND	912810FF0			8/12/2009		7/6/2011	6,957	6,627				330

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

	Amount
Long Term CG Distributions	71
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	1,294,010	1,192,014	101,996
Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
766	X	U S TREASURY BOND	912810FF0			8/12/2009		9/14/2011	6,690	5,519				1,171
767	X	U S TRSY INFLATION BOND	912810FS2			8/12/2009		7/6/2011	7,477	6,603				874
768	X	U S TRSY INFLATION BOND	912810FS2			8/12/2009		9/14/2011	9,565	7,724				1,841
769	X	U S TRSY INFLATION BOND	912810FS2			8/12/2009		11/21/2011	15,303	12,190				3,113
770	X	U S TREASURY BOND	912810PT9			8/12/2009		7/6/2011	3,224	3,152				72
771	X	U S TREASURY BOND	912810PT9			8/12/2009		9/14/2011	5,113	4,202				911
772	X	U S TREASURY BOND	912810QB7			8/12/2009		7/6/2011	5,914	5,825				89
773	X	U S TREASURY BOND	912810QB7			8/12/2009		9/14/2011	10,655	8,738				1,917
774	X	U S TREASURY NOTE	9128277B2			8/12/2009		8/15/2011	19,000	19,000				0
775	X	U S TREASURY NOTE	9128277B2			2/8/2011		8/15/2011	1,000	1,000				0
776	X	U S TREASURY NOTE	912828HH6			8/12/2009		7/6/2011	2,252	2,082				170
777	X	U S TREASURY NOTE	912828HH6			8/12/2009		9/14/2011	3,544	3,119				425
778	X	U S TREASURY NOTE	912828HK9			8/12/2009		7/6/2011	2,086	2,043				43
779	X	BANCO BILBAO VIZCAYA	05946K101			8/10/2009		3/28/2011	1,566	2,025				-459
780	X	BANCO BILBAO VIZCAYA	05946K101			8/10/2009		7/26/2011	591	891				-300
781	X	BANCO BILBAO VIZCAYA	05946K101			11/19/2010		7/26/2011	1,203	1,262				-59
782	X	BANCO BILBAO VIZCAYA	05946K101			1/14/2011		7/26/2011	54	57				-3
783	X	BANCO BILBAO VIZCAYA	05946K101			1/14/2011		7/27/2011	1,142	1,273				-131
784	X	BANCO BILBAO VIZCAYA	05946K101			2/7/2011		7/27/2011	1,845	2,238				-393
785	X	BANCO SANTANDER SA ADR	05964H105			8/10/2009		9/20/2011	835	1,514				-679
786	X	BANCO SANTANDER SA ADR	05964H105			2/19/2010		9/20/2011	80	136				-56
787	X	BANCO SANTANDER SA ADR	05964H105			2/19/2010		9/21/2011	606	1,043				-437
788	X	BANCO SANTANDER SA ADR	05964H105			2/7/2011		9/21/2011	535	836				-301
789	X	BANK OF NOVA SCOTIA	064149107			8/10/2009		2/7/2011	535	379				156
790	X	BARCLAYS PLC ADR	06738E204			8/10/2009		2/9/2011	1,723	2,002				-279
791	X	BARCLAYS PLC ADR	06738E204			10/15/2009		2/9/2011	973	1,208				-235
792	X	BAXTER INTERNTL INC	071813109			6/13/2011		7/6/2011	303	291				12
793	X	BHP BILLITON LTD ADR	088606108			8/10/2009		2/7/2011	664	436				228
794	X	BHP BILLITON LTD ADR	088606108			8/10/2009		6/6/2011	822	554				268
795	X	SALES ADJUSTMENT							2,095					2,095

Merrill Lynch
Statement of Capital Gains and Losses From Sales
(WASH SALES)
(Does not include capital gain distributions from mutual funds or CTF's - See Tax Transaction Detail)
STEVE J. MILLER FOUNDATION

Trust Year Ending 12/31/2011

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain / Loss Disallowed	(Type)
00507V109	ACTIVISION BLIZZARD INC								
Sold		11/29/11	82	998 30					
Acq		11/14/11	62	754 81	802 84	802 84	-48 03	-48 03	S
								48 03	
		Total for 11/29/2011			802 84	802 84	-48 03	-48 03	
								48 03	
03076C106	AMERIPRISE FINL INC								
Sold		02/07/11	32	1,872 25					
Acq		01/11/11	32	1,872 25	1,941 75	1,941 75	-69 50	-69 50	S
								69 50	
		Total for 2/7/2011			1,941 75	1,941 75	-69 50	-69 50	
								69 50	
110448107	BRITISH AMERICAN TOBACCO								
Sold		03/17/11	36	2,670 44					
Acq		02/07/11	31	2,299 55	2,445 33	2,445 33	-145 78	-145 78	S
								145 79	
		Total for 3/17/2011			2,445 33	2,445 33	-145 78	-145 78	
								145 79	
425883105	HENNES AND MAURITZ AB-								
Sold		10/12/11	240	1,505 49					
Acq		11/19/10	240	1,505 49	1,623 48	1,623 48	-117 99	-117 99	S
								117 99	
		Total for 10/12/2011			1,623 48	1,623 48	-117 99	-117 99	
								117 99	
425883105	HENNES AND MAURITZ AB-								
Sold		10/20/11	144	911 21					
Acq		11/19/10	10	63 28	67 65	67 65	-4 37	-4 37	S
								4 37	
		Total for 10/20/2011			67 65	67 65	-4 37	-4 37	
								4 37	
530555101	LIBERTY GLOBAL INCSER A								
Sold		10/05/11	10	323 91					
Acq		02/07/11	10	323 91	413 96	413 96	-90 05	-90 05	S
								90 05	
		Total for 10/5/2011			413 96	413 96	-90 05	-90 05	
								90 05	

Statement of Capital Gains and Losses From Sales
(WASH SALES)
(Does not include capital gain distributions from mutual funds or CTF's - See Tax Transaction Detail)
STEVE J. MILLER FOUNDATION

Trust Year Ending 12/31/2011

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain	(Type)
								Loss Disallowed	
56164U107	MAN GROUP PLC-UNSPON								
Sold		09/29/11	102	272 42					
Acq		11/05/10	102	272 42	488 05	488 05	-215 63	-215 63	S
								215 63	
		Total for 9/29/2011			488 05	488 05	-215 63	-215 63	
								215 63	
56164U107	MAN GROUP PLC-UNSPON								
Sold		09/29/11	42	112 17					
Acq		02/02/11	30	80 12	152 25	152 25	-72 13	-72 13	S
								72 13	
Acq		02/02/11	12	32 05	60 90	60 90	-28 85	-28 85	S
								28 85	
		Total for 9/29/2011			213 15	213 15	-100 98	-100 98	
								100 98	
56164U107	MAN GROUP PLC-UNSPON								
Sold		09/29/11	70	186 95					
Acq		02/08/11	70	186 95	360 30	360 30	-173 35	-173 35	S
								173 35	
		Total for 9/29/2011			360 30	360 30	-173 35	-173 35	
								173 35	
56164U107	MAN GROUP PLC-UNSPON								
Sold		09/29/11	33	88 13					
Acq		03/22/11	33	88 13	137 28	137 28	-49 15	-49 15	S
								49 15	
		Total for 9/29/2011			137 28	137 28	-49 15	-49 15	
								49 15	
56164U107	MAN GROUP PLC-UNSPON								
Sold		09/30/11	465	1,198 56					
Acq		11/05/10	127	327 35	607 67	607 67	-280 32	-280 32	S
								280 32	
		Total for 9/30/2011			607 67	607 67	-280 32	-280 32	
								280 32	
775109200	ROGERS COMMUNICATIONS INC CL B								
Sold		09/20/11	41	1,507 43					
Acq		09/16/10	41	1,507 43	1,530 95	1,530 95	-23 52	-23 52	L
								23 52	
		Total for 9/20/2011			1,530 95	1,530 95	-23 52	-23 52	
								23 52	

Merrill Lynch
Statement of Capital Gains and Losses From Sales
(WASH SALES)
(Does not include capital gain distributions from mutual funds or CTF's - See Tax Transaction Detail)
STEVE J. MILLER FOUNDATION

Trust Year Ending 12/31/2011

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain	(Type)	Loss Disallowed
879382208	TELEFONICA S A SPON ADR									
Sold		09/20/11	45	865 33						
Acq		02/07/11	19	365 36	482 27	482 27	-116 91	-116 91	S	116 91
		Total for 9/20/2011			482 27	482 27	-116 91	-116 91		116 91
J60966116	OKUMA CORP									
Sold		06/09/11	51	433 11						
Acq		03/22/11	51	433 11	441 20	441 20	-8 09	-8 09	S	8 09
		Total for 6/9/2011			441 20	441 20	-8 09	-8 09		8 09
J60966116	OKUMA CORP									
Sold		06/10/11	478	4,044 41						
Acq		03/23/11	35	296 14	302 49	302 49	-6 35	-6 35	S	6 35
		Total for 6/10/2011			302 49	302 49	-6 35	-6 35		6 35
J77497113	SUMITOMO HEAVY INDUSTRIES (REC									
Sold		05/31/11	268	1,820 26						
Acq		02/08/11	74	502 61	539 57	539 57	-36 96	-36 96	S	36 96
Acq		02/08/11	32	217 34	233 33	233 33	-15 99	-15 99	S	15 98
		Total for 5/31/2011			772 90	772 90	-52 95	-52 95		52 94
W25381141	ENSKILDA BANKEN, SKANDINAVISKA									
Sold		11/16/11	164	939 57						
Acq		01/18/11	164	939 57	1,521 05	1,521 05	-581 48	-581 48	S	581 48
		Total for 11/16/2011			1,521 05	1,521 05	-581 48	-581 48		581 48
		Total for Account: 41220991			14,152 32	14,152 32	-2,084 45	-2,084 45		2,084 45

Total Proceeds (Wash Sales Only):

12,067 87

	Fed	State	Loss Disallowed
S/T Gain/Loss	-2,060 93	-2,060 93	2,060 93
L/T Gain/Loss	-23 52	-23 52	23 52

Line 16b (990-PF) - Accounting Fees

	Name of Organization or Person Providing Service	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes (Cash Basis Only)
		2,500	0	0	2,500
1	TAX PREP FEES	2,500			2,500
2					
3					
4					
5					
6					
7					
8					
9					
10					

Line 16c (990-PF) - Other Fees

		32,640	19,584	0	13,056
	Name of Organization or Person Providing Service	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes (Cash Basis Only)
1	MERRILL LYNCH FEES AS AGENT	32,640	19,584		13,056
2					
3					
4					
5					
6					
7					
8					
9					
10					

Line 18 (990-PF) - Taxes

	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
		4,273	1,377	0	0
1	PY FED EXCISE TAX	822			
2	ESTIMATED EXCISE TAX PAID	2,074			
3	FOREIGN TAX WITHHELD	1,377	1,377		
4					
5					
6					
7					
8					
9					
10					

Line 23 (990-PF) - Other Expenses

	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
		243	243	0	0
1	ADR FEES	243	243		
2	STATE AG FEES				
3	INVESTMENT FEES				
4	PARTNERSHIP DEDUCTIONS				
5	OTHER MISC FEES				
6					
7					
8					
9					

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

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

1	COST BASIS ADJUSTMENT	1	365
2	PURCHASE OF ACCRUED INTEREST C/O FROM PY	2	426
3	Total	3	791

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

1	BOND AMORTIZATION	1	6,878
2	PURCHASE OF ACCRUED INTEREST C/O TO NEXT YEAR	2	520
3	Total	3	7,398

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

	Amount
Long Term CG Distributions	71
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
					Totals	1,293,939	0	1,192,014	101,925	0	0	0	101,925
1	FLUOR CORP NEW DEL COM	343412102		5/9/2011	7/6/2011	390	0	433	-43			0	-43
2	FOCUS MEDIA HLDG LTD ADR	34415V109		2/7/2011	2/17/2011	1,213	0	1,227	-14			0	-14
3	FOCUS MEDIA HLDG LTD ADR	34415V109		1/25/2010	4/18/2011	1,300	0	649	651			0	651
4	FOCUS MEDIA HLDG LTD ADR	34415V109		3/15/2010	4/18/2011	33	0	17	16			0	16
5	FOCUS MEDIA HLDG LTD ADR	34415V109		1/25/2010	8/18/2011	539	0	316	223			0	223
6	FOCUS MEDIA HLDG LTD ADR	34415V109		1/25/2010	9/20/2011	806	0	416	390			0	390
7	FOCUS MEDIA HLDG LTD ADR	34415V109		1/25/2010	9/30/2011	922	0	799	123			0	123
8	FOCUS MEDIA HLDG LTD ADR	34415V109		1/26/2010	9/30/2011	480	0	401	79			0	79
9	FOCUS MEDIA HLDG LTD ADR	34415V109		2/7/2011	9/30/2011	327	0	454	-127			0	-127
10	FOCUS MEDIA HLDG LTD ADR	34415V109		6/8/2011	9/30/2011	807	0	1,204	-397			0	-397
11	FOREST LABS INC	345838106		8/10/2009	2/7/2011	3,576	0	2,821	755			0	755
12	FREEPRT-MCMRAN CPR & GLD	35671D857		4/19/2010	2/7/2011	223	0	160	63			0	63
13	FREEPRT-MCMRAN CPR & GLD	35671D857		5/3/2010	2/7/2011	3,675	0	2,429	1,246			0	1,246
14	FREEPRT-MCMRAN CPR & GLD	35671D857		5/3/2010	10/10/2011	428	0	442	-14			0	-14
15	FREEPRT-MCMRAN CPR & GLD	35671D857		6/14/2010	10/10/2011	1,319	0	1,228	91			0	91
16	FRESENIUS MEDICAL CARE	358029106		8/10/2009	3/31/2011	3,560	0	2,336	1,224			0	1,224
17	FRESENIUS MEDICAL CARE	358029106		2/7/2011	3/31/2011	1,612	0	1,468	144			0	144
18	GAP INC DELAWARE	364760108		8/10/2009	2/8/2011	4,797	0	4,245	552			0	552
19	GAP INC DELAWARE	364760108		10/26/2009	3/14/2011	1,285	0	1,334	-49			0	-49
20	GAP INC DELAWARE	364760108		8/10/2009	3/14/2011	806	0	666	140			0	140
21	GAP INC DELAWARE	364760108		8/10/2009	3/15/2011	474	0	396	78			0	78
22	GAP INC DELAWARE	364760108		10/26/2009	3/15/2011	733	0	769	-36			0	-36
23	GAP INC DELAWARE	364760108		8/10/2009	5/2/2011	2,002	0	1,565	437			0	437
24	GENL DYNAMICS CORP COM	369550108		8/10/2009	2/7/2011	382	0	284	98			0	98
25	GENERAL ELECTRIC COMPANY	369604AY9		8/12/2009	7/6/2011	3,185	0	3,068	117			0	117
26	GENERAL ELECTRIC COMPANY	369604AY9		8/12/2009	9/14/2011	13,668	0	13,259	409			0	409
27	GENERAL ELEC CAP CORP	36962GXS8		8/12/2009	8/18/2011	10,255	0	10,125	130			0	130
28	GENERAL ELEC CAP CORP	36962GXS8		2/8/2011	8/18/2011	1,026	0	1,025	1			0	1
29	GENERAL MILLS	370334104		3/4/2010	7/6/2011	298	0	290	8			0	8
30	GENTING SINGAPORE-UNSPON	37251T104		2/8/2011	6/2/2011	319	0	325	-6			0	-6
31	GLAXOSMITHKLINE PLC ADR	37733W105		8/10/2009	3/21/2011	3,622	0	3,738	-116			0	-116
32	GLAXOSMITHKLINE PLC ADR	37733W105		2/7/2011	3/21/2011	1,132	0	1,168	-36			0	-36
33	GOLDMAN SACHS GROUP INC	38141G104		3/21/2011	6/8/2011	2,536	0	3,073	-537			0	-537
34	GOLDMAN SACHS GROUP INC	38141G104		3/21/2011	7/11/2011	5,405	0	6,631	-1,226			0	-1,226
35	GOLDMAN SACHS GROUP INC	38141GDK7		7/13/2010	7/6/2011	1,058	0	1,038	20			0	20
36	GOLDMAN SACHS GROUP INC	38141GEE0		8/12/2009	7/6/2011	5,425	0	5,100	325			0	325
37	GOLDMAN SACHS GROUP INC	38141GEE0		8/12/2009	9/14/2011	1,048	0	1,019	29			0	29
38	GOOGLE INC CL A	38259P508		8/10/2009	7/6/2011	535	0	456	79			0	79
39	HEINEKEN NV ADR	423012202		2/8/2011	8/19/2011	3,593	0	3,552	41			0	41
40	HENNES AND MAURITZ AB-	425883105		5/19/2011	5/31/2011	715	0	747	-32			0	-32
41	HENNES AND MAURITZ AB-	425883105		11/19/2010	5/31/2011	1,400	0	1,285	115			0	115
42	HENNES AND MAURITZ AB-	425883105		11/19/2010	10/12/2011	1,505	0	1,623	-118			0	-118
43	HENNES AND MAURITZ AB-	425883105		2/8/2011	10/20/2011	348	0	366	-18			0	-18
44	HENNES AND MAURITZ AB-	425883105		11/19/2010	10/20/2011	848	0	906	-58			0	-58
45	HENNES AND MAURITZ AB-	425883105		11/19/2010	10/20/2011	63	0	68	-5			0	-5
46	HERSHEY COMPANY	427866108		4/5/2010	2/8/2011	1,789	0	1,562	227			0	227
47	HERSHEY COMPANY	427866108		4/6/2010	2/8/2011	1,043	0	910	133			0	133
48	HERSHEY COMPANY	427866108		4/7/2010	2/8/2011	99	0	87	12			0	12
49	HERSHEY COMPANY	427866108		10/14/2010	6/6/2011	761	0	713	48			0	48
50	HERSHEY COMPANY	427866108		4/7/2010	6/6/2011	815	0	651	164			0	164
51	HERSHEY COMPANY	427866108		10/11/2010	7/6/2011	404	0	345	59			0	59
52	HERSHEY COMPANY	427866108		9/14/2011	11/28/2011	446	0	466	-20			0	-20
53	HERSHEY COMPANY	427866108		10/14/2010	11/28/2011	836	0	764	72			0	72
54	HERSHEY COMPANY	427866108		10/13/2010	11/28/2011	279	0	254	25			0	25
55	HEWLETT PACKARD CO DEL	428236103		8/10/2009	2/7/2011	434	0	394	40			0	40
56	HEWLETT PACKARD CO DEL	428236103		8/10/2009	7/5/2011	1,999	0	2,406	-407			0	-407
57	HEWLETT-PACKARD CO	428236AX1		8/12/2009	5/27/2011	11,000	0	11,000	0			0	0
58	HOME DEPOT INC	437076102		4/9/2010	7/6/2011	366	0	332	34			0	34

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

	Amount
Long Term CG Distributions	71
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
					Totals	1,293,939	0	1,192,014	101,925	0	0	0	101,925
59	HOME INNS & HOTELS MGMT	43713W107		3/31/2011	8/18/2011	520	0	581	-61			0	-61
60	HOME INNS & HOTELS MGMT	43713W107		3/31/2011	8/19/2011	242	0	271	-29			0	-29
61	HONDA MOTOR ADR NEW	438128308		11/5/2010	5/20/2011	150	0	143	7			0	7
62	HONDA MOTOR ADR NEW	438128308		2/7/2011	5/20/2011	1,197	0	1,380	-183			0	-183
63	HONDA MOTOR ADR NEW	438128308		2/7/2011	5/23/2011	1,104	0	1,293	-189			0	-189
64	HONDA MOTOR ADR NEW	438128308		11/5/2010	5/23/2011	110	0	107	3			0	3
65	HONDA MOTOR ADR NEW	438128308		8/27/2010	5/31/2011	4,175	0	3,714	461			0	461
66	HONDA MOTOR ADR NEW	438128308		11/4/2010	5/31/2011	671	0	628	43			0	43
67	HONDA MOTOR ADR NEW	438128308		11/5/2010	5/31/2011	75	0	71	4			0	4
68	HONEYWELL INTL INC DEL	438516106		8/10/2009	2/7/2011	2,967	0	1,870	1,097			0	1,097
69	HONEYWELL INTL INC DEL	438516106		8/10/2009	7/6/2011	358	0	216	142			0	142
70	CHINA OVERSEAS LAND &INV	Y15004107		4/1/2011	6/24/2011	172	0	172	0			0	0
71	CHINA OVERSEAS LAND &INV	Y15004107		5/19/2011	6/24/2011	592	0	580	12			0	12
72	HUMANA INC	444859102		8/10/2009	2/7/2011	354	0	206	148			0	148
73	HUMANA INC	444859102		8/10/2009	7/6/2011	419	0	172	247			0	247
74	HUNTINGTON INGALLS INDS	446413106		8/10/2009	4/4/2011	402	0	275	127			0	127
75	HUNTINGTON INGALLS INDS	446413106		8/10/2009	4/6/2011	198	0	138	60			0	60
76	IMPERIAL TOB GRP SPS ADR	453142101		3/17/2011	7/6/2011	1,101	0	982	119			0	119
77	IMPERIAL TOB GRP SPS ADR	453142101		8/8/2011	10/11/2011	1,614	0	1,608	6			0	6
78	IMPERIAL TOB GRP SPS ADR	453142101		8/8/2011	11/16/2011	1,035	0	938	97			0	97
79	IMPERIAL TOB GRP SPS ADR	453142101		6/20/2011	11/16/2011	813	0	725	88			0	88
80	IMPERIAL TOB GRP SPS ADR	453142101		6/20/2011	11/22/2011	912	0	857	55			0	55
81	IMPERIAL TOB GRP SPS ADR	453142101		4/18/2011	11/22/2011	1,052	0	986	66			0	66
82	IMPERIAL TOB GRP SPS ADR	453142101		6/17/2011	12/14/2011	510	0	457	53			0	53
83	IMPERIAL TOB GRP SPS ADR	453142101		8/10/2011	12/14/2011	656	0	583	73			0	73
84	ING GP NV SPSD ADR	456837103		6/9/2011	10/31/2011	1,898	0	2,586	-688			0	-688
85	INTEL CORP	458140100		9/16/2009	2/7/2011	1,040	0	949	91			0	91
86	INTEL CORP	458140100		9/16/2009	7/6/2011	544	0	474	70			0	70
87	INTL BK RECON & DEVELOP	459058AH6		1/7/2010	9/19/2011	1,006	0	1,004	2			0	2
88	INTL BUSINESS MACHINES	459200101		8/10/2009	1/3/2011	4,284	0	3,442	842			0	842
89	INTL BUSINESS MACHINES	459200101		8/10/2009	2/8/2011	5,105	0	3,679	1,426			0	1,426
90	INTL BUSINESS MACHINES	459200101		8/10/2009	2/28/2011	6,964	0	5,104	1,860			0	1,860
91	INTL BUSINESS MACHINES	459200101		8/10/2009	7/6/2011	710	0	475	235			0	235
92	INTL PAPER CO	460146103		8/10/2009	1/31/2011	2,242	0	1,537	705			0	705
93	INTL PAPER CO	460146103		3/3/2010	1/31/2011	489	0	432	57			0	57
94	INTL PAPER CO	460146103		3/2/2010	1/31/2011	86	0	75	11			0	11
95	INTL PAPER CO	460146103		8/10/2009	1/31/2011	747	0	512	235			0	235
96	INTL PAPER CO	460146103		3/3/2010	2/1/2011	560	0	483	77			0	77
97	INTL PAPER CO	460146103		3/3/2010	2/1/2011	177	0	152	25			0	25
98	INTL PAPER CO	460146103		8/10/2009	2/1/2011	1,209	0	808	401			0	401
99	INTL PAPER CO	460146103		8/10/2009	2/1/2011	2,123	0	1,418	705			0	705
100	INTL PAPER CO	460146103		3/2/2010	2/1/2011	147	0	125	22			0	22
101	INTL PAPER CO	460146103		2/16/2010	2/7/2011	2,806	0	2,268	538			0	538
102	INTL PAPER CO	460146103		2/16/2010	7/6/2011	360	0	284	76			0	76
103	ISHARES MSCI EMERGING	464287234		2/8/2011	7/6/2011	3,098	0	3,020	78			0	78
104	JPMORGAN CHASE & CO	46625H100		8/10/2009	2/7/2011	637	0	596	41			0	41
105	JPMORGAN CHASE & CO	46625HBV1		8/12/2009	7/6/2011	3,255	0	3,081	174			0	174
106	JPMORGAN CHASE & CO	46625HBV1		8/12/2009	9/14/2011	1,068	0	1,025	43			0	43
107	JPMORGAN CHASE & CO	46625HHB9		6/17/2010	7/6/2011	1,064	0	1,041	23			0	23
108	JOHNSON AND JOHNSON COM	478160104		8/10/2009	2/8/2011	5,406	0	5,401	5			0	5
109	JOHNSON AND JOHNSON COM	478160104		8/10/2009	7/6/2011	944	0	850	94			0	94
110	JULIUS BAER GROUP ADR	48137C108		2/8/2011	7/27/2011	1,470	0	1,601	-131			0	-131
111	JULIUS BAER GROUP ADR	48137C108		4/11/2011	9/2/2011	589	0	676	-87			0	-87
112	JULIUS BAER GROUP ADR	48137C108		11/5/2010	7/6/2011	391	0	413	-22			0	-22
113	JULIUS BAER GROUP ADR	48137C108		4/11/2011	7/27/2011	260	0	280	-20			0	-20
114	JULIUS BAER GROUP ADR	48137C108		11/5/2010	9/22/2011	1,390	0	2,030	-640			0	-640
115	JULIUS BAER GROUP ADR	48137C108		11/5/2010	9/23/2011	585	0	861	-276			0	-276
116	JULIUS BAER GROUP ADR	48137C108		4/11/2011	9/23/2011	626	0	947	-321			0	-321

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	Amount
Long Term CG Distributions	71
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
					Totals	1,293,939	0	1,192,014	101,925	0	0	0	101,925
117	JULIUS BAER GROUP ADR	48137C108		4/11/2011	9/26/2011	689	0	992	-303			0	-303
118	JULIUS BAER GROUP ADR	48137C108		4/12/2011	9/26/2011	720	0	1,034	-314			0	-314
119	JULIUS BAER GROUP ADR	48137C108		5/19/2011	9/26/2011	583	0	814	-231			0	-231
120	KIMBERLY CLARK	494368103		11/2/2009	2/7/2011	325	0	312	13			0	13
121	KROGER CO	501044101		8/10/2009	2/7/2011	1,982	0	1,878	104			0	104
122	KROGER CO	501044101		8/10/2009	7/6/2011	453	0	380	73			0	73
123	L-3 COMMNCTNS HLDGS	502424104		8/10/2009	2/7/2011	3,642	0	3,443	199			0	199
124	L-3 COMMNCTNS HLDGS	502424104		8/10/2009	7/6/2011	346	0	299	47			0	47
125	GOOGLE INC CL A	38259P508		8/10/2009	12/14/2011	619	0	456	163			0	163
126	HARLEY DAVIDSON INC WIS	412822108		6/14/2010	2/7/2011	412	0	277	135			0	135
127	HEINEKEN NV ADR	423012202		12/4/2009	4/6/2011	1,594	0	1,455	139			0	139
128	HEINEKEN NV ADR	423012202		12/4/2009	4/18/2011	3,217	0	2,909	308			0	308
129	HEINEKEN NV ADR	423012202		1/11/2010	4/18/2011	85	0	75	10			0	10
130	HEINEKEN NV ADR	423012202		1/11/2010	5/11/2011	1,742	0	1,472	270			0	270
131	HEINEKEN NV ADR	423012202		1/11/2010	5/23/2011	234	0	200	34			0	34
132	HEINEKEN NV ADR	423012202		2/22/2011	5/23/2011	2,103	0	1,888	215			0	215
133	HEINEKEN NV ADR	423012202		11/5/2010	7/13/2011	602	0	550	52			0	52
134	HEINEKEN NV ADR	423012202		2/22/2011	7/13/2011	889	0	813	76			0	76
135	HEINEKEN NV ADR	423012202		2/8/2011	8/12/2011	185	0	179	6			0	6
136	HEINEKEN NV ADR	423012202		11/5/2010	8/12/2011	265	0	262	3			0	3
137	HEINEKEN NV ADR	423012202		1/18/2011	8/19/2011	1,654	0	1,620	34			0	34
138	BHP BILLITON LTD ADR	088606108		8/10/2009	7/6/2011	475	0	312	163			0	163
139	BRISTOL-MYERS SQUIBB CO	110122108		8/10/2009	2/8/2011	828	0	705	123			0	123
140	U S TREASURY NOTE	912828KY5		8/12/2009	9/14/2011	2,128	0	1,999	129			0	129
141	U S TREASURY NOTE	912828LB4		8/12/2009	7/6/2011	1,013	0	995	18			0	18
142	U S TREASURY NOTE	912828LB4		8/12/2009	9/14/2011	1,011	0	995	16			0	16
143	BRISTOL-MYERS SQUIBB CO	110122108		8/10/2009	7/6/2011	351	0	264	87			0	87
144	U S TREASURY NOTE	912828LB4		8/12/2009	10/18/2011	11,110	0	10,940	170			0	170
145	BRITISH AMN TOBACO SPADR	110448107		2/7/2011	3/17/2011	2,300	0	2,635	-335			0	-335
146	BRITISH AMN TOBACO SPADR	110448107		2/7/2011	3/17/2011	371	0	394	-23			0	-23
147	BRITISH AMN TOBACO SPADR	110448107		2/7/2011	3/17/2011	2,300	0	2,445	-145			0	-145
148	U S TREASURY NOTE	912828LB4		2/8/2011	10/18/2011	2,020	0	2,014	6			0	6
149	BRITISH AMN TOBACO SPADR	110448107		2/7/2011	3/21/2011	309	0	316	-7			0	-7
150	BRITISH AMN TOBACO SPADR	110448107		8/10/2009	3/21/2011	2,394	0	1,903	491			0	491
151	BRITISH AMN TOBACO SPADR	110448107		8/10/2009	3/22/2011	619	0	491	128			0	128
152	U S TREASURY NOTE	912828LX6		11/17/2009	7/6/2011	1,015	0	1,001	14			0	14
153	U S TREASURY NOTE	912828LX6		11/17/2009	9/14/2011	1,014	0	1,001	13			0	13
154	U S TREASURY NOTE	912828LX6		11/17/2009	10/18/2011	3,038	0	3,003	35			0	35
155	U S TREASURY NOTE	912828LX6		11/17/2009	11/18/2011	23,277	0	23,022	255			0	255
156	BRITISH AMN TOBACO SPADR	110448107		2/7/2011	3/22/2011	77	0	79	-2			0	-2
157	BRITISH AMN TOBACO SPADR	110448107		8/10/2009	3/28/2011	1,640	0	1,289	351			0	351
158	U S TREASURY NOTE	912828LX6		11/19/2009	11/18/2011	3,036	0	3,005	31			0	31
159	BRITISH AMN TOBACO SPADR	110448107		8/10/2009	3/29/2011	2,298	0	1,780	518			0	518
160	BRITISH AMN TOBACO SPADR	110448107		9/28/2010	3/29/2011	317	0	303	14			0	14
161	U S TREASURY NOTE	912828LX6		2/8/2011	11/18/2011	3,036	0	3,018	18			0	18
162	BRITISH AMN TOBACO SPADR	110448107		1/10/2011	3/29/2011	317	0	302	15			0	15
163	BRITISH AMN TOBACO SPADR	110448107		1/11/2011	3/29/2011	396	0	381	15			0	15
164	CVS CORP	126650BD1		7/13/2010	8/15/2011	5,000	0	5,000	0			0	0
165	U S TREASURY NOTE	912828MB3		1/7/2010	7/6/2011	1,012	0	987	25			0	25
166	CVS CORP	126650BD1		2/8/2011	8/15/2011	1,000	0	1,000	0			0	0
167	U S TREASURY NOTE	912828MB3		1/7/2010	9/14/2011	1,012	0	987	25			0	25
168	U S TREASURY NOTE	912828MB3		1/7/2010	11/29/2011	17,169	0	16,782	387			0	387
169	CA INC	12673P105		8/10/2009	2/8/2011	5,120	0	4,538	582			0	582
170	U S TREASURY NOTE	912828MB3		1/7/2010	12/13/2011	5,048	0	4,936	112			0	112
171	CA INC	12673P105		8/10/2009	5/2/2011	1,296	0	1,168	128			0	128
172	U S TREASURY NOTE	912828MB3		2/8/2011	12/13/2011	2,019	0	2,007	12			0	12
173	U.S. TREASURY NOTE	912828MP2		3/16/2010	7/6/2011	1,063	0	996	67			0	67
174	U S TREASURY NOTE	912828MP2		3/16/2010	9/14/2011	3,457	0	2,987	470			0	470

