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

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

OMB No 1545-0052

2011

For calendar year 2011 or tax year beginning , and ending

Name of foundation HUBBELL-WATERMAN FNDN		A Employer identification number 42-6126467
Number and street (or P O box number if mail is not delivered to street address)	Room/suite	B Telephone number (see instructions) (888) 730-4933
Wells Fargo Bank N.A. - 203 W. Third Street		
City or town, state, and ZIP code Davenport IA 52801		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) \$ 28,893,951	J Accounting method: ☒ Cash ☐ Accrual ☐ Other (specify) _____	F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐

Part I Analysis of Revenue and Expenses (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see instructions))		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue	1 Contributions, gifts, grants, etc., received (attach schedule)				
	2 Check ☒ if the foundation is not required to attach Sch. B				
	3 Interest on savings and temporary cash investments	0	0		
	4 Dividends and interest from securities	831,040	819,771		
	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	768,215			
	b Gross sales price for all assets on line 6a	23,455,218			
	7 Capital gain net income (from Part IV, line 2)		768,215		
	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)	302	302	0		
12 Total. Add lines 1 through 11	1,599,557	1,588,288	0		
Operating and Administrative Expenses	13 Compensation of officers, directors, trustees, etc	197,065	157,652		39,413
	14 Other employee salaries and wages				
	15 Pension plans, employee benefits				
	16 a Legal fees (attach schedule)	1,420	0	0	1,420
	b Accounting fees (attach schedule)	2,457	0	0	2,457
	c Other professional fees (attach schedule)	0	0	0	0
	17 Interest				
	18 Taxes (attach schedule) (see instructions)	74,648	20,304	0	0
	19 Depreciation (attach schedule) and depletion	0	0	0	
	20 Occupancy				
	21 Travel, conferences, and meetings				
	22 Printing and publications				
	23 Other expenses (attach schedule)	9,845	7,365	0	2,480
	24 Total operating and administrative expenses. Add lines 13 through 23	285,435	185,321	0	45,770
	25 Contributions, gifts, grants paid	1,467,806			1,467,806
26 Total expenses and disbursements. Add lines 24 and 25	1,753,241	185,321	0	1,513,576	
27 Subtract line 26 from line 12					
a Excess of revenue over expenses and disbursements	-153,684				
b Net investment income (if negative, enter -0-)		1,402,967			
c Adjusted net income (if negative, enter -0-)			0		

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Part II Balance Sheets		Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions)		Beginning of year	End of year	
				(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1	Cash—non-interest-bearing		0		
	2	Savings and temporary cash investments		3,301,596	11,711,698	11,711,698
	3	Accounts receivable ▶	0			
		Less: allowance for doubtful accounts ▶	0	0	0	0
	4	Pledges receivable ▶	0			
		Less: allowance for doubtful accounts ▶	0	0	0	0
	5	Grants receivable				
	6	Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see instructions)		0	0	0
	7	Other notes and loans receivable (attach schedule) ▶	0			
		Less: allowance for doubtful accounts ▶	0	0	0	0
	8	Inventories for sale or use		0	0	
	9	Prepaid expenses and deferred charges			0	
	10 a	Investments—U S and state government obligations (attach schedule)		0	0	0
	b	Investments—corporate stock (attach schedule)		0	0	0
	c	Investments—corporate bonds (attach schedule)		0	0	0
	11	Investments—land, buildings, and equipment basis ▶	0			
	Less: accumulated depreciation (attach schedule) ▶	0	0	0	0	
12	Investments—mortgage loans					
13	Investments—other (attach schedule)		23,835,576	15,369,795	17,182,253	
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)		27,137,172	27,081,493	28,893,951	
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	27,137,172	27,081,493		
	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)	27,137,172	27,081,493			
31	Total liabilities and net assets/fund balances (see instructions)	27,137,172	27,081,493			

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	27,137,172
2	Enter amount from Part I, line 27a	2	-153,684
3	Other increases not included in line 2 (itemize) ▶ See Attached Statement	3	114,331
4	Add lines 1, 2, and 3	4	27,097,819
5	Decreases not included in line 2 (itemize) ▶ See Attached Statement	5	16,326
6	Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	27,081,493

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Part IV Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold (e.g., real estate, 2-story brick warehouse, or common stock, 200 shs MLC Co.)		(b) How acquired P—Purchase D—Donation	(c) Date acquired (mo., day, yr.)	(d) Date sold (mo., day, yr.)
1a See Attached Statement				
b				
c				
d				
e				
(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)	
a	0	0	0	
b	0	0	0	
c	0	0	0	
d	0	0	0	
e	0	0	0	
Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69				
(i) FMV as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))	
a	0	0	0	
b	0	0	0	
c	0	0	0	
d	0	0	0	
e	0	0	0	
2 Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7 }			2	768,215
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	1,289,975	28,469,159	0.045311
2009	1,989,551	25,749,554	0.077265
2008	1,167,310	31,972,822	0.036509
2007	2,082,340	36,213,078	0.057502
2006	1,296,072	33,797,706	0.038348
2 Total of line 1, column (d)			2 0.254935
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 0.050987
4 Enter the net value of noncharitable-use assets for 2011 from Part X, line 5			4 29,981,998
5 Multiply line 4 by line 3			5 1,528,692
6 Enter 1% of net investment income (1% of Part I, line 27b)			6 14,030
7 Add lines 5 and 6			7 1,542,722
8 Enter qualifying distributions from Part XII, line 4 If line 8 is equal to or greater than line 7, check the box in Part VI, line 1b, and complete that part using a 1% tax rate. See the Part VI instructions			8 1,513,576

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

1 a Exempt operating foundations described in section 4940(d)(2), check here ☐ and enter "N/A" on line 1. Date of ruling or determination letter: _____ (attach copy of letter if necessary—see instructions)				
b Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☐ and enter 1% of Part I, line 27b		1	28,059	
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	28,059	
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	28,059	
6 Credits/Payments				
a 2011 estimated tax payments and 2010 overpayment credited to 2011	6a	43,556		
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	43,556		
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	15,497		
11 Enter the amount of line 10 to be Credited to 2012 estimated tax ☐ 15,497 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?		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)? If the answer is "Yes" to 1a or 1b, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities		X
c Did the foundation file Form 1120-POL for this year?		X
d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year: (1) On the foundation ☐ \$ _____ (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		X
3 Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? If "Yes," attach a conformed copy of the changes		X
4 a Did the foundation have unrelated business gross income of \$1,000 or more during the year?		X
b If "Yes," has it filed a tax return on Form 990-T for this year?	N/A	
5 Was there a liquidation, termination, dissolution, or substantial contraction during the year? If "Yes," attach the statement required by General Instruction T		X
6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either: • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	X	
7 Did the foundation have at least \$5,000 in assets at any time during the year? If "Yes," complete Part II, col. (c), and Part XV	X	
8 a Enter the states to which the foundation reports or with which it is registered (see instructions) ☐ IA		
b If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by General Instruction G? If "No," attach explanation	X	
9 Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2011 or the taxable year beginning in 2011 (see instructions for Part XIV)? If "Yes," complete Part XIV		X
10 Did any persons become substantial contributors during the tax year? If "Yes," attach a schedule listing their names and addresses		X

Part VII-A Statements Regarding Activities (continued)

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions)	11		X
12	Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement (see instructions)	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application? Website address ► N/A	13	X	
14	The books are in care of ► WELLS FARGO BANK N A Telephone no ► 888-730-4933 Located at ► 1919 Douglas St 2nd FL MACN8000-027 Omaha NE ZIP+4 ► 68102-1317			
15	Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041—Check here and enter the amount of tax-exempt interest received or accrued during the year ► 15 N/A			
16	At any time during calendar year 2011, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country? See the instructions for exceptions and filing requirements for Form TD F 90-22.1 If "Yes," enter the name of the foreign country ►	16	Yes	No
				X

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

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

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

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

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

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

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

☐ Yes ☐ No

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

6a Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract?☐ Yes ☒ No**b** Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract? If "Yes" to 6b, file Form 8870.

6b X

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
Wells Fargo Bank, N.A.	Trustee	4.00	0	0
		.00	0	0
		.00	0	0
		.00	0	0
		.00	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
		0
Total number of others receiving over \$50,000 for professional services		0

Part IX-A Summary of Direct Charitable Activities

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

Expenses

1 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	27,943,126
b	Average of monthly cash balances	1b	2,495,451
c	Fair market value of all other assets (see instructions)	1c	
d	Total (add lines 1a, b, and c)	1d	30,438,577
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	30,438,577
4	Cash deemed held for charitable activities Enter 1 1/2 % of line 3 (for greater amount, see instructions)	4	456,579
5	Net value of noncharitable-use assets. Subtract line 4 from line 3 Enter here and on Part V, line 4	5	29,981,998
6	Minimum investment return. Enter 5% of line 5	6	1,499,100

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

1	Minimum investment return from Part X, line 6	1	1,499,100
2a	Tax on investment income for 2011 from Part VI, line 5	2a	28,059
b	Income tax for 2011. (This does not include the tax from Part VI)	2b	0
c	Add lines 2a and 2b	2c	28,059
3	Distributable amount before adjustments Subtract line 2c from line 1	3	1,471,041
4	Recoveries of amounts treated as qualifying distributions	4	
5	Add lines 3 and 4	5	1,471,041
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	1,471,041

Part XII Qualifying Distributions (see instructions)

1	Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes		
a	Expenses, contributions, gifts, etc.—total from Part I, column (d), line 26	1a	1,513,576
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	1,513,576
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income Enter 1% of Part I, line 27b (see instructions)	5	0
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	1,513,576

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				1,471,041
2 Undistributed income, if any, as of the end of 2011				
a Enter amount for 2010 only			0	
b Total for prior years: 20____, 20____, 20____		0		
3 Excess distributions carryover, if any, to 2011				
a From 2006	NONE			
b From 2007	NONE			
c From 2008	NONE			
d From 2009	64,835			
e From 2010	NONE			
f Total of lines 3a through e	64,835			
4 Qualifying distributions for 2011 from Part XII, line 4 ▶ \$ 1,513,576				
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				1,471,041
e Remaining amount distributed out of corpus	42,535			
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	107,370			
b Prior years' undistributed income Subtract line 4b from line 2b		0		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed				
d Subtract line 6c from line 6b Taxable amount—see instructions		0		
e Undistributed income for 2010 Subtract line 4a from line 2a Taxable amount—see instructions			0	
f Undistributed income for 2011 Subtract lines 4d and 5 from line 1. This amount must be distributed in 2012				0
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see instructions)				
8 Excess distributions carryover from 2006 not applied on line 5 or line 7 (see instructions)	0			
9 Excess distributions carryover to 2012. Subtract lines 7 and 8 from line 6a	107,370			
10 Analysis of line 9				
a Excess from 2007	0			
b Excess from 2008	0			
c Excess from 2009	64,835			
d Excess from 2010	0			
e Excess from 2011	42,535			

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

N/A

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

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

☐ 4942(j)(3) or ☐ 4942(j)(5)

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

[illegible]

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

1 Information Regarding Foundation Managers:

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

NONE

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

NONE

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

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

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

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

c Any submission deadlines

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

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

Recipient 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	1,467,806
b Approved for future payment NONE				
Total			▶ 3b	0



ASSET DETAIL

ASSET DESCRIPTION

Cash & Equivalents

CASH

INCOME

Total Cash

MONEY MARKET

BLACKROCK INSTITUTIONAL FUNDS TRUST
FOR FEDERAL SECURITIES T-FUND #60
ACCOUNT NUMBER: 23070100

BLACKROCK INSTITUTIONAL FUNDS TRUST
FOR FEDERAL SECURITIES T-FUND #60
Asset held in *Invested Income Portfolio*
ACCOUNT NUMBER: 23070100

FIDELITY INSTITUTIONAL MONEY MARKET
PORTFOLIO CLASS I #59
Asset held in *Invested Income Portfolio*
ACCOUNT NUMBER: 23070101

FIDELITY INSTITUTIONAL MONEY MARKET
PORTFOLIO CLASS I #59
ACCOUNT NUMBER: 23070101

FIDELITY INSTITUTIONAL MONEY MARKET
PORTFOLIO CLASS I #59
ACCOUNT NUMBER: 23070102

FIDELITY INSTITUTIONAL MONEY MARKET
PORTFOLIO CLASS I #59
Asset held in *Invested Income Portfolio*
ACCOUNT NUMBER: 23070102

FIDELITY INSTITUTIONAL MONEY MARKET
PORTFOLIO CLASS I #59
Asset held in *Invested Income Portfolio*
ACCOUNT NUMBER: 23070103

FIDELITY INSTITUTIONAL MONEY MARKET
PORTFOLIO CLASS I #59
ACCOUNT NUMBER: 23070103

ASSET DESCRIPTION	QUANTITY	PRICE	MARKET VALUE AS OF 12/31/11	COST BASIS	UNREALIZED GAIN/LOSS	CURRENT YIELD	ACCRUED INCOME
CASH							
INCOME			\$15,305.02	\$15,305.02	\$0.00		
Total Cash			\$15,305.02	\$15,305.02	\$0.00		
MONEY MARKET							
BLACKROCK INSTITUTIONAL FUNDS TRUST FOR FEDERAL SECURITIES T-FUND #60 ACCOUNT NUMBER: 23070100	10,892,273.510		\$10,892,273.51	\$10,892,273.51	\$0.00	0.01%	\$59.69
BLACKROCK INSTITUTIONAL FUNDS TRUST FOR FEDERAL SECURITIES T-FUND #60 Asset held in <i>Invested Income Portfolio</i> ACCOUNT NUMBER: 23070100	773,778.450		773,778.45	773,778.45	0.00	0.01	5.47
FIDELITY INSTITUTIONAL MONEY MARKET PORTFOLIO CLASS I #59 Asset held in <i>Invested Income Portfolio</i> ACCOUNT NUMBER: 23070101	5,623.410		5,623.41	5,623.41	0.00	0.19	3.22
FIDELITY INSTITUTIONAL MONEY MARKET PORTFOLIO CLASS I #59 ACCOUNT NUMBER: 23070101	1,070.920		1,070.92	1,070.92	0.00	0.19	7.04
FIDELITY INSTITUTIONAL MONEY MARKET PORTFOLIO CLASS I #59 ACCOUNT NUMBER: 23070102	1,020.080		1,020.08	1,020.08	0.00	0.19	2.58
FIDELITY INSTITUTIONAL MONEY MARKET PORTFOLIO CLASS I #59 Asset held in <i>Invested Income Portfolio</i> ACCOUNT NUMBER: 23070102	7,241.780		7,241.78	7,241.78	0.00	0.19	4.59
FIDELITY INSTITUTIONAL MONEY MARKET PORTFOLIO CLASS I #59 Asset held in <i>Invested Income Portfolio</i> ACCOUNT NUMBER: 23070103	2,012.000		2,012.00	2,012.00	0.00	0.19	1.23
FIDELITY INSTITUTIONAL MONEY MARKET PORTFOLIO CLASS I #59 ACCOUNT NUMBER: 23070103	895.920		895.92	895.92	0.00	0.19	2.07

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Account Statement For:
HUBBELL-WATERMAN FDN - SP

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**WELLS
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ASSET DETAIL *(continued)*

ASSET DESCRIPTION

Cash & Equivalents *(continued)*

MONEY MARKET *(continued)*

FIDELITY INSTITUTIONAL MONEY MARKET
PORTFOLIO CLASS I #59
ACCOUNT NUMBER: 23070104

FIDELITY INSTITUTIONAL MONEY MARKET
PORTFOLIO CLASS I #59
Asset held in *Invested Income Portfolio*
ACCOUNT NUMBER: 23070104

FIDELITY INSTITUTIONAL MONEY MARKET
PORTFOLIO CLASS I #59
Asset held in *Invested Income Portfolio*
ACCOUNT NUMBER: 23070105

FIDELITY INSTITUTIONAL MONEY MARKET
PORTFOLIO CLASS I #59
ACCOUNT NUMBER: 23070105

FIDELITY INSTITUTIONAL MONEY MARKET
PORTFOLIO CLASS I #59
ACCOUNT NUMBER: 23070106

FIDELITY INSTITUTIONAL MONEY MARKET
PORTFOLIO CLASS I #59
Asset held in *Invested Income Portfolio*
ACCOUNT NUMBER: 23070106

Total Money Market

Total Cash & Equivalents

	QUANTITY	PRICE	MARKET VALUE AS OF 12/31/11	COST BASIS	UNREALIZED GAIN/LOSS	CURRENT YIELD	ACCRUED INCOME
	678.840		678.84	678.84	0.00	0.19	2.35
	3,566.710		3,566.71	3,566.71	0.00	0.19	0.57
	2,831.370		2,831.37	2,831.37	0.00	0.19	2.43
	723.110		723.11	723.11	0.00	0.19	6.30
	727.070		727.07	727.07	0.00	0.19	1.25
	3,949.890		3,949.89	3,949.89	0.00	0.19	3.38
			\$11,696,393.06	\$11,696,393.06	\$0.00	0.01%	\$102.17
			\$11,711,698.08	\$11,711,698.08	\$0.00	0.01%	\$102.17

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ASSET DETAIL (continued)

ASSET DESCRIPTION

Fixed Income

GOVERNMENT OBLIGATIONS

FED FARM CREDIT BK
DTD 09/01/00 7.000 09/01/2015
CUSIP: 31331H2N6
MOODY'S RATING: AAA
STANDARD & POOR'S RATING: AA+
ACCOUNT NUMBER: 23070100

Total Government Obligations

CORPORATE OBLIGATIONS

AMERICAN EXPRESS
DTD 09/12/06 5.500 09/12/2016
CUSIP: 025816AW9
MOODY'S RATING: A3
STANDARD & POOR'S RATING: BBB+
ACCOUNT NUMBER: 23070100

BEAR STEARNS & CO
DTD 11/06/02 5.700 11/15/2014
CUSIP: 07385TAJ5

MOODY'S RATING: AA3
STANDARD & POOR'S RATING: A
ACCOUNT NUMBER: 23070100

BELLSOUTH CORP
DTD 09/13/04 5.200 09/15/2014
CUSIP: 079860AG7

MOODY'S RATING: WR
STANDARD & POOR'S RATING: A-
ACCOUNT NUMBER: 23070100

COSTCO WHOLESALE CORP
DTD 02/20/07 5.300 03/15/2012
CUSIP: 22160KAB1

MOODY'S RATING: A2
STANDARD & POOR'S RATING: A+
ACCOUNT NUMBER: 23070100

PAR VALUE	PRICE	MARKET VALUE AS OF 12/31/11	COST BASIS	UNREALIZED GAIN/LOSS	YIELD TO MATURITY	ACCRUED INCOME
200,000.000	\$122.090	\$244,180.00	\$203,824.00	\$40,356.00	0.87%	\$4,666.67
		\$244,180.00	\$203,824.00	\$40,356.00		\$4,666.67
250,000.000	\$110.220	\$275,550.00	\$251,682.50	\$23,867.50	3.14%	\$4,163.19
200,000.000	108.753	217,506.00	198,268.00	19,238.00	2.52	1,456.67
200,000.000	110.549	221,098.00	199,592.00	21,506.00	1.23	3,062.22
250,000.000	100.926	252,315.00	252,982.50	- 667.50	5.25	3,901.39

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**WELLS
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ASSET DETAIL *(continued)*