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	Amount
Long Term CG Distributions	71
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
					Totals	1,293,939	0	1,192,014	101,925	0	0	0	101,925
175	U S TREASURY NOTE	912828MX5		4/13/2010	9/14/2011	1,025	0	1,001	24			0	24
176	CA INC	12673P105		8/10/2009	5/9/2011	654	0	595	59			0	59
177	U S TREASURY NOTE	912828ND8		6/24/2010	7/6/2011	3,149	0	3,094	55			0	55
178	CA INC	12673P105		8/10/2009	5/10/2011	1,131	0	1,013	118			0	118
179	CA INC	12673P105		8/10/2009	5/11/2011	1,098	0	991	107			0	107
180	U S TREASURY NOTE	912828ND8		6/24/2010	9/14/2011	4,569	0	4,123	446			0	446
181	BALL CORP COM	058498106		8/17/2009	2/7/2011	513	0	352	161			0	161
182	BALL CORP COM	058498106		8/17/2009	7/6/2011	317	0	201	116			0	116
183	CA INC	12673P105		8/10/2009	5/12/2011	446	0	397	49			0	49
184	U S TREASURY NOTE	912828NH9		6/17/2010	7/6/2011	1,014	0	999	15			0	15
185	U S TREASURY NOTE	912828HK9		8/12/2009	9/14/2011	2,077	0	2,037	40			0	40
186	U S TREASURY NOTE	912828NH9		6/17/2010	9/14/2011	1,016	0	999	17			0	17
187	U S TREASURY NOTE	912828NN6		8/10/2010	7/6/2011	1,011	0	1,004	7			0	7
188	U.S TREASURY NOTE	912828NN6		8/10/2010	9/14/2011	1,015	0	1,003	12			0	12
189	U S TREASURY NOTE	912828NN6		8/10/2010	10/26/2011	16,202	0	16,048	154			0	154
190	U S TREASURY NOTE	912828NT3		10/28/2010	7/6/2011	3,894	0	3,980	-86			0	-86
191	U S TREASURY NOTE	912828NT3		10/28/2010	9/14/2011	4,267	0	3,980	287			0	287
192	U S TREASURY NOTE	912828NY2		10/12/2010	7/6/2011	1,006	0	1,005	1			0	1
193	WILLIAMS COMPANIES DEL	969457100		8/31/2010	7/19/2011	1,672	0	1,006	666			0	666
194	WILLIAMS COMPANIES DEL	969457100		8/31/2010	7/20/2011	1,189	0	713	476			0	476
195	XSTRATA PLC-ADR	98418K105		3/22/2011	7/6/2011	604	0	637	-33			0	-33
196	XSTRATA PLC-ADR	98418K105		3/22/2011	7/13/2011	743	0	795	-52			0	-52
197	XSTRATA PLC-ADR	98418K105		3/22/2011	9/13/2011	605	0	925	-320			0	-320
198	XSTRATA PLC-ADR	98418K105		3/22/2011	11/22/2011	3,328	0	5,616	-2,288			0	-2,288
199	XSTRATA PLC-ADR	98418K105		10/21/2011	11/22/2011	691	0	769	-78			0	-78
200	DAIMLER A	D1668R123		8/10/2009	1/18/2011	2,039	0	1,232	807			0	807
201	DAIMLER A	D1668R123		2/8/2011	4/19/2011	1,825	0	1,958	-133			0	-133
202	DAIMLER A	D1668R123		8/10/2009	4/19/2011	1,263	0	822	441			0	441
203	DAIMLER A	D1668R123		3/3/2011	4/19/2011	1,193	0	1,179	14			0	14
204	HENGAN INTL GROUP CO LTD	G4402L151		3/29/2011	7/6/2011	406	0	341	65			0	65
205	HENGAN INTL GROUP CO LTD	G4402L151		3/29/2011	8/19/2011	250	0	232	18			0	18
206	HENGAN INTL GROUP CO LTD	G4402L151		3/29/2011	10/21/2011	608	0	566	42			0	42
207	HENGAN INTL GROUP CO LTD	G4402L151		3/30/2011	10/21/2011	83	0	75	8			0	8
208	HENGAN INTL GROUP CO LTD	G4402L151		3/30/2011	10/24/2011	910	0	793	117			0	117
209	HENGAN INTL GROUP CO LTD	G4402L151		3/31/2011	10/25/2011	648	0	556	92			0	92
210	DIRECTV GROUP HLDNGS CLA	25490A101		7/12/2010	11/7/2011	2,242	0	1,768	474			0	474
211	DOMINION RES INC NEW VA	25746U109		8/10/2009	2/7/2011	482	0	369	113			0	113
212	DOVER CORP	260003108		8/10/2009	2/7/2011	2,886	0	1,480	1,406			0	1,406
213	DR PEPPER SNAPPLE GROUP	26138E109		6/28/2010	2/8/2011	3,743	0	3,972	-229			0	-229
214	DR PEPPER SNAPPLE GROUP	26138E109		7/12/2010	2/8/2011	250	0	271	-21			0	-21
215	DR PEPPER SNAPPLE GROUP	26138E109		7/12/2010	7/6/2011	771	0	696	75			0	75
216	DU PONT E I DE NEMOURS	263534109		8/10/2009	2/7/2011	855	0	519	336			0	336
217	DU PONT E I DE NEMOURS	263534109		8/10/2009	7/6/2011	333	0	195	138			0	138
218	EQT CORP	26884L109		8/10/2009	7/6/2011	373	0	283	90			0	90
219	EATON CORP	278058102		2/8/2010	2/7/2011	3,269	0	1,882	1,387			0	1,387
220	EATON CORP	278058102		2/8/2010	8/8/2011	475	0	377	98			0	98
221	EATON CORP	278058102		2/9/2010	8/8/2011	1,188	0	957	231			0	231
222	EATON CORP	278058102		2/9/2010	8/9/2011	1,569	0	1,276	293			0	293
223	U S TREASURY NOTE	912828NY2		10/12/2010	9/14/2011	1,011	0	1,004	7			0	7
224	U S TREASURY NOTE	912828NZ9		10/28/2010	7/6/2011	2,994	0	3,002	-8			0	-8
225	CITIGROUP INC	172967101		6/28/2010	2/7/2011	5,748	0	4,849	899			0	899
226	U S. TREASURY NOTE	912828NZ9		10/28/2010	9/14/2011	3,077	0	3,002	75			0	75
227	U S TREASURY NOTE	912828QC7		5/4/2011	9/14/2011	1,024	0	1,007	17			0	17
228	U S TREASURY NOTE	912828QE3		5/4/2011	7/6/2011	1,004	0	1,001	3			0	3
229	U S TREASURY NOTE	912828QE3		5/4/2011	9/14/2011	1,007	0	1,001	6			0	6
230	CITIGROUP INC COM NEW	172967424		6/28/2010	5/16/2011	124	0	122	2			0	2
231	U S TREASURY NOTE	912828QF0		5/27/2011	7/6/2011	1,020	0	1,015	5			0	5
232	CAMECO CORP COM	13321L108		8/10/2009	2/7/2011	496	0	334	162			0	162

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	Amount
Long Term CG Distributions	71
Short Term CG Distributions	0

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					Totals	1,293,939	0	1,192,014	101,925	0	0	0	101,925
233	CAMECO CORP COM	13321L108		8/10/2009	3/29/2011	830	0	780	50			0	50
234	CANADIAN NATL RAILWAY CO	136375102		8/27/2009	2/7/2011	344	0	247	97			0	97
235	CAPITAL ONE FINL	14040H105		3/29/2010	2/7/2011	3,416	0	2,940	476			0	476
236	CAPITAL ONE FINL	14040H105		3/30/2010	2/7/2011	2,030	0	1,737	293			0	293
237	CAPITAL ONE FINL	14040H105		3/30/2010	7/6/2011	371	0	297	74			0	74
238	CITIGROUP INC COM NEW	172967424		7/26/2010	5/16/2011	2,484	0	2,500	-16			0	-16
239	CARDINAL HEALTH INC OHIO	14149Y108		3/1/2010	2/7/2011	3,750	0	3,150	600			0	600
240	CARDINAL HEALTH INC OHIO	14149Y108		3/2/2010	2/7/2011	1,000	0	855	145			0	145
241	CARDINAL HEALTH INC OHIO	14149Y108		3/2/2010	7/6/2011	702	0	535	167			0	167
242	CITIGROUP INC COM NEW	172967424		7/26/2010	5/17/2011	993	0	1,000	-7			0	-7
243	CATERPILLAR INC DEL	149123101		8/10/2009	2/7/2011	602	0	282	320			0	320
244	CATERPILLAR INC DEL	149123101		8/10/2009	7/6/2011	329	0	141	188			0	188
245	CITIGROUP INC COM NEW	172967424		6/28/2010	5/17/2011	83	0	81	2			0	2
246	CENTURYLINK INC SHS	156700106		2/7/2011	4/4/2011	444	0	481	-37			0	-37
247	CENTURYLINK INC SHS	156700106		8/10/2009	4/4/2011	605	0	370	235			0	235
248	CENTURYLINK INC SHS	156700106		2/7/2011	4/5/2011	442	0	481	-39			0	-39
249	CITIGROUP INC COM NEW	172967424		6/28/2010	5/23/2011	2,741	0	2,760	-19			0	-19
250	CENTURYLINK INC SHS	156700106		8/10/2009	4/5/2011	562	0	346	216			0	216
251	CENTURYLINK INC SHS	156700106		8/10/2009	4/6/2011	364	0	222	142			0	142
252	CENTURYLINK INC SHS	156700106		2/7/2011	4/6/2011	243	0	262	-19			0	-19
253	CENTURYLINK INC SHS	156700106		2/28/2011	4/11/2011	1,491	0	1,519	-28			0	-28
254	CENTURYLINK INC SHS	156700106		8/10/2009	5/2/2011	2,734	0	1,655	1,079			0	1,079
255	CITIGROUP INC COM NEW	172967424		6/28/2010	5/24/2011	641	0	649	-8			0	-8
256	CENTURYLINK INC SHS	156700106		8/10/2009	7/6/2011	409	0	247	162			0	162
257	CITIGROUP INC	17313UAA7		8/12/2009	5/4/2011	10,157	0	10,074	83			0	83
258	CENTURYLINK INC SHS	156700106		8/10/2009	7/11/2011	3,953	0	2,469	1,484			0	1,484
259	CHEVRON CORP	166764100		8/10/2009	2/8/2011	8,615	0	6,093	2,522			0	2,522
260	CITIGROUP INC	17313UAA7		2/8/2011	5/4/2011	1,016	0	1,015	1			0	1
261	CHEVRON CORP	166764100		8/10/2009	7/6/2011	1,465	0	969	496			0	496
262	CHUBB CORP	171232101		8/10/2009	2/8/2011	3,290	0	2,692	598			0	598
263	CHUBB CORP	171232101		8/10/2009	7/6/2011	310	0	240	70			0	70
264	CISCO SYSTEMS INC COM	17275R102		8/10/2009	2/7/2011	332	0	325	7			0	7
265	CISCO SYSTEMS INC COM	17275R102		8/10/2009	9/6/2011	1,132	0	1,626	-494			0	-494
266	CISCO SYSTEMS INC	17275RAH5		11/17/2009	7/6/2011	3,140	0	3,023	117			0	117
267	CITIGROUP FUNDING INC	17313YAJ0		8/12/2009	7/6/2011	1,026	0	1,001	25			0	25
268	CLIFFS NATURAL RESOURCES	18683K101		2/28/2011	7/7/2011	484	0	482	2			0	2
269	CISCO SYSTEMS INC	17275RAH5		11/17/2009	9/14/2011	4,374	0	4,030	344			0	344
270	CLIFFS NATURAL RESOURCES	18683K101		2/28/2011	9/6/2011	1,117	0	1,446	-329			0	-329
271	U S TREASURY NOTE	912828QF0		5/27/2011	9/14/2011	2,110	0	2,028	82			0	82
272	UNITED TECHS CORP COM	913017109		8/10/2009	2/7/2011	753	0	504	249			0	249
273	ENBRIDGE INC COM	29250N105		8/10/2009	2/7/2011	407	0	269	138			0	138
274	EXELON CORPORATION	30161N101		8/10/2009	5/2/2011	2,103	0	2,512	-409			0	-409
275	EXPEDIA INC DEL	30212P105		5/17/2010	2/7/2011	303	0	276	27			0	27
276	EXPEDIA INC DEL	30212P105		5/17/2010	7/6/2011	327	0	253	74			0	74
277	EXPRESS SCRIPTS INC COM	302182100		4/11/2011	5/9/2011	1,470	0	1,405	65			0	65
278	EXPRESS SCRIPTS INC COM	302182100		4/11/2011	5/23/2011	2,314	0	2,192	122			0	122
279	EXXON MOBIL CORP COM	30231G102		8/10/2009	2/8/2011	6,790	0	5,632	1,158			0	1,158
280	EXXON MOBIL CORP COM	30231G102		8/10/2009	2/28/2011	2,236	0	1,808	428			0	428
281	EXXON MOBIL CORP COM	30231G102		8/10/2009	7/6/2011	730	0	626	104			0	104
282	FEDERAL HOME LN MTG CORP	3134A4UK8		8/12/2009	7/6/2011	2,195	0	2,099	96			0	96
283	FEDERAL HOME LN MTG CORP	3134A4UK8		8/12/2009	9/14/2011	3,288	0	3,138	150			0	150
284	FED NAT'L MORTGAGE ASSOC	31359MPF4		8/12/2009	7/6/2011	3,143	0	3,083	60			0	60
285	FED NAT'L MORTGAGE ASSOC	31359MPF4		8/12/2009	9/14/2011	2,081	0	2,046	35			0	35
286	FEDERAL NATL MTG ASSOC	31359MRG0		4/13/2010	9/14/2011	1,060	0	1,039	21			0	21
287	FEDERAL HOME LN MTG CORP	3137EABY4		8/12/2009	5/4/2011	5,082	0	5,016	66			0	66
288	FEDERAL HOME LN MTG CORP	3137EABY4		8/12/2009	7/6/2011	2,027	0	2,005	22			0	22
289	FEDERAL HOME LN MTG CORP	3137EABY4		8/12/2009	9/14/2011	1,010	0	1,002	8			0	8
290	FEDERAL HOME LN MTG CORP	3137EABY4		8/12/2009	10/18/2011	6,051	0	6,009	42			0	42

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	Amount
Long Term CG Distributions	71
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
					Totals	1,293,939	0	1,192,014	101,925	0	0	0	101,925
291	FEDERAL HOME LN MTG CORP	3137EABY4		6/24/2010	10/18/2011	3,025	0	3,018	7			0	7
292	FEDERAL HOME LN MTG CORP	3137EACC1		8/12/2009	9/15/2011	1,011	0	995	16			0	16
293	FEDERAL HOME LN MTG CORP	3137EACC1		8/12/2009	12/13/2011	15,123	0	14,929	194			0	194
294	FEDERAL HOME LN MTG CORP	3137EACC1		2/8/2011	12/13/2011	1,008	0	1,006	2			0	2
295	FEDERAL HOME LN MTG CORP	3137EACE7		11/19/2009	7/15/2011	1,021	0	1,009	12			0	12
296	FEDERAL NATL MTG ASSOC	31398ADM1		8/12/2009	7/6/2011	4,671	0	4,347	324			0	324
297	FEDERAL NATL MTG ASSOC	31398ADM1		8/12/2009	9/14/2011	4,856	0	4,337	519			0	519
298	FEDERAL NATL MTG ASSOC	31398AJ94		6/17/2010	9/14/2011	1,023	0	1,007	16			0	16
299	FISERV INC WISC PV 1CT	337738108		8/10/2009	1/3/2011	2,918	0	2,368	550			0	550
300	FIRSTENERGY CORP	337932107		8/10/2009	7/6/2011	352	0	344	8			0	8
301	HENGAN INTL GROUP CO LTD	G4402L151		3/30/2011	10/26/2011	279	0	239	40			0	40
302	HENGAN INTL GROUP CO LTD	G4402L151		3/31/2011	10/26/2011	645	0	548	97			0	97
303	NABORS INDUSTRIES LTD	G6359F103		11/16/2009	2/8/2011	1,240	0	1,092	148			0	148
304	NABORS INDUSTRIES LTD	G6359F103		11/17/2009	2/8/2011	1,163	0	1,010	153			0	153
305	NABORS INDUSTRIES LTD	G6359F103		11/23/2009	2/8/2011	930	0	747	183			0	183
306	NABORS INDUSTRIES LTD	G6359F103		11/25/2009	6/6/2011	983	0	784	199			0	199
307	NABORS INDUSTRIES LTD	G6359F103		12/15/2009	6/6/2011	611	0	488	123			0	123
308	NABORS INDUSTRIES LTD	G6359F103		12/14/2009	6/6/2011	212	0	168	44			0	44
309	ACE LIMITED	H0023R105		8/10/2009	2/7/2011	2,699	0	2,116	583			0	583
310	UNITEDHEALTH GROUP INC	91324P102		9/14/2009	1/18/2011	1,549	0	1,097	452			0	452
311	UNITEDHEALTH GROUP INC	91324P102		8/10/2009	1/18/2011	245	0	163	82			0	82
312	UNITEDHEALTH GROUP INC	91324P102		8/10/2009	2/7/2011	4,220	0	2,739	1,481			0	1,481
313	UNITEDHEALTH GROUP INC	91324P102		8/10/2009	7/6/2011	318	0	163	155			0	155
314	UNITEDHEALTH GROUP INC	91324P102		12/13/2010	7/6/2011	954	0	670	284			0	284
315	UNUM GROUP	91529Y106		8/12/2009	2/7/2011	4,292	0	3,495	797			0	797
316	UNUM GROUP	91529Y106		8/12/2009	7/6/2011	442	0	362	80			0	80
317	V F CORPORATION	918204108		8/10/2009	2/7/2011	433	0	336	97			0	97
318	VANCEINFO TECH INC ADR	921564100		5/13/2010	8/16/2011	1,001	0	1,754	-753			0	-753
319	VANCEINFO TECH INC ADR	921564100		2/7/2011	8/16/2011	290	0	796	-506			0	-506
320	VANCEINFO TECH INC ADR	921564100		3/28/2011	8/16/2011	329	0	767	-438			0	-438
321	VANCEINFO TECH INC ADR	921564100		3/29/2011	8/16/2011	488	0	1,171	-683			0	-683
322	VERISIGN INC	92343E102		8/17/2009	2/7/2011	320	0	184	136			0	136
323	VERISIGN INC	92343E102		8/17/2009	2/14/2011	2,584	0	1,434	1,150			0	1,150
324	VERIZON COMMUNICATNS COM	92343V104		8/10/2009	2/8/2011	2,774	0	2,239	535			0	535
325	VERIZON COMMUNICATNS COM	92343V104		8/10/2009	7/6/2011	300	0	233	67			0	67
326	VERIZON COMMUNICATIONS	92343VAV6		8/12/2009	7/6/2011	2,340	0	2,171	169			0	169
327	VERIZON COMMUNICATIONS	92343VAV6		8/12/2009	9/14/2011	3,651	0	3,252	399			0	399
328	VODAFONE GROP PLC SP ADR	92857W209		8/10/2009	7/6/2011	399	0	321	78			0	78
329	WM MORRISON SUPERMARKETS	92933J107		3/22/2011	6/20/2011	901	0	872	29			0	29
330	WM MORRISON SUPERMARKETS	92933J107		3/22/2011	7/6/2011	381	0	367	14			0	14
331	WM MORRISON SUPERMARKETS	92933J107		7/27/2011	10/20/2011	709	0	728	-19			0	-19
332	WM MORRISON SUPERMARKETS	92933J107		7/26/2011	10/20/2011	426	0	437	-11			0	-11
333	WM MORRISON SUPERMARKETS	92933J107		7/27/2011	10/21/2011	666	0	680	-14			0	-14
334	WM MORRISON SUPERMARKETS	92933J107		7/26/2011	10/21/2011	380	0	388	-8			0	-8
335	WM MORRISON SUPERMARKETS	92933J107		9/14/2011	12/2/2011	324	0	306	18			0	18
336	WM MORRISON SUPERMARKETS	92933J107		7/26/2011	12/2/2011	75	0	73	2			0	2
337	WM MORRISON SUPERMARKETS	92933J107		3/22/2011	12/2/2011	797	0	734	63			0	63
338	WM MORRISON SUPERMARKETS	92933J107		3/22/2011	12/8/2011	916	0	849	67			0	67
339	WAL-MART STORES INC	931142103		8/10/2009	2/7/2011	2,354	0	2,087	267			0	267
340	WAL-MART STORES INC	931142103		8/10/2009	2/28/2011	3,074	0	2,931	143			0	143
341	WAL-MART STORES INC	931142CR2		3/31/2010	7/7/2011	1,041	0	1,000	41			0	41
342	WAL-MART STORES INC	931142CR2		3/31/2010	9/14/2011	4,248	0	4,001	247			0	247
343	WELLPOINT INC	94973V107		8/10/2009	1/31/2011	1,929	0	1,605	324			0	324
344	CLIFFS NATURAL RESOURCES	18683K101		7/7/2011	9/6/2011	372	0	484	-112			0	-112
345	CLIFFS NATURAL RESOURCES	18683K101		2/28/2011	9/7/2011	79	0	96	-17			0	-17
346	CLIFFS NATURAL RESOURCES	18683K101		3/1/2011	9/7/2011	79	0	96	-17			0	-17
347	CLOROX CO DEL COM	189054109		8/10/2009	2/7/2011	393	0	346	47			0	47
348	CLOROX CO DEL COM	189054109		8/10/2009	2/15/2011	2,669	0	2,306	363			0	363

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	Amount
Long Term CG Distributions	71
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
					Totals	1,293,939	0	1,192,014	101,925	0	0	0	101,925
349	COACH INC	189754104		1/25/2010	7/6/2011	673	0	343	330			0	330
350	COCA COLA COM	191216100		8/10/2009	2/7/2011	374	0	297	77			0	77
351	COCA COLA COM	191216100		8/10/2009	7/6/2011	480	0	346	134			0	134
352	COMCAST CORP NEW CL A	20030N101		1/3/2011	7/6/2011	307	0	270	37			0	37
353	COMPUTER SCIENCE CRP	205363104		8/10/2009	2/7/2011	2,636	0	2,338	298			0	298
354	COMPUTER SCIENCE CRP	205363104		8/10/2009	6/13/2011	678	0	895	-217			0	-217
355	COMPUTER SCIENCE CRP	205363104		8/10/2009	6/14/2011	693	0	895	-202			0	-202
356	COMPUTER SCIENCE CRP	205363104		8/10/2009	6/15/2011	1,029	0	1,343	-314			0	-314
357	COMPUTER SCIENCE CRP	205363104		8/10/2009	6/16/2011	385	0	497	-112			0	-112
358	CONAGRA FOODS INC	205887102		8/10/2009	2/7/2011	2,112	0	1,831	281			0	281
359	CONOCOPHILLIPS	20825C104		8/10/2009	2/8/2011	6,719	0	4,119	2,600			0	2,600
360	CLIFFS NATURAL RESOURCES	18683K101		3/1/2011	9/6/2011	223	0	289	-66			0	-66
361	CLIFFS NATURAL RESOURCES	18683K101		2/28/2011	9/6/2011	1,266	0	1,639	-373			0	-373
362	CONOCOPHILLIPS	20825C104		8/10/2009	7/6/2011	1,061	0	620	441			0	441
363	ACE LIMITED	H0023R105		8/10/2009	3/21/2011	1,857	0	1,476	381			0	381
364	ACE LIMITED	H0023R105		8/10/2009	3/22/2011	1,178	0	935	243			0	243
365	ACE LIMITED	H0023R105		6/29/2010	3/22/2011	1,178	0	986	192			0	192
366	UBS AG REG	H89231338		8/5/2010	7/6/2011	362	0	348	14			0	14
367	OKUMA CORP	J60966116		3/22/2011	6/9/2011	433	0	441	-8			0	-8
368	OKUMA CORP	J60966116		3/22/2011	6/10/2011	1,718	0	1,756	-38			0	-38
369	OKUMA CORP	J60966116		3/22/2011	6/10/2011	432	0	454	-22			0	-22
370	OKUMA CORP	J60966116		3/23/2011	6/10/2011	296	0	302	-6			0	-6
371	OKUMA CORP	J60966116		3/23/2011	6/10/2011	1,599	0	1,633	-34			0	-34
372	OKUMA CORP	J60966116		3/23/2011	6/13/2011	614	0	631	-17			0	-17
373	OKUMA CORP	J60966116		3/23/2011	6/13/2011	294	0	312	-18			0	-18
374	SUMITOMO HEAVY INDS 6302	J77497113		2/8/2011	5/31/2011	217	0	244	-27			0	-27
375	SUMITOMO HEAVY INDS 6302	J77497113		2/8/2011	5/31/2011	217	0	233	-16			0	-16
376	SUMITOMO HEAVY INDS 6302	J77497113		2/8/2011	5/31/2011	1,100	0	1,181	-81			0	-81
377	SUMITOMO HEAVY INDS 6302	J77497113		2/8/2011	5/31/2011	503	0	540	-37			0	-37
378	SUMITOMO HEAVY INDS 6302	J77497113		11/10/2010	7/6/2011	416	0	387	29			0	29
379	ASML HLDG N V NEW YORK	N07059186		8/19/2010	1/14/2011	1,941	0	1,395	546			0	546
380	CONSOL ENERGY INC COM	20854P109		8/10/2009	7/6/2011	390	0	307	83			0	83
381	CREDIT SUISSE GP SP ADR	225401108		10/15/2009	3/31/2011	812	0	1,121	-309			0	-309
382	CREDIT SUISSE GP SP ADR	225401108		8/10/2009	3/31/2011	2,008	0	2,266	-258			0	-258
383	CREDIT SUISSE GP SP ADR	225401108		2/7/2011	4/6/2011	1,184	0	1,248	-64			0	-64
384	CREDIT SUISSE GP SP ADR	225401108		8/10/2009	4/6/2011	263	0	289	-26			0	-26
385	CREDIT SUISSE GP SP ADR	225401108		2/18/2010	5/17/2011	1,347	0	1,428	-81			0	-81
386	CREDIT SUISSE GP SP ADR	225401108		7/15/2010	5/17/2011	1,347	0	1,364	-17			0	-17
387	CREDIT SUISSE GP SP ADR	225401108		9/28/2010	5/17/2011	716	0	749	-33			0	-33
388	CREDIT SUISSE GP SP ADR	225401108		2/7/2011	5/17/2011	1,474	0	1,619	-145			0	-145
389	CYRELA BRAZIL REALTY SA	23282C401		2/3/2011	3/4/2011	2,284	0	2,742	-458			0	-458
390	CYRELA BRAZIL REALTY SA	23282C401		2/4/2011	3/4/2011	190	0	224	-34			0	-34
391	CYRELA BRAZIL REALTY SA	23282C401		2/9/2011	3/4/2011	952	0	1,091	-139			0	-139
392	DARDEN RESTAURANTS INC	237194105		8/10/2009	2/7/2011	2,029	0	1,373	656			0	656
393	DARDEN RESTAURANTS INC	237194105		8/10/2009	5/9/2011	676	0	458	218			0	218
394	DARDEN RESTAURANTS INC	237194105		8/10/2009	5/10/2011	1,459	0	981	478			0	478
395	DARDEN RESTAURANTS INC	237194105		8/10/2009	5/11/2011	1,269	0	850	419			0	419
396	DEERE CO	244199105		8/10/2009	2/7/2011	848	0	410	438			0	438
397	DELL INC	24702R101		2/28/2011	7/6/2011	505	0	473	32			0	32
398	DIAGEO PLC SPSD ADR NEW	25243Q205		8/10/2009	2/7/2011	562	0	430	132			0	132
399	DISCOVER FINL SVCS	254709108		5/16/2011	7/6/2011	489	0	452	37			0	37
400	DIRECTV GROUP HLDNGS CLA	25490A101		7/12/2010	2/7/2011	768	0	649	119			0	119
401	DIRECTV GROUP HLDNGS CLA	25490A101		7/12/2010	7/6/2011	520	0	361	159			0	159
402	WELLPOINT INC	94973V107		8/10/2009	2/7/2011	3,788	0	3,055	733			0	733
403	WELLPOINT INC	94973V107		8/10/2009	7/6/2011	480	0	311	169			0	169
404	WELLS FARGO & CO NEW DEL	949746101		8/10/2009	2/7/2011	566	0	490	76			0	76
405	WSTN DIGITAL CORP DEL	958102105		8/10/2009	2/8/2011	3,269	0	2,871	398			0	398
406	WSTN DIGITAL CORP DEL	958102105		8/10/2009	7/6/2011	928	0	798	130			0	130