ASSET DESCRIPTION	PAR VALUE	PRICE	MARKET VALUE AS OF 12/31/11	COST BASIS	UNREALIZED GAIN/LOSS	YIELD TO MATURITY	ACCRUED INCOME
Fixed Income <i>(continued)</i>							
CORPORATE OBLIGATIONS <i>(continued)</i>							
GENERAL DYNAMICS CORP DTD 08/14/03 5.375 08/15/2015 CUSIP: 369550AM0 MOODY'S RATING: A2 STANDARD & POOR'S RATING: A ACCOUNT NUMBER: 23070100	200,000.000	114.309	228,618.00	196,662.00	31,956.00	1.32	4,061.11
GENERAL ELEC CAP CORP MED TERM NOTE TRANCHE # TR 00521 SER A DTD 02/15/02 5.875 02/15/2012 CUSIP: 36962GX58 MOODY'S RATING: AA2 STANDARD & POOR'S RATING: AA+ ACCOUNT NUMBER: 23070100	200,000.000	100.606	201,212.00	203,150.00	- 1,938.00	5.84	4,438.89
GOLDMAN SACHS GROUP INC DTD 08/27/02 5.700 09/01/2012 CUSIP: 38141GCG7 MOODY'S RATING: A1 STANDARD & POOR'S RATING: A- ACCOUNT NUMBER: 23070100	200,000.000	101.761	203,522.00	203,924.00	- 402.00	3.02	3,800.00
GOLDMAN SACHS GROUP INC 1.69X MSCI EAFE 15% BUFFER DTD 05/07/08 05/07/2013 CUSIP: 38143UCL3 MOODY'S RATING: A1 STANDARD & POOR'S RATING: N/A ACCOUNT NUMBER: 23070100	100,000.000	71.759	71,759.00	100,000.00	- 28,241.00	0.00	0.00
GOLDMAN SACHS GROUP INC 1.71X S&P GLOBAL INFRASTRUCTURE INDEX 15% BUFFER DTD 05/07/08 05/07/2013 CUSIP: 38143UCM1 MOODY'S RATING: A1 STANDARD & POOR'S RATING: N/A ACCOUNT NUMBER: 23070100	150,000.000	76.648	114,972.00	150,000.00	- 35,028.00	0.00	0.00

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ASSET DETAIL *(continued)*

ASSET DESCRIPTION

Fixed Income *(continued)*

CORPORATE OBLIGATIONS *(continued)*

	PAR VALUE	PRICE	MARKET VALUE AS OF 12/31/11	COST BASIS	UNREALIZED Gain/Loss	YIELD TO MATURITY	ACCRUED INCOME
HONEYWELL INTERNATIONAL DTD 03/14/06 5.400 03/15/2016 CUSIP: 438516AP1 MOODY'S RATING: A2 STANDARD & POOR'S RATING: A ACCOUNT NUMBER: 23070100	250,000.000	116.301	290,752.50	251,775.00	38,977.50	1.40	3,975.00
HSBC FINANCE CORP DTD 01/19/06 5.500 01/19/2016 CUSIP: 40429CFN7 MOODY'S RATING: A3 STANDARD & POOR'S RATING: A ACCOUNT NUMBER: 23070100	250,000.000	102.328	255,820.00	251,605.00	4,215.00	4.86	6,187.50
MBNA CORP MED TEMR NOTE TRANCHE # SR 00056 DTD 02/26/03 6.125 03/01/2013 CUSIP: 55263ECH6 MOODY'S RATING: BAA1 STANDARD & POOR'S RATING: A- ACCOUNT NUMBER: 23070100	200,000.000	100.404	200,808.00	205,020.00	- 4,212.00	5.75	4,083.33
OCCIDENTAL PETROLEUM COR DTD 05/15/09 4.125 06/01/2016 CUSIP: 674599BX2 MOODY'S RATING: A2 STANDARD & POOR'S RATING: A ACCOUNT NUMBER: 23070100	200,000.000	111.664	223,328.00	198,584.00	24,744.00	1.39	687.50
ORACLE CORP DTD 04/09/08 4.950 04/15/2013 CUSIP: 68389XAD7 MOODY'S RATING: A1 STANDARD & POOR'S RATING: A ACCOUNT NUMBER: 23070100	250,000.000	105.605	264,012.50	253,420.00	10,592.50	0.59	2,612.50
Total Corporate Obligations			\$3,021,273.00	\$2,916,665.00	\$104,608.00		\$42,429.30

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ASSET DETAIL (continued)

ASSET DESCRIPTION	QUANTITY	PRICE	MARKET VALUE AS OF 12/31/11	COST BASIS	UNREALIZED GAIN/LOSS	CURRENT YIELD	ACCRUED INCOME
Fixed Income							
DOMESTIC MUTUAL FUNDS							
PIMCO HIGH YIELD FUND INSTITUTIONAL SHARES CUSIP: 693390841 ACCOUNT NUMBER: 23070100	31,964.671	\$8.980	\$287,042.75	\$300,000.00	-\$12,957.25	7.58%	\$0.00
PRINCIPAL PREFERRED SECURITIES FUND CLASS INS #4929 CUSIP: 74253Q416 ACCOUNT NUMBER: 23070100	29,861.369	9.380	280,099.64	300,000.00	-19,900.36	6.57	0.00
Total Domestic Mutual Funds			\$567,142.39	\$600,000.00	-\$32,857.61	7.08%	\$0.00
INTERNATIONAL MUTUAL FUNDS							
PIMCO EMERGING MARKETS BOND FUND- INSTL #137 CUSIP: 693391559 ACCOUNT NUMBER: 23070100	29,273.906	\$11.250	\$329,331.44	\$325,000.00	\$4,331.44	5.21%	\$0.00
PIMCO FOREIGN BOND (UNHEDGED) FUND #1853 CUSIP: 722005220 ACCOUNT NUMBER: 23070100	54,918.786	10.890	598,065.58	600,000.00	-1,934.42	2.58	0.00
Total International Mutual Funds			\$927,397.02	\$925,000.00	\$2,397.02	3.51%	\$0.00
Total Fixed Income			\$4,759,992.41	\$4,645,489.00	\$114,503.41		\$47,095.97



ASSET DETAIL (continued)

ASSET DESCRIPTION	QUANTITY	PRICE	MARKET VALUE AS OF 12/31/11	COST BASIS	UNREALIZED GAIN/LOSS	CURRENT YIELD	ACCURED INCOME
Equities							
CONSUMER DISCRETIONARY							
COMCAST CORP CLASS A SYMBOL: CMCSA CUSIP: 20030N101 ACCOUNT NUMBER: 23070100	9,150.000	\$23.710	\$216,946.50	\$160,370.22	\$56,576.28	1.90%	\$1,029.38
GENUINE PARTS CO SYMBOL: GPC CUSIP: 372460105 ACCOUNT NUMBER: 23070105	0.000	61.200	0.00	0.00	0.00	0.00	203.40
JOHNSON CONTROLS INC SYMBOL: JCI CUSIP: 478366107 ACCOUNT NUMBER: 23070100	3,375.000	31.260	105,502.50	127,715.06	-22,212.56	2.30	607.50
MCDONALDS CORP SYMBOL: MCD CUSIP: 580135101 ACCOUNT NUMBER: 23070100	1,675.000	100.330	168,052.75	96,630.75	71,422.00	2.79	0.00
TARGET CORP SYMBOL: TGT CUSIP: 87612E106 ACCOUNT NUMBER: 23070100	4,000.000	51.220	204,880.00	122,565.50	82,314.50	2.34	0.00
TJX COS INC NEW SYMBOL: TJX CUSIP: 872540109 ACCOUNT NUMBER: 23070100	3,250.000	64.550	209,787.50	179,793.25	29,994.25	1.18	0.00
WALT DISNEY CO SYMBOL: DIS CUSIP: 254687106 ACCOUNT NUMBER: 23070100	5,750.000	37.500	215,625.00	147,134.45	68,490.55	1.60	3,450.00
Total Consumer Discretionary			\$1,120,794.25	\$834,209.23	\$286,585.02	1.96%	\$5,290.28

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ASSET DETAIL *(continued)*

ASSET DESCRIPTION

Equities *(continued)*

CONSUMER STAPLES

CVS/CAREMARK CORPORATION
SYMBOL: CVS CUSIP: 126650100
ACCOUNT NUMBER: 23070100

KIMBERLY CLARK CORP COM
SYMBOL: KMB CUSIP: 494368103
ACCOUNT NUMBER: 23070106

KRAFT FOODS INC
CL A

SYMBOL: KFT CUSIP: 50075N104
ACCOUNT NUMBER: 23070100

PEPSICO INC

SYMBOL: PEP CUSIP: 713448108
ACCOUNT NUMBER: 23070106

REYNOLDS AMERICAN INC

SYMBOL: RAI CUSIP: 761713106
ACCOUNT NUMBER: 23070106

Total Consumer Staples

QUANTITY	PRICE	MARKET VALUE AS OF 12/31/11	COST BASIS	UNREALIZED GAIN/LOSS	CURRENT YIELD	ACCRUED INCOME
6,250.000	\$40.780	\$254,875.00	\$120,631.47	\$134,243.53	1.59%	\$0.00
0.000	73.560	0.00	0.00	0.00	0.00	555.10
4,000.000	37.360	149,440.00	128,040.00	21,400.00	3.10	1,160.00
0.000	66.350	0.00	0.00	0.00	0.00	113.82
0.000	41.420	0.00	0.00	0.00	0.00	588.56
		\$404,315.00	\$248,671.47	\$155,643.53	2.15%	\$2,417.48