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	Amount
Long Term CG Distributions	71
Short Term CG Distributions	0

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					Totals	1,293,939	0	1,192,014	101,925	0	0	0	101,925
407	WESTERN UN CO	959802109		9/13/2010	2/7/2011	446	0	351	95			0	95
408	WESTERN UN CO	959802109		9/13/2010	7/6/2011	1,015	0	870	145			0	145
409	WEYERHAEUSER CO	962166104		8/10/2009	2/7/2011	352	0	550	-198			0	-198
410	WILLIAMS COMPANIES DEL	969457100		9/8/2010	1/18/2011	131	0	97	34			0	34
411	WILLIAMS COMPANIES DEL	969457100		9/7/2010	1/18/2011	1,867	0	1,360	507			0	507
412	WILLIAMS COMPANIES DEL	969457100		8/30/2010	1/18/2011	316	0	223	93			0	93
413	WILLIAMS COMPANIES DEL	969457100		9/8/2010	1/19/2011	130	0	97	33			0	33
414	WILLIAMS COMPANIES DEL	969457100		9/7/2010	1/19/2011	1,824	0	1,341	483			0	483
415	WILLIAMS COMPANIES DEL	969457100		8/30/2010	1/19/2011	287	0	204	83			0	83
416	WILLIAMS COMPANIES DEL	969457100		9/8/2010	1/20/2011	104	0	77	27			0	27
417	WILLIAMS COMPANIES DEL	969457100		9/7/2010	1/20/2011	1,771	0	1,303	468			0	468
418	WILLIAMS COMPANIES DEL	969457100		8/30/2010	1/20/2011	287	0	204	83			0	83
419	WILLIAMS COMPANIES DEL	969457100		8/30/2010	2/7/2011	2,207	0	1,486	721			0	721
420	WILLIAMS COMPANIES DEL	969457100		8/30/2010	7/18/2011	1,290	0	799	491			0	491
421	WILLIAMS COMPANIES DEL	969457100		8/30/2010	7/19/2011	61	0	37	24			0	24
422	LAUDER ESTEE COS INC A	518439104		5/31/2011	8/29/2011	1,552	0	1,632	-80			0	-80
423	LAUDER ESTEE COS INC A	518439104		6/1/2011	8/29/2011	1,358	0	1,421	-63			0	-63
424	LAUDER ESTEE COS INC A	518439104		7/11/2011	8/29/2011	1,649	0	1,779	-130			0	-130
425	LENOVO GROUP LTD SP ADR	526250105		4/4/2011	8/24/2011	507	0	466	41			0	41
426	LENOVO GROUP LTD SP ADR	526250105		4/1/2011	9/22/2011	1,205	0	1,103	102			0	102
427	LENOVO GROUP LTD SP ADR	526250105		4/1/2011	9/23/2011	1,447	0	1,405	42			0	42
428	LENOVO GROUP LTD SP ADR	526250105		4/4/2011	9/23/2011	24	0	23	1			0	1
429	LENOVO GROUP LTD SP ADR	526250105		4/4/2011	9/26/2011	370	0	373	-3			0	-3
430	LIBERTY GLOBAL INCSER A	530555101		2/7/2011	3/21/2011	1,231	0	1,242	-11			0	-11
431	LIBERTY GLOBAL INCSER A	530555101		10/15/2009	7/6/2011	367	0	185	182			0	182
432	LIBERTY GLOBAL INCSER A	530555101		2/7/2011	10/5/2011	324	0	414	-90			0	-90
433	ELI LILLY & CO	532457108		6/4/2010	7/6/2011	716	0	620	96			0	96
434	LIMITED BRANDS INC	532716107		3/8/2010	2/7/2011	3,798	0	2,813	985			0	985
435	LIMITED BRANDS INC	532716107		3/8/2010	7/6/2011	1,171	0	709	462			0	462
436	LIMITED BRANDS INC	532716107		6/3/2010	10/3/2011	722	0	506	216			0	216
437	LIMITED BRANDS INC	532716107		9/14/2011	10/3/2011	646	0	659	-13			0	-13
438	LLOYDS BANKING GROUP PLC	539439109		3/2/2010	2/9/2011	964	0	741	223			0	223
439	LLOYDS BANKING GROUP PLC	539439109		2/7/2011	11/2/2011	56	0	133	-77			0	-77
440	LLOYDS BANKING GROUP PLC	539439109		2/1/2011	11/2/2011	396	0	943	-547			0	-547
441	LLOYDS BANKING GROUP PLC	539439109		12/9/2010	11/2/2011	396	0	972	-576			0	-576
442	LLOYDS BANKING GROUP PLC	539439109		3/2/2010	11/16/2011	239	0	464	-225			0	-225
443	LLOYDS BANKING GROUP PLC	539439109		3/26/2010	11/16/2011	17	0	40	-23			0	-23
444	LLOYDS BANKING GROUP PLC	539439109		6/3/2010	11/16/2011	770	0	1,632	-862			0	-862
445	LLOYDS BANKING GROUP PLC	539439109		2/7/2011	11/16/2011	1,289	0	3,315	-2,026			0	-2,026
446	LLOYDS BANKING GROUP PLC	539439109		8/18/2011	11/16/2011	1,068	0	1,343	-275			0	-275
447	LOCKHEED MARTIN CORP	539830109		8/10/2009	2/8/2011	2,688	0	2,501	187			0	187
448	LOCKHEED MARTIN CORP	539830109		8/10/2009	7/6/2011	407	0	379	28			0	28
449	LORILLARD INC	544147101		8/10/2009	2/7/2011	305	0	295	10			0	10
450	LORILLARD INC	544147101		8/10/2009	7/6/2011	548	0	368	180			0	180
451	MAKITA CORP SPOND ADR	560877300		8/10/2009	1/11/2011	2,233	0	1,539	694			0	694
452	MAKITA CORP SPOND ADR	560877300		8/10/2009	2/9/2011	1,388	0	867	521			0	521
453	MAKITA CORP SPOND ADR	560877300		2/12/2010	2/9/2011	224	0	168	56			0	56
454	MAKITA CORP SPOND ADR	560877300		2/8/2011	3/29/2011	1,386	0	1,435	-49			0	-49
455	MAKITA CORP SPOND ADR	560877300		2/12/2010	7/6/2011	563	0	402	161			0	161
456	MAKITA CORP SPOND ADR	560877300		2/12/2010	8/4/2011	919	0	704	215			0	215
457	MAKITA CORP SPOND ADR	560877300		2/8/2011	12/15/2011	970	0	1,435	-465			0	-465
458	MAKITA CORP SPOND ADR	560877300		9/14/2011	12/15/2011	438	0	510	-72			0	-72
459	MAN GROUP PLC-UNSPON	56164U107		11/5/2010	7/6/2011	412	0	502	-90			0	-90
460	MAN GROUP PLC-UNSPON	56164U107		3/22/2011	9/29/2011	88	0	137	-49			0	-49
461	MAN GROUP PLC-UNSPON	56164U107		2/8/2011	9/29/2011	187	0	360	-173			0	-173
462	MAN GROUP PLC-UNSPON	56164U107		2/2/2011	9/29/2011	80	0	152	-72			0	-72
463	MAN GROUP PLC-UNSPON	56164U107		2/2/2011	9/29/2011	32	0	61	-29			0	-29
464	MAN GROUP PLC-UNSPON	56164U107		11/5/2010	9/29/2011	272	0	488	-216			0	-216

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	Amount
Long Term CG Distributions	71
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
					Totals	1,293,939	0	1,192,014	101,925	0	0	0	101,925
465	MAN GROUP PLC-UNSPON	56164U107		3/22/2011	9/30/2011	379	0	612	-233			0	-233
466	MAN GROUP PLC-UNSPON	56164U107		2/8/2011	9/30/2011	814	0	1,626	-812			0	-812
467	MAN GROUP PLC-UNSPON	56164U107		2/2/2011	9/30/2011	482	0	949	-467			0	-467
468	MAN GROUP PLC-UNSPON	56164U107		11/5/2010	9/30/2011	871	0	1,617	-746			0	-746
469	MAN GROUP PLC-UNSPON	56164U107		11/5/2010	9/30/2011	327	0	608	-281			0	-281
470	MAN GROUP PLC-UNSPON	56164U107		11/5/2010	11/4/2011	281	0	759	-478			0	-478
471	ASML HLDG N V NEW YORK	N07059186		2/7/2011	2/17/2011	2,732	0	2,676	56			0	56
472	ASML HLDG N V NEW YORK	N07059186		8/19/2010	2/17/2011	537	0	349	188			0	188
473	ASML HLDG N V NEW YORK	N07059186		7/1/2010	2/17/2011	179	0	111	68			0	68
474	ASML HLDG N V NEW YORK	N07059186		7/1/2010	3/16/2011	3,273	0	2,299	974			0	974
475	ASML HLDG N V NEW YORK	N07059186		7/1/2010	3/17/2011	810	0	554	256			0	256
476	INTESA SANPAOLO SPA	T55067101		5/24/2011	8/3/2011	3,895	0	4,672	-777			0	-777
477	SKANDINAVIA ENSK BK	W25381141		1/18/2011	11/16/2011	940	0	1,521	-581			0	-581
478	SKANDINAVIA ENSK BK	W25381141		2/8/2011	12/8/2011	516	0	804	-288			0	-288
479	SKANDINAVIA ENSK BK	W25381141		1/18/2011	12/8/2011	1,190	0	1,883	-693			0	-693
480	CHINA OVERSEAS LAND &INV	Y15004107		4/1/2011	6/22/2011	2,249	0	2,340	-91			0	-91
481	CHINA OVERSEAS LAND &INV	Y15004107		4/1/2011	6/23/2011	1,675	0	1,732	-57			0	-57
482	GLOBAL SMALL CAP PORT	561656307		8/11/2009	7/6/2011	3,835	0	2,740	1,095			0	1,095
483	MID CAP VALUE OPPS	561656406		8/11/2009	2/7/2011	9,859	0	6,598	3,261			0	3,261
484	MAN GROUP PLC-UNSPON	56164U107		11/5/2010	11/4/2011	226	0	606	-380			0	-380
485	MAN GROUP PLC-UNSPON	56164U107		2/2/2011	11/4/2011	27	0	75	-48			0	-48
486	MID CAP VALUE OPPS	561656406		8/11/2009	7/6/2011	5,245	0	3,357	1,888			0	1,888
487	MARATHON OIL CORP	565849106		8/10/2009	1/31/2011	1,632	0	1,105	527			0	527
488	MARATHON OIL CORP	565849106		8/10/2009	2/8/2011	3,102	0	2,057	1,045			0	1,045
489	MAN GROUP PLC-UNSPON	56164U107		2/2/2011	11/4/2011	66	0	185	-119			0	-119
490	MARATHON PETROLEUM CORP	56585A102		8/10/2009	7/6/2011	544	0	322	222			0	222
491	MARATHON PETROLEUM CORP	56585A102		8/10/2009	7/7/2011	547	0	322	225			0	225
492	MAN GROUP PLC-UNSPON	56164U107		2/8/2011	11/4/2011	155	0	437	-282			0	-282
493	MARATHON PETROLEUM CORP	56585A102		8/10/2009	7/8/2011	498	0	297	201			0	201
494	MARATHON PETROLEUM CORP	56585A102		8/10/2009	7/11/2011	240	0	149	91			0	91
495	MAN GROUP PLC-UNSPON	56164U107		3/22/2011	11/4/2011	73	0	174	-101			0	-101
496	MAN GROUP PLC-UNSPON	56164U107		3/22/2011	11/4/2011	246	0	462	-216			0	-216
497	MARATHON PETROLEUM CORP	56585A102		8/10/2009	7/11/2011	1,921	0	1,190	731			0	731
498	MCDONALDS CORP COM	580135101		8/10/2009	2/7/2011	515	0	394	121			0	121
499	MCKESSON CORPORATION COM	58155Q103		8/10/2009	2/7/2011	2,632	0	1,843	789			0	789
500	MCKESSON CORPORATION COM	58155Q103		8/10/2009	7/6/2011	338	0	217	121			0	121
501	MEADWESTVACO CORP	583334107		8/10/2009	2/7/2011	955	0	693	262			0	262
502	MEADWESTVACO CORP	583334107		8/10/2009	7/6/2011	370	0	231	139			0	139
503	MAN GROUP PLC-UNSPON	56164U107		8/19/2011	11/4/2011	15	0	22	-7			0	-7
504	MERCADOLIBRE INC	58733R102		9/1/2010	7/6/2011	1,318	0	1,091	227			0	227
505	MERCADOLIBRE INC	58733R102		9/1/2010	11/7/2011	1,477	0	1,159	318			0	318
506	MERCK AND CO INC SHS	58933Y105		8/10/2009	7/6/2011	355	0	308	47			0	47
507	MAN GROUP PLC-UNSPON	56164U107		8/19/2011	11/7/2011	636	0	919	-283			0	-283
508	MICROSOFT CORP	594918104		1/11/2010	1/3/2011	2,047	0	2,224	-177			0	-177
509	MICROSOFT CORP	594918104		11/17/2009	1/3/2011	308	0	330	-22			0	-22
510	MICROSOFT CORP	594918104		8/10/2009	2/8/2011	7,249	0	6,041	1,208			0	1,208
511	MICROSOFT CORP	594918104		8/10/2009	7/6/2011	1,075	0	964	111			0	111
512	MICROSOFT CORP	594918AF1		11/9/2010	9/14/2011	1,007	0	1,002	5			0	5
513	MICRON TECHNOLOGY INC	595112103		5/3/2010	2/7/2011	418	0	365	53			0	53
514	MAN GROUP PLC-UNSPON	56164U107		8/19/2011	11/8/2011	660	0	916	-256			0	-256
515	MICRON TECHNOLOGY INC	595112103		5/3/2010	10/10/2011	1,020	0	1,945	-925			0	-925
516	MITSUBISHI ESTATE ADR	606783207		4/20/2011	7/6/2011	363	0	339	24			0	24
517	US MORTGAGE PORTFOLIO	561656109		8/11/2009	7/6/2011	13,031	0	12,552	479			0	479
518	MITSUBISHI ESTATE ADR	606783207		4/20/2011	10/21/2011	1,905	0	1,864	41			0	41
519	MITSUBISHI ESTATE ADR	606783207		4/20/2011	10/24/2011	1,228	0	1,186	42			0	42
520	US MORTGAGE PORTFOLIO	561656109		8/11/2009	9/14/2011	19,136	0	18,205	931			0	931
521	MITSUBISHI ESTATE ADR	606783207		9/14/2011	10/24/2011	702	0	659	43			0	43
522	GLOBAL SMALL CAP PORT	561656307		8/11/2009	2/7/2011	8,135	0	5,949	2,186			0	2,186

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	Amount
Long Term CG Distributions	71
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
					Totals	1,293,939	0	1,192,014	101,925	0	0	0	101,925
523	MOTOROLA SOLUTIONS INC	620076307		9/13/2010	2/7/2011	4,025	0	3,338	687			0	687
524	MOTOROLA SOLUTIONS INC	620076307		9/13/2010	7/6/2011	317	0	234	83			0	83
525	MOTOROLA SOLUTIONS INC	620076307		9/13/2010	10/10/2011	444	0	334	110			0	110
526	MOTOROLA SOLUTIONS INC	620076307		9/14/2010	10/10/2011	622	0	472	150			0	150
527	MOTOROLA SOLUTIONS INC	620076307		9/14/2010	10/11/2011	133	0	101	32			0	32
528	MOTOROLA SOLUTIONS INC	620076307		9/13/2010	10/11/2011	89	0	67	22			0	22
529	MOTOROLA MOBILITY	620097105		9/13/2010	1/11/2011	3,407	0	2,959	448			0	448
530	MOTOROLA MOBILITY	620097105		9/13/2010	1/12/2011	418	0	363	55			0	55
531	MOTOROLA MOBILITY	620097105		9/14/2010	1/12/2011	483	0	423	60			0	60
532	MOTOROLA MOBILITY	620097105		10/25/2010	1/12/2011	1,223	0	1,030	193			0	193
533	MTN GROUP LTD-SPONS ADR	62474M108		10/2/2009	7/6/2011	107	0	86	21			0	21
534	MTN GROUP LTD-SPONS ADR	62474M108		1/11/2010	7/6/2011	300	0	211	89			0	89
535	MTN GROUP LTD-SPONS ADR	62474M108		7/16/2010	7/27/2011	1,900	0	1,386	514			0	514
536	NII HLDGS INC CL B	62913F201		8/10/2009	7/6/2011	651	0	370	281			0	281
537	NII HLDGS INC CL B	62913F201		8/10/2009	10/28/2011	649	0	641	8			0	8
538	NII HLDGS INC CL B	62913F201		8/28/2009	10/28/2011	550	0	525	25			0	25
539	NII HLDGS INC CL B	62913F201		8/31/2009	10/28/2011	550	0	518	32			0	32
540	NII HLDGS INC CL B	62913F201		7/1/2010	10/28/2011	175	0	232	-57			0	-57
541	NII HLDGS INC CL B	62913F201		7/1/2010	10/31/2011	617	0	863	-246			0	-246
542	NII HLDGS INC CL B	62913F201		8/26/2010	10/31/2011	475	0	738	-263			0	-263
543	NII HLDGS INC CL B	62913F201		2/7/2011	10/31/2011	1,020	0	1,815	-795			0	-795
544	NII HLDGS INC CL B	62913F201		3/9/2011	10/31/2011	593	0	967	-374			0	-374
545	NII HLDGS INC CL B	62913F201		3/9/2011	11/1/2011	256	0	426	-170			0	-170
546	NII HLDGS INC CL B	62913F201		5/27/2011	11/1/2011	372	0	700	-328			0	-328
547	NII HLDGS INC CL B	62913F201		9/14/2011	11/1/2011	930	0	1,466	-536			0	-536
548	NRG ENERGY INC	629377508		8/10/2009	2/7/2011	2,558	0	3,488	-930			0	-930
549	NATIONAL-OILWELL VARCO	637071101		11/9/2009	2/7/2011	310	0	182	128			0	128
550	NATIONAL-OILWELL VARCO	637071101		9/6/2011	10/10/2011	1,409	0	1,439	-30			0	-30
551	NETAPP INC	64110D104		7/6/2010	1/10/2011	3,171	0	2,060	1,111			0	1,111
552	NEWS CORP CL A	65248E104		6/28/2010	2/8/2011	2,647	0	2,038	609			0	609
553	NEWS CORP CL A	65248E104		7/19/2010	2/8/2011	2,098	0	1,618	480			0	480
554	NEWS CORP CL A	65248E104		8/30/2010	2/8/2011	450	0	338	112			0	112
555	NEXTERA ENERGY INC SHS	65339F101		8/10/2009	2/7/2011	386	0	400	-14			0	-14
556	NIDEC CORPORATION ADR	654090109		6/20/2011	7/6/2011	661	0	637	24			0	24
557	NIDEC CORPORATION ADR	654090109		7/27/2011	11/30/2011	915	0	1,068	-153			0	-153
558	NINTENDO LTD ADR	654445303		8/10/2009	3/22/2011	2,739	0	2,640	99			0	99
559	NINTENDO LTD ADR	654445303		2/8/2011	3/22/2011	719	0	736	-17			0	-17
560	NISSAN MTR LTD SPN ADR	654744408		4/1/2010	1/18/2011	20	0	18	2			0	2
561	NISSAN MTR LTD SPN ADR	654744408		1/29/2010	1/18/2011	1,110	0	908	202			0	202
562	NISSAN MTR LTD SPN ADR	654744408		2/8/2011	6/2/2011	2,246	0	2,503	-257			0	-257
563	NISSAN MTR LTD SPN ADR	654744408		1/29/2010	7/6/2011	344	0	264	80			0	80
564	NISSAN MTR LTD SPN ADR	654744408		1/29/2010	8/5/2011	1,122	0	957	165			0	165
565	NISSAN MTR LTD SPN ADR	654744408		2/8/2011	8/5/2011	368	0	407	-39			0	-39
566	NITTO DENKO CORP ADR	654802206		10/23/2009	2/9/2011	2,277	0	1,252	1,025			0	1,025
567	NITTO DENKO CORP ADR	654802206		10/23/2009	7/6/2011	520	0	313	207			0	207
568	NORTHEAST UTILITIES COM	664397106		8/10/2009	7/6/2011	355	0	234	121			0	121
569	NORTHROP GRUMMAN CORP	666807102		8/10/2009	2/8/2011	3,303	0	2,233	1,070			0	1,070
570	NOVARTIS ADR	66987V109		8/19/2010	7/6/2011	800	0	665	135			0	135
571	NOVARTIS ADR	66987V109		7/12/2011	7/26/2011	1,818	0	1,787	31			0	31
572	OCCIDENTAL PETE CORP CAL	674599105		8/10/2009	2/8/2011	4,567	0	3,293	1,274			0	1,274
573	OCCIDENTAL PETE CORP CAL	674599105		8/10/2009	7/6/2011	422	0	280	142			0	142
574	OCCIDENTAL PETE CORP CAL	674599105		8/10/2009	10/17/2011	5,584	0	4,694	890			0	890
575	ORACLE CORP $0 01 DEL	68389X105		5/2/2011	12/27/2011	1,652	0	2,326	-674			0	-674
576	PPG INDUSTRIES INC SHS	693506107		5/3/2010	2/7/2011	430	0	356	74			0	74
577	PPG INDUSTRIES INC SHS	693506107		5/3/2010	7/6/2011	372	0	285	87			0	87
578	PEABODY ENERGY CORP COM	704549104		8/31/2009	2/7/2011	441	0	228	213			0	213
579	PEPSICO INC	713448BH0		8/12/2009	9/14/2011	2,352	0	2,063	289			0	289
580	PFIZER INC	717081103		8/10/2009	2/7/2011	324	0	273	51			0	51

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					Totals	1,293,939	0	1,192,014	101,925	0	0	0	101,925
581	PHILIP MORRIS INTL INC	718172109		8/10/2009	7/6/2011	1,435	0	990	445			0	445
582	PHILIP MORRIS INTL INC	718172109		10/25/2010	11/28/2011	727	0	595	132			0	132
583	PIONEER NATURAL RES CO	723787107		6/3/2010	5/16/2011	3,175	0	2,319	856			0	856
584	PRAXAIR INC	74005P104		8/10/2009	2/7/2011	570	0	462	108			0	108
585	PROCTER & GAMBLE CO	742718109		3/23/2009	2/7/2011	581	0	426	155			0	155
586	PRUDENTIAL FINANCIAL INC	744320102		6/3/2010	2/7/2011	2,740	0	2,562	178			0	178
587	PUB SVC ENTERPRISE GRP	744573106		8/10/2009	7/6/2011	325	0	317	8			0	8
588	RAYTHEON CO DELAWARE NEW	755111507		8/10/2009	2/8/2011	4,758	0	4,381	377			0	377
589	RAYTHEON CO DELAWARE NEW	755111507		8/10/2009	7/6/2011	298	0	283	15			0	15
590	RAYTHEON CO DELAWARE NEW	755111507		8/10/2009	8/22/2011	923	0	1,084	-161			0	-161
591	RECKITT BENCKISER GR ADR	756255105		9/15/2010	7/6/2011	404	0	391	13			0	13
592	RECKITT BENCKISER GR ADR	756255105		2/8/2011	9/13/2011	1,543	0	1,716	-173			0	-173
593	RECKITT BENCKISER GR ADR	756255105		5/19/2011	11/2/2011	913	0	998	-85			0	-85
594	RECKITT BENCKISER GR ADR	756255105		2/8/2011	11/2/2011	1,005	0	1,106	-101			0	-101
595	RECKITT BENCKISER GR ADR	756255105		10/15/2010	11/2/2011	974	0	1,071	-97			0	-97
596	RIO TINTO PLC SPNSRD ADR	767204100		8/10/2009	7/6/2011	867	0	465	402			0	402
597	RIO TINTO PLC SPNSRD ADR	767204100		2/7/2011	7/12/2011	841	0	887	-46			0	-46
598	ROGERS COMMUNICATIONS B	775109200		9/16/2010	7/6/2011	561	0	523	38			0	38
599	ROGERS COMMUNICATIONS B	775109200		5/18/2011	9/20/2011	368	0	380	-12			0	-12
600	ROGERS COMMUNICATIONS B	775109200		9/16/2010	9/20/2011	1,507	0	1,531	-24			0	-24
601	ROSS STORES INC COM	778296103		8/10/2009	2/8/2011	4,641	0	2,986	1,655			0	1,655
602	ROSS STORES INC COM	778296103		8/10/2009	5/16/2011	1,558	0	847	711			0	711
603	ROSS STORES INC COM	778296103		12/29/2009	6/13/2011	76	0	43	33			0	33
604	ROSS STORES INC COM	778296103		8/10/2009	6/13/2011	229	0	134	95			0	95
605	ROSS STORES INC COM	778296103		8/10/2009	6/13/2011	993	0	579	414			0	414
606	ROSS STORES INC COM	778296103		12/29/2009	6/14/2011	77	0	43	34			0	34
607	ROSS STORES INC COM	778296103		8/10/2009	6/14/2011	230	0	134	96			0	96
608	ROSS STORES INC COM	778296103		8/10/2009	6/14/2011	999	0	579	420			0	420
609	ROSS STORES INC COM	778296103		8/10/2009	6/15/2011	1,366	0	802	564			0	564
610	ROSS STORES INC COM	778296103		12/29/2009	6/15/2011	152	0	87	65			0	65
611	ROSS STORES INC COM	778296103		8/10/2009	6/15/2011	1,139	0	669	470			0	470
612	ROSS STORES INC COM	778296103		8/10/2009	6/16/2011	526	0	312	214			0	214
613	ROSS STORES INC COM	778296103		12/29/2009	7/6/2011	323	0	174	149			0	149
614	ROWAN COMPANIES INC	779382100		1/4/2010	2/7/2011	3,470	0	2,211	1,259			0	1,259
615	ROYAL BANK CANADA PV$1	780087102		8/10/2009	7/6/2011	340	0	280	60			0	60
616	ROYAL BANK CANADA PV$1	780087102		8/10/2009	7/27/2011	1,462	0	1,259	203			0	203
617	SAFEWAY INC NEW	786514208		8/10/2009	2/7/2011	1,851	0	1,667	184			0	184
618	SANDISK CORP INC	80004C101		5/3/2010	2/8/2011	2,294	0	2,063	231			0	231
619	SANDISK CORP INC	80004C101		5/4/2010	2/8/2011	2,198	0	1,923	275			0	275
620	SANDISK CORP INC	80004C101		5/5/2010	2/8/2011	526	0	456	70			0	70
621	SANDISK CORP INC	80004C101		8/9/2010	2/8/2011	143	0	139	4			0	4
622	SANDISK CORP INC	80004C101		8/9/2010	3/28/2011	2,459	0	2,495	-36			0	-36
623	SANDISK CORP INC	80004C101		8/9/2010	4/11/2011	1,863	0	1,848	15			0	15
624	SANDISK CORP INC	80004C101		8/9/2010	8/1/2011	760	0	832	-72			0	-72
625	SANDISK CORP INC	80004C101		8/10/2010	8/1/2011	1,647	0	1,775	-128			0	-128
626	SANDISK CORP INC	80004C101		8/10/2010	8/15/2011	800	0	956	-156			0	-156
627	SANDISK CORP INC	80004C101		8/16/2010	8/15/2011	2,363	0	2,635	-272			0	-272
628	SANOFI ADR	80105N105		2/10/2010	5/10/2011	1,775	0	1,612	163			0	163
629	SANOFI ADR	80105N105		11/25/2009	5/10/2011	1,578	0	1,581	-3			0	-3
630	SANOFI ADR	80105N105		8/10/2009	5/10/2011	710	0	591	119			0	119
631	SANOFI ADR	80105N105		8/10/2009	5/20/2011	2,574	0	2,198	376			0	376
632	SANOFI ADR	80105N105		8/10/2009	7/6/2011	480	0	394	86			0	86
633	SANOFI ADR	80105N105		6/16/2010	7/6/2011	200	0	158	42			0	42
634	SANOFI ADR	80105N105		2/7/2011	9/12/2011	538	0	589	-51			0	-51
635	SANOFI ADR	80105N105		2/1/2011	9/12/2011	63	0	71	-8			0	-8
636	SANOFI ADR	80105N105		6/16/2010	12/1/2011	1,508	0	1,360	148			0	148
637	SARA LEE CORP COM	803111103		6/21/2010	2/7/2011	1,876	0	1,652	224			0	224
638	SARA LEE CORP COM	803111103		6/22/2010	2/7/2011	811	0	722	89			0	89