**WELLS
FARGO**

ASSET DETAIL *(continued)*

ASSET DESCRIPTION	QUANTITY	PRICE	MARKET VALUE AS OF 12/31/11	COST BASIS	UNREALIZED GAIN/LOSS	CURRENT YIELD	ACCURED INCOME
Equities <i>(continued)</i>							
ENERGY							
APACHE CORP SYMBOL: APA CUSIP: 0374111105 ACCOUNT NUMBER: 23070100	1,900.000	\$90.580	\$172,102.00	\$170,826.75	\$1,275.25	0.66%	\$0.00
BAKER HUGHES INC COM SYMBOL: BHI CUSIP: 057224107 ACCOUNT NUMBER: 23070100	3,575.000	48.640	173,888.00	128,270.29	45,617.71	1.23	0.00
CHEVRON CORP SYMBOL: CVX CUSIP: 166764100 ACCOUNT NUMBER: 23070100	3,075.000	106.400	327,180.00	138,028.20	189,151.80	3.04	0.00
EL PASO CORPORATION SYMBOL: EP CUSIP: 28336L109 ACCOUNT NUMBER: 23070105	0.000	26.570	0.00	0.00	0.00	0.00	7.54
EXXON MOBIL CORPORATION SYMBOL: XOM CUSIP: 30231G102 ACCOUNT NUMBER: 23070100	3,371.000	84.760	285,725.96	101,914.35	183,811.61	2.22	0.00
Total Energy			\$958,895.96	\$539,039.59	\$419,856.37	2.04%	\$7.54
FINANCIALS							
AFFILIATED MANAGERS GROUP, INC COM SYMBOL: AMG CUSIP: 008252108 ACCOUNT NUMBER: 23070100	2,400.000	\$95.950	\$230,280.00	\$235,095.96	-\$4,815.96	0.00%	\$0.00
AFLAC INC SYMBOL: AFL CUSIP: 001055102 ACCOUNT NUMBER: 23070100	4,300.000	43.260	186,018.00	208,289.96	-22,271.96	3.05	0.00
BERKSHIRE HATHAWAY INC. SYMBOL: BRK.B CUSIP: 084670702 ACCOUNT NUMBER: 23070100	1,950.000	76.300	148,785.00	160,778.50	-11,993.50	0.00	0.00
CAPITAL ONE FINANCIAL CORP SYMBOL: COF CUSIP: 14040H105 ACCOUNT NUMBER: 23070100	4,200.000	42.290	177,618.00	202,838.16	-25,220.16	0.47	0.00



ASSET DETAIL (continued)

ASSET DESCRIPTION	QUANTITY	PRICE	MARKET VALUE AS OF 12/31/11	COST BASIS	UNREALIZED GAIN/LOSS	CURRENT YIELD	ACCRUED INCOME
Equities (continued)							
FINANCIALS (continued)							
GOLDMAN SACHS GROUP INC SYMBOL: GS CUSIP: 38141G104 ACCOUNT NUMBER: 23070100	1,150.000	90.430	103,994.50	113,507.30	- 9,512.80	1.55	0.00
JPMORGAN CHASE & CO SYMBOL: JPM CUSIP: 46625H100 ACCOUNT NUMBER: 23070100	6,500.000	33.250	216,125.00	263,562.23	- 47,437.23	3.01	0.00
STATE STREET CORP SYMBOL: STT CUSIP: 857477103 ACCOUNT NUMBER: 23070100	2,150.000	40.310	86,666.50	117,841.50	- 31,175.00	1.79	387.00
US BANCORP DEL NEW SYMBOL: USB CUSIP: 902973304 ACCOUNT NUMBER: 23070100	7,500.000	27.050	202,875.00	229,300.50	- 26,425.50	1.85	937.50
Total Financials			\$1,352,362.00	\$1,531,214.11	- \$178,852.11	1.47%	\$1,324.50
HEALTH CARE							
ABBOTT LABS SYMBOL: ABT CUSIP: 002824100 ACCOUNT NUMBER: 23070100	4,250.000	\$56.230	\$238,977.50	\$172,621.36	\$66,356.14	3.41%	\$0.00
CELGENE CORP COM SYMBOL: CELG CUSIP: 151020104 ACCOUNT NUMBER: 23070100	2,250.000	67.600	152,100.00	120,708.45	31,391.55	0.00	0.00
MCKESSON CORP SYMBOL: MCK CUSIP: 58155Q103 ACCOUNT NUMBER: 23070105	0.000	77.910	0.00	0.00	0.00	0.00	82.60
THERMO FISHER SCIENTIFIC INC SYMBOL: TMO CUSIP: 883556102 ACCOUNT NUMBER: 23070100	3,750.000	44.970	168,637.50	208,740.00	- 40,102.50	0.00	0.00
UNITEDHEALTH GROUP INC SYMBOL: UNH CUSIP: 91324P102 ACCOUNT NUMBER: 23070100	4,700.000	50.680	238,196.00	195,209.58	42,986.42	1.28	0.00
Total Health Care			\$797,911.00	\$697,279.39	\$100,631.61	1.41%	\$82.60

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ASSET DETAIL *(continued)*

ASSET DESCRIPTION

Equities *(continued)*

INDUSTRIALS

BOEING CO
SYMBOL: BA CUSIP: 097023105
ACCOUNT NUMBER: 23070100

CATERPILLAR INC
SYMBOL: CAT CUSIP: 149123101
ACCOUNT NUMBER: 23070100

DANAHER CORP
SYMBOL: DHR CUSIP: 235851102
ACCOUNT NUMBER: 23070100

DEERE & CO
SYMBOL: DE CUSIP: 244199105
ACCOUNT NUMBER: 23070100

UNION PACIFIC CORP
SYMBOL: UNP CUSIP: 907818108
ACCOUNT NUMBER: 23070100

Total Industrials

INFORMATION TECHNOLOGY

APPLE INC
SYMBOL: AAPL CUSIP: 037833100
ACCOUNT NUMBER: 23070100

BROADRIDGE FINANCIAL SOLUTIONS
SYMBOL: BR CUSIP: 111331103
ACCOUNT NUMBER: 23070105

CISCO SYSTEMS INC
SYMBOL: CSCO CUSIP: 17275R102
ACCOUNT NUMBER: 23070100

FISERV INC
SYMBOL: FISV CUSIP: 337738108
ACCOUNT NUMBER: 23070100

QUANTITY	PRICE	MARKET VALUE AS OF 12/31/11	COST BASIS	UNREALIZED GAIN/LOSS	CURRENT YIELD	ACCRUED INCOME
3,000.000	\$73.350	\$220,050.00	\$152,787.30	\$67,262.70	2.40%	\$0.00
2,500.000	90.600	226,500.00	108,335.00	118,165.00	2.03	0.00
4,600.000	47.040	216,384.00	128,708.31	87,675.69	0.21	115.00
2,500.000	77.350	193,375.00	106,197.50	87,177.50	2.12	1,025.00
2,800.000	105.940	296,632.00	251,095.90	45,536.10	2.26	1,680.00
		\$1,152,941.00	\$747,124.01	\$405,816.99	1.84%	\$2,820.00
1,200.000	\$405.000	\$486,000.00	\$256,528.74	\$229,471.26	0.00%	\$0.00
0.000	22.550	0.00	0.00	0.00	0.00	213.92
10,000.000	18.080	180,800.00	162,100.00	18,700.00	1.33	0.00
3,200.000	58.740	187,968.00	177,369.00	10,599.00	0.00	0.00

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THE PRIVATE BANK

**WELLS
FARGO**

ASSET DETAIL *(continued)*

ASSET DESCRIPTION	QUANTITY	PRICE	MARKET VALUE AS OF 12/31/11	COST BASIS	UNREALIZED GAIN/LOSS	CURRENT YIELD	ACCRUED INCOME
Equities <i>(continued)</i>							
INFORMATION TECHNOLOGY <i>(continued)</i>							
HEWLETT PACKARD CO SYMBOL: HPQ CUSIP: 428236103 ACCOUNT NUMBER: 23070100	5,500.000	25.760	141,680.00	204,647.85	-62,967.85	1.86	660.00
INTEL CORP COMM SYMBOL: INTC CUSIP: 458140100 ACCOUNT NUMBER: 23070100	8,500.000	24.250	206,125.00	191,930.00	14,195.00	3.46	0.00
INTERNATIONAL BUSINESS MACHS CORP COM SYMBOL: IBM CUSIP: 459200101 ACCOUNT NUMBER: 23070100	1,500.000	183.880	275,820.00	121,875.00	153,945.00	1.63	0.00
MICROSOFT CORP SYMBOL: MSFT CUSIP: 594918104 ACCOUNT NUMBER: 23070100	5,100.000	25.960	132,396.00	231,340.37	-98,944.37	3.08	0.00
ORACLE CORPORATION SYMBOL: ORCL CUSIP: 68389X105 ACCOUNT NUMBER: 23070100	8,000.000	25.650	205,200.00	235,680.00	-30,480.00	0.94	0.00
QUALCOMM INC SYMBOL: QCOM CUSIP: 747525103 ACCOUNT NUMBER: 23070100	3,600.000	54.700	196,920.00	177,009.67	19,910.33	1.57	0.00
VISA INC-CLASS A SHRS SYMBOL: V CUSIP: 92826C839 ACCOUNT NUMBER: 23070100	2,800.000	101.530	284,284.00	193,597.46	90,686.54	0.87	0.00
Total Information Technology			\$2,297,193.00	\$1,952,078.09	\$345,114.91	1.23%	\$873.92
MATERIALS							
KOPPERS HLDGS INC SYMBOL: KOP CUSIP: 50060P106 ACCOUNT NUMBER: 23070103	0.000	\$34.360	\$0.00	\$0.00	\$0.00	0.00%	\$115.72
Total Materials			\$0.00	\$0.00	\$0.00	0.00%	\$115.72



ASSET DETAIL (continued)

ASSET DESCRIPTION

Equities (continued)

UTILITIES

CONSTELLATION ENERGY GROUP INC
SYMBOL: CEG CUSIP: 210371100
ACCOUNT NUMBER: 23070105

PPL CORPORATION
SYMBOL: PPL CUSIP: 69351T106
ACCOUNT NUMBER: 23070106

SCANA CORP-W/I
SYMBOL: SCG CUSIP: 80589M102
ACCOUNT NUMBER: 23070105

Total Utilities

INTERNATIONAL EQUITIES

BHP BILLITON LIMITED - ADR
SPONSORED ADR
CUSIP: 088606108
ACCOUNT NUMBER: 23070100

CARNIVAL CORP
CUSIP: 143658300
ACCOUNT NUMBER: 23070100

COOPER INDUSTRIES PLC NEW IRELAND
CUSIP: G24140108
ACCOUNT NUMBER: 23070100

DIAGEO PLC - ADR
SPONSORED ADR
CUSIP: 25243Q205
ACCOUNT NUMBER: 23070100

ELECTRICITE DE FRANCE (EDF)
CUSIP: 285039103
ACCOUNT NUMBER: 23070101

GLAXOSMITHKLINE PLC - ADR
SPONSORED ADR
CUSIP: 37733W105
ACCOUNT NUMBER: 23070101

QUANTITY	PRICE	MARKET VALUE AS OF 12/31/11	COST BASIS	UNREALIZED GAIN/LOSS	CURRENT YIELD	ACCURED INCOME
0.000	\$39.670	\$0.00	\$0.00	\$0.00	0.00%	\$172.08
0.000	29.420	0.00	0.00	0.00	0.00	386.05
0.000	45.060	0.00	0.00	0.00	0.00	353.57
		\$0.00	\$0.00	\$0.00	0.00%	\$911.70
1,725.000	\$70.630	\$121,836.75	\$75,020.25	\$46,816.50	2.86%	\$0.00
3,100.000	32.640	101,184.00	128,656.93	-27,472.93	3.06	0.00
2,450.000	54.150	132,667.50	150,606.35	-17,938.85	2.14	710.50
3,000.000	87.420	262,260.00	190,756.80	71,503.20	2.97	0.00
0.000	4.810	0.00	0.00	0.00	0.00	493.57
0.000	45.630	0.00	0.00	0.00	0.00	723.79

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THE PRIVATE BANK



ASSET DETAIL (continued)

ASSET DESCRIPTION	QUANTITY	PRICE	MARKET VALUE AS OF 12/31/11	COST BASIS	UNREALIZED GAIN/LOSS	CURRENT YIELD	ACCURED INCOME
Equities (continued)							
INTERNATIONAL EQUITIES (continued)							
GLAXOSMITHKLINE PLC - ADR SPONSORED ADR CUSIP: 37733W105 ACCOUNT NUMBER: 23070102	0.000	45.630	0.00	0.00	0.00	0.00	859.54
GLAXOSMITHKLINE PLC - ADR SPONSORED ADR CUSIP: 37733W105 ACCOUNT NUMBER: 23070106	0.000	45.630	0.00	0.00	0.00	0.00	668.95
NESTLE S.A. REGISTERED SHARES - ADR SPONSORED ADR CUSIP: 641069406 ACCOUNT NUMBER: 23070100	4,300.000	57.710	248,153.00	194,650.00	53,503.00	3.06	0.00
NEXEN INC CUSIP: 65334H102 ACCOUNT NUMBER: 23070101	0.000	15.910	0.00	0.00	0.00	0.00	128.51
NEXEN INC CUSIP: 65334H102 ACCOUNT NUMBER: 23070105	0.000	15.910	0.00	0.00	0.00	0.00	43.86
NOVARTIS AG - ADR SPONSORED ADR CUSIP: 66987V109 ACCOUNT NUMBER: 23070100	3,400.000	57.170	194,378.00	186,254.04	8,123.96	3.51	0.00
POTASH CORP SASK CUSIP: 73755L107 ACCOUNT NUMBER: 23070100	1,950.000	41.280	80,496.00	61,256.00	19,240.00	0.68	0.00
SCHLUMBERGER LTD CUSIP: 806857108 ACCOUNT NUMBER: 23070100	2,000.000	68.310	136,620.00	134,181.80	2,438.20	1.46	500.00
TESCO PLC - ADR SPONSORED ADR CUSIP: 881575302 ACCOUNT NUMBER: 23070102	0.000	18.840	0.00	0.00	0.00	0.00	712.33

**WELLS
FARGO**

ASSET DETAIL (continued)

ASSET DESCRIPTION

Equities (continued)

INTERNATIONAL EQUITIES (continued)

TEVA PHARMACEUTICAL INDUSTRIES - ADR

SPONSORED ADR

CUSIP: 881624209

ACCOUNT NUMBER: 23070100

VINCI SA

CUSIP: 927320101

ACCOUNT NUMBER: 23070102

VODAFONE GROUP PLC NEW

CUSIP: 92857W209

ACCOUNT NUMBER: 23070100

VODAFONE GROUP PLC NEW

CUSIP: 92857W209

ACCOUNT NUMBER: 23070101

VODAFONE GROUP PLC NEW

CUSIP: 92857W209

ACCOUNT NUMBER: 23070102

VODAFONE GROUP PLC NEW

CUSIP: 92857W209

ACCOUNT NUMBER: 23070106

Total International Equities

Total Equities

QUANTITY	PRICE	MARKET VALUE AS OF 12/31/11	COST BASIS	UNREALIZED GAIN/LOSS	CURRENT YIELD	ACCURED INCOME
4,000.000	40.360	161,440.00	202,920.00	- 41,480.00	1.94	0.00
0.000	10.860	0.00	0.00	0.00	0.00	286.70
7,612.000	28.030	213,364.36	203,270.06	10,094.30	5.15	4,852.19
0.000	28.030	0.00	0.00	0.00	0.00	1,348.82
0.000	28.030	0.00	0.00	0.00	0.00	1,177.35
0.000	28.030	0.00	0.00	0.00	0.00	1,126.99
		\$1,652,399.61	\$1,527,572.23	\$124,827.38	2.92%	\$13,633.10
		\$9,736,811.82	\$8,077,188.12	\$1,659,623.70	1.84%	\$27,476.84

Account Statement For:
HUBBELL-WATERMAN FDN - SP

Period Covered: January 1, 2011 - December 31, 2011

Consolidated Account Number AGG230701

**WELLS
FARGO**

ASSET DETAIL *(continued)*

ASSET DESCRIPTION

Complementary Strategies

OTHER

DIAMOND HILL LONG-SHORT FUND CLASS I #11

SYMBOL: DHLSX CUSIP: 252645833
ACCOUNT NUMBER: 23070100

IVY ASSET STRATEGY FUND CLASS I #473

SYMBOL: IVAEX CUSIP: 466001864
ACCOUNT NUMBER: 23070100

MERGER FD SH BEN INT

SYMBOL: MERFX CUSIP: 589509108
ACCOUNT NUMBER: 23070100

POWERSHARES LISTED PRIVATE EQUITY PORTFOLIO

SYMBOL: PSP CUSIP: 73935X195
ACCOUNT NUMBER: 23070100

Total Other

Total Complementary Strategies

	QUANTITY	PRICE	MARKET VALUE AS OF 12/31/11	COST BASIS	UNREALIZED GAIN/LOSS	CURRENT YIELD	ACCURED INCOME
	15,118.699	\$16.930	\$255,959.57	\$250,000.00	\$5,959.57	0.03%	\$0.00
	9,609.115	22.450	215,724.63	250,000.00	- 34,275.37	1.48	0.00
	15,634.327	15.590	243,739.16	250,000.00	- 6,260.84	0.53	0.00
	60,000.000	7.990	479,400.00	578,149.00	- 98,749.00	7.87	0.00
			\$1,194,823.36	\$1,328,149.00	- \$133,325.64	3.54%	\$0.00
			\$1,194,823.36	\$1,328,149.00	- \$133,325.64	3.54%	\$0.00



ASSET DETAIL (continued)

ASSET DESCRIPTION

Real Assets

REAL ESTATE INVESTMENT TRUSTS (REITS)

	QUANTITY	PRICE	MARKET VALUE AS OF 12/31/11	COST BASIS	UNREALIZED GAIN/LOSS	CURRENT YIELD	ACCRUED INCOME
AVALONBAY CMNTYS INC COM	1,000,000	\$130.600	\$130,600.00	\$48,090.00	\$82,510.00	2.73%	\$892.50
SYMBOL: AVB CUSIP: 053484101 ACCOUNT NUMBER: 23070100							
AVALONBAY CMNTYS INC COM	31,000	130.600	4,048.60	1,644.86	2,403.74	2.73	27.67
SYMBOL: AVB CUSIP: 053484101 <i>Asset held in Invested Income Portfolio</i> ACCOUNT NUMBER: 23070100							
BOSTON PROPERTIES INC COM	1,000,000	99.600	99,600.00	43,075.93	56,524.07	2.21	550.00
SYMBOL: BXP CUSIP: 101121101 ACCOUNT NUMBER: 23070100							
DIGITAL RLTY TR INC COM	1,650,000	66.670	110,005.50	93,202.56	16,802.94	4.08	1,122.00
SYMBOL: DLR CUSIP: 253868103 ACCOUNT NUMBER: 23070100							

Total Real Estate Investment Trusts (Reits)

REAL ASSET FUNDS

ELEMENTS LINKED TO THE ROGERS INTERNATIONAL COMMODITY INDEX - ENERGY TOTAL RETURN DTD 10/18/07 10/24/2022	12,000,000	\$6.720	\$80,640.00	\$79,764.40	\$875.60	0.00%	\$0.00
SYMBOL: RJN CUSIP: 870297306 ACCOUNT NUMBER: 23070100							
ELEMENTS ROGERS AGRI TOT RET DTD 10/18/07 10/24/2022	6,750,000	8.950	60,412.50	76,972.28	-16,559.78	0.00	0.00
SYMBOL: RJA CUSIP: 870297603 ACCOUNT NUMBER: 23070100							
ELEMENTS ROGERS METAL TR DTD 10/18/07 10/24/2022	6,750,000	10.145	68,478.75	82,571.40	-14,092.65	0.00	0.00
SYMBOL: RJZ CUSIP: 870297405 ACCOUNT NUMBER: 23070100							

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THE PRIVATE BANK

Account Statement For:
HUBBELL-WATERMAN FDN - SP

Period Covered: January 1, 2011 - December 31, 2011

Consolidated Account Number AGG230701

**WELLS
FARGO**

ASSET DETAIL (continued)

ASSET DESCRIPTION

Real Assets (continued)

REAL ASSET FUNDS (continued)