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	Amount
Long Term CG Distributions	71
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
					Totals	1,293,939	0	1,192,014	101,925	0	0	0	101,925
639	SARA LEE CORP COM	803111103		6/22/2010	7/6/2011	329	0	256	73			0	73
640	SBERBANK SPONSORED ADR	80585Y308		7/27/2011	8/8/2011	1,364	0	1,603	-239			0	-239
641	SBERBANK SPONSORED ADR	80585Y308		7/27/2011	8/19/2011	2,843	0	4,022	-1,179			0	-1,179
642	SCHLUMBERGER LTD	806857108		8/10/2009	2/7/2011	451	0	266	185			0	185
643	SCHNEIDER ELEC SA ADR	80687P106		3/17/2011	7/6/2011	313	0	293	20			0	20
644	SHELL INTERNATIONAL FIN	822582AG7		9/22/2009	5/4/2011	10,039	0	10,005	34			0	34
645	SHELL INTERNATIONAL FIN	822582AG7		2/8/2011	5/4/2011	2,008	0	2,008	0			0	0
646	SOCIETE GENERAL SPN ADR	83364L109		8/10/2009	2/2/2011	3,098	0	3,303	-205			0	-205
647	SOCIETE GENERAL SPN ADR	83364L109		5/23/2011	8/19/2011	2,647	0	5,203	-2,556			0	-2,556
648	SOUTHERN COMPANY	842587107		8/10/2009	2/7/2011	374	0	313	61			0	61
649	STARBUCKS CORP	855244109		1/18/2011	6/13/2011	1,190	0	1,128	62			0	62
650	STARBUCKS CORP	855244109		1/10/2011	6/13/2011	35	0	33	2			0	2
651	STARBUCKS CORP	855244109		1/10/2011	9/19/2011	1,561	0	1,274	287			0	287
652	SUMITOMO MITSUI-UNSPONS	86562M209		8/10/2009	1/18/2011	3,773	0	4,489	-716			0	-716
653	SWATCH GROUP AG UNSPOND	870123106		3/30/2011	5/11/2011	1,868	0	1,691	177			0	177
654	SWATCH GROUP AG UNSPOND	870123106		2/8/2011	5/11/2011	74	0	64	10			0	10
655	SWATCH GROUP AG UNSPOND	870123106		2/8/2011	6/3/2011	1,518	0	1,323	195			0	195
656	SYMANTEC CORP COM	871503108		9/27/2010	2/8/2011	1,277	0	1,089	188			0	188
657	SYMANTEC CORP COM	871503108		9/27/2010	2/8/2011	3,868	0	3,299	569			0	569
658	SYMANTEC CORP COM	871503108		9/27/2010	7/6/2011	846	0	669	177			0	177
659	TJX COS INC NEW	872540109		8/10/2009	2/8/2011	4,516	0	3,189	1,327			0	1,327
660	TJX COS INC NEW	872540109		12/15/2009	2/28/2011	1,048	0	802	246			0	246
661	TJX COS INC NEW	872540109		12/14/2009	2/28/2011	249	0	190	59			0	59
662	TJX COS INC NEW	872540109		12/14/2009	2/28/2011	1,447	0	1,103	344			0	344
663	TJX COS INC NEW	872540109		12/15/2009	3/1/2011	1,197	0	917	280			0	280
664	TJX COS INC NEW	872540109		12/14/2009	3/1/2011	299	0	228	71			0	71
665	TJX COS INC NEW	872540109		12/14/2009	3/1/2011	848	0	647	201			0	201
666	TJX COS INC NEW	872540109		12/14/2009	5/31/2011	1,640	0	1,179	461			0	461
667	TJX COS INC NEW	872540109		12/21/2009	5/31/2011	1,322	0	932	390			0	390
668	TJX COS INC NEW	872540109		8/10/2009	5/31/2011	529	0	350	179			0	179
669	TJX COS INC NEW	872540109		12/14/2009	5/31/2011	1,058	0	761	297			0	297
670	TJX COS INC NEW	872540109		12/21/2009	6/1/2011	1,098	0	783	315			0	315
671	TJX COS INC NEW	872540109		12/21/2009	6/1/2011	1,412	0	1,007	405			0	405
672	TAIWAN S MANUFCTRING ADR	874039100		2/7/2011	3/29/2011	1,482	0	1,693	-211			0	-211
673	TAIWAN S MANUFCTRING ADR	874039100		1/28/2010	3/31/2011	377	0	316	61			0	61
674	TAIWAN S MANUFCTRING ADR	874039100		2/7/2011	3/31/2011	328	0	372	-44			0	-44
675	TARGET CORP COM	87612E106		12/7/2009	2/7/2011	3,399	0	2,872	527			0	527
676	TARGET CORP COM	87612E106		12/8/2009	2/7/2011	987	0	826	161			0	161
677	TARGET CORP COM	87612E106		12/8/2009	7/6/2011	773	0	735	38			0	38
678	TELEFONICA SA SPAIN ADR	879382208		2/7/2011	9/20/2011	365	0	482	-117			0	-117
679	TELEFONICA SA SPAIN ADR	879382208		3/9/2011	10/20/2011	81	0	102	-21			0	-21
680	TARGET CORP COM	87612E106		4/6/2010	8/1/2011	51	0	54	-3			0	-3
681	TELEFONICA SA SPAIN ADR	879382208		2/7/2011	10/20/2011	1,015	0	1,269	-254			0	-254
682	TARGET CORP COM	87612E106		4/5/2010	8/1/2011	1,272	0	1,345	-73			0	-73
683	TELEFONICA SA SPAIN ADR	879382208		7/29/2010	10/20/2011	852	0	973	-121			0	-121
684	TELEFONICA SA SPAIN ADR	879382208		7/15/2010	10/20/2011	893	0	936	-43			0	-43
685	TARGET CORP COM	87612E106		4/5/2010	8/2/2011	149	0	161	-12			0	-12
686	TELEFONICA SA SPAIN ADR	879382208		7/15/2010	10/25/2011	3,851	0	3,893	-42			0	-42
687	TELEFONICA SA SPAIN ADR	879382208		2/7/2011	10/25/2011	400	0	477	-77			0	-77
688	TELEFONICA SA SPAIN ADR	879382208		8/18/2011	10/25/2011	2,294	0	2,201	93			0	93
689	TELLABS INC DEL PV 1CT	879664100		6/7/2010	2/7/2011	313	0	395	-82			0	-82
690	TELLABS INC DEL PV 1CT	879664100		6/7/2010	9/6/2011	863	0	1,635	-772			0	-772
691	TARGET CORP COM	87612E106		12/8/2009	9/6/2011	343	0	321	22			0	22
692	TELLABS INC DEL PV 1CT	879664100		6/8/2010	9/6/2011	372	0	657	-285			0	-285
693	ABB LTD SPON ADR	000375204		2/7/2011	3/2/2011	2,508	0	2,445	63			0	63
694	ABB LTD SPON ADR	000375204		5/7/2010	3/2/2011	414	0	305	109			0	109
695	ABB LTD SPON ADR	000375204		5/7/2010	4/7/2011	2,407	0	1,774	633			0	633
696	TARGET CORP COM	87612E106		3/1/2010	9/6/2011	1,029	0	1,096	-67			0	-67

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	Amount
Long Term CG Distributions	71
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
					Totals	1,293,939	0	1,192,014	101,925	0	0	0	101,925
697	ABB LTD SPON ADR	000375204		5/7/2010	4/7/2011	1,869	0	1,380	489			0	489
698	TARGET CORP COM	87612E106		3/1/2010	9/7/2011	752	0	783	-31			0	-31
699	ABB LTD SPON ADR	000375204		6/3/2010	4/7/2011	1,893	0	1,357	536			0	536
700	AT& T INC	00206R102		8/10/2009	2/7/2011	1,949	0	1,797	152			0	152
701	AT&T INC	00206RAJ1		8/12/2009	9/14/2011	8,071	0	7,232	839			0	839
702	ABBOTT LABS	002824100		8/10/2009	2/7/2011	2,320	0	2,275	45			0	45
703	TARGET CORP COM	87612E106		3/2/2010	9/7/2011	100	0	104	-4			0	-4
704	ABBOTT LABS	002824100		9/27/2010	2/7/2011	182	0	209	-27			0	-27
705	ABBOTT LABS	002824100		9/27/2010	7/6/2011	426	0	418	8			0	8
706	ACTIVISION BLIZZARD INC	00507V109		2/23/2011	7/6/2011	715	0	655	60			0	60
707	TECK RESOURCES LTD CLS B	878742204		4/21/2011	8/11/2011	515	0	681	-166			0	-166
708	ACTIVISION BLIZZARD INC	00507V109		11/14/2011	11/29/2011	243	0	259	-16			0	-16
709	TECK RESOURCES LTD CLS B	878742204		4/21/2011	9/12/2011	1,179	0	1,702	-523			0	-523
710	ACTIVISION BLIZZARD INC	00507V109		11/14/2011	11/29/2011	755	0	803	-48			0	-48
711	AETNA INC NEW	00817Y108		8/12/2009	2/8/2011	2,722	0	2,059	663			0	663
712	AETNA INC NEW	00817Y108		8/12/2009	7/6/2011	314	0	195	119			0	119
713	TELEFONICA SA SPAIN ADR	879382208		3/9/2011	3/31/2011	1,739	0	1,751	-12			0	-12
714	TELEFONICA SA SPAIN ADR	879382208		7/15/2010	7/6/2011	307	0	277	30			0	30
715	TELEFONICA SA SPAIN ADR	879382208		2/7/2011	9/20/2011	500	0	660	-160			0	-160
716	AGILENT TECHNOLOGIES INC	00846U101		4/12/2010	2/7/2011	311	0	240	71			0	71
717	AGILENT TECHNOLOGIES INC	00846U101		4/12/2010	7/6/2011	361	0	240	121			0	121
718	ALTERA CORP COM	021441100		11/8/2010	2/8/2011	4,624	0	3,858	766			0	766
719	ALTERA CORP COM	021441100		11/8/2010	7/6/2011	845	0	609	236			0	236
720	AMERICAN INTERNATIONAL	026874784		3/21/2011	7/6/2011	324	0	403	-79			0	-79
721	AMERICAN INTERNATIONAL	026874784		3/21/2011	8/15/2011	987	0	1,501	-514			0	-514
722	AMERICAN INTERNATIONAL	026874784		3/22/2011	8/15/2011	1,612	0	2,483	-871			0	-871
723	AMERISOURCEBERGEN CORP	03073E105		6/6/2011	7/6/2011	388	0	365	23			0	23
724	AMERIPRISE FINL INC	03076C106		1/11/2011	2/7/2011	1,872	0	1,942	-70			0	-70
725	APPLE INC	037833100		8/10/2009	2/7/2011	3,862	0	1,811	2,051			0	2,051
726	APPLE INC	037833100		1/4/2010	7/6/2011	351	0	214	137			0	137
727	ARCELORMITTAL SA,	03938L104		8/10/2009	1/7/2011	1,369	0	1,409	-40			0	-40
728	ARCELORMITTAL SA,	03938L104		8/10/2009	1/10/2011	690	0	723	-33			0	-33
729	ARCELORMITTAL SA,	03938L104		6/10/2010	1/10/2011	2,069	0	1,724	345			0	345
730	BG GROUP PLC SPON ADR	055434203		8/13/2009	2/18/2011	2,262	0	1,636	626			0	626
731	BG GROUP PLC SPON ADR	055434203		8/10/2009	2/18/2011	357	0	250	107			0	107
732	BG GROUP PLC SPON ADR	055434203		8/10/2009	3/10/2011	2,734	0	1,998	736			0	736
733	BG GROUP PLC SPON ADR	055434203		8/10/2009	7/6/2011	349	0	250	99			0	99
734	BHP BILLITON PLC SP ADR	05545E209		8/10/2009	3/21/2011	1,805	0	1,240	565			0	565
735	BHP BILLITON PLC SP ADR	05545E209		6/3/2010	3/21/2011	2,106	0	1,546	560			0	560
736	BHP BILLITON PLC SP ADR	05545E209		2/7/2011	3/21/2011	1,956	0	2,127	-171			0	-171
737	BP CAPITAL MARKETS PLC	05565QBH0		8/12/2009	2/8/2011	6,223	0	6,082	141			0	141
738	TEXAS INSTRUMENTS	882508104		10/5/2009	2/8/2011	3,163	0	2,055	1,108			0	1,108
739	TEXAS INSTRUMENTS	882508104		2/28/2011	10/10/2011	1,102	0	1,318	-216			0	-216
740	TEXAS INSTRUMENTS	882508104		10/6/2009	10/10/2011	149	0	116	33			0	33
741	TEXAS INSTRUMENTS	882508104		2/28/2011	10/11/2011	208	0	249	-41			0	-41
742	TEXAS INSTRUMENTS	882508104		10/6/2009	10/11/2011	30	0	23	7			0	7
743	AMGEN INC COM PV $0 0001	031162100		8/10/2009	2/7/2011	4,875	0	5,401	-526			0	-526
744	TEXAS INSTRUMENTS	882508104		10/6/2009	11/15/2011	1,689	0	1,251	438			0	438
745	TEXAS INSTRUMENTS	882508104		10/5/2009	11/15/2011	846	0	616	230			0	230
746	TEXAS INSTRUMENTS	882508104		10/6/2009	11/15/2011	1,879	0	1,390	489			0	489
747	3M COMPANY	88579Y101		8/10/2009	2/7/2011	444	0	354	90			0	90
748	AMGEN INC COM PV $0 0001	031162100		8/10/2009	7/6/2011	1,097	0	1,153	-56			0	-56
749	ANALOG DEVICES INC COM	032654105		1/18/2011	2/7/2011	1,991	0	1,984	7			0	7
750	TOKIO MARINE HOLDINGS	889094108		8/10/2009	2/18/2011	3,146	0	2,751	395			0	395
751	TOKIO MARINE HOLDINGS	889094108		10/30/2009	2/18/2011	1,439	0	1,121	318			0	318
752	ANALOG DEVICES INC COM	032654105		1/19/2011	2/7/2011	159	0	157	2			0	2
753	TOKIO MARINE HOLDINGS	889094108		8/13/2010	2/18/2011	1,272	0	1,028	244			0	244
754	TOKIO MARINE HOLDINGS	889094108		2/8/2011	2/18/2011	1,874	0	1,761	113			0	113

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

	Amount
Long Term CG Distributions	71
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
					Totals	1,293,939	0	1,192,014	101,925	0	0	0	101,925
755	TOTAL S A SP ADR	89151E109		2/7/2011	2/17/2011	1,484	0	1,479	5			0	5
756	TOTAL S A SP ADR	89151E109		8/10/2009	2/17/2011	1,959	0	1,776	183			0	183
757	TOTAL S A SP ADR	89151E109		8/10/2009	3/21/2011	6,509	0	5,975	534			0	534
758	TRAVELERS COS INC	89417E109		8/12/2009	2/8/2011	3,822	0	3,135	687			0	687
759	TRAVELERS COS INC	89417E109		8/12/2009	7/6/2011	410	0	328	82			0	82
760	TRAVELERS COS INC	89417E109		8/12/2009	11/15/2011	747	0	608	139			0	139
761	TRAVELERS COS INC	89417E109		8/12/2009	11/15/2011	1,212	0	983	229			0	229
762	US BANCORP (NEW)	902973304		8/10/2009	2/7/2011	503	0	417	86			0	86
763	UNILEVER NV NY REG SHS	904784709		8/10/2009	7/6/2011	530	0	436	94			0	94
764	US BANCORP	91159HGW4		11/9/2010	9/14/2011	1,024	0	1,017	7			0	7
765	U.S TREASURY BOND	912810FF0		8/12/2009	7/6/2011	6,957	0	6,627	330			0	330
766	U S TREASURY BOND	912810FF0		8/12/2009	9/14/2011	6,690	0	5,519	1,171			0	1,171
767	U S TRSY INFLATION BOND	912810FS2		8/12/2009	7/6/2011	7,477	0	6,603	874			0	874
768	U S TRSY INFLATION BOND	912810FS2		8/12/2009	9/14/2011	9,565	0	7,724	1,841			0	1,841
769	U S TRSY INFLATION BOND	912810FS2		8/12/2009	11/21/2011	15,303	0	12,190	3,113			0	3,113
770	U S TREASURY BOND	912810PT9		8/12/2009	7/6/2011	3,224	0	3,152	72			0	72
771	U S TREASURY BOND	912810PT9		8/12/2009	9/14/2011	5,113	0	4,202	911			0	911
772	U S TREASURY BOND	912810QB7		8/12/2009	7/6/2011	5,914	0	5,825	89			0	89
773	U S TREASURY BOND	912810QB7		8/12/2009	9/14/2011	10,655	0	8,738	1,917			0	1,917
774	U S TREASURY NOTE	9128277B2		8/12/2009	8/15/2011	19,000	0	19,000	0			0	0
775	U S TREASURY NOTE	9128277B2		2/8/2011	8/15/2011	1,000	0	1,000	0			0	0
776	U S TREASURY NOTE	912828HH6		8/12/2009	7/6/2011	2,252	0	2,082	170			0	170
777	U S TREASURY NOTE	912828HH6		8/12/2009	9/14/2011	3,544	0	3,119	425			0	425
778	U S TREASURY NOTE	912828HK9		8/12/2009	7/6/2011	2,086	0	2,043	43			0	43
779	BANCO BILBAO VIZCAYA	05946K101		8/10/2009	3/28/2011	1,566	0	2,025	-459			0	-459
780	BANCO BILBAO VIZCAYA	05946K101		8/10/2009	7/26/2011	591	0	891	-300			0	-300
781	BANCO BILBAO VIZCAYA	05946K101		11/19/2010	7/26/2011	1,203	0	1,262	-59			0	-59
782	BANCO BILBAO VIZCAYA	05946K101		1/14/2011	7/26/2011	54	0	57	-3			0	-3
783	BANCO BILBAO VIZCAYA	05946K101		1/14/2011	7/27/2011	1,142	0	1,273	-131			0	-131
784	BANCO BILBAO VIZCAYA	05946K101		2/7/2011	7/27/2011	1,845	0	2,238	-393			0	-393
785	BANCO SANTANDER SA ADR	05964H105		8/10/2009	9/20/2011	835	0	1,514	-679			0	-679
786	BANCO SANTANDER SA ADR	05964H105		2/19/2010	9/20/2011	80	0	136	-56			0	-56
787	BANCO SANTANDER SA ADR	05964H105		2/19/2010	9/21/2011	606	0	1,043	-437			0	-437
788	BANCO SANTANDER SA ADR	05964H105		2/7/2011	9/21/2011	535	0	836	-301			0	-301
789	BANK OF NOVA SCOTIA	064149107		8/10/2009	2/7/2011	535	0	379	156			0	156
790	BARCLAYS PLC ADR	06738E204		8/10/2009	2/9/2011	1,723	0	2,002	-279			0	-279
791	BARCLAYS PLC ADR	06738E204		10/15/2009	2/9/2011	973	0	1,208	-235			0	-235
792	BAXTER INTERNTL INC	071813109		6/13/2011	7/6/2011	303	0	291	12			0	12
793	BHP BILLITON LTD ADR	088606108		8/10/2009	2/7/2011	664	0	436	228			0	228
794	BHP BILLITON LTD ADR	088606108		8/10/2009	6/6/2011	822	0	554	268			0	268
795	SALES ADJUSTMENT					2,095	0	0	2,095			0	2,095

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Statement of Capital Gains and Losses From Sales
(WASH SALES)
(Does not include capital gain distributions from mutual funds or CTF's - See Tax Transaction Detail)
STEVE J. MILLER FOUNDATION

Trust Year Ending 12/31/2011

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain	(Type)
							Loss Disallowed		
00507V109	ACTIVISION BLIZZARD INC								
Sold		11/29/11	82	998 30					
Acq		11/14/11	62	754 81	802 84	802 84	-48 03	-48 03	S
							48 03		
		Total for 11/29/2011			802 84	802 84	-48 03	-48 03	
							48 03		
03076C106	AMERIPRISE FINL INC								
Sold		02/07/11	32	1,872 25					
Acq		01/11/11	32	1,872 25	1,941 75	1,941 75	-69 50	-69 50	S
							69 50		
		Total for 2/7/2011			1,941 75	1,941 75	-69 50	-69 50	
							69 50		
110448107	BRITISH AMERICAN TOBACCO								
Sold		03/17/11	36	2,670 44					
Acq		02/07/11	31	2,299 55	2,445 33	2,445 33	-145 78	-145 78	S
							145 79		
		Total for 3/17/2011			2,445 33	2,445 33	-145 78	-145 78	
							145 79		
425883105	HENNES AND MAURITZ AB-								
Sold		10/12/11	240	1,505 49					
Acq		11/19/10	240	1,505 49	1,623 48	1,623 48	-117 99	-117 99	S
							117 99		
		Total for 10/12/2011			1,623 48	1,623 48	-117 99	-117 99	
							117 99		
425883105	HENNES AND MAURITZ AB-								
Sold		10/20/11	144	911 21					
Acq		11/19/10	10	63 28	67 65	67 65	-4 37	-4 37	S
							4 37		
		Total for 10/20/2011			67 65	67 65	-4 37	-4 37	
							4 37		
530555101	LIBERTY GLOBAL INCSER A								
Sold		10/05/11	10	323 91					
Acq		02/07/11	10	323 91	413 96	413 96	-90 05	-90 05	S
							90 05		
		Total for 10/5/2011			413 96	413 96	-90 05	-90 05	
							90 05		

Merrill Lynch
Statement of Capital Gains and Losses From Sales
(WASH SALES)
(Does not include capital gain distributions from mutual funds or CTF's - See Tax Transaction Detail)
STEVE J. MILLER FOUNDATION

Trust Year Ending 12/31/2011

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain	(Type)
							Loss Disallowed		
56164U107	MAN GROUP PLC-UNSPON								
Sold		09/29/11	102	272 42					
Acq		11/05/10	102	272 42	488 05	488 05	-215 63	-215 63	S
							215 63		
		Total for 9/29/2011			488 05	488 05	-215 63	-215 63	
							215 63		
56164U107	MAN GROUP PLC-UNSPON								
Sold		09/29/11	42	112 17					
Acq		02/02/11	30	80 12	152 25	152 25	-72 13	-72 13	S
							72 13		
Acq		02/02/11	12	32 05	60 90	60 90	-28 85	-28 85	S
							28 85		
		Total for 9/29/2011			213 15	213 15	-100 98	-100 98	
							100 98		
56164U107	MAN GROUP PLC-UNSPON								
Sold		09/29/11	70	186 95					
Acq		02/08/11	70	186 95	360 30	360 30	-173 35	-173 35	S
							173 35		
		Total for 9/29/2011			360 30	360 30	-173 35	-173 35	
							173 35		
56164U107	MAN GROUP PLC-UNSPON								
Sold		09/29/11	33	88 13					
Acq		03/22/11	33	88.13	137 28	137 28	-49 15	-49.15	S
							49 15		
		Total for 9/29/2011			137 28	137 28	-49 15	-49 15	
							49 15		
56164U107	MAN GROUP PLC-UNSPON								
Sold		09/30/11	465	1,198 56					
Acq		11/05/10	127	327 35	607 67	607 67	-280 32	-280 32	S
							280 32		
		Total for 9/30/2011			607 67	607 67	-280 32	-280 32	
							280 32		
775109200	ROGERS COMMUNICATIONS INC CL B								
Sold		09/20/11	41	1,507 43					
Acq		09/16/10	41	1,507 43	1,530 95	1,530 95	-23 52	-23 52	L
							23 52		
		Total for 9/20/2011			1,530 95	1,530 95	-23 52	-23 52	
							23 52		

Merrill Lynch
Statement of Capital Gains and Losses From Sales
(WASH SALES)
(Does not include capital gain distributions from mutual funds or CTF's - See Tax Transaction Detail)
STEVE J. MILLER FOUNDATION

Trust Year Ending 12/31/2011

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain / Loss Disallowed	(Type)
879382208	TELEFONICA S A SPON ADR								
Sold		09/20/11	45	865 33					
Acq		02/07/11	19	365 36	482 27	482 27	-116 91	-116 91	S
								116 91	
		Total for 9/20/2011			482 27	482 27	-116 91	-116 91	
								116 91	
J60966116	OKUMA CORP								
Sold		06/09/11	51	433 11					
Acq		03/22/11	51	433 11	441 20	441 20	-8 09	-8 09	S
								8 09	
		Total for 6/9/2011			441 20	441 20	-8 09	-8 09	
								8 09	
J60966116	OKUMA CORP								
Sold		06/10/11	478	4,044 41					
Acq		03/23/11	35	296 14	302 49	302 49	-6 35	-6 35	S
								6 35	
		Total for 6/10/2011			302 49	302 49	-6 35	-6 35	
								6 35	
J77497113	SUMITOMO HEAVY INDUSTRIES (REC								
Sold		05/31/11	268	1,820 26					
Acq		02/08/11	74	502 61	539 57	539 57	-36 96	-36 96	S
								36 96	
Acq		02/08/11	32	217 34	233 33	233 33	-15 99	-15 99	S
								15 98	
		Total for 5/31/2011			772 90	772 90	-52 95	-52 95	
								52 94	
W25381141	ENSKILDA BANKEN, SKANDINAVISKA								
Sold		11/16/11	164	939 57					
Acq		01/18/11	164	939 57	1,521 05	1,521 05	-581 48	-581 48	S
								581 48	
		Total for 11/16/2011			1,521 05	1,521 05	-581 48	-581 48	
								581 48	
		Total for Account: 41220991			14,152 32	14,152 32	-2,084 45	-2,084 45	
								2,084 45	

Total Proceeds (Wash Sales Only): 12,067 87

	Fed	State	Loss Disallowed
S/T Gain/Loss	-2,060 93	-2,060 93	2,060 93
L/T Gain/Loss	-23 52	-23 52	23 52

Part VIII, Line 1 (990-PF) - Compensation of Officers, Directors, Trustees and Foundation Managers

0

	Name	Check "X" if Business	Street	City	State	Zip Code	Foreign Country	Title	Average Hours	Compensation
1	KURT SPEYER		P O BOX 1501	PENNINGTON	NJ	08534-1501		TRUSTEE		
2	NORMAN C MILLER		P O BOX 1501	PENNINGTON	NJ	08534		CHAIRMAN		
3	PAULINA MILLER		P O BOX 1501	PENNINGTON	NJ	08534		CE CHAIRMA		
4	JAMES HOLCOMB		P.O. BOX 1501	PENNINGTON	NJ	08534		URER/SECR		
5	THEODORE W MILLER		P.O. BOX 1501	PENNINGTON NJ		08534		TRUSTEE		
6										
7										
8										
9										
10										

Part

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

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

		Date		Amount
1	Credit from prior year return		1	0
2	First quarter estimated tax payment		2	
3	Second quarter estimated tax payment		3	
4	Third quarter estimated tax payment		4	
5	Fourth quarter estimated tax payment		5	
6	Other payments		6	2,074
7	Total		7	2,074

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PRICEWATERHOUSE COOPERS LLP
600 GRANT STREET
47TH FLOOR
PITTSBURGH PA 15219-2709

YOUR MERRILL LYNCH REPORT

December 01, 2011 - December 30, 2011

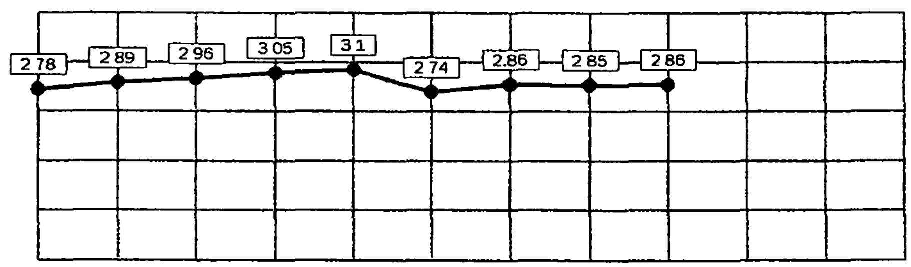
PORTFOLIO SUMMARY

	December 30	*November 30*	*Month Change*
Net Portfolio Value	**$2,859,813.93**	**$2,846,584.92**	**$13,229.01** ▲
Your assets	$2,859,813 93	$2,846,584 92	$13,229 01 ▲
Your liabilities	-	-	
Your Net Cash Flow (Inflows/Outflows)	($6,119 76)	($2,944 96)	
Securities You Transferred In/Out	-	-	
Subtotal Net Contributions	***($6,119.76)***	***($2,944.96)***	
Your Dividends/Interest Income	$21,192 46	$6,816 28	
Your Market Change	($1,843 69)	($19,530 44)	
Subtotal Investment Earnings	***$19,348.77***	***($12,714.16)***	

Investment Advice and Guidance:
Call Your Financial Advisor

Your Financial Advisor:
GREGORY J WOOTEN
2555 E CAMELBACK RD STE 900
PHOENIX AZ 85016-4218
gregory_wooten@ml com
1-602-954-5068

Total Value (Net Portfolio Value plus Assets Not Held/Valued By MLPF&S, if any) in millions, 2009-2011



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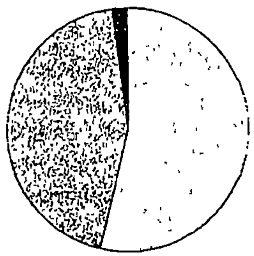
Watch lively interviews with scientists, policy makers and research analysts discussing new developments in energy, tech and healthcare Then speak with your Financial Advisor about possible investment opportunities in these sectors.

YOUR PORTFOLIO REVIEW

December 01, 2011 - December 30, 2011

ASSET ALLOCATION *

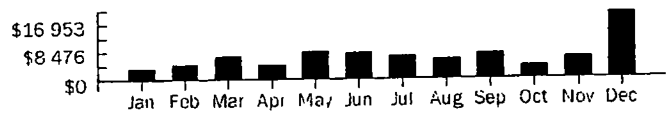
Estimated Accrued Interest not included
May not reflect all holdings



	Percent
Fixed Income	54%
Equities	44%
Cash/Money Accounts	2%
TOTAL	**100%**

* Includes the categorical values for the underlying portfolio of individual mutual funds, closed end funds, and UITs

CURRENT INCOME



	This Report	Year To Date
Tax-Exempt Interest	(83 79)	(273 67)
Taxable Interest	2 393 59	42 738 21
Tax-Exempt Dividends	-	36 63
Taxable Dividends	18 882 66	51 285 58
Total	$21 192 46	$93 786 75

Your Estimated Annual Income $86,418.72

BOND MATURITY SCHEDULE

Does not include Fixed Income Mutual Funds

Maturity Years	*% of Total Bond Assets*	*Par Value*	*Estimated Market Value*
<1	11%	140,000	143,104 62
1-2	17%	209,000	216,366.50
2-5	34%	405,000	419,192 94
5-10	25%	275,000	316,438 69
10-15	5%	50,000	61,314 38
15-20	3%	23,000	31,711.25
20+	5%	48,000	62,270.38
Total	**100%**	**1,150,000**	**$1,250,398.76**

TOP FIVE PORTFOLIO HOLDINGS

Based on Estimated Market Value

	Current Value	*% of Portfolio*
US MORTGAGE PORTFOLIO	262,465.04	9.21%
MID CAP VALUE OPPS	72,618.92	2.55%
GLOBAL SMALL CAP PORT	68,201.64	2.39%
BIF MONEY FUND	67,218.00	2 36%
ISHARES MSCI EMERGING	66,053.54	2 32%

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MERRILL LYNCH TRUST COMPANY,
A DIVISION OF BANK OF AMERICA, N.A.
AGENT OF THE
STEVE J MILLER FOUNDATION
TUA 12/1/1945 AS AMENDED

Net Portfolio Value: $2,859,813.93

Your Financial Advisor:
GREGORY J WOOTEN
2555 E CAMELBACK RD STE 900
PHOENIX AZ 85016-4218
gregory_wooten@ml.com
1-602-954-5068

Trust Officer:
MIKE FOX
609-274-1979

TRUST MANAGEMENT ACCOUNT

Your Investment Manager - Private Investors/ BLACKROCK WDP INC & GR

December 01, 2011 - December 30, 2011

ASSETS

	December 30	*November 30*
Cash/Money Accounts	**68,696.35**	58,602.88
Fixed Income	**1,250,398.76**	1,242,333.70
Equities	**1,061,471.84**	1,052,724.53
Mutual Funds	**469,339.14**	483,932.13
Options	-	-
Other	-	-
Subtotal (Long Portfolio)	**2,849,906.09**	*2,837,593.24*
Estimated Accrued Interest	**9,907.84**	8,991.68
TOTAL ASSETS	**$2,859,813.93**	$2,846,584 92

LIABILITIES

Debit Balance	-	-
Short Market Value	-	-
NET PORTFOLIO VALUE	**$2,859,813.93**	$2,846,584.92

CASH FLOW

	This Statement	*Year to Date*
Opening Cash/Money Accounts	**$58,602.88**	
CREDITS		
Funds Received	-	-
Electronic Transfers	-	-
Other Credits	-	34 086 37
Subtotal	-	*34,086.37*
DEBITS		
Electronic Transfers	-	-
Other Debits	**(3,198.87)**	(217,871 67)
ML Trust Fees	**(2,920.89)**	(36,401 95)
Non ML Trust Fees	-	(806 49)
Bill Payment	-	-
Subtotal	**($6,119.76)**	*($255,080 11)*
Net Cash Flow	**($6,119.76)**	($220,993 74)
Dividends/Interest Income	**21,192.46**	93,786 75
Security Purchases/Debits	**(59,717.10)**	(1,219,151.60)
Security Sales/Credits	**54,737.87**	1,291,854 24
Closing Cash/Money Accounts	**$68,696.35**	
Securities You Transferred In/Out	-	-

STEVE J MILLER FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

CASH/MONEY ACCOUNTS Description	Quantity	Total Cost Basis	Estimated Market Price	Estimated Market Value	Estimated Annual Income	Est. Annual Yield%
CASH	166.09	166.09		**166.09**		
BIF MONEY FUND	59,176.00	59,176 00	1.0000	**59,176.00**	**6**	.01
TOTAL		59,342.09		**59,342.09**	**6**	.01

GOVERNMENT AND AGENCY SECURITIES [1] Description	Acquired	Quantity	Adjusted/Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Accrued Interest	Estimated Annual Income	Current Yield%
Δ FEDERAL HOME LN MTG CORP NOTES 02.125% MAR 23 2012 MOODY'S: AAA S&P: AA+ CUSIP: 3137EABY4 ORIGINAL UNIT/TOTAL COST: 102.3839/11,262 23	06/24/10	11,000	11,034.62	100.4470	11,049 17	14.55	62.98	234	2.11
Δ FEDERAL HOME LN MTG CORP ORIGINAL UNIT/TOTAL COST: 101.9380/2,038.76	02/08/11	2,000	2,007.92	100.4470	2,008.94	1.02	11.45	43	2.11
Subtotal		*13,000*	*13,042.54*		**13,058.11**	*15.57*	*74 43*	**277**	2.11
Δ INTL BK RECON & DEVELOP NOTES 02.000% APR 02 2012 MOODY'S: AAA S&P: AAA< CUSIP: 459058AH6 ORIGINAL UNIT/TOTAL COST: 101 5010/3,045.03	01/07/10	3,000	3,005 18	100.4570	3,013.71	8 53	14 67	60	1.99
Δ INTL BK RECON & DEVELOP ORIGINAL UNIT/TOTAL COST· 101 5010/1,015 01	01/07/10	1,000	1,001.73	100.4570	1,004.57	2.84	4 89	20	1.99
Δ INTL BK RECON & DEVELOP ORIGINAL UNIT/TOTAL COST: 101 6640/1,016 64	02/08/11	1,000	1,003.70	100.4570	1,004.57	.87	4.89	20	1.99
Subtotal		5,000	5,010.61		**5,022.85**	*12.24*	*24 45*	**100**	1.99
Δ FED NAT'L MORTGAGE ASSOC GLOBAL NOTES 04 375% SEP 15 2012 MOODY'S AAA S&P: AA+ CUSIP: 31359MPF4 ORIGINAL UNIT/TOTAL COST: 107.0620/49,248 52	08/12/09	46,000	46,761 63	102.9150	47,340 90	579 27	586.98	2,013	4.25

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Wealth Management
Bank of America Corporation

STEVE J MILLER FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

GOVERNMENT AND AGENCY SECURITIES [1] (continued) Description	Acquired	Quantity	Adjusted/Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Accrued Interest	Estimated Annual Income	Current Yield%
Δ FED NAT'L MORTGAGE ASSOC	02/08/11	6,000	6,153.27	102 9150	6,174.90	21.63	76.56	263	4 25
ORIGINAL UNIT/TOTAL COST: 105.7560/6,345 36									
Subtotal		*52,000*	*52,914.90*		**53,515.80**	*600.90*	*663 54*	**2,276**	*4.25*
Δ FEDERAL HOME LN MTG CORP	11/19/09	13,000	13,072.93	101.3720	13,178 36	105.43	75.97	277	2.09
NOTES 02.125% SEP 21 2012									
MOODY'S. AAA S&P: AA+ CUSIP: 3137EACE7									
ORIGINAL UNIT/TOTAL COST. 102.1650/13,281 46									
Δ FEDERAL HOME LN MTG CORP	02/08/11	1,000	1,009.99	101 3720	1,013.72	3 73	5 84	22	2.09
ORIGINAL UNIT/TOTAL COST. 102.2200/1,022 20									
Subtotal		*14,000*	*14,082.92*		**14,192.08**	*109.16*	*81 81*	**299**	*2 09*
Δ U.S TREASURY NOTE	08/12/09	23,000	23,323.93	102 9180	23,671 14	347.21	63 63	777	3 27
3.375% NOV 30 2012 03.375% NOV 30 2012									
*MOODY'S· AAA S&P. *** CUSIP: 912828HK9*									
ORIGINAL UNIT/TOTAL COST: 104.9534/24,139 29									
Δ U.S. TREASURY NOTE	02/08/11	3,000	3,073 01	102.9180	3,087.54	14.53	8.30	102	3 27
ORIGINAL UNIT/TOTAL COST· 104.7700/3,143.10									
Subtotal		*26,000*	*26,396.94*		**26,758.68**	*361 74*	*71 93*	**879**	*3.27*
Δ FEDERAL NATL MTG ASSOC	04/13/10	11,000	11,345 05	104 9000	11,539.00	193.95	140.36	482	4 17
NOTES 04.375% MAR 15 2013									
MOODY'S: AAA S&P: AA+ CUSIP: 31359MRG0									
ORIGINAL UNIT/TOTAL COST: 107 4755/11,822 31									
Δ FEDERAL NATL MTG ASSOC	02/08/11	2,000	2,080.94	104.9000	2,098.00	17.06	25.52	88	4 17
ORIGINAL UNIT/TOTAL COST: 107.0020/2,140.04									
Subtotal		*13,000*	*13,425.99*		**13,637.00**	*211.01*	*165 88*	**570**	*4.17*
Δ U.S. TREASURY NOTE	04/13/10	13,000	13,013 32	101 9840	13,257 92	244.60	47 24	228	1 71
1.750% APR 15 2013 01.750% APR 15 2013									
*MOODY'S AAA S&P: *** CUSIP: 912828MX5*									
ORIGINAL UNIT/TOTAL COST. 100 2346/13,030 51									

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STEVE J MILLER FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

GOVERNMENT AND AGENCY SECURITIES [1] (continued) Description	Acquired	Quantity	Adjusted/Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Accrued Interest	Estimated Annual Income	Current Yield%
Δ U.S. TREASURY NOTE	02/08/11	2,000	2,020 94	101.9840	2,039.68	18.74	7 27	35	1.71
ORIGINAL UNIT/TOTAL COST: 101 7580/2,035.16									
Subtotal		*15,000*	*15,034.26*		**15,297.60**	263.34	54.51	**263**	*1.71*
Δ U.S. TREASURY NOTE	05/04/11	14,000	14,006 31	100.5820	**14,081.48**	75 17	14.42	**88**	.62
0 625% APR 30 2013 00.625% APR 30 2013									
*MOODY'S: AAA S&P: *** CUSIP: 912828QE3*									
ORIGINAL UNIT/TOTAL COST: 100.0667/14,009.34									
Δ FEDERAL NATL MTG ASSOC	06/17/10	4,000	4,024.66	101.8750	4,075.00	50.34	10.31	70	1.71
NOTES 01.750% MAY 07 2013									
MOODY'S: AAA S&P: AA+ CUSIP: 31398AJ94									
ORIGINAL UNIT/TOTAL COST: 101.3007/4,052.03									
Δ FEDERAL NATL MTG ASSOC	02/08/11	1,000	1,009.06	101.8750	1,018 75	9.69	2.58	18	1.71
ORIGINAL UNIT/TOTAL COST: 101.4960/1,014 96									
Subtotal		5,000	5,033.72		**5,093.75**	60 03	*12.89*	**88**	*1.71*
U S. TREASURY NOTE	06/17/10	3,000	2,995 78	101.3160	3,039.48	43.70	1.38	34	1.11
1.125% JUN 15 2013 01.125% JUN 15 2013									
*MOODY'S: AAA S&P: *** CUSIP: 912828NH9*									
Δ U.S. TREASURY NOTE	11/09/10	18,000	18,157.13	101.3160	18,236.88	79.75	8.30	203	1.11
ORIGINAL UNIT/TOTAL COST: 101.5432/18,277.79									
Δ U.S. TREASURY NOTE	02/08/11	2,000	2,002.89	101.3160	2,026.32	23.43	.92	23	1.11
ORIGINAL UNIT/TOTAL COST: 100.2310/2,004.62									
Subtotal		*23,000*	*23,155.80*		**23,302.68**	146.88	10.60	**260**	*1.11*
Δ U.S. TREASURY NOTE	08/10/10	1,000	1,002.69	101.1910	1,011.91	9 22	4.57	10	98
1 000% JUL 15 2013 01.000% JUL 15 2013									
*MOODY'S: AAA S&P: *** CUSIP: 912828NN6*									
ORIGINAL UNIT/TOTAL COST: 100.5080/1,005 08									

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01. 2011 - December 30, 2011

GOVERNMENT AND AGENCY SECURITIES [1] (continued) *Description*	*Acquired*	*Quantity*	*Adjusted/Total Cost Basis*	*Estimated Market Price*	*Estimated Market Value*	*Unrealized Gain/(Loss)*	*Estimated Accrued Interest*	*Estimated Annual Income*	*Current Yield%*
U.S TREASURY NOTE	02/08/11	2,000	1,997 42	101.1910	2,023 82	26.40	9.13	20	.98
Subtotal		*3,000*	*3,000 11*		**3,035.73**	*35.62*	*13 70*	**30**	*.98*
Δ U S TREASURY NOTE *0.750% SEP 15 2013 00.750% SEP 15 2013* *MOODY'S: AAA S&P. *** CUSIP: 912828NY2* *ORIGINAL UNIT/TOTAL COST. 100 6331/11,069 65*	10/12/10	11,000	11,040 87	100.8550	11,094.05	53.18	24.02	83	.74
U.S. TREASURY NOTE	02/08/11	1,000	990 39	100.8550	1,008 55	18 16	2 18	8	.74
Subtotal		*12,000*	*12,031.26*		**12,102.60**	*71 34*	*26 20*	**91**	*74*
Δ FEDERAL HOME LN MTG CORP *NOTES 04.875% NOV 15 2013* *MOODY'S: AAA S&P: AA+ CUSIP: 3134A4UK8* *ORIGINAL UNIT/TOTAL COST: 108.7857/41,338 60*	08/12/09	38,000	39,518 33	108.3270	41,164 26	1,645 93	231.56	1,853	4.50
Δ FEDERAL HOME LN MTG CORP *ORIGINAL UNIT/TOTAL COST: 109 3278/5,466 39*	02/08/11	5,000	5,318 13	108.3270	5,416 35	98 22	30 47	244	4 50
Subtotal		*43,000*	*44,836.46*		**46,580.61**	*1,744.15*	*262.03*	**2,097**	*4.50*
Δ FEDERAL NATL MTG ASSOC *NOTES SR 11 01.250% FEB 27 2014* *MOODY'S: AAA S&P: AA+ CUSIP: 3135G0AP8* *ORIGINAL UNIT/TOTAL COST: 101 5430/5,077 15*	10/18/11	5,000	5,070.81	101.4460	**5,072.30**	1.49	21 35	**63**	1.23
Δ U S TREASURY NOTE *1.250% APR 15 2014 01.250% APR 15 2014* *MOODY'S: AAA S&P: *** CUSIP: 912828QC7* *ORIGINAL UNIT/TOTAL COST: 100.7894/14,110 52*	05/04/11	14,000	14,086 49	102.1640	**14,302.96**	216 47	36 34	**175**	1.22
U S TREASURY NOTE *2.625% JUN 30 2014 02 625% JUN 30 2014* *MOODY'S. AAA S&P. *** CUSIP: 912828KY5*	08/12/09	25,000	24,983 48	105 6880	26,422 00	1,438 52	326 34	657	2.48

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

GOVERNMENT AND AGENCY SECURITIES [1] (continued) Description	Acquired	Quantity	Adjusted/Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Accrued Interest	Estimated Annual Income	Current Yield%
Δ U.S. TREASURY NOTE	02/08/11	3,000	3,081.05	105 6880	3,170.64	89.59	39.16	79	2 48
ORIGINAL UNIT/TOTAL COST: 103.6330/3,108.99									
Subtotal		28,000	28,064.53		**29,592.64**	1,528.11	365.50	**736**	2.48
Δ U.S TREASURY NOTE	10/18/11	18,000	18,018.47	100.4140	**18,074.52**	56.05	18 69	**90**	49
0 500% OCT 15 2014 00.500% OCT 15 2014									
*MOODY'S: AAA S&P: *** CUSIP: 912828RL6*									
ORIGINAL UNIT/TOTAL COST: 100.1097/18,019 75									
Δ U.S. TREASURY NOTE	12/13/11	22,000	22,011 93	100 0630	**22,013.86**	1.93	10 20	**83**	.37
0.375% NOV 15 2014 00 375% NOV 15 2014									
*MOODY'S: AAA S&P: *** CUSIP. 912828RQ5*									
ORIGINAL UNIT/TOTAL COST: 100.0550/22,012 10									
Δ U.S. TREASURY NOTE	10/28/10	26,000	26,014 91	102.5940	26,674.44	659.53	80.81	325	1 21
1.250% SEP 30 2015 01.250% SEP 30 2015									
*MOODY'S· AAA S&P: *** CUSIP: 912828NZ9*									
ORIGINAL UNIT/TOTAL COST: 100.0745/26,019 38									
U.S. TREASURY NOTE	02/08/11	4,000	3,833.60	102.5940	4,103.76	270 16	12.43	50	1 21
Subtotal		*30,000*	*29,848.51*		**30,778.20**	929.69	93.24	**375**	*1.21*
Δ U.S. TREASURY NOTE	05/27/11	20,000	20,267.36	105 5940	**21,118.80**	851.44	65.93	**400**	1.89
2 000% APR 30 2016 02 000% APR 30 2016									
*MOODY'S: AAA S&P. *** CUSIP. 912828QF0*									
ORIGINAL UNIT/TOTAL COST. 101 5081/20,301 63									
Δ U.S. TREASURY NOTE	11/17/11	49,000	49,309.10	100.9690	**49,474.81**	165 71	80.77	**490**	99
1.000% OCT 31 2016 01 000% OCT 31 2016									
*MOODY'S· AAA S&P *** CUSIP· 912828RM4*									
ORIGINAL UNIT/TOTAL COST: 100 6445/49,315 82									

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

GOVERNMENT AND AGENCY SECURITIES [1] (continued) Description	Acquired	Quantity	Adjusted/Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Accrued Interest	Estimated Annual Income	Current Yield%
Δ FEDERAL NATL MTG ASSOC *NOTES 05 375% JUN 12 2017* *MOODY'S: AAA S&P: AA+ CUSIP: 31398ADM1* *ORIGINAL UNIT/TOTAL COST: 111.0706/36,653.32*	08/12/09	33,000	35,653 78	120 8230	39,871.59	4,217 81	88.69	1,774	4.44
Δ FEDERAL NATL MTG ASSOC *ORIGINAL UNIT/TOTAL COST· 112.7220/5,636.10*	02/08/11	5,000	5,554 17	120 8230	6,041.15	486.98	13.44	269	4.44
Subtotal		*38,000*	*41,207 95*		***45,912.74***	*4,704.79*	*102.13*	***2,043***	*4 44*
Δ U.S. TREASURY NOTE *4 250% NOV 15 2017 04 250% NOV 15 2017* *MOODY'S: AAA S&P: *** CUSIP: 912828HH6* *ORIGINAL UNIT/TOTAL COST: 105 1410/22,079 62*	08/12/09	21,000	21,800 14	118 1170	24,804 57	3,004.43	110 34	893	3 59
Δ U S. TREASURY NOTE *ORIGINAL UNIT/TOTAL COST. 107.9497/4,317 99*	02/08/11	4,000	4,279 85	118 1170	4,724.68	444 83	21.02	170	3 59
Subtotal		*25,000*	*26,079 99*		***29,529.25***	*3,449.26*	*131.36*	***1,063***	*3 59*
U.S. TREASURY NOTE *1.500% AUG 31 2018 01 500% AUG 31 2018* *MOODY'S: AAA S&P: *** CUSIP: 912828RE2*	09/15/11	24,000	23,999.15	101 4610	**24,350.64**	351.49	119.67	**360**	1 47
U.S. TREASURY NOTE *3.625% FEB 15 2020 03 625% FEB 15 2020* *MOODY'S: AAA S&P: *** CUSIP: 912828MP2*	03/16/10	15,000	14,936.18	115.9770	17,396.55	2,460.37	202.43	544	3 12
Δ U S. TREASURY NOTE *ORIGINAL UNIT/TOTAL COST· 101 0200/2,020.40*	02/08/11	2,000	2,018 68	115 9770	2,319 54	300 86	26.99	73	3 12
Subtotal		*17,000*	*16,954 86*		***19,716.09***	*2,761 23*	*229 42*	***617***	*3.12*
Δ U S TREASURY NOTE *3 500% MAY 15 2020 03 500% MAY 15 2020* *MOODY'S: AAA S&P: *** CUSIP: 912828ND8* *ORIGINAL UNIT/TOTAL COST: 103 4496/20,689.92*	06/24/10	20,000	20,597 80	115.0390	23,007.80	2,410 00	86.54	700	3 04

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STEVE J MILLER FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

GOVERNMENT AND AGENCY SECURITIES [1] (continued) Description	Acquired	Quantity	Adjusted/Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Accrued Interest	Estimated Annual Income	Current Yield%
U.S. TREASURY NOTE	02/08/11	5,000	4,978 74	115.0390	5,751 95	773.21	21.63	175	3.04
Subtotal		*25,000*	*25,576.54*		***28,759.75***	*3,183.21*	*108.17*	***875***	*3 04*
U.S. TREASURY NOTE	10/28/10	22,000	21,887.50	107 8520	23,727.44	1,839.94	214.99	578	2 43
2.625% AUG 15 2020 02 625% AUG 15 2020									
*MOODY'S: AAA S&P: *** CUSIP: 912828NT3*									
U S TREASURY NOTE	02/08/11	4,000	3,677.99	107 8520	4,314.08	636 09	39.09	105	2.43
Subtotal		*26,000*	*25,565.49*		***28,041.52***	*2,476.03*	*254 08*	***683***	*2 43*
θ U.S. TRSY INFLATION BOND	08/12/09	23,000	25,447.56	122 9220	32,256.72	6,809.16	210.00	525	1.62
2 0% JAN 15 2026 INFL ADJ PRIN 26,241									
*MOODY'S: AAA S&P: *** CUSIP: 912810FS2*									
ORIGINAL UNIT/TOTAL COST· 104.7809/24,099.62									
Δ U.S TRSY INFLATION BOND	02/08/11	7,000	8,157.63	122 9220	9,817 26	1,659 63	63.91	160	1 62
INFL ADJ PRIN 7,986									
ORIGINAL UNIT/TOTAL COST: 112.8937/7,902.56									
Subtotal		*30,000*	*33,605.19*		***42,073.98***	*8,468 79*	*273.91*	***685***	*1.62*
Δ U.S. TREASURY BOND	08/12/09	17,000	18,743.81	137 8750	23,438 75	4,694.94	110.34	893	3 80
5.25% NOV 15 2028 05.250% NOV 15 2028									
*MOODY'S: AAA S&P: *** CUSIP: 912810FF0*									
ORIGINAL UNIT/TOTAL COST: 111.1878/18,901 94									
Δ U.S. TREASURY BOND	02/08/11	6,000	6,561.11	137.8750	8,272 50	1,711 39	38 94	315	3.80
ORIGINAL UNIT/TOTAL COST: 109.6761/6,580 57									
Subtotal		*23,000*	*25,304.92*		***31,711.25***	*6,406.33*	*149.28*	***1,208***	*3.80*
Δ U.S. TREASURY BOND	08/12/09	10,000	10,502.99	135.8280	13,582.80	3,079 81	176.83	475	3 49
4.750% FEB 15 2037 04.750% FEB 15 2037									
*MOODY'S· AAA S&P: *** CUSIP. 912810PT9*									
ORIGINAL UNIT/TOTAL COST: 105.2777/10,527 77									

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

GOVERNMENT AND AGENCY SECURITIES [1] (continued) Description	Acquired	Quantity	Adjusted/Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Accrued Interest	Estimated Annual Income	Current Yield%
Δ U S TREASURY BOND	02/08/11	4,000	4,059.39	135.8280	5,433.12	1,373.73	70 73	190	3 49
ORIGINAL UNIT/TOTAL COST 101 5120/4,060.48									
Subtotal		*14,000*	*14,562.38*		**19,015.92**	*4,453 54*	*247 56*	**665**	*3 49*
U.S. TREASURY BOND	08/12/09	3,000	2,912.59	127.2190	3,816 57	903 98	15 76	128	3 34
4.250% MAY 15 2039 04.250% MAY 15 2039									
*MOODY'S: AAA S&P: *** CUSIP: 912810QB7*									
U S. TREASURY BOND	11/17/09	22,000	21,930 48	127 2190	27,988 18	6,057.70	115 59	935	3 34
U S TREASURY BOND	02/08/11	9,000	8,366.16	127 2190	11,449 71	3,083 55	47.29	383	3 34
Subtotal		*34,000*	*33,209.23*		**43,254.46**	*10,045.23*	*178.64*	***1,446***	*3 34*
TOTAL		680,000	694,714.72		**748,472.66**	53,757 94	3,962.63	**19,375**	2 59

CORPORATE BONDS Description	Acquired	Quantity	Adjusted/Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Accrued Interest	Estimated Annual Income	Current Yield%
Δ CITIGROUP FUNDING INC	08/12/09	27,000	27,024.85	101 8570	27,501.39	476 54	33 75	608	2 20
FDIC TLGP GUARANTEED 02.250% DEC 10 2012									
MOODY'S: AAA S&P: AA+ CUSIP: 17313YAJ0									
ORIGINAL UNIT/TOTAL COST: 100.3160/27,085 32									
Δ CITIGROUP FUNDING INC	02/08/11	3,000	3,037.34	101 8570	3,055.71	18 37	3 75	68	2 20
ORIGINAL UNIT/TOTAL COST: 102 4100/3,072.30									
Subtotal		*30,000*	*30,062.19*		**30,557.10**	*494 91*	*37.50*	**676**	*2 20*
Δ PRUDENTIAL FINANCIAL INC	11/29/11	6,000	6,063 11	100 8620	**6,051.72**	(11 39)	76 08	**165**	2 72
SER MTN 02.750% JAN 14 2013									
MOODY'S: BAA2 S&P· A CUSIP: 74432QBK0									
ORIGINAL UNIT/TOTAL COST: 101.1330/6.067.98									
Δ GENERAL ELECTRIC COMPANY	08/12/09	21,000	21,333 27	104 2100	21,884 10	550 83	434 58	1,050	4.79
GLB 05 000% FEB 01 2013									
MOODY'S: AA2 S&P AA+ CUSIP: 369604AY9									
ORIGINAL UNIT/TOTAL COST 104 8640/22,021 44									

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

CORPORATE BONDS (continued) Description	Acquired	Quantity	Adjusted/Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Accrued Interest	Estimated Annual Income	Current Yield%
Δ GENERAL ELECTRIC COMPANY	02/08/11	5,000	5,186.86	104.2100	5,210 50	23.64	103.47	250	4.79
ORIGINAL UNIT/TOTAL COST: 106.7600/5,338.00									
Subtotal		26,000	26,520.13		**27,094.60**	574.47	538 05	**1,300**	4.79
Δ BERKSHIRE HATHAWAY INC	03/09/10	10,000	10,042.81	101.6950	10,169.50	126 69	82 05	213	2.08
SER 0001 GLB 02.125% FEB 11 2013									
MOODY'S: AA2 S&P: AA+ CUSIP: 084670AU2									
ORIGINAL UNIT/TOTAL COST. 101.1060/10,110 60									
Δ BERKSHIRE HATHAWAY INC	02/08/11	2,000	2,022.64	101.6950	2,033.90	11.26	16 41	43	2.08
ORIGINAL UNIT/TOTAL COST. 102.0280/2,040.56									
Subtotal		12,000	12,065.45		**12,203.40**	137.95	98.46	**256**	2.08
Δ JPMORGAN CHASE & CO	06/17/10	4,000	4,120.75	104.5420	4,181.68	60 93	31.14	190	4.54
GLB 04.750% MAY 01 2013									
MOODY'S: AA3 S&P: A CUSIP: 46625HHB9									
ORIGINAL UNIT/TOTAL COST: 106.3580/4,254.32									
Δ JPMORGAN CHASE & CO	02/08/11	1,000	1,038.74	104.5420	1,045.42	6.68	7.78	48	4 54
ORIGINAL UNIT/TOTAL COST: 106.4090/1,064 09									
Subtotal		5,000	5,159.49		**5,227.10**	67.61	38.92	**238**	4.54
Δ AMERICAN EXPRESS	11/09/10	5,000	5,274.55	105.1150	5,255.75	(18.80)	47.33	294	5.58
SER MTN 05.875% MAY 02 2013									
MOODY'S: A2 S&P: BBB+ CUSIP. 0258M0CW7									
ORIGINAL UNIT/TOTAL COST. 110.0340/5,501 70									
Δ AMERICAN EXPRESS	02/08/11	1,000	1,050 01	105 1150	1,051.15	1.14	9.47	59	5.58
ORIGINAL UNIT/TOTAL COST. 108.2580/1,082 58									
Subtotal		6,000	6,324.56		**6,306.90**	(17.66)	56.80	**353**	5.58

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STEVE J MILLER FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