IPATH DOW JONES-UBS COMMODITY INDEX
TOTAL RETURN ETN DUE JUNE 12, 2036

SYMBOL: DJP CUSIP: 06738C778
ACCOUNT NUMBER: 23070100

POWERSHARES DB COMMODITY INDEX

SYMBOL: DBC CUSIP: 739355105
ACCOUNT NUMBER: 23070100

VANGUARD REIT VIPER

SYMBOL: VNQ CUSIP: 922908553
ACCOUNT NUMBER: 23070100

Total Real Asset Funds

Total Real Assets

	QUANTITY	PRICE	MARKET VALUE AS OF 12/31/11	COST BASIS	UNREALIZED GAIN/LOSS	CURRENT YIELD	ACCRUED INCOME
	4,000.000	42.240	168,960.00	159,601.59	9,358.41	0.00	0.00
	7,000.000	26.840	187,880.00	177,640.00	10,240.00	0.00	0.00
	10,000.000	58.000	580,000.00	556,405.36	23,594.64	3.53	0.00
			\$1,146,371.25	\$1,132,955.03	\$13,416.22	1.79%	\$0.00
			\$1,490,625.35	\$1,318,968.38	\$171,656.97	2.07%	\$2,592.17

ACCOUNT VALUE AS OF 12/31/11	COST BASIS	UNREALIZED GAIN/LOSS	ACCRUED INCOME
\$28,893,951.02	\$27,081,492.58	\$1,812,458.44	\$77,267.15

TOTAL ASSETS

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THE PRIVATE BANK

HUBBELL-WATERMAN FNDN

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

Name

IT&C ST PAUL NON-RK

Street

14333 WILDWOOD DRIVE

City

CLIVE

State

IA

Zip Code

50325

Foreign Country

Relationship

NONE

Foundation Status

501(c)(3) PUBLIC CHARITY

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

1,000,000

Name

QUAD CITY SYMPHONY ORCHESTRA

Street

327 BRADY ST

City

DAVENPORT

State

IA

Zip Code

52801

Foreign Country

Relationship

NONE

Foundation Status

501(c)(3) PUBLIC CHARITY

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

838

Name

ALZHEIMER'S ASSOCIATION

Street

455 SHERMAN ST STE 500

City

DENVER

State

CO

Zip Code

80203

Foreign Country

Relationship

NONE

Foundation Status

501(c)(3) PUBLIC CHARITY

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

100

Name

THE GAY LESBIAN BISEXUAL AND TRANSGENDER COMMUNITY CTR OF COLO

Street

1301 E FOLFAX AVENUE

City

DENVER

State

CO

Zip Code

80218

Foreign Country

Relationship

NONE

Foundation Status

501(c)(3) PUBLIC CHARITY

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

10,000

Name

COMMUNITY FD OF GREAT RIVER BEND

Street

852 MIDDLE RD

City

BETTENDORF

State

IA

Zip Code

52722

Foreign Country

Relationship

NONE

Foundation Status

501(c)(3) PUBLIC CHARITY

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

44,425

Name

VERA FRENCH FOUNDATION

Street

1441 W CENTRAL PARK AVE

City

DAVENPORT

State

IA

Zip Code

52804

Foreign Country

Relationship

NONE

Foundation Status

501(c)(3) PUBLIC CHARITY

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

650

HUBBELL-WATERMAN FNDN

42-6126467 Page 2 of 7

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

Name

BOYS AND GIRLS CLUB MISSISSIPPI VALLEY

Street

338 6TH

City

MOLINE

State

IL

Zip Code

61265

Foreign Country

Relationship

NONE

Foundation Status

501(c)(3) PUBLIC CHARITY

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

100

Name

ST AMBROSE UNIVERSITY

Street

518 W LOCUST ST

City

DAVENPORT

State

IA

Zip Code

52803

Foreign Country

Relationship

NONE

Foundation Status

501(c)(3) PUBLIC CHARITY

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

1,600

Name

JUNIOR ACHIEVEMENT OF THE HEARTLAND

Street

800 12TH AVE

City

MOLINE

State

IL

Zip Code

61265

Foreign Country

Relationship

NONE

Foundation Status

501(c)(3) PUBLIC CHARITY

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

4,000

Name

SCOTT COUNTY FAMILY Y

Street

606 W SECOND ST

City

DAVENPORT

State

IA

Zip Code

52801

Foreign Country

Relationship

NONE

Foundation Status

501(c)(3) PUBLIC CHARITY

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

5,100

Name

TRINITY LUTHERAN CHURCH OF MOLINE

Street

1330 THIRTEENTH ST

City

MOLINE

State

IL

Zip Code

61265

Foreign Country

Relationship

NONE

Foundation Status

501(c)(3) PUBLIC CHARITY

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

23,000

Name

WHITEROCK CONSERVANCY

Street

1390 HIGHWAY 141

City

COON RAPIDS

State

IA

Zip Code

50058

Foreign Country

Relationship

NONE

Foundation Status

501(c)(3) PUBLIC CHARITY

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

10,000

HUBBELL-WATERMAN FNDN

42-6126467 Page 3 of 7

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

Recipient(s) paid during the year

Name

UNITED WAY OF QUAD CITIES

Street

3247 E 25TH ST CT

City

DAVENPORT

State

IA

Zip Code

52807

Foreign Country

Relationship

NONE

Foundation Status

501(c)(3) PUBLIC CHARITY

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

10,000

Name

LIVING LANDS AND WATERS

Street

17624 RTE 84 N, GREAT RIVER ROAD

City

EAST MOLINE

State

IL

Zip Code

61244

Foreign Country

Relationship

NONE

Foundation Status

501(c)(3) PUBLIC CHARITY

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

15,010

Name

PUTNAM MUSUEUM OF HISTORY AND NATURAL SCIENCE

Street

1717 WEST 12TH ST

City

DAVENPORT

State

IA

Zip Code

52804

Foreign Country

Relationship

NONE

Foundation Status

501(c)(3) PUBLIC CHARITY

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

16,350

Name

BOYS AND GIRLS CLUB MISSISSIPPI VALLEY

Street

338 6TH

City

MOLINE

State

IL

Zip Code

61265

Foreign Country

Relationship

NONE

Foundation Status

501(c)(3) PUBLIC CHARITY

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

50,000

Name

SUPPLIMENTAL EMERGENCY ASSISTANCE PROGRAM

Street

230 W 35TH ST

City

DAVENPORT

State

IA

Zip Code

52806-6137

Foreign Country

Relationship

NONE

Foundation Status

501(c)(3) PUBLIC CHARITY

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

350

Name

WESTERN ILLINOIS UNIV FOUNDATION

Street

SHERMAN HALL 303, 1 UNIVERSITY CIRCLE

City

MACOMB

State

IL

Zip Code

61455-1390

Foreign Country

Relationship

NONE

Foundation Status

501(c)(3) PUBLIC CHARITY

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

50

HUBBELL-WATERMAN FNDN

42-6126467 Page 4 of 7

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

Name

CHRISTIAN CARE

Street

2209 3RD AVE

City

ROCK ISLAND

State

IL

Zip Code

61201

Foreign Country

Relationship

NONE

Foundation Status

501(c)(3) PUBLIC CHARITY

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

10,000

Name

EDGERTON WOMEN'S HEALTH CENTER

Street

1510 E RUSHOLME

City

DAVENPORT

State

IA

Zip Code

52803

Foreign Country

Relationship

NONE

Foundation Status

501(c)(3) PUBLIC CHARITY

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

8,230

Name

TERRACE HILL FOUNDATION INC

Street

2300 GRAND AVE

City

DES MOINES

State

IA

Zip Code

50312

Foreign Country

Relationship

NONE

Foundation Status

501(c)(3) PUBLIC CHARITY

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

7,100

Name

THE LOST TREE VILLAGE CHARITABLE FOUNDATION INC

Street

11555 LOST TREE WAY

City

NORTH PALM BEACH

State

FL

Zip Code

33408

Foreign Country

Relationship

NONE

Foundation Status

501(c)(3) PUBLIC CHARITY

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

300

Name

THE ARC OF QUAD CITIES AREA

Street

4016 9TH ST

City

ROCK ISLAND

State

IL

Zip Code

61201

Foreign Country

Relationship

NONE

Foundation Status

501(c)(3) PUBLIC CHARITY

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

15,535

Name

QUAD CITY ARTS

Street

1715 SECOND AVE

City

ROCK ISLAND

State

IL

Zip Code

61201

Foreign Country

Relationship

NONE

Foundation Status

501(c)(3) PUBLIC CHARITY

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

5,000

HUBBELL-WATERMAN FNDN

42-6126467 Page 5 of 7

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

Recipient(s) paid during the year

Name FAMILY RESOURCES INC			
Street 2800 EASTERN AVE			
City DAVENPORT	State IA	Zip Code 52803	Foreign Country
Relationship NONE	Foundation Status 501(c)(3) PUBLIC CHARITY		
Purpose of grant/contribution GENERAL SUPPORT GRANT			Amount 1,000

Name KAHL HOME FOR THE AGED			
Street 1101 W 9TH ST			
City DAVENPORT	State IA	Zip Code 52804	Foreign Country
Relationship NONE	Foundation Status 501(c)(3) PUBLIC CHARITY		
Purpose of grant/contribution GENERAL SUPPORT GRANT			Amount 1,000

Name IOWA RIVERS REVIVAL			
Street PO BOX 72			
City DES MOINES	State IA	Zip Code 50301	Foreign Country
Relationship NONE	Foundation Status 501(c)(3) PUBLIC CHARITY		
Purpose of grant/contribution GENERAL SUPPORT GRANT			Amount 14,425

Name NSCDA - IA			
Street 310 BROWN ST			
City BETTENDORF	State IA	Zip Code 52722-4619	Foreign Country
Relationship NONE	Foundation Status 501(c)(3) PUBLIC CHARITY		
Purpose of grant/contribution GENERAL SUPPORT GRANT			Amount 2,000