CORPORATE BONDS (continued) Description	Acquired	Quantity	Adjusted/Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Accrued Interest	Estimated Annual Income	Current Yield%
Δ KRAFT FOODS INC GLB 02.625% MAY 08 2013 MOODY'S BAA2 S&P: BBB- CUSIP: 50075NAY0 ORIGINAL UNIT/TOTAL COST: 102.3310/5,116 55	10/26/11	5,000	5,103.65	102 1630	**5,108.15**	4 50	18.96	**132**	2 56
Δ US BANCORP 02.000% JUN 14 2013 MOODY'S. AA3 S&P. A CUSIP: 91159HGW4 ORIGINAL UNIT/TOTAL COST: 102 5020/5,125.10	11/09/10	5,000	5,070.83	101 6310	**5,081.55**	10 72	4 44	**100**	1 96
Δ GOLDMAN SACHS GROUP INC GLB 04.750% JUL 15 2013 MOODY'S. A1 S&P: A- CUSIP: 38141GDK7 ORIGINAL UNIT/TOTAL COST: 105.5540/4,222.16	07/13/10	4,000	4,116 36	101.3230	4,052 92	(63 44)	87 08	190	4 68
Δ GOLDMAN SACHS GROUP INC ORIGINAL UNIT/TOTAL COST: 106.3000/1,063.00	02/08/11	1,000	1,040.29	101 3230	1,013.23	(27.06)	21 77	48	4 68
Subtotal		5,000	5,156 65		**5,066.15**	(90.50)	108.85	**238**	4.68
Δ MICROSOFT CORP GLB 00.875% SEP 27 2013 MOODY'S AAA S&P: AAA CUSIP: 594918AF1 ORIGINAL UNIT/TOTAL COST. 100.2600/11,028 60	11/09/10	11,000	11,017.43	100 8680	**11,095.48**	78.05	24 86	**97**	86
Δ GENERAL ELEC CAP CORP GLB 02 100% JAN 07 2014 MOODY'S· AA2 S&P· AA+ CUSIP: 36962G4X9 ORIGINAL UNIT/TOTAL COST 101 0910/8,087.28	08/18/11	8,000	8,074.40	101.4970	**8,119.76**	45 36	80 73	**168**	2 06
Δ COMCAST CORP COMPANY GUARNT 05 300% JAN 15 2014 MOODY'S. BAA1 S&P: BBB+ CUSIP· 20030NAE1 ORIGINAL UNIT/TOTAL COST: 109 5950/5,479.75	08/18/11	5,000	5,409 34	107.7550	**5,387.75**	(21 59)	121.46	**265**	4 91

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STEVE J MILLER FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

CORPORATE BONDS (continued) Description	Acquired	Quantity	Adjusted/Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Accrued Interest	Estimated Annual Income	Current Yield%
Δ NBC UNIVERSAL	10/26/11	5,000	5,092 18	101.6480	**5,082.40**	(9 78)	25.96	**105**	2 06
GLB 02.100% APR 01 2014									
MOODY'S: BAA2 S&P: BBB+ CUSIP: 63946BAA8									
ORIGINAL UNIT/TOTAL COST: 101.9780/5,098 90									
Δ CITIGROUP INC	08/18/11	5,000	5,221 96	102.3410	**5,117.05**	(104 91)	39 15	**257**	5.00
GLB 05.125% MAY 05 2014									
MOODY'S: A3 S&P: A- CUSIP: 172967CK5									
ORIGINAL UNIT/TOTAL COST: 105.0880/5,254 40									
Δ BP CAPITAL MARKETS PLC	10/18/11	5,000	5,254.39	105 0840	**5,254.20**	(0.19)	26 18	**182**	3.44
3.625% DUE 5/8/2014									
MOODY'S: A2 S&P· A< CUSIP: 05565QBL1									
ORIGINAL UNIT/TOTAL COST: 105.5020/5,275.10									
Δ ANHEUSER-BUSCH INBEV WOR	08/18/11	6,000	6,071.17	100.7150	**6,042.90**	(28.27)	41 50	**90**	1.48
COMPANY GUARNT 01.500% JUL 14 2014									
MOODY'S: BAA1 S&P: A< CUSIP: 03523TBL1									
ORIGINAL UNIT/TOTAL COST: 101.3500/6,081.00									
Δ JPMORGAN CHASE & CO	08/12/09	36,000	36,832.98	105.4300	37,954.80	1,121.82	538.12	1,845	4 86
SUBORDINATED GLB 05.125% SEP 15 2014									
MOODY'S: A1 S&P: A- CUSIP: 46625HBV1									
ORIGINAL UNIT/TOTAL COST: 104.1410/37,490.76									
Δ JPMORGAN CHASE & CO	02/08/11	5,000	5,282.56	105 4300	5,271.50	(11 06)	74 74	257	4.86
ORIGINAL UNIT/TOTAL COST: 107.4160/5,370 80									
Subtotal		*41,000*	*42,115.54*		***43,226.30***	*1,110.76*	*612.86*	***2,102***	*4.86*
Δ TEVA PHARMA FIN IV LLC	12/01/11	11,000	11,030.84	100.7730	**11,085.03**	54 19	25.97	**187**	1.68
COMPANY GUARNT GLB 01.700% NOV 10 2014									
MOODY'S: A3 S&P: A< CUSIP: 88166HAA5									
ORIGINAL UNIT/TOTAL COST: 100.2870/11,031 57									

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

CORPORATE BONDS (continued) Description	Acquired	Quantity	Adjusted/Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Accrued Interest	Estimated Annual Income	Current Yield%
Δ COX COMMUNICATIONS INC	10/26/11	5,000	5,550.10	111 0030	**5,550.15**	05	11.35	**273**	4.90
GLB 05 450% DEC 15 2014									
MOODY'S: BAA2 S&P: BBB CUSIP: 224044BM8									
ORIGINAL UNIT/TOTAL COST: 111.6190/5,580 95									
Δ BP CAPITAL MARKETS PLC	08/12/09	32,000	32,349 20	106 7810	**34,169.92**	1,820 72	378.89	**1,240**	3 62
COMPANY GUARNT GLB 03 875% MAR 10 2015									
MOODY'S: A2 S&P: A< CUSIP: 05565QBH0									
ORIGINAL UNIT/TOTAL COST: 101 8280/32,584 96									
Δ WAL-MART STORES INC	03/31/10	32,000	32,007 90	105.9920	33,917 44	1,909 54	227 44	920	2.71
02.875% APR 01 2015									
MOODY'S: AA2 S&P: AA CUSIP: 931142CR2									
ORIGINAL UNIT/TOTAL COST: 100 0370/32,011.84									
Δ WAL-MART STORES INC	02/08/11	4,000	4,051.10	105.9920	4,239 68	188 58	28.43	115	2 71
ORIGINAL UNIT/TOTAL COST: 101.6100/4,064.40									
Subtotal		*36,000*	*36,059.00*		***38,157.12***	*2,098 12*	*255.87*	***1,035***	*2.71*
Δ GOLDMAN SACHS GROUP INC	08/12/09	37,000	37,672.56	102 5150	37,930.55	257.99	907.27	1,980	5.21
GLB 05 350% JAN 15 2016									
MOODY'S: A1 S&P: A- CUSIP: 38141GEE0									
ORIGINAL UNIT/TOTAL COST: 102.7330/38,011 21									
Δ GOLDMAN SACHS GROUP INC	02/08/11	4,000	4,231.51	102 5150	4,100 60	(130.91)	98 08	214	5 21
ORIGINAL UNIT/TOTAL COST: 106 9490/4,277.96									
Subtotal		*41,000*	*41,904 07*		***42,031.15***	*127 08*	*1,005 35*	***2,194***	*5.21*
Δ GENERAL ELEC CAP CORP	09/15/11	19,000	19,189 69	102 8480	**19,541.12**	351 43	79.40	**561**	2.86
02 950% MAY 09 2016									
MOODY'S: AA2 S&P. AA+ CUSIP. 36962G5C4									
ORIGINAL UNIT/TOTAL COST: 101 0590/19,201 21									

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

CORPORATE BONDS (continued) Description	Acquired	Quantity	Adjusted/Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Accrued Interest	Estimated Annual Income	Current Yield%
Δ AT&T INC	08/12/09	29,000	29,923.60	115.7530	33,568 37	3,644.77	660 15	1,595	4.75
GLB 05 500% FEB 01 2018									
MOODY'S: A2 S&P: A- CUSIP: 00206RAJ1									
ORIGINAL UNIT/TOTAL COST: 104.1950/30,216 55									
Δ AT&T INC	02/08/11	6,000	6,467.15	115.7530	6,945.18	478.03	136.58	330	4.75
ORIGINAL UNIT/TOTAL COST: 108.7740/6,526 44									
Subtotal		35,000	36,390 75		**40,513.55**	4,122.80	796.73	**1,925**	4.75
Δ PEPSICO INC	08/12/09	16,000	16,488.30	116.1750	18,588.00	2,099.70	64.44	800	4.30
SENIOR NOTES 05.000% JUN 01 2018									
MOODY'S: AA3 S&P: A- CUSIP: 713448BH0									
ORIGINAL UNIT/TOTAL COST: 103.9800/16,636 80									
Δ PEPSICO INC	02/08/11	2,000	2,139 87	116.1750	2,323.50	183 63	8.06	100	4.30
ORIGINAL UNIT/TOTAL COST: 107.8380/2,156.76									
Subtotal		18,000	18,628.17		**20,911.50**	2,283.33	72.50	**900**	4.30
Δ VERIZON COMMUNICATIONS	08/12/09	27,000	29,196.92	121.8510	32,899.77	3,702 85	423.86	1,715	5.21
6.35% DUE 4/1/2019									
MOODY'S: A3 S&P: A- CUSIP: 92343VAV6									
ORIGINAL UNIT/TOTAL COST: 110.2290/29,761 83									
Δ VERIZON COMMUNICATIONS	02/08/11	4,000	4,489.37	121.8510	4,874.04	384.67	62.79	254	5 21
ORIGINAL UNIT/TOTAL COST: 113 4910/4,539 64									
Subtotal		31,000	33,686.29		**37,773.81**	4,087.52	486.65	**1,969**	5.21
Δ CISCO SYSTEMS INC	11/17/09	30,000	30,221 04	113.6940	34,108.20	3,887 16	611 87	1,335	3.91
04 450% JAN 15 2020									
MOODY'S A1 S&P: A+ CUSIP. 17275RAH5									
ORIGINAL UNIT/TOTAL COST: 100.8920/30,267.60									
Δ CISCO SYSTEMS INC	02/08/11	6,000	6,097.57	113.6940	6,821 64	724 07	122 37	267	3 91
ORIGINAL UNIT/TOTAL COST: 101.7750/6,106.50									
Subtotal		36,000	36,318.61		**40,929.84**	4,611 23	734 24	**1,602**	3.91

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

CORPORATE BONDS (continued) Description	Acquired	Quantity	Adjusted/Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Accrued Interest	Estimated Annual Income	Current Yield%
CITIGROUP INC	11/17/11	20,000	19,143.60	96 2020	**19,240.40**	96.80	147.50	**900**	4.67
GLB 04 500% JAN 14 2022									
MOODY'S: A3 S&P. A- CUSIP· 172967FT3									
TOTAL		470,000	480,032.79		**501,926.10**	21.893.31	5,945.21	**19,510**	3.89

PLEASE REFER TO NOTES BELOW FOR INFORMATION REGARDING CREDIT RATINGS.

EQUITIES Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
ABBOTT LABS	ABT	09/27/10	33	52.1836	1,722 06	56 2300	1,855.59	133.53	64	3.41
		10/04/10	59	52.5601	3,101.05	56 2300	3,317 57	216 52	114	3 41
Subtotal			*92*		*4,823.11*		***5,173.16***	*350.05*	***178***	*3.41*
ACE LIMITED	ACE	10/05/11	5	60.9900	304.95	70 1200	350 60	45.65	10	2.68
		10/06/11	19	60.7005	1,153.31	70.1200	1,332.28	178.97	36	2.68
Subtotal			*24*		*1,458.26*		***1,682.88***	*224.62*	***46***	*2.68*
ACTIVISION BLIZZARD INC	ATVI	02/23/11	541	10.8600	5,875.26	12.3200	6,665.12	789.86	90	1.33
		03/09/11	271	11 1673	3,026.34	12.3200	3,338 72	312 38	45	1.33
		03/10/11	22	11.0740	243.63	12.3200	271.04	27 41	4	1.33
		05/27/11	79	11 6001	916.41	12 3200	973 28	56 87	14	1.33
		08/15/11	99	10.9644	1,085.48	12 3200	1,219 68	134.20	17	1 33
		08/16/11	197	10.9255	2.152.34	12.3200	2,427 04	274.70	33	1 33
		09/14/11	65	12 1300	788.45	12.3200	800.80	12.35	11	1 33
		11/14/11	20	12.8890	257 78	12 3200	246 40	(11.38)	4	1 33
		11/14/11	62	13.0819	811 08✦	12 3200	763 84	(47 24)	11	1.33
Subtotal			*1,356*		*15,156.77*		***16,705.92***	*1,549 15*	***229***	*1.33*
AETNA INC NEW	AET	08/12/09	163	27.7668	4,525.99	42 1900	6,876.97	2,350 98	115	1 65
		09/21/11	5	40 5440	202.72	42.1900	210.95	8.23	4	1 65
Subtotal			*168*		*4,728.71*		***7,087.92***	*2,359.21*	***119***	*1 65*

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
AGILENT TECHNOLOGIES INC	A	04/12/10	79	34.2720	2,707.49	34.9300	2,759 47	51.98		
		01/03/11	24	42.0375	1,008.90	34.9300	838 32	(170.58)		
Subtotal			*103*		*3,716.39*		***3,597.79***	*(118 60)*		
ALTERA CORP COM	ALTR	11/08/10	107	33.7864	3,615.15	37.1000	3,969.70	354.55	35	86
		11/08/10	88	33.7864	2,973.21	37 1000	3,264 80	291.59	29	.86
		11/09/10	44	33.6909	1,482.40	37 1000	1,632.40	150 00	15	.86
		11/09/10	25	33.6908	842.27	37.1000	927 50	85 23	8	.86
		09/15/11	12	37.8500	454.20	37.1000	445.20	(9 00)	4	.86
Subtotal			*276*		*9,367.23*		***10,239.60***	*872.37*	**91**	.86
AMER EXPRESS COMPANY	AXP	12/15/10	35	46.5600	1,629 60	47.1700	**1,650.95**	21.35	**26**	1.52
AMERIPRISE FINL INC	AMP	01/11/11	21	60.6200	1,273 02	49.6400	1,042 44	(230 58)	24	2 25
		01/11/11	32	63.4071	2,029.03✦	49.6400	1,588.48	(440 55)	36	2.25
		01/12/11	1	61.2400	61 24	49.6400	49 64	(11 60)	2	2.25
Subtotal			*54*		*3,363.29*		***2,680.56***	*(682.73)*	**62**	2.25
AMERISOURCEBERGEN CORP	ABC	06/06/11	68	40.5182	2,755.24	37.1900	**2,528.92**	(226.32)	**36**	1 39
AMGEN INC COM PV $0.0001	AMGN	08/10/09	73	60.6198	4,425 25	64.2100	4,687.33	262 08	106	2.24
		10/18/10	80	57.1556	4,572.45	64.2100	5,136.80	564.35	116	2.24
		10/19/10	18	57.5955	1,036 72	64.2100	1,155.78	119.06	26	2 24
		11/15/10	18	54.7033	984 66	64.2100	1,155.78	171 12	26	2.24
		11/29/10	21	52.9142	1,111 20	64.2100	1,348 41	237 21	31	2.24
		09/14/11	12	55.6600	667.92	64.2100	770 52	102.60	18	2.24
Subtotal			*222*		*12,798 20*		***14,254.62***	*1,456.42*	**323**	2.24
ANALOG DEVICES INC COM	ADI	01/19/11	45	39.2480	1,766 16	35.7800	1,610 10	(156.06)	45	2.79
		01/20/11	48	38 9166	1,868 00	35.7800	1,717 44	(150.56)	48	2.79
		01/31/11	56	38 8405	2,175.07	35 7800	2,003 68	(171.39)	56	2.79
Subtotal			*149*		*5,809 23*		***5,331.22***	*(478.01)*	**149**	2.79
ANHEUSER-BUSCH INBEV ADR	BUD	11/22/11	159	58.0850	9,235.52	60.9900	**9,697.41**	461.89	**155**	1.59

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EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
APPLE INC	AAPL	01/04/10	4	213 7350	854.94	405 0000	1,620 00	765 06		
		05/03/10	7	266 0642	1,862 45	405.0000	2,835.00	972.55		
		05/04/10	8	259 2787	2,074.23	405.0000	3,240.00	1,165 77		
		05/05/10	5	254 0940	1,270.47	405 0000	2,025 00	754.53		
		06/03/10	5	264 3500	1,321 75	405 0000	2,025.00	703.25		
		08/01/11	3	397 5800	1,192.74	405.0000	1,215 00	22 26		
		09/14/11	1	391 0000	391.00	405 0000	405.00	14.00		
Subtotal			*33*		*8,967.58*		***13,365.00***	*4,397 42*		
APPLIED MATERIAL INC	AMAT	12/13/10	188	13.3769	2,514.86	10.7100	2,013.48	(501.38)	61	2.98
		02/07/11	90	16.3692	1,473.23	10.7100	963.90	(509 33)	29	2 98
Subtotal			*278*		*3,988.09*		***2,977.38***	*(1,010.71)*	**90**	2.98
AT& T INC	T	08/10/09	216	25 6173	5,533 34	30 2400	**6,531.84**	998 50	**381**	5 82
AUTOZONE INC NEVADA COM	AZO	10/10/11	12	330 2350	3,962.82	324.9700	**3,899.64**	(63 18)		
BALL CORP COM	BLL	08/17/09	50	25 1182	1,255.91	35.7100	1,785 50	529.59	14	78
		08/18/09	14	25 0857	351.20	35 7100	499 94	148 74	4	.78
Subtotal			*64*		*1,607.11*		***2,285.44***	678 33	***18***	.78
BANK OF NOVA SCOTIA	BNS	08/10/09	53	42.0900	2,230.77	49.8100	**2,639.93**	409.16	**109**	4.11
BAXTER INTERNTL INC	BAX	06/13/11	21	58 1461	1,221 07	49.4800	1,039.08	(181.99)	29	2.70
		06/14/11	6	58 7783	352.67	49.4800	296 88	(55 79)	9	2.70
		06/15/11	24	58 5562	1,405.35	49 4800	1,187 52	(217 83)	33	2.70
		08/01/11	19	57.2110	1,087.01	49.4800	940.12	(146 89)	26	2.70
Subtotal			*70*		*4,066.10*		***3,463.60***	*(602 50)*	***97***	*2 70*
BED BATH & BEYOND INC	BBBY	11/07/11	40	62.3307	2,493 23	57 9700	2,318 80	(174 43)		
		11/28/11	17	59.9905	1,019.84	57 9700	985.49	(34 35)		
Subtotal			*57*		*3,513.07*		***3,304.29***	*(208.78)*		

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EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
BG GROUP PLC SPON ADR	BRGYY	08/10/09	6	83.1700	499.02	107 0000	642.00	142.98	7	1.05
		03/15/10	1	88.3900	88.39	107 0000	107.00	18.61	2	1.05
		03/16/10	9	89.3100	803.79	107.0000	963.00	159.21	11	1.05
		02/08/11	19	118.0057	2,242.11	107.0000	2,033 00	(209.11)	22	1.05
		05/12/11	17	109.9911	1,869.85	107.0000	1,819.00	(50.85)	20	1.05
		08/18/11	15	103 1766	1,547.65	107.0000	1,605.00	57.35	17	1.05
		09/14/11	4	99 7600	399.04	107 0000	428.00	28.96	5	1 05
		10/20/11	6	105.0133	630 08	107.0000	642 00	11 92	7	1.05
Subtotal			*77*		*8,079.93*		***8,239.00***	*159.07*	**91**	1.05
BHP BILLITON LTD ADR	BHP	08/10/09	74	62.2448	4,606.12	70.6300	5,226.62	620.50	150	2.86
		09/14/11	6	77.9300	467.58	70.6300	423 78	(43 80)	13	2.86
Subtotal			*80*		*5,073.70*		***5,650.40***	*576.70*	**163**	2.86
BNP PARIBAS SPONSORD ADR	BNPQY	12/08/11	138	20.9460	2,890.55	19.6500	**2,711.70**	(178.85)	**153**	5.63
BRISTOL-MYERS SQUIBB CO	BMY	08/10/09	108	21.9598	2,371.66	35.2400	3,805.92	1,434.26	147	3.85
		08/09/10	44	26 5272	1,167.20	35.2400	1,550 56	383.36	60	3.85
		08/10/10	35	26.6357	932.25	35 2400	1,233 40	301.15	48	3.85
		08/16/10	58	26.2908	1,524.87	35.2400	2,043 92	519.05	79	3 85
		11/01/10	37	27.1437	1,004.32	35.2400	1,303 88	299.56	51	3.85
Subtotal			*282*		*7,000.30*		***9,937.68***	*2,937.38*	**385**	3.85
CA INC	CA	08/10/09	257	21.9698	5,646.26	20.2150	**5,195.26**	(451 00)	**52**	.98
CAMECO CORP COM	CCJ	08/10/09	46	27.7800	1,277.88	18.0500	**830.30**	(447.58)	**19**	2.17
CANADIAN NATL RAILWAY CO	CNI	08/27/09	37	49.3059	1,824.32	78 5600	**2,906.72**	1,082.40	**48**	1 62
CAPITAL ONE FINL	COF	03/30/10	14	42 3114	592.36	42.2900	592 06	(0.30)	3	.47
		04/05/10	49	42.7422	2,094.37	42.2900	2,072 21	(22.16)	10	.47
		04/06/10	60	43.1668	2,590.01	42.2900	2,537 40	(52.61)	12	.47
		04/07/10	26	43.3138	1,126.16	42 2900	1,099.54	(26.62)	6	47
		09/14/11	14	43.8900	614.46	42.2900	592 06	(22.40)	3	47
Subtotal			*163*		*7,017.36*		***6,893.27***	*(124.09)*	**34**	.47

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EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
CARDINAL HEALTH INC OHIO	CAH	03/02/10	49	35 5840	1,743 62	40.6100	1,989.89	246 27	43	2 11
		03/03/10	58	35 3934	2,052 82	40 6100	2,355.38	302 56	50	2 11
		04/05/10	28	36 4417	1,020 37	40.6100	1,137.08	116.71	25	2 11
		04/06/10	22	36 1527	795.36	40.6100	893.42	98.06	19	2 11
		04/07/10	10	35 7890	357.89	40 6100	406 10	48.21	9	2 11
		09/14/11	16	41.8000	668.80	40 6100	649 76	(19.04)	14	2 11
Subtotal			*183*		6,638.86		***7,431.63***	792.77	**160**	2 11
CATERPILLAR INC DEL	CAT	08/10/09	1	46 9900	46 99	90 6000	90.60	43 61	2	2 03
		10/15/09	18	54 0405	972 73	90 6000	1,630.80	658.07	34	2.03
		06/03/10	35	61.2534	2,143 87	90.6000	3,171.00	1,027.13	65	2.03
		09/14/11	4	86 1100	344.44	90 6000	362 40	17 96	8	2.03
Subtotal			58		3,508 03		***5,254.80***	1,746.77	**109**	2.03
CENTURYLINK INC SHS	CTL	08/10/09	43	24 6346	1,059.29	37 2000	1,599.60	540 31	125	7.79
		02/07/11	1	43 6300	43 63	37 2000	37.20	(6 43)	3	7.79
		02/28/11	11	40 9909	450.90	37 2000	409.20	(41.70)	32	7 79
Subtotal			55		1,553 82		***2,046.00***	492.18	**160**	7.79
CF INDS HLDGS INC	CF	08/29/11	25	186 5996	4,664 99	144.9800	**3,624.50**	(1,040.49)	**40**	1.10
CHEVRON CORP	CVX	08/10/09	209	69.1773	14,458 06	106.4000	22,237.60	7,779.54	678	3.04
		09/14/11	13	98 2400	1,277 12	106.4000	1,383.20	106.08	43	3.04
Subtotal			222		15,735.18		***23,620.80***	7,885.62	**721**	3 04
CHINA LIFE INS CO SP ADR	LFC	09/01/11	48	37 1127	1,781 41	36.9700	1,774 56	(6.85)	39	2 19
		09/02/11	33	36 1478	1,192 88	36 9700	1,220 01	27.13	27	2.19
		10/18/11	42	37 8402	1,589.29	36 9700	1,552 74	(36.55)	35	2.19
Subtotal			*123*		4,563 58		***4,547.31***	*(16.27)*	**101**	2.19
CHUBB CORP	CB	08/10/09	119	48.0096	5,713.15	69.2200	8,237 18	2,524 03	186	2 25
		09/14/11	7	60 0000	420.00	69.2200	484 54	64.54	11	2.25
Subtotal			*126*		6,133.15		***8,721.72***	2,588.57	**197**	2.25

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
CLIFFS NATURAL RESOURCES	CLF	03/01/11	4	96 1825	384.73	62.3500	249.40	(135.33)	5	1 79
INC		05/16/11	13	87.0746	1,131 97	62.3500	810.55	(321.42)	15	1 79
		05/31/11	33	90.1357	2,974.48	62.3500	2,057.55	(916.93)	37	1.79
		06/01/11	12	88.8266	1,065.92	62 3500	748.20	(317.72)	14	1.79
		07/05/11	3	94 4733	283.42	62 3500	187.05	(96.37)	4	1.79
		07/06/11	5	94.3040	471.52	62 3500	311.75	(159 77)	6	1.79
		07/08/11	4	95.8000	383.20	62.3500	249.40	(133.80)	5	1 79
		07/11/11	2	95.2900	190.58	62.3500	124 70	(65.88)	3	1.79
Subtotal			76		*6,885.82*		***4,738.60***	*(2,147.22)*	**89**	1.79
COACH INC	COH	01/25/10	41	34.2475	1,404.15	61.0400	2,502 64	1,098 49	37	1.47
		01/26/10	14	34 7700	486.78	61.0400	854 56	367.78	13	1 47
		01/31/11	14	53 8285	753 60	61 0400	854.56	100.96	13	1.47
		02/01/11	13	54.2292	704.98	61 0400	793 52	88 54	12	1 47
		09/14/11	6	57.5300	345.18	61.0400	366.24	21.06	6	1.47
Subtotal			88		*3,694.69*		***5,371.52***	*1,676.83*	***81***	1.47
COCA COLA COM	KO	08/10/09	36	49.4100	1,778 76	69.9700	2,518.92	740 16	68	2 68
		12/29/09	25	57.8672	1,446.68	69 9700	1,749.25	302.57	47	2.68
		12/30/09	6	57 7233	346.34	69.9700	419 82	73 48	12	2 68
		01/04/10	6	57.1783	343 07	69 9700	419 82	76 75	12	2 68
Subtotal			73		*3,914.85*		***5,107.81***	*1,192.96*	***139***	2.68
COMCAST CORP NEW CL A	CMCSA	01/03/11	106	22.4411	2,378.76	23.7100	**2,513.26**	134 50	**48**	1 89
COMCAST CRP NEW CL A SPL	CMCSK	02/16/11	71	23.9591	1,701 10	23 5600	**1,672.76**	(28 34)	**32**	1.91
CONAGRA FOODS INC	CAG	08/10/09	154	19 6295	3,022.95	26 4000	**4,065.60**	1,042 65	**148**	3.63

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EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
CONOCOPHILLIPS	COP	08/10/09	124	44 2272	5,484 18	72.8700	9,035 88	3,551 70	328	3.62
		02/16/10	6	49 7450	298.47	72.8700	437.22	138 75	16	3.62
		02/17/10	47	49 4602	2,324 63	72 8700	3,424.89	1,100 26	125	3.62
		02/18/10	23	48 8947	1,124.58	72 8700	1,676.01	551 43	61	3 62
		09/14/11	11	66.5700	732.27	72.8700	801.57	69 30	30	3 62
Subtotal			*211*		*9,964 13*		***15,375.57***	*5,411 44*	**560**	3.62
CONSOL ENERGY INC COM	CNX	08/10/09	34	38 2600	1,300 84	36 7000	**1,247.80**	(53 04)	**17**	1 36
DAIMLER A	DDAIF	08/10/10	20	53 8705	1,077.41	43 8600	877.20	(200.21)		
		08/26/10	21	48 1204	1,010.53	43.8600	921 06	(89.47)		
		03/03/11	29	69.2803	2,009.13	43 8600	1,271.94	(737.19)		
		05/27/11	5	68.6960	343 48	43 8600	219.30	(124.18)		
		05/31/11	7	71.0328	497 23	43.8600	307.02	(190.21)		
		08/18/11	28	51.4600	1,440.88	43.8600	1,228.08	(212 80)		
Subtotal			*110*		*6,378.66*		***4,824.60***	*(1,554.06)*		
DEERE CO	DE	08/10/09	51	45.4400	2,317.44	77.3500	**3,944.85**	1.627.41	**84**	2 12
DELL INC	DELL	02/28/11	419	15.6955	6,576 42	14.6300	6,129.97	(446.45)		
		03/01/11	23	15.5447	357.53	14.6300	336.49	(21 04)		
		09/14/11	27	15.0200	405.54	14.6300	395.01	(10 53)		
Subtotal			*469*		*7,339.49*		***6,861.47***	*(478 02)*		
DIAGEO PLC SPSD ADR NEW	DEO	08/10/09	45	61 3700	2,761.65	87.4200	**3,933.90**	1,172.25	**117**	2.96
DIRECTV GROUP HLDNGS CLA	DTV	07/12/10	71	36.0215	2,557.53	42.7600	3,035.96	478 43		
		12/27/11	35	43.3054	1,515.69	42.7600	1,496.60	(19 09)		
Subtotal			*106*		*4,073.22*		***4,532.56***	*459 34*		