Name BUFFALO BILL MUSEUM			
Street 199 N FRONT ST			
City LECLAIRE	State IA	Zip Code 52753	Foreign Country
Relationship NONE	Foundation Status 501(c)(3) PUBLIC CHARITY		
Purpose of grant/contribution GENERAL SUPPORT GRANT			Amount 200

Name HUMILITY OF MARY HOUSING INC			
Street 1228 E 12TH ST			
City DAVENPORT	State IA	Zip Code 52803-4138	Foreign Country
Relationship NONE	Foundation Status 501(c)(3) PUBLIC CHARITY		
Purpose of grant/contribution GENERAL SUPPORT GRANT			Amount 1,000

HUBBELL-WATERMAN FNDN

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

Name

RIVER MUSIC EXPERIENCE

Street

129 N MAIN ST

City

DAVENPORT

State

IA

Zip Code

52801

Foreign Country

Relationship

NONE

Foundation Status

501(c)(3) PUBLIC CHARITY

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

213

Name

TWO RIVERS YMCA

Street

2040 53RD ST

City

MOLINE

State

IL

Zip Code

61265

Foreign Country

Relationship

NONE

Foundation Status

501(c)(3) PUBLIC CHARITY

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

17,200

Name

MARTIN LUTHER KING JR CENTER

Street

630 9TH ST

City

ROCK ISLAND

State

IL

Zip Code

61201

Foreign Country

Relationship

NONE

Foundation Status

501(c)(3) PUBLIC CHARITY

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

25,000

Name

SAINT PAUL THE APOSTLE-FUTURE CLUB

Street

1007 E RUSHOLME ST

City

DAVENPORT

State

IA

Zip Code

52803-4138

Foreign Country

Relationship

NONE

Foundation Status

501(c)(3) PUBLIC CHARITY

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

3,000

Name

PROJECT RENEWAL

Street

905 W 5TH ST

City

DAVENPORT

State

IA

Zip Code

52802

Foreign Country

Relationship

NONE

Foundation Status

501(c)(3) PUBLIC CHARITY

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

2,750

Name

CONGREGATION OF HUMILITY OF MARY

Street

820 W CENTRAL PARK AVE

City

DAVENPORT

State

IA

Zip Code

52804

Foreign Country

Relationship

NONE

Foundation Status

501(c)(3) PUBLIC CHARITY

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

2,500

HUBBELL-WATERMAN FNDN

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

Name

CATHOLIC FD DIOCESE OF DAVENPORT

Street

780 W CENTRAL PARK AVE

City

DAVENPORT

State

IA

Zip Code

52804

Foreign Country

Relationship

NONE

Foundation Status

501(c)(3) PUBLIC CHARITY

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

2,000

Name

GENESIS HEATH SERVICES FOUNDATION

Street

1227 E RUSHOLME ST

City

DAVENPORT

State

IA

Zip Code

52803

Foreign Country

Relationship

NONE

Foundation Status

501(c)(3) PUBLIC CHARITY

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

7,860

Name

IOWA ENVIRONMENTAL COUNCIL

Street

521 E LOCUST ST SUITE 220

City

DES MOINES

State

IA

Zip Code

50309-1939

Foreign Country

Relationship

NONE

Foundation Status

501(c)(3) PUBLIC CHARITY

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

6,000

Name

ROSE COMMUNITY FOUNDATION

Street

600 SOUTH CHERRY ST STE 1200

City

DENVER

State

CO

Zip Code

80246-1712

Foreign Country

Relationship

NONE

Foundation Status

501(c)(3) PUBLIC CHARITY

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

13,920

Name

HANDICAPPED DEVELOPMENT CENTER

Street

3402 HICKORY GROVE RD

City

DAVENPORT

State

IA

Zip Code

52806-3955

Foreign Country

Relationship

NONE

Foundation Status

501(c)(3) PUBLIC CHARITY

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

70,000

Name

COMMUNITY HEALTH CARE

Street

500 W RIVER DR

City

DAVENPORT

State

IA

Zip Code

52801

Foreign Country

Relationship

NONE

Foundation Status

501(c)(3) PUBLIC CHARITY

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

60,000

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				Net Gain or Loss			
									Amount		Cost, Other Basis and Expenses			Valuation Method	Expense of Sale and Cost of Improvements	Depreciation
									Long Term CG Distributions	Short Term CG Distributions	Gross Sales	Basis and Expenses				
									9,040	0	23,455,218	22,687,003	768,215			
									0	0	0	0	0			
1	X	AMC NETWORKS INC	00164V103			3/22/2006		7/12/2011	28	11			17			
2	X	AMC NETWORKS INC	00164V103			12/15/2005		7/12/2011	7,242	2,539			4,703			
3	X	AMC NETWORKS INC	00164V103			3/22/2006		7/12/2011	1,040	420			620			
4	X	AT & T INC	00206R102			5/1/2008		10/25/2011	511	720			-209			
5	X	AT & T INC	00206R102			5/1/2008		12/8/2011	10,773	14,871			-4,098			
6	X	AT & T INC	00206R102			8/6/2008		12/8/2011	20,040	21,389			-1,349			
7	X	AT & T INC	00206R102			9/8/2008		12/8/2011	261	289			-28			
8	X	AT & T INC	00206R102			10/9/2008		12/8/2011	434	370			64			
9	X	AT & T INC	00206R102			12/8/2009		12/8/2011	6,950	6,672			278			
10	X	AT & T INC	00206R102			1/7/2011		12/8/2011	11,468	11,444			24			
11	X	AT & T INC	00206R102			11/10/2011		12/8/2011	6,574	6,618			-44			
12	X	AAR CORP	000361105			8/3/2011		11/3/2011	23,081	31,121			-8,040			
13	X	AFLAC INC	001055102			11/4/2010		7/28/2011	67,159	83,499			-16,340			
14	X	AT & T INC	00206R102			5/1/2008		12/8/2011	521	734			-213			
15	X	AARON RENTS INC-CL A	002535300			5/4/2011		8/3/2011	29,197	34,602			-5,405			
16	X	ABBOTT LABS	002824100			1/13/2006		10/11/2011	49,914	39,433			10,481			
17	X	ABBOTT LABS	002824100			6/10/2011		10/25/2011	320	308			12			
18	X	ABBOTT LABS	002824100			5/10/2010		12/8/2011	9,518	8,587			931			
19	X	ABBOTT LABS	002824100			1/7/2011		12/8/2011	3,063	2,712			351			
20	X	ABBOTT LABS	002824100			3/4/2011		12/8/2011	15,206	13,535			1,671			
21	X	ABBOTT LABS	002824100			6/10/2011		12/8/2011	9,299	8,719			580			
22	X	ABBOTT LABORATORIES 56	002824AS9			5/16/2006		5/15/2011	250,000	250,372			-372			
23	X	ACETO CORP	004446100			2/2/2011		5/4/2011	26,347	32,361			-6,014			
24	X	ACTIVISION BLIZZARD INC	00507V109			9/17/2009		1/27/2011	113,198	118,583			-5,385			
25	X	ACTIVISION BLIZZARD INC	00507V109			7/27/2010		11/28/2011	11,574	11,302			272			
26	X	ACTIVISION BLIZZARD INC	00507V109			7/27/2010		12/8/2011	1,254	1,219			35			
27	X	ACTIVISION BLIZZARD INC	00507V109			8/6/2010		12/8/2011	6,780	6,099			681			
28	X	ACTIVISION BLIZZARD INC	00507V109			9/24/2010		12/8/2011	8,850	7,888			962			
29	X	ACTIVISION BLIZZARD INC	00507V109			1/21/2011		12/8/2011	3,713	3,416			297			
30	X	ADVANCE AMER CASH ADVA	00739W107			11/3/2011		12/8/2011	32,596	30,457			2,139			
31	X	AECOM TECHNOLOGY CORP	00766T100			4/27/2011		12/8/2011	12,266	15,722			-3,456			
32	X	AECOM TECHNOLOGY CORP	00766T100			8/25/2011		12/8/2011	1,940	1,925			15			
33	X	AIR METHODS CORP COM	009128307			2/2/2011		5/4/2011	5,788	4,705			1,083			
34	X	AIR METHODS CORP COM	009128307			4/13/2011		6/23/2011	25,057	24,083			974			
35	X	AIR METHODS CORP COM	009128307			2/2/2011		8/3/2011	35,762	27,598			8,164			
36	X	AIR TRANSPORT SERVICES C	00922R105			11/2/2010		2/2/2011	30,354	28,092			2,262			
37	X	UIL HOLDINGS	902748102			9/25/2006		2/18/2011	2,944	3,548			-604			
38	X	UNISOURCE ENERGY CORP	909205106			9/16/2011		10/20/2011	705	714			-9			
39	X	UIL HOLDINGS	902748102			4/5/2007		2/18/2011	4,804	5,353			-549			
40	X	UIL HOLDINGS	902748102			4/30/2007		2/18/2011	682	760			-78			
41	X	UNISOURCE ENERGY CORP	909205106			9/16/2011		12/8/2011	23,155	23,933			-778			
42	X	UIL HOLDINGS	902748102			6/4/2007		2/18/2011	3,688	3,848			-160			
43	X	UIL HOLDINGS	902748102			3/31/2008		2/18/2011	5,610	5,460			150			
44	X	UIL HOLDINGS	902748102			4/17/2008		2/18/2011	93	92			1			
45	X	UIL HOLDINGS	902748102			12/17/2008		2/18/2011	124	119			5			
46	X	UIL HOLDINGS	902748102			2/9/2009		2/18/2011	682	602			80			
47	X	UIL HOLDINGS	902748102			4/13/2009		2/18/2011	3,626	2,618			1,008			
48	X	UIL HOLDINGS	902748102			5/29/2009		2/18/2011	4,990	3,404			1,586			
49	X	UIL HOLDINGS	902748102			9/23/2009		2/18/2011	1,054	900			154			
50	X	UIL HOLDINGS	902748102			3/16/2010		2/18/2011	3,440	3,131			309			
51	X	UIL HOLDINGS	902748102			5/26/2010		2/18/2011	4,680	3,659			1,021			