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EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
DISCOVER FINL SVCS	DFS	05/16/11	88	25 0586	2,205.16	24.0000	2,112.00	(93.16)	36	1 66
		05/17/11	43	25 1713	1,082 37	24.0000	1,032.00	(50.37)	18	1 66
		05/23/11	111	24.5657	2,726 80	24.0000	2,664.00	(62.80)	45	1 66
		05/24/11	25	23 9228	598 07	24.0000	600.00	1.93	10	1.66
		09/14/11	26	25.9900	675 74	24.0000	624.00	(51.74)	11	1.66
Subtotal			*293*		*7,288.14*		***7,032.00***	*(256.14)*	***120***	1.66
DISH NETWORK CORPATION CLASS A	DISH	07/18/11	42	30 6480	1,287.22	28.4800	1,196.16	(91.06)		
		07/19/11	55	31.2827	1,720.55	28.4800	1,566.40	(154.15)		
		07/20/11	33	31.7466	1,047.64	28.4800	939.84	(107.80)		
		08/01/11	57	29.6510	1,690.11	28.4800	1,623.36	(66.75)		
		08/02/11	7	29 0757	203.53	28.4800	199.36	(4.17)		
Subtotal			*194*		*5,949.05*		***5,525.12***	*(423.93)*		
DOMINION RES INC NEW VA	D	08/10/09	78	33.5100	2,613.78	53.0800	**4,140.24**	1,526.46	**154**	3.71
DOVER CORP	DOV	08/10/09	63	33 5795	2,115 51	58.0500	**3,657.15**	1,541.64	**80**	2.17
DOW CHEMICAL CO	DOW	06/06/11	46	35.1300	1,615 98	28.7600	**1,322.96**	(293.02)	**46**	3.47
DR PEPPER SNAPPLE GROUP INC	DPS	07/12/10	23	38 6039	887 89	39.4800	908.04	20.15	30	3.24
		07/13/10	41	39 2526	1,609.36	39.4800	1,618.68	9.32	53	3.24
		07/14/10	35	39.3671	1,377.85	39.4800	1,381.80	3.95	45	3.24
		07/19/10	42	38.8357	1,631.10	39.4800	1,658 16	27.06	54	3 24
		07/20/10	22	39.3631	865.99	39.4800	868 56	2 57	29	3.24
		07/26/10	61	40.1234	2,447.53	39.4800	2,408.28	(39 25)	79	3.24
		09/14/11	14	38 2500	535.50	39 4800	552.72	17.22	18	3.24
Subtotal			*238*		*9,355.22*		***9,396.24***	*41.02*	***308***	3.24
DU PONT E I DE NEMOURS	DD	08/10/09	91	32 3594	2,944.71	45.7800	4,165.98	1,221.27	150	3 58
		09/14/11	7	45.8900	321.23	45.7800	320.46	(0.77)	12	3.58
Subtotal			98		*3,265.94*		***4,486.44***	*1,220.50*	***162***	3.58

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EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
ELI LILLY & CO	LLY	06/04/10	45	32.5771	1,465.97	41.5600	1,870 20	404.23	89	4 71
		07/12/10	50	35.1376	1,756.88	41.5600	2,078.00	321.12	98	4 71
		11/15/10	29	34.7110	1,006.62	41.5600	1,205.24	198.62	57	4.71
Subtotal			*124*		*4,229.47*		***5,153.44***	*923.97*	***244***	*4.71*
ENBRIDGE INC COM	ENB	08/10/09	82	19.1700	1,571.94	37.4100	**3,067.62**	1,495.68	**92**	2.99
EQT CORP	EQT	08/10/09	34	40.3600	1,372.24	54.7900	**1,862.86**	490.62	**30**	1.60
EXPEDIA INC	EXPE	05/17/10	64	21 5051	1,376 33	29.0200	**1,857.28**	480.95	**36**	1 92
EXXON MOBIL CORP COM	XOM	08/10/09	42	69.4761	2,918.00	84 7600	3,559.92	641.92	79	2 21
		08/10/09	56	69 5394	3,894.21	84.7600	4,746.56	852.35	106	2 21
		11/09/09	47	62.9612	2,959.18	84.7600	3,983.72	1,024.54	89	2 21
		11/10/09	4	63 0650	252 26	84.7600	339 04	86.78	8	2.21
		09/14/11	11	73.4200	807.62	84.7600	932 36	124.74	21	2.21
Subtotal			*160*		*10,831.27*		***13,561.60***	*2,730.33*	***303***	*2.21*
FIRSTENERGY CORP	FE	08/10/09	38	42 9300	1,631 34	44.3000	**1,683.40**	52 06	**84**	4.96
FLUOR CORP NEW DEL COM	FLR	05/09/11	12	72.0600	864.72	50.2500	603 00	(261.72)	6	.99
		05/10/11	36	72.6011	2,613.64	50.2500	1,809.00	(804.64)	18	99
		05/11/11	34	71.9152	2,445.12	50.2500	1,708 50	(736.62)	17	99
		05/12/11	5	70.7920	353.96	50.2500	251.25	(102 71)	3	.99
		09/14/11	8	59.5100	476.08	50.2500	402 00	(74 08)	4	.99
Subtotal			*95*		*6,753 52*		***4,773.75***	*(1,979 77)*	***48***	*99*
FOREST LABS INC	FRX	08/10/09	220	26 3079	5,787 75	30 2600	**6,657.20**	869 45		
FORTUM CORP SHS	FOJCY	08/23/11	938	5 2829	4,955.45	4.2200	3,958.36	(997 09)	200	5 04
		09/14/11	65	4 9000	318 50	4 2200	274 30	(44 20)	14	5 04
Subtotal			*1,003*		*5,273.95*		***4,232.66***	*(1,041.29)*	***214***	*5.04*

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EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
FREEPRT-MCMRAN CPR & GLD	FCX	06/14/10	3	33.1200	99 36	36.7900	110.37	11.01	3	2.71
		06/15/10	54	33.0933	1,787 04	36.7900	1,986.66	199 62	54	2.71
		05/23/11	49	47.3097	2,318 18	36.7900	1,802.71	(515 47)	49	2.71
Subtotal			*106*		*4,204 58*		***3,899.74***	*(304.84)*	**106**	2.71
GAP INC DELAWARE	GPS	08/10/09	114	17.9282	2,043 82	18.5500	2,114.70	70 88	52	2 42
		07/26/10	160	18.8086	3,009 38	18 5500	2,968.00	(41.38)	72	2 42
Subtotal			*274*		*5,053 20*		***5,082.70***	*29.50*	***124***	2.42
GENERAL ELECTRIC	GE	08/10/09	190	14.5400	2,762.60	17.9100	3,402.90	640 30	130	3.79
		12/14/10	20	17.8010	356 02	17.9100	358.20	2.18	14	3 79
Subtotal			*210*		*3,118.62*		***3,761.10***	*642.48*	***144***	3.79
GENERAL MILLS	GIS	03/04/10	4	36.1350	144 54	40.4100	161.64	17.10	5	3.01
		03/08/10	38	36.1034	1,371 93	40.4100	1,535.58	163 65	47	3.01
Subtotal			*42*		*1,516.47*		***1,697.22***	*180.75*	**52**	3.01
GENL DYNAMICS CORP COM	GD	08/10/09	33	56.7500	1,872 75	66 4100	**2,191.53**	318 78	**63**	2 83
GENTING SINGAPORE-UNSPON *ADR*	GIGNY	08/17/10	34	59.8379	2,034 49	58.2270	1,979.72	(54.77)		
		02/08/11	7	81.3128	569 19	58.2270	407.59	(161.60)		
		09/14/11	5	68.8800	344.40	58.2270	291.14	(53 26)		
Subtotal			*46*		*2,948.08*		***2,678.45***	*(269.63)*		
GOOGLE INC CL A	GOOG	08/10/09	2	456 0200	912 04	645 9000	1,291 80	379.76		
		08/24/11	7	525.0371	3,675 26	645 9000	4,521.30	846.04		
		09/14/11	2	535.4700	1,070 94	645 9000	1,291 80	220.86		
Subtotal			*11*		*5,658.24*		***7,104.90***	*1,446 66*		
HARLEY DAVIDSON INC WIS	HOG	06/14/10	68	27.6475	1,880.03	38 8700	**2,643.16**	763.13	**34**	1 28

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EQUITIES (continued) *Description*	*Symbol*	*Acquired*	*Quantity*	*Unit Cost Basis*	*Total Cost Basis*	*Estimated Market Price*	*Estimated Market Value*	*Unrealized Gain/(Loss)*	*Estimated Annual Income*	*Current Yield%*
HENNES AND MAURITZ AB-ADR	HNNMY	11/19/10	240	6.0713	1,457.12✦	6 3600	1,526.40	69.28	57	3 71
		11/19/10	10	6.0170	60 17✦	6 3600	63.60	3.43	3	3 71
		02/02/11	159	6.5352	1,039 10	6.3600	1,011 24	(27.86)	38	3 71
		02/08/11	302	6 5868	1,989 24	6.3600	1,920 72	(68.52)	72	3 71
		08/10/11	275	6.0970	1,676.68	6.3600	1,749.00	72.32	65	3.71
Subtotal			*986*		*6,222.31*		***6,270.96***	*48.65*	***235***	*3.71*
↑ HERSHEY COMPANY	HSY	10/11/10	22	49.1940	1,082.27	61 7800	1,359 16	276.89	31	2 23
		10/12/10	30	49.6736	1,490 21	61 7800	1,853.40	363.19	42	2 23
		10/13/10	53	50.6600	2,684 98	61.7800	3,274.34	589 36	74	2.23
Subtotal			*105*		*5,257 46*		***6,486.90***	*1,229.44*	***147***	*2.23*
HOME DEPOT INC	HD	04/09/10	58	33 1884	1,924.93	42.0400	**2,438.32**	513 39	**68**	2 75
HONEYWELL INTL INC DEL	HON	08/10/09	78	35 8994	2,800 16	54 3500	4,239 30	1,439.14	117	2 74
		04/06/11	29	58 9713	1,710.17	54 3500	1,576.15	(134.02)	44	2 74
		09/14/11	8	45 7500	366.00	54 3500	434 80	68.80	12	2 74
Subtotal			*115*		*4,876.33*		***6,250.25***	*1,373.92*	***173***	*2 74*
HSBC HLDG PLC SP ADR	HBC	11/16/11	155	39 0809	6,057.54	38 1000	**5,905.50**	(152.04)	**303**	5 11
HUMANA INC	HUM	08/10/09	35	34 3000	1,200.50	87.6100	**3,066.35**	1,865 85	**35**	1 14
ICICI BANK LTD SPD ADR	IBN	09/20/11	16	36 9168	590.67	26 4300	422 88	(167 79)	10	2.34
		09/21/11	63	37 1173	2,338.39	26 4300	1,665 09	(673 30)	40	2.34
		09/22/11	65	34 1667	2,220.84	26 4300	1,717 95	(502 89)	41	2 34
Subtotal			*144*		*5,149.90*		***3,805.92***	*(1,343.98)*	***91***	*2.34*
IMPERIAL TOB GRP SPS ADR	ITYBY	03/17/11	117	61.3323	7,175 88	75 3400	8,814 78	1,638.90	360	4 07
		08/10/11	17	64.6917	1,099 76	75 3400	1,280.78	181 02	53	4 07
		09/14/11	11	64 4000	708 40	75 3400	828 74	120 34	34	4 07
Subtotal			*145*		*8,984 04*		***10,924.30***	*1,940 26*	***447***	*4 07*

STEVE J MILLER FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
INFINEON TECHS AG SPDADR	IFNNY	11/08/11	279	9 2924	2,592 58	7 5100	2,095 29	(497 29)	35	1 63
		11/09/11	161	9 0354	1,454 70	7 5100	1,209 11	(245.59)	20	1.63
		11/16/11	168	8.4829	1,425 14	7.5100	1,261.68	(163.46)	21	1.63
Subtotal			608		*5,472.42*		***4,566.08***	*(906.34)*	**76**	1.63
ING GP NV SPSD ADR	ING	06/09/11	230	11.9126	2,739.92	7.1700	1,649 10	(1,090.82)		
		07/26/11	125	11.4912	1,436 40	7.1700	896.25	(540 15)		
		09/14/11	79	6.8100	537 99	7.1700	566.43	28.44		
Subtotal			*434*		*4,714 31*		***3,111.78***	*(1,602.53)*		
INTEL CORP	INTC	09/16/09	36	19.7069	709 45	24.2500	873.00	163.55	31	3.46
		06/14/10	136	21.0488	2,862.64	24 2500	3,298.00	435.36	115	3.46
		06/28/10	84	20.4463	1,717 49	24.2500	2,037.00	319.51	71	3.46
		07/19/10	72	21.4279	1,542 81	24.2500	1,746 00	203.19	61	3.46
		09/14/11	14	21 3100	298 34	24 2500	339.50	41.16	12	3.46
Subtotal			*342*		*7,130.73*		***8,293.50***	*1,162.77*	**290**	3.46
INTL BUSINESS MACHINES *CORP IBM*	IBM	08/10/09	39	118.6287	4,626.52	183.8800	7,171.32	2,544.80	117	1 63
		09/14/11	4	168.8500	675 40	183 8800	735.52	60 12	12	1 63
Subtotal			*43*		*5,301.92*		***7,906.84***	*2,604.92*	**129**	1.63
INTL PAPER CO	IP	02/16/10	37	23.5694	872.07	29.6000	1,095.20	223 13	39	3 54
		03/01/10	14	23.9850	335.79	29 6000	414.40	78.61	15	3.54
		03/01/10	36	23 9850	863 46	29.6000	1,065 60	202 14	38	3 54
		03/02/10	28	24 8935	697 02	29.6000	828 80	131 78	30	3 54
		03/02/10	14	24 8935	348 51	29 6000	414.40	65 89	15	3 54
		06/03/10	118	23.3448	2,754 69	29 6000	3,492 80	738 11	124	3.54
		09/14/11	18	27.1100	487 98	29 6000	532 80	44 82	19	3.54
		10/03/11	72	23 0869	1,662 26	29 6000	2,131.20	468 94	76	3.54
Subtotal			*337*		*8,021.78*		***9,975.20***	*1,953.42*	**356**	3.54
ITAU UNIBANCO BANCO HOLD *SA SPONSORED ADR*	ITUB	10/05/11	191	15 6350	2,986.29	18 5600	**3,544.96**	558 67	**17**	.45

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STEVE J MILLER FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
JOHNSON AND JOHNSON COM	JNJ 08/10/09	221	60 6273	13,398 64	65.5800	14,493 18	1,094.54	504	3.47
	05/17/11	7	66.3771	464 64	65.5800	459.06	(5.58)	16	3.47
	09/14/11	12	64 1300	769.56	65.5800	786.96	17.40	28	3 47
Subtotal		*240*		*14,632.84*		***15,739.20***	*1,106.36*	***548***	3.47
JOHNSON CONTROLS INC	JCI 03/14/11	33	40.5427	1,337.91	31.2600	1,031.58	(306.33)	24	2.30
	03/15/11	9	39.0511	351.46	31.2600	281.34	(70.12)	7	2 30
Subtotal		*42*		*1,689.37*		***1,312.92***	*(376.45)*	***31***	2.30
JPMORGAN CHASE & CO	JPM 08/10/09	167	42.5395	7,104.10	33.2500	**5,552.75**	(1,551.35)	**167**	3.00
KIMBERLY CLARK	KMB 11/02/09	29	62.4137	1,810.00	73.5600	2,133 24	323 24	82	3.80
	11/30/09	8	65.8850	527.08	73.5600	588.48	61 40	23	3.80
Subtotal		*37*		*2,337.08*		***2,721.72***	*384.64*	***105***	3.80
KROGER CO	KR 08/10/09	105	21.0373	2,208.92	24.2200	2,543.10	334 18	49	1.89
	02/28/11	69	22.9504	1,583.58	24.2200	1,671 18	87.60	32	1.89
	03/28/11	106	23.8802	2,531.31	24.2200	2,567.32	36.01	49	1.89
	09/14/11	29	22.2700	645.83	24.2200	702.38	56.55	14	1 89
Subtotal		*309*		*6,969.64*		***7,483.98***	*514.34*	***144***	1.89
L OREAL CO ADR	LRLCY 09/13/11	241	19.5148	4,703.09	20.8300	5,020.03	316.94	90	1.77
	09/29/11	55	20.0341	1,101 88	20.8300	1,145 65	43.77	21	1.77
Subtotal		*296*		*5,804.97*		***6,165.68***	*360 71*	***111***	1 77
L-3 COMMNCTNS HLDGS	LLL 08/10/09	86	74 7794	6 431 03	66.6800	5,734 48	(696.55)	155	2 69
	09/14/11	6	65.6600	393.96	66.6800	400.08	6.12	11	2 69
Subtotal		*92*		*6,824.99*		***6,134.56***	*(690 43)*	***166***	2.69
LAM RESEARCH CORP COM	LRCX 12/01/11	121	41.5957	5,033.09	37 0200	**4,479.42**	(553 67)		

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STEVE J MILLER FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
LIBERTY GLOBAL INCSER A	LBTYA	10/15/09	22	23.0527	507 16	41.0300	902 66	395 50		
		05/10/10	55	24.8907	1,368 99	41 0300	2,256 65	887.66		
		06/10/10	19	25.0131	475 25	41.0300	779 57	304.32		
		02/07/11	4	41.3350	165 34	41.0300	164 12	(1 22)		
		02/07/11	10	46.1950	461 95◆	41 0300	410 30	(51.65)		
		09/14/11	7	37.1900	260.33	41.0300	287.21	26.88		
Subtotal			*117*		*3,239.02*		***4,800.51***	*1,561.49*		
LIMITED BRANDS INC	LTD	03/08/10	9	23.5766	212.19	40 3500	363 15	150.96	8	1 98
		06/03/10	280	26.5626	7,437.53	40.3500	11,298 00	3,860.47	225	1 98
		02/17/11	51	33.2129	1,693.86	40.3500	2,057.85	363.99	41	1 98
		08/23/11	16	35.3193	565.11	40.3500	645.60	80 49	13	1.98
Subtotal			*356*		*9,908 69*		***14,364.60***	*4,455.91*	***287***	*1 98*
LINDE AG SHS SP ADR	LNEGY	10/12/11	140	15.2600	2,136 41	14.9100	2,087 40	(49.01)	30	1.40
		10/13/11	140	15.2159	2,130.23	14.9100	2,087 40	(42.83)	30	1.40
		10/14/11	50	15.4810	774 05	14 9100	745 50	(28.55)	11	1.40
		11/16/11	86	14.8056	1,273.29	14.9100	1,282.26	8.97	19	1 40
Subtotal			*416*		*6,313.98*		***6,202.56***	*(111.42)*	***90***	*1.40*
LOCKHEED MARTIN CORP	LMT	08/10/09	64	75.7420	4,847 49	80.9000	5,177.60	330.11	256	4 94
		04/04/11	18	80.9444	1,457 00	80 9000	1,456 20	(0.80)	72	4 94
		04/05/11	14	81 3300	1,138.62	80.9000	1,132.60	(6 02)	56	4 94
		04/06/11	8	81 4075	651 26	80.9000	647.20	(4.06)	32	4 94
		09/14/11	7	74 0300	518 21	80 9000	566 30	48 09	28	4 94
Subtotal			*111*		*8,612 58*		***8,979.90***	*367.32*	***444***	*4.94*

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
LORILLARD INC	LO	08/10/09	14	73 6300	1,030.82	114.0000	1,596 00	565 18	73	4.56
		03/09/10	4	75 5375	302.15	114.0000	456.00	153 85	21	4.56
		06/04/10	29	72 1603	2,092.65	114 0000	3,306.00	1.213 35	151	4.56
		09/19/11	13	111 4784	1,449 22	114 0000	1,482.00	32 78	68	4.56
		10/10/11	25	118.5456	2,963 64	114 0000	2,850.00	(113 64)	130	4.56
		10/11/11	4	117 9075	471.63	114 0000	456.00	(15.63)	21	4.56
Subtotal			89		*8,310.11*		***10,146.00***	*1,835 89*	**464**	4 56
LYONDELLBASELL INDUSTRIE	LYB	08/08/11	56	29 7367	1,665 26	32.4900	1,819 44	154 18	56	3.07
		08/09/11	52	30.6467	1,593.63	32 4900	1,689.48	95 85	52	3.07
		09/06/11	62	31.5440	1,955.73	32 4900	2,014.38	58 65	62	3 07
Subtotal			*170*		*5,214.62*		***5,523.30***	*308 68*	**170**	*3.07*
MAKITA CORP SPOND ADR	MKTAY	06/08/10	59	28.7528	1,696.42	32.3500	1,908.65	212.23	43	2 21
		10/21/10	21	33.4500	702.45	32.3500	679.35	(23 10)	16	2.21
		09/14/11	3	36.3700	109.11	32.3500	97.05	(12.06)	3	2 21
		10/06/11	48	35 2504	1,692.02	32.3500	1,552 80	(139 22)	35	2 21
Subtotal			*131*		*4,200.00*		***4,237.85***	*37.85*	**97**	*2.21*
MARATHON OIL CORP	MRO	08/10/09	245	18.2764	4,477.72	29.2700	7,171.15	2,693.43	147	2.04
		08/15/11	113	27.3633	3,092.06	29.2700	3,307.51	215.45	68	2 04
		08/22/11	68	25 5488	1,737 32	29.2700	1,990.36	253 04	41	2 04
Subtotal			*426*		*9,307.10*		***12,469.02***	*3,161.92*	**256**	*2 04*
MARATHON PETROLEUM CORP	MPC	08/10/09	30	24 7260	741.78	33.2900	**998.70**	256 92	**30**	3.00
MC GRAW HILL COMPANIES	MHP	02/14/11	68	37.6917	2,563 04	44 9700	**3,057.96**	494.92	**68**	2 22
MCDONALDS CORP COM	MCD	08/10/09	55	56 2496	3,093 73	100.3300	**5,518.15**	2,424 42	**154**	2.79
MCKESSON CORPORATION COM	MCK	08/10/09	50	54 1474	2,707.37	77 9100	3,895 50	1,188 13	40	1 02
		09/14/11	4	76.2500	305.00	77 9100	311.64	6 64	4	1.02
Subtotal			*54*		*3,012.37*		***4,207.14***	*1,194.77*	**44**	*1.02*

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
MEADWESTVACO CORP	MWV	08/10/09	41	20.9400	858.54	29 9500	1,227.95	369 41	41	3.33
		01/11/10	95	28.6237	2,719 26	29.9500	2,845.25	125.99	95	3.33
		01/12/10	62	28.7901	1,784.99	29 9500	1,856 90	71 91	62	3.33
Subtotal			*198*		*5,362.79*		***5,930.10***	*567.31*	***198***	*3.33*
MERCADOLIBRE INC	MELI	09/01/10	5	68.1440	340 72	79 5400	397.70	56.98	2	.40
		10/13/10	14	64 9764	909.67	79.5400	1,113.56	203.89	5	.40
		02/07/11	23	69 8582	1,606.74	79 5400	1,829 42	222.68	8	.40
		09/14/11	10	68 9600	689 60	79.5400	795.40	105.80	4	40
Subtotal			*52*		*3,546.73*		***4,136.08***	*589.35*	***19***	*.40*
MERCK AND CO INC SHS	MRK	08/10/09	45	30.7200	1,382.40	37.7000	1,696 50	314.10	76	4.45
		01/05/10	27	37.2537	1,005.85	37.7000	1,017.90	12.05	46	4.45
Subtotal			*72*		*2,388.25*		***2,714.40***	*326.15*	***122***	*4.45*
MICROSOFT CORP	MSFT	08/10/09	20	23.4475	468.95	25.9600	519 20	50.25	16	3.08
		11/02/09	87	27.8945	2,426.83	25.9600	2,258 52	(168.31)	70	3.08
		11/03/09	24	27.6170	662.81	25 9600	623.04	(39.77)	20	3.08
		11/04/09	16	28.1600	450.56	25.9600	415 36	(35.20)	13	3 08
		11/09/09	133	28.8648	3,839.03	25 9600	3,452 68	(386.35)	107	3.08
		11/09/09	137	28.8648	3,954 49	25.9600	3,556 52	(397.97)	110	3 08
		11/10/09	42	29.0800	1,221.36	25.9600	1,090.32	(131.04)	34	3 08
		11/16/09	134	29.6859	3,977.92	25.9600	3,478.64	(499.28)	108	3 08
		11/17/09	12	29.9141	358 97	25.9600	311.52	(47.45)	10	3.08
		07/12/10	48	24.8050	1,190 64	25.9600	1,246.08	55 44	39	3 08
		07/15/10	61	25.6316	1,563 53	25.9600	1,583.56	20 03	49	3.08
		05/16/11	108	24.8251	2,681 12	25.9600	2,803 68	122.56	87	3 08
		09/14/11	53	26 7400	1,417 22	25 9600	1,375.88	(41 34)	43	3.08
		12/07/11	23	25.5656	588 01	25.9600	597 08	9 07	19	3 08
Subtotal			*898*		*24,801.44*		***23,312.08***	*(1,489 36)*	***725***	*3 08*

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
MOTOROLA SOLUTIONS INC	MSI	09/13/10	16	33 3187	533.10	46.2900	740.64	207 54	15	1 90
		09/14/10	1	33 6200	33.62	46.2900	46.29	12 67	1	1 90
		10/25/10	43	32 3327	1.390.31	46 2900	1,990.47	600.16	38	1 90
		01/31/11	43	38.5955	1,659.61	46 2900	1,990.47	330 86	38	1 90
		02/01/11	39	39 1012	1,524 95	46 2900	1,805 31	280.36	35	1 90
		09/14/11	10	42 9000	429 00	46 2900	462.90	33 90	9	1.90
Subtotal			*152*		*5,570 59*		***7,036.08***	*1,465 49*	**136**	*1 90*
MTN GROUP LTD-SPONS ADR	MTNOY	01/11/10	88	15.0345	1,323 04	17.7000	1,557.60	234.56	74	4 68
		07/16/10	39	15.5120	604.97	17 7000	690 30	85 33	33	4 68
		02/08/11	88	17.8404	1,569.96	17 7000	1,557.60	(12.36)	74	4.68
		05/19/11	80	20.6227	1,649 82	17.7000	1,416.00	(233.82)	67	4.68
		09/14/11	39	19.1900	748 41	17 7000	690.30	(58 11)	33	4 68
Subtotal			*334*		*5,896 20*		***5,911.80***	*15.60*	**281**	*4.68*
MURPHY OIL CORP	MUR	03/14/11	31	69.9267	2,167.73	55 7400	1,727.94	(439 79)	35	1.97
		03/15/11	19	68.9457	1,309.97	55 7400	1,059 06	(250.91)	21	1 97
Subtotal			*50*		*3,477.70*		***2,787.00***	*(690 70)*	**56**	*1.97*
NABORS INDUSTRIES LTD	NBR	11/23/09	69	20.6826	1,427 10	17.3400	1,196.46	(230.64)		
		11/24/09	153	20.5745	3,147 90	17 3400	2,653.02	(494 88)		
		12/14/09	20	20 9570	419 14	17 3400	346 80	(72.34)		
Subtotal			*242*		*4,994 14*		***4,196.28***	*(797.86)*		
NATIONAL-OILWELL VARCO INC	NOV	11/09/09	18	45 5177	819.32	67 9900	1,223.82	404 50	9	.70
		11/23/09	10	43.9380	439 38	67 9900	679.90	240.52	5	70
		11/24/09	19	43.7221	830 72	67 9900	1,291 81	461.09	10	70
		09/06/11	3	62.4866	187 46	67 9900	203.97	16 51	2	70
Subtotal			*50*		*2,276.88*		***3,399.50***	*1,122 62*	**26**	*.70*
NEWS CORP CL A	NWSA	08/30/10	275	12.4484	3,423 31	17 8400	4,906 00	1,482 69	53	1 06
		08/31/10	178	12.4733	2,220 25	17 8400	3,175 52	955 27	34	1 06
Subtotal			*453*		*5,643.56*		***8,081.52***	*2,437 96*	**87**	*1 06*

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) *Description*	*Symbol*	*Acquired*	*Quantity*	*Unit Cost Basis*	*Total Cost Basis*	*Estimated Market Price*	*Estimated Market Value*	*Unrealized Gain/(Loss)*	*Estimated Annual Income*	*Current Yield%*
NEXTERA ENERGY INC SHS	NEE	08/10/09	54	57 0700	3,081 78	60 8800	**3,287.52**	205.74	**119**	3 61
NIDEC CORPORATION ADR	NJ	06/20/11	132	22 7065	2,997 27	21.5800	2,848.56	(148 71)	34	1.18
		06/21/11	99	22 9367	2,270 74	21.5800	2,136.42	(134.32)	26	1.18
		07/27/11	19	25.3578	481.80	21.5800	410.02	(71.78)	5	1.18
		08/10/11	83	22.7550	1,888.67	21.5800	1,791.14	(97.53)	22	1 18
		09/14/11	17	19.9600	339.32	21.5800	366 86	27 54	5	1.18
		09/21/11	36	20.9525	754.29	21 5800	776 88	22.59	10	1.18
Subtotal			*386*		*8,732.09*		***8,329.88***	*(402.21)*	***102***	*1.18*
NISSAN MTR LTD SPN ADR	NSANY	01/29/10	58	16 4472	953.94	17.7800	1,031.24	77.30	18	1 72
		06/08/10	123	14.0986	1,734.14	17.7800	2,186.94	452.80	38	1.72
		08/16/10	61	14 9993	914.96	17.7800	1,084 58	169.62	19	1.72
		09/14/11	25	17.3900	434.75	17.7800	444 50	9.75	8	1.72
		09/21/11	47	17 4085	818.20	17.7800	835.66	17.46	15	1.72
		11/08/11	68	18.4726	1,256.14	17.7800	1,209 04	(47.10)	21	1.72
Subtotal			*382*		*6,112.13*		***6,791.96***	*679.83*	***119***	*1.72*
NITTO DENKO CORP ADR	NDEKY	10/23/09	90	31.2504	2,812 54	35.5300	3,197.70	385.16	97	3.01
		02/08/11	42	57.4783	2,414.09	35.5300	1,492.26	(921.83)	45	3 01
		08/10/11	48	43.5310	2,089 49	35.5300	1,705.44	(384.05)	52	3.01
		09/14/11	15	40.3000	604 50	35.5300	532.95	(71.55)	17	3 01
		09/21/11	8	43.1725	345.38	35.5300	284.24	(61.14)	9	3 01
Subtotal			*203*		*8,266.00*		***7,212.59***	*(1,053.41)*	***220***	*3.01*
NOBLE GROUP LTD SHS	NOBGY	11/25/11	178	17.0697	3,038.41	17.5500	**3,123.90**	85 49	**82**	2.59
NORTHEAST UTILITIES COM	NU	08/10/09	50	23 3700	1,168.50	36.0700	**1,803.50**	635 00	**55**	3 04
NORTHROP GRUMMAN CORP	NOC	08/10/09	94	42.8800	4,030.72	58.4800	**5,497.12**	1,466.40	**188**	3.42