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

Long Term CG Distributions										Amount		Totals				Net Gain or Loss	
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	ALCATEL-LUCENT-SPONSOR	013904305			9/20/2007		2/23/2011	6,307	12,246				-5,939			
53	X	ALCATEL-LUCENT-SPONSOR	013904305			2/18/2010		2/23/2011	11,808	7,151				4,657			
54	X	UIL HOLDINGS	902748102			9/20/2010		2/18/2011	310	267				43			
55	X	UIL HOLDINGS	902748102			12/8/2010		2/18/2011	1,333	1,301				32			
56	X	UIL HOLDINGS	902748102			17/2011		2/18/2011	3,719	3,556				163			
57	X	ULTA SALON COSMETICS & F	90384S303			8/3/2010		2/2/2011	34,103	22,718				11,385			
58	X	ULTRA PETROLEUM CORP	903914109			2/1/2006		12/8/2011	8,319	16,219				-7,900			
59	X	ULTRA PETROLEUM CORP	903914109			3/18/2010		12/8/2011	5,942	7,858				-1,916			
60	X	ALLEGANT TRAVEL CO	01748X102			11/3/2011		12/8/2011	29,279	29,801				-522			
61	X	ULTRA PETROLEUM CORP	903914109			1/21/2011		12/8/2011	2,796	3,728				-932			
62	X	ALLIANZ SE ADR	018805101			5/24/2010		12/8/2011	17,694	17,304				390			
63	X	UNIFI INC	904677200			2/2/2011		5/4/2011	28,331	32,198				-3,867			
64	X	UNILEVER PLC - ADR	904767704			17/2011		6/22/2011	10,855	10,135				720			
65	X	UNILEVER PLC - ADR	904767704			17/2011		10/25/2011	299	268				31			
66	X	ALLIANZ SE ADR	018805101			8/9/2011		12/8/2011	11,735	12,665				-930			
67	X	UNILEVER PLC - ADR	904767704			11/14/2008		12/8/2011	19,334	12,873				6,461			
68	X	UNILEVER PLC - ADR	904767704			6/3/2010		12/8/2011	4,716	3,938				778			
69	X	UNILEVER PLC - ADR	904767704			17/2011		12/8/2011	7,392	6,586				806			
70	X	ALLSTATE CORP	020002101			6/2/2009		1/21/2011	7,756	6,558				1,198			
71	X	UNILEVER PLC - ADR	904767704			12/19/2005		12/8/2011	66,154	44,608				21,546			
72	X	UNILEVER PLC - ADR	904767704			1/25/2006		12/8/2011	12,327	8,527				3,800			
73	X	UNILEVER PLC - ADR	904767704			5/10/2006		12/8/2011	546	385				161			
74	X	UNILEVER PLC - ADR	904767704			17/2011		12/8/2011	4,698	4,203				495			
75	X	ALLSTATE CORP	020002101			6/15/2009		1/21/2011	565	445				120			
76	X	ALLSTATE CORP	020002101			6/15/2009		4/15/2011	7,346	5,754				1,592			
77	X	ALLSTATE CORP	020002101			5/8/2009		5/6/2011	268	197				71			
78	X	ALLSTATE CORP	020002101			6/15/2009		5/6/2011	737	543				194			
79	X	ALLSTATE CORP	020002101			3/30/2009		5/6/2011	8,141	4,686				3,455			
80	X	ALLSTATE CORP	020002101			8/18/2011		8/5/2011	12,370	9,044				3,326			
81	X	ALSTOM SA-UNSPON ADR	021244207			10/3/2011		12/8/2011	14,787	20,982				-6,195			
82	X	ALSTOM SA-UNSPON ADR	021244207			2/2/2011		12/8/2011	4,340	4,455				-115			
83	X	ALTRA HOLDINGS INC	02208R106			2/2/2011		8/3/2011	3,944	3,295				649			
84	X	ALTRA HOLDINGS INC	02208R106			10/12/2011		10/25/2011	27,536	28,677				-1,141			
85	X	ALTRIA GROUP INC	02209S103			4/19/2007		12/8/2011	403	419				-16			
86	X	ALTRIA GROUP INC	02209S103			5/17/2007		12/8/2011	12,449	9,172				3,277			
87	X	ALTRIA GROUP INC	02209S103			4/10/2008		12/8/2011	5,348	3,969				1,379			
88	X	ALTRIA GROUP INC	02209S103			10/9/2008		12/8/2011	10,063	7,495				2,568			
89	X	ALTRIA GROUP INC	02209S103			17/2011		12/8/2011	345	216				129			
90	X	ALTRIA GROUP INC	02209S103			10/12/2011		12/8/2011	8,252	7,011				1,241			
91	X	ALTRIA GROUP INC	02209S103			9/16/2011		10/20/2011	6,527	6,335				192			
92	X	ALASKA AIR GROUP INC	011659109			17/2011		12/8/2011	321	301				20			
93	X	ELECTRICITE DE FRANCE (EI	285039103			9/16/2011		12/8/2011	3,577	5,906				-2,329			
94	X	ALASKA AIR GROUP INC	011659109			9/16/2011		12/8/2011	36,643	32,441				4,202			
95	X	ALCATEL-LUCENT-SPONSOR	013904305			7/26/2007		2/3/2011	8,835	35,621				-26,786			
96	X	ALCATEL-LUCENT-SPONSOR	013904305			5/1/2007		2/3/2011	1,584	6,278				-4,694			
97	X	ELECTRONICS FOR IMAGING	286082102			8/3/2011		11/3/2011	28,241	31,867				-3,626			
98	X	ELIZABETH ARDEN INC	28660G106			11/2/2010		2/2/2011	3,871	3,074				797			
99	X	ELIZABETH ARDEN INC	28660G106			4/18/2007		5/4/2011	260	192				68			
100	X	ALCATEL-LUCENT-SPONSOR	013904305			5/1/2007		2/15/2011	4,044	11,103				-7,059			
101	X	ALCATEL-LUCENT-SPONSOR	013904305			3/2/2011		12/8/2011	1,057	3,046				-1,989			
102	X	EAST JAPAN RAILWAY COMP	273202101						10,595	12,220				-1,625			
Totals										23,455,218		22,687,003		768,215			
Securities										0		0		0			
Other sales										0		0		0			

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

										Amount					
										Long Term CG Distributions		9,040			
										Short Term CG Distributions		0			
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals						
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss	
103	X	EAST WEST BANCORP INC	27579R104			12/8/2010		1/7/2011	1,056	950					106
104	X	EAST WEST BANCORP INC	27579R104			12/8/2010		2/18/2011	2,635	2,101					534
105	X	EAST WEST BANCORP INC	27579R104			4/13/2011		9/16/2011	306	405					-99
106	X	ELIZABETH ARDEN INC	28660G106			11/2/2010		8/3/2011	6,111	4,098					2,013
107	X	EAST WEST BANCORP INC	27579R104			6/23/2011		9/16/2011	476	534					-58
108	X	EAST WEST BANCORP INC	27579R104			6/23/2011		10/20/2011	477	534					-57
109	X	EAST WEST BANCORP INC	27579R104			12/8/2010		12/8/2011	26,493	25,353					1,140
110	X	EAST WEST BANCORP INC	27579R104			6/23/2011		12/8/2011	2,290	2,289					1
111	X	ELIZABETH ARDEN INC	28660G106			11/2/2010		11/3/2011	34,010	21,194					12,816
112	X	EASTGROUP PPTYS INC COM	277276101			9/16/2011		10/20/2011	231	243					-12
113	X	EASTGROUP PPTYS INC COM	277276101			9/16/2011		12/8/2011	28,178	27,628					550
114	X	EDUCATION RLTY TR INC	28140H104			9/16/2011		10/20/2011	352	363					-11
115	X	PERRY ELLIS INTERNATIONAL	288853104			2/2/2011		5/4/2011	30,282	32,119					-1,837
116	X	EDUCATION RLTY TR INC	28140H104			9/16/2011		12/8/2011	27,307	27,825					-518
117	X	EHEALTH INC	28238P109			11/3/2011		12/8/2011	29,832	30,196					-364
118	X	EL PASO CORPORATION	28336L109			9/22/2011		12/8/2011	18,732	13,209					5,523
119	X	EL PASO ELEC CO COM	283677854			2/22/2011		4/13/2011	3,179	2,990					189
120	X	EL PASO ELEC CO COM	283677854			2/22/2011		6/23/2011	1,915	1,772					143
121	X	EL PASO ELEC CO COM	283677854			2/18/2011		12/8/2011	32,096	26,965					5,131
122	X	EL PASO ELEC CO COM	283677854			2/22/2011		12/8/2011	5,821	4,901					920
123	X	EMBRAER SA ADR	29082A107			10/28/2009		1/26/2011	1,509	1,065					444
124	X	EL PASO ELEC CO COM	283677854			9/16/2011		12/8/2011	1,250	1,241					9
125	X	EL PASO ELEC CO COM	283677854			10/20/2011		12/8/2011	132	123					9
126	X	ELECTRICITE DE FRANCE (EL	285039103			3/23/2010		12/8/2011	9,256	19,549					-10,293
127	X	ELECTRICITE DE FRANCE (EL	285039103			11/9/2010		12/8/2011	8,359	14,917					-6,558
128	X	EMBRAER SA ADR	29082A107			5/14/2010		1/26/2011	3,435	2,413					1,022
129	X	EMBRAER SA ADR	29082A107			11/3/2009		8/1/2011	14,608	9,991					4,617
130	X	EMBRAER SA ADR	29082A107			5/14/2010		8/1/2011	6,867	5,322					1,545
131	X	EMCORE CORP	290846104			8/3/2011		11/3/2011	13,037	30,915					-17,878
132	X	ENCORE CAP GROUP INC	292554102			11/1/2010		1/7/2011	3,594	3,083					511
133	X	ENCORE CAP GROUP INC	292554102			11/1/2010		2/18/2011	1,492	1,123					369
134	X	ENCORE CAP GROUP INC