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STEVE J MILLER FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

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EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
NOVARTIS ADR	NVS	08/19/10	106	51 1174	5,418.45	57.1700	6,060.02	641 57	213	3 50
		09/28/10	13	58.1161	755.51	57.1700	743.21	(12 30)	27	3 50
		02/07/11	53	56.6979	3,004.99	57.1700	3,030 01	25 02	107	3 50
		03/09/11	33	55 4242	1,829.00	57.1700	1,886 61	57.61	67	3 50
		07/12/11	5	61 5540	307.77	57.1700	285.85	(21 92)	11	3.50
		09/14/11	33	56 2600	1,856 58	57 1700	1,886.61	30 03	67	3 50
		09/20/11	27	55.7092	1,504 15	57 1700	1,543.59	39 44	55	3.50
		10/20/11	25	57.6892	1,442 23	57.1700	1,429 25	(12.98)	51	3 50
Subtotal			*295*		*16,118.68*		**16,865.15**	*746 47*	**598**	*3.50*
NRG ENERGY INC	NRG	08/10/09	164	28.7690	4,718.13	18.1200	**2,971.68**	(1,746 45)		
NTT DOCOMO INC SPD ADR	DCM	09/23/11	53	19.0071	1,007.38	18.3500	972.55	(34.83)	34	3.44
		09/26/11	199	19 1276	3,806 41	18 3500	3,651.65	(154.76)	126	3 44
		09/29/11	25	18.5036	462.59	18.3500	458.75	(3 84)	16	3.44
		09/30/11	19	18.4657	350.85	18.3500	348.65	(2 20)	13	3.44
		10/20/11	44	17.9500	789 80	18.3500	807.40	17 60	28	3.44
		11/16/11	79	17.9898	1,421 20	18.3500	1,449.65	28.45	50	3 44
Subtotal			*419*		*7,838.23*		**7,688.65**	*(149.58)*	**267**	*3.44*
NVIDIA	NVDA	05/02/11	174	20.0921	3,496.04	13.8600	2,411.64	(1,084.40)		
		05/09/11	72	19.6675	1,416.06	13.8600	997 92	(418.14)		
Subtotal			*246*		*4,912.10*		**3,409.56**	*(1,502.54)*		
OCCIDENTAL PETE CORP CAL	OXY	08/10/09	38	69.9986	2,659.95	93.7000	3,560 60	900 65	70	1 96
		09/14/11	5	83.4600	417 30	93.7000	468.50	51.20	10	1 96
Subtotal			*43*		*3,077 25*		**4,029.10**	*951.85*	**80**	*1.96*

STEVE J MILLER FOUNDATION

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December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
OGX PETROLEO E-SPON ADR	OGXPY	06/22/10	130	10.5023	1,365.31	7 2900	947.70	(417.61)		
		06/23/10	137	10.4781	1,435 51	7.2900	998 73	(436.78)		
		01/25/11	19	10.9563	208 17	7.2900	138.51	(69 66)		
		01/26/11	37	11.6181	429 87	7.2900	269.73	(160.14)		
		02/08/11	148	10.3212	1,527 54	7 2900	1,078.92	(448 62)		
		09/14/11	108	6.8000	734 40	7.2900	787.32	52.92		
Subtotal			*579*		*5,700 80*		***4,220.91***	*(1,479.89)*		
PEABODY ENERGY CORP COM	BTU	08/31/09	5	32 5780	162.89	33.1100	165.55	2.66	2	1.02
		09/01/09	31	32.6151	1,011.07	33.1100	1,026.41	15.34	11	1 02
Subtotal			*36*		*1,173.96*		***1,191.96***	*18.00*	***13***	*1 02*
PFIZER INC	PFE	08/10/09	94	15 9780	1,501.94	21.6400	2,034.16	532.22	83	4 06
		10/19/09	42	17 5150	735.63	21.6400	908.88	173.25	37	4.06
Subtotal			*136*		*2,237.57*		***2,943.04***	*705.47*	***120***	*4 06*
PHILIP MORRIS INTL INC	PM	08/10/09	48	47.0800	2,259.84	78.4800	3,767.04	1,507.20	148	3.92
		10/25/10	71	59.4809	4,223.15	78.4800	5,572.08	1,348.93	219	3.92
		11/22/10	17	59 3382	1,008.75	78.4800	1,334.16	325.41	53	3.92
		01/31/11	11	56.9345	626 28	78.4800	863.28	237.00	34	3.92
		02/01/11	10	57.9210	579 21	78.4800	784.80	205.59	31	3 92
		02/07/11	19	58 8084	1,117 36	78.4800	1,491.12	373.76	59	3.92
		09/14/11	6	67 9900	407.94	78.4800	470.88	62.94	19	3 92
		10/17/11	84	67 4467	5,665.53	78 4800	6,592.32	926.79	259	3 92
Subtotal			*266*		*15,888.06*		***20,875.68***	*4,987.62*	***822***	*3 92*
PPG INDUSTRIES INC SHS	PPG	05/03/10	40	71.0952	2,843.81	83.4900	**3,339.60**	495 79	**92**	2 73
PRAXAIR INC	PX	08/10/09	34	76.9000	2,614.60	106 9000	**3,634.60**	1,020.00	**68**	1 87
PROCTER & GAMBLE CO	PG	03/23/09	57	47 3000	2,696.10	66.7100	**3,802.47**	1,106.37	**120**	3.14
PRUDENTIAL FINANCIAL INC	PRU	06/03/10	45	59 5297	2,678.84	50 1200	2,255 40	(423.44)	66	2.89
		06/10/10	31	57.1416	1,771.39	50 1200	1,553.72	(217 67)	45	2 89
Subtotal			*76*		*4,450.23*		***3,809.12***	*(641.11)*	***111***	*2.89*

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EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
PUB SVC ENTERPRISE GRP	PEG	08/10/09	50	31.6500	1,582.50	33 0100	**1,650.50**	68.00	**69**	4 15
RAYTHEON CO DELAWARE NEW	RTN	08/10/09	163	47 0495	7,669.07	48.3800	**7,885.94**	216 87	**281**	3.55
RECKITT BENCKISER GR ADR	RBGPY	09/15/10	447	10.8029	4,828 94	9.8400	4,398 48	(430.46)	156	3.53
		02/22/11	189	10.9682	2,072.99	9.8400	1,859 76	(213 23)	66	3.53
		05/19/11	39	11.1561	435 09	9.8400	383.76	(51 33)	14	3.53
		08/10/11	355	10.4790	3,720 08	9.8400	3,493.20	(226 88)	124	3 53
Subtotal			*1,030*		*11,057.10*		***10,135.20***	*(921.90)*	**360**	3.53
RIO TINTO PLC SPNSRD ADR	RIO	08/10/09	32	38 6575	1,237.04	48.9200	1,565.44	328 40	38	2.38
		08/28/09	12	39 5500	474 60	48.9200	587 04	112 44	15	2.38
		08/31/09	44	38.7400	1,704.56	48.9200	2,152.48	447 92	52	2.38
		08/12/10	24	50 7879	1,218.91	48.9200	1,174.08	(44 83)	29	2 38
		02/07/11	11	73.8600	812.46	48.9200	538 12	(274 34)	13	2.38
		04/06/11	15	72.8673	1,093.01	48.9200	733.80	(359 21)	18	2.38
		09/14/11	15	56 8300	852.45	48.9200	733.80	(118 65)	18	2 38
		10/11/11	10	51.0780	510.78	48.9200	489 20	(21 58)	12	2.38
Subtotal			*163*		*7,903.81*		***7,973.96***	*70.15*	***195***	2.38
ROGERS COMMUNICATIONS B	RCI	09/16/10	59	37.2801	2,199.53	38.5100	2,272.09	72 56	83	3.62
		09/16/10	41	39.8936	1,635 64✦	38.5100	1,578.91	(56 73)	58	3.62
		10/04/10	32	37.8403	1,210.89	38.5100	1,232.32	21 43	45	3.62
		02/07/11	64	35 3996	2,265.58	38.5100	2,464 64	199 06	90	3 62
		03/09/11	40	35.2522	1,410.09	38 5100	1,540.40	130 31	56	3 62
		05/18/11	10	37.9040	379.04	38.5100	385.10	6 06	14	3 62
Subtotal			*246*		*9,100.77*		***9,473.46***	*372.69*	***346***	*3 62*
ROSS STORES INC COM	ROST	12/29/09	116	21 6569	2,512.21	47.5300	5,513.48	3,001 27	52	92
		12/31/09	30	21 5913	647.74	47.5300	1,425.90	778 16	14	92
		01/04/10	14	21 3900	299.46	47 5300	665 42	365 96	7	92
		09/14/11	10	38.7450	387.45	47 5300	475.30	87 85	5	92
Subtotal			*170*		*3,846.86*		***8,080.10***	*4,233.24*	***78***	92

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

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EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
SAFEWAY INC NEW	SWY	08/10/09	125	18 8800	2,360 00	21.0400	**2,630.00**	270.00	**73**	2.75
SANOFI ADR	SNY	06/16/10	2	31.5550	63 11	36.5400	73 08	9 97	3	3 61
		08/12/10	65	29.2338	1,900.20	36.5400	2,375.10	474.90	86	3.61
		02/07/11	128	34.6067	4,429 66	36.5400	4,677.12	247.46	170	3 61
		03/21/11	134	34.0223	4,558 99	36 5400	4,896 36	337.37	178	3 61
		08/09/11	138	33.0657	4,563 08	36.5400	5,042 52	479 44	183	3.61
Subtotal			*467*		*15,515.04*		***17,064.18***	*1,549.14*	**620**	3.61
SARA LEE CORP COM	SLE	06/22/10	186	14.9761	2,785 56	18 9200	3,519.12	733.56	86	2 43
		06/23/10	28	14.8653	416 23	18.9200	529.76	113.53	13	2 43
		09/14/11	22	17 5600	386.32	18.9200	416.24	29.92	11	2 43
Subtotal			236		3,588.11		**4,465.12**	877.01	**110**	2 43
SCHLUMBERGER LTD	SLB	08/10/09	31	53.2400	1,650 44	68.3100	**2,117.61**	467.17	**31**	1.46
SCHNEIDER ELEC SA ADR	SBGSY	03/17/11	250	15.3588	3,839 70	10 5100	2,627.50	(1,212 20)	86	3 26
		04/18/11	64	15.4421	988.30	10.5100	672.64	(315.66)	22	3 26
		06/01/11	128	16.5825	2,122 57	10.5100	1,345.28	(777.29)	44	3 26
		08/10/11	176	12.5194	2,203 43	10.5100	1,849.76	(353.67)	61	3.26
		09/21/11	95	11.3308	1,076.43	10.5100	998.45	(77.98)	33	3 26
Subtotal			*713*		*10,230.43*		**7,493.63**	*(2,736.80)*	**246**	3.26
SEMPRA ENERGY	SRE	10/05/09	7	50.2957	352.07	55.0000	385 00	32.93	14	3.49
		10/06/09	24	50 9950	1,223.88	55 0000	1,320.00	96.12	47	3 49
Subtotal			*31*		*1,575 95*		**1,705.00**	*129.05*	**61**	3 49
SKANDINAVIA ENSK BK *10.SEK PAR ORD CL"A"*	SVKEF	01/18/11	164	9.5198	1,561 25✦	5.8480	959.07	(602.18)		
		01/19/11	41	9.0819	372 36	5.8480	239 77	(132.59)		
		02/08/11	80	9.1401	731 21	5 8480	467.84	(263 37)		
		02/18/11	145	8.9617	1,299 45	5 8480	847.96	(451 49)		
		10/21/11	83	5.9742	495 86	5 8480	485 38	(10.48)		
Subtotal			*513*		*4,460.13*		**3,000.02**	*(1,460.11)*		
SOUTHERN COMPANY	SO	08/10/09	68	31.2500	2,125.00	46.2900	**3,147.72**	1,022.72	**129**	4 08

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EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
SPRINT NEXTEL CORP	S	07/11/11	686	5.4987	3,772 11	2 3400	**1,605.24**	(2,166 87)		
STANDARD CHARTERED .5USD	SCBFF	08/19/11	241	22 3824	5,394 16	21 8972	5,277 23	(116.93)		
.5USD PAR ORDINARY		09/14/11	16	21 4000	342 40	21.8972	350.36	7.96		
Subtotal			*257*		*5,736 56*		**5,627.59**	*(108.97)*		
STARBUCKS CORP	SBUX	01/10/11	53	32.6107	1,728 37	46 0100	**2,438.53**	710 16	**37**	1.47
SUMITOMO HEAVY INDS 6302	SOHVF	11/10/10	562	6 3420	3,564.26	5 8356	3,279.61	(284 65)		
JPY PAR ORDINARY		02/08/11	74	7 6164	563 62✦	5 8356	431.83	(131.79)		
		09/14/11	151	5 3200	803 32	5 8356	881.18	77.86		
Subtotal			*787*		*4,931 20*		**4,592.62**	*(338.58)*		
SWATCH GROUP AG UNSPOND	SWGAY	01/11/11	192	20.9536	4,023.11	18.7000	3,590.40	(432 71)	34	94
ADR		02/08/11	8	21 2862	170 29	18 7000	149 60	(20 69)	2	94
		08/19/11	54	21 1461	1.141 89	18 7000	1,009 80	(132 09)	10	94
		10/21/11	59	19.9267	1,175.68	18.7000	1,103 30	(72 38)	11	94
Subtotal			*313*		*6,510.97*		**5,853.10**	*(657 87)*	**57**	*.94*
SYMANTEC CORP COM	SYMC	09/27/10	248	15.5032	3,844.80	15 6500	3,881.20	36.40		
		09/28/10	85	15 5458	1,321.40	15 6500	1,330.25	8.85		
		11/01/10	135	16.4596	2,222 05	15.6500	2,112.75	(109 30)		
		11/02/10	128	16.7509	2,144.12	15.6500	2,003.20	(140 92)		
		09/14/11	27	17.0300	459.81	15.6500	422.55	(37.26)		
Subtotal			*623*		*9,992 18*		**9,749.95**	*(242 23)*		
TAIWAN S MANUFCTRING ADR	TSM	01/28/10	91	10 1238	921 27	12 9100	1,174 81	253 54	38	3 20
		03/01/10	215	10.0134	2,152.90	12 9100	2,775 65	622 75	90	3.20
		09/14/11	43	11 9400	513 42	12 9100	555.13	41 71	18	3 20
Subtotal			*349*		*3,587.59*		**4,505.59**	918.00	**146**	3.20
TARGET CORP COM	TGT	03/02/10	34	51.8202	1,761 89	51.2200	1,741 48	(20 41)	41	2 34
		03/03/10	24	51 7425	1,241 82	51.2200	1,229.28	(12.54)	29	2 34
		04/05/10	25	53 7520	1,343 80	51.2200	1,280 50	(63 30)	30	2 34
Subtotal			83		*4,347.51*		**4,251.26**	*(96 25)*	**100**	2 34

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EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
TECK RESOURCES LTD CLS B	TCK	04/21/11	49	56.6589	2,776 29	35.1900	1,724.31	(1,051 98)	40	2 29
		05/18/11	13	50 2407	653 13	35.1900	457.47	(195 66)	11	2 29
		05/27/11	31	51.8525	1,607 43	35.1900	1,090.89	(516 54)	26	2.29
Subtotal			*93*		*5,036.85*		***3,272.67***	*(1,764.18)*	***77***	2.29
TEVA PHARMACTCL INDS ADR	TEVA	12/19/11	73	41.9638	3,063.36	40 3600	**2,946.28**	(117 08)	**58**	1.94
TIME WARNER CABLE INC	TWC	09/06/11	33	62.4518	2,060.91	63 5700	2,097.81	36.90	64	3.02
SHS		09/07/11	17	63.8323	1,085 15	63 5700	1,080.69	(4.46)	33	3.02
Subtotal			*50*		*3,146 06*		***3,178.50***	*32 44*	***97***	3 02
TOKYO ELECTRON LTD SHS	TOELY	10/25/11	54	110.1240	5,946.70	100.6800	**5,436.72**	(509.98)	**157**	2.88
TORONTO DOMINION BANK	TD	07/27/11	20	81.5675	1,631 35	74 8100	**1,496.20**	(135 15)	**54**	3.56
TOTAL S.A SP ADR	TOT	08/10/09	65	53.7698	3,495 04	51 1100	**3,322.15**	(172.89)	**176**	5 27
TRAVELERS COS INC	TRV	08/12/09	137	46.7267	6,401 56	59 1700	8,106.29	1,704 73	225	2 77
		09/14/11	9	49.2300	443.07	59 1700	532.53	89.46	15	2.77
Subtotal			*146*		*6,844.63*		***8,638.82***	*1,794.19*	***240***	2.77
TRIPADVISOR INC SHS	TRIP	05/17/10	64	24.3223	1,556.63	25 2100	**1,613.44**	56 81		
TULLOW OIL PLC SHS	TUWOY	06/11/10	387	8.4792	3,281 48	10.7460	4,158.70	877 22	21	.50
		02/08/11	119	11.5300	1,372.07	10 7460	1,278.77	(93 30)	7	.50
		09/14/11	96	11.4500	1,099.20	10.7460	1,031.62	(67 58)	6	.50
Subtotal			*602*		*5,752.75*		***6,469.09***	*716.34*	***34***	.50
TYCO INTL LTD NAMEN-AKT	TYC	09/06/11	52	39 3715	2,047.32	46 7100	**2,428.92**	381 60	**52**	2.14
UBS AG REG	UBS	08/05/10	218	17.3608	3,784.67	11.8300	2,578.94	(1,205 73)		
		08/12/10	69	16 5255	1,140.26	11.8300	816.27	(323.99)		
		02/07/11	102	18 4764	1,884 60	11.8300	1,206.66	(677 94)		
		05/27/11	38	19.1123	726.27	11.8300	449.54	(276 73)		
		09/14/11	70	12 7500	892.50	11 8300	828.10	(64 40)		
		09/20/11	136	11.5599	1,572 15	11.8300	1,608 88	36 73		
Subtotal			*633*		*10,000.45*		***7,488.39***	*(2,512 06)*		

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STEVE J MILLER FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
UNILEVER NV NY REG SHS	UN	08/10/09	114	27.1990	3,100.69	34 3700	**3,918.18**	817.49	**121**	3 06
UNITED TECHS CORP COM	UTX	08/10/09	59	55.9198	3,299.27	73.0900	**4,312.31**	1,013 04	**114**	2.62
UNITEDHEALTH GROUP INC	UNH	12/13/10	87	37 1486	3,231 93	50.6800	4,409 16	1,177.23	57	1.28
		12/14/10	69	36.7647	2,536 77	50 6800	3,496 92	960.15	45	1.28
		01/03/11	106	37 0227	3,924 41	50.6800	5,372 08	1,447 67	69	1 28
		09/14/11	16	49 0500	784 80	50 6800	810 88	26.08	11	1 28
Subtotal			*278*		*10,477.91*		***14,089.04***	*3,611.13*	***182***	*1.28*
UNUM GROUP	UNM	08/12/09	238	21.2522	5,058.03	21.0700	5,014 66	(43 37)	100	1 99
		09/14/11	28	22.6200	633.36	21.0700	589.96	(43 40)	12	1 99
Subtotal			*266*		*5,691.39*		***5,604.62***	*(86.77)*	***112***	*1.99*
US BANCORP (NEW)	USB	08/10/09	101	23 1295	2,336 08	27 0500	**2,732.05**	395.97	**51**	1 84
V F CORPORATION	VFC	08/10/09	28	67.0700	1,877.96	126.9900	**3,555.72**	1,677.76	**81**	2 26
VALERO ENERGY CORP NEW	VLO	11/14/11	94	24.4263	2,296.08	21.0500	1,978 70	(317.38)	57	2 85
		11/15/11	57	24.7245	1,409.30	21.0500	1,199 85	(209.45)	35	2.85
		11/28/11	88	21.2813	1,872 76	21.0500	1,852.40	(20.36)	53	2 85
Subtotal			*239*		*5,578.14*		***5,030.95***	*(547.19)*	***145***	*2 85*
VALLOUREC SA SPONSORED ADR NEW	VLOWY	10/19/11	247	12.4976	3,086 93	12.9300	**3,193.71**	106.78	**64**	1 98
VEECO INSTRUMENTS INC	VECO	04/14/11	45	47.2180	2,124 81	20.8000	936.00	(1,188.81)		
		04/15/11	26	47 6269	1,238 30	20 8000	540.80	(697 50)		
		07/12/11	35	42.9757	1,504 15	20 8000	728 00	(776 15)		
		09/14/11	15	33.5100	502.65	20.8000	312 00	(190 65)		
		11/15/11	50	26.6130	1,330.65	20.8000	1,040.00	(290 65)		
Subtotal			*171*		*6,700 56*		***3,556.80***	*(3,143.76)*		
VERIZON COMMUNICATNS COM	VZ	08/10/09	267	29.0213	7,748 70	40 1200	10,712 04	2,963.34	534	4 98
		09/14/11	9	35.8800	322 92	40.1200	361.08	38 16	18	4 98
Subtotal			*276*		*8,071 62*		***11,073.12***	*3,001.50*	***552***	*4 98*

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STEVE J MILLER FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
VODAFONE GROP PLC SP ADR	VOD	08/10/09	71	21.3276	1,514.26	28.0300	1,990.13	475 87	103	5 14
		11/29/11	175	26.6420	4,662 35	28.0300	4,905.25	242.90	253	5.14
Subtotal			*246*		*6,176.61*		***6,895.38***	*718.77*	***356***	5 14
WAL-MART STORES INC	WMT	08/10/09	41	49.6200	2,034 42	59 7600	**2,450.16**	415 74	**60**	2.44
WELLPOINT INC	WLP	08/10/09	122	51.7183	6,309 64	66.2500	8,082.50	1,772.86	122	1 50
		09/14/11	8	66.9800	535.84	66.2500	530.00	(5 84)	8	1 50
Subtotal			*130*		*6,845 48*		***8,612.50***	*1,767.02*	***130***	1.50
WELLS FARGO & CO NEW DEL	WFC	08/10/09	174	28.7495	5,002 42	27 5600	**4,795.44**	(206 98)	**84**	1 74
WESTERN UN CO	WU	09/13/10	71	16.6715	1,183 68	18 2600	1,296 46	112.78	23	1 75
		09/20/10	57	17.4022	991.93	18 2600	1,040 82	48.89	19	1 75
		11/01/10	53	17.8724	947 24	18 2600	967 78	20.54	17	1 75
		11/02/10	13	17 8107	231 54	18.2600	237.38	5 84	5	1 75
		06/13/11	85	19.8517	1,687.40	18 2600	1,552.10	(135.30)	28	1.75
		06/14/11	86	20.1067	1,729 18	18.2600	1,570 36	(158.82)	28	1.75
		06/15/11	125	19.8608	2,482 60	18.2600	2,282.50	(200.10)	40	1.75
		06/16/11	49	19.6900	964 81	18.2600	894.74	(70 07)	16	1.75
		09/14/11	32	16.4700	527 04	18.2600	584.32	57.28	11	1.75
Subtotal			*571*		*10,745 42*		***10,426.46***	*(318.96)*	***187***	1.75
WEYERHAEUSER CO	WY	08/10/09	40	36.5945	1,463 78	18 6700	746.80	(716.98)	24	3.21
		09/02/10	79	15.5400	1,227.66	18.6700	1,474.93	247 27	48	3 21
Subtotal			*119*		*2,691 44*		***2,221.73***	*(469.71)*	***72***	3.21
WM MORRISON SUPERMARKETS	MRWSY	03/22/11	69	22 8800	1,578 72	25 1500	1,735.35	156 63	60	3.41
PLC SHS		03/23/11	38	22.3892	850.79	25 1500	955.70	104 91	33	3.41
		08/10/11	75	22.7828	1,708 71	25 1500	1,886.25	177.54	65	3 41
Subtotal			*182*		*4,138.22*		***4,577.30***	*439 08*	***158***	3.41

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
WSTN DIGITAL CORP DEL	WDC	08/10/09	108	31.8399	3,438.71	30 9500	3,342 60	(96 11)		
		02/01/10	73	39 3763	2,874 47	30 9500	2,259.35	(615.12)		
		02/08/10	34	40.0061	1,360 21	30 9500	1,052.30	(307.91)		
		09/14/11	13	29.8700	388 31	30 9500	402.35	14.04		
Subtotal			228		*8,061.70*		**7,056.60**	*(1,005.10)*		
3M COMPANY	MMM	08/10/09	28	70 7300	1,980.44	81.7300	**2,288.44**	308 00	**62**	2.69
TOTAL					973,895 87		**1,061,471.84**	87,575.97	**25,285**	2.38

MUTUAL FUNDS/CLOSED END FUNDS/UIT Description	Quantity	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Total Client Investment	Cumulative Investment Return ($)	Estimated Annual Income	Current Yield%
GLOBAL SMALL CAP PORT	6,084	59,521.32	11 2100	**68,201.64**	8,680 32	59,521	**8,680**	**1,697**	2.48
MANAGED ACCT SERIES									
SYMBOL: MGCSX Initial Purchase:08/11/09									
Equity 100%									
ISHARES MSCI EMERGING	1,741	79,465 22	37.9400	**66,053.54**	(13,411 68)	79,465	**(13,411)**	**1,405**	2 12
MKTS INDEX FD									
SYMBOL: EEM Initial Purchase:02/08/11									
Equity 100%									
MID CAP VALUE OPPS	6,644	53,567 04	10 9300	**72,618.92**	19,051 88	53,567	**19,051**	**1,242**	1.71
PORTFOLIO CLS									
SYMBOL. MMCVX Initial Purchase:08/11/09									
Equity 100%									
US MORTGAGE PORTFOLIO	26,168	261,426 01	10.0300	**262,465.04**	1,039 03	261,426	**1,039**	**17,898**	6 81
MNGD ACCT SIERES CL INS									

STEVE J MILLER FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

MUTUAL FUNDS/CLOSED END FUNDS/UIT (continued) *Description*	*Quantity*	*Total Cost Basis*	*Estimated Market Price*	*Estimated Market Value*	*Unrealized Gain/(Loss)*	*Total Client Investment*	*Cumulative Investment Return ($)*	*Estimated Annual Income*	*Current Yield%*
SYMBOL: MSUMX Initial Purchase:08/11/09									
Fixed Income 100%									
Subtotal (Fixed Income)				262,465.04					
Subtotal (Equities)				206,874.10					
TOTAL		453,979.59		**469,339.14**	15,359 55		**15,359**	**22,242**	4.74
TOTAL PRINCIPAL INVESTMENTS		2,661,965 06		**2,840,551.83**	178,586.77			**86,418**	3 04

Total Client Investment: Cost of shares directly purchased and still held. Does not include shares purchased through reinvestment.
Cumulative Investment Return: Estimated Market Value minus Total Client Investment. Cumulative Investment Return is the dollar value of the capital appreciation (depreciation) of all shares purchased and still held, including shares acquired through reinvestment of dividends and distributions, which may be greater or less than the actual income distributed.

Unrealized Gain or (Loss): Estimated Market Value minus Total Cost Basis (total cost of shares directly purchased and still held, as well as cost of shares acquired through reinvestment). Provided for Tax Planning purposes only and is not applicable to retirement accounts.
Initial Purchase: Date of your initial investment in this fund.

Market Timing: Merrill Lynch's policies prohibit mutual fund market timing, which involves the purchase and sale of mutual fund shares within short periods of time with the intention of capturing short-term profits resulting from market volatility. Market timing may result in lower returns for long-term fund shareholders because market timers capture short-term gains that would otherwise pass to all shareholders and due to increased transaction costs and fewer assets for investment due to the need to retain cash to satisfy redemptions.

Notes

Δ Debt Instruments purchased at a premium show amortization θ Debt Instruments purchased at a discount show accretion
[1] Some agency securities are not backed by the full faith and credit of the United States government
< Derived from Moody's and/or S & P ratings for other debt securities of this issuer and provided by a third party vendor.
✦Cost Basis equals original purchase plus Wash Sale deferred loss
For Credit Ratings: S&P and Moody's provide credit ratings on the credit quality of certain bonds and preferred stocks. For a credit enhanced security, Moody's and S&P publish and provide third party vendors the higher of the rating on the credit enhancer (guarantor) or the stand alone rating on the underlying security.

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STEVE J MILLER FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF INCOME INVESTMENTS

December 01, 2011 - December 30, 2011

CASH/MONEY ACCOUNTS Description	Quantity	Total Cost Basis	Estimated Market Price	Estimated Market Value	Estimated Annual Income	Est. Annual Yield%
CASH	1,312 26	1,312.26		**1,312.26**		
BIF MONEY FUND	8,042.00	8,042.00	1 0000	**8,042.00**	**1**	01
TOTAL		9,354.26		**9,354.26**	**1**	01
TOTAL INCOME INVESTMENTS		9,354.26		**9,354.26**		01

LONG PORTFOLIO	Adjusted/Total Cost Basis	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Accrued Interest	Estimated Annual Income	Current Yield%
TOTAL PRINCIPAL/INCOME INVESTMENTS	2,671,319.32	**2,849,906.09**	178,586.77	9,907.84	**86,419**	3 03

YOUR TRUST MANAGEMENT ACCOUNT TRANSACTIONS

DIVIDENDS/INTEREST INCOME TRANSACTIONS

Date	Transaction Type	Quantity	Description	Income Cash	Principal Cash	Income Year To Date
12/02	Accrued Int		PRUDENTIAL FINANCIAL INC SER MTN 02.750% JAN 14 2013 BUY ACCRUED INT EXCD WELLS FARGO SECURIT LC CUSIP NUM. 74432QBK0	(63.25)		
12/06	Accrued Int		TEVA PHARMA FIN IV LLC COMPANY GUARANT GLB 01.700% NOV 10 2014 BUY ACCRUED INT EXCD RBC CAPITAL MARKETS CUSIP NUM: 88166HAA5	(13 51)		

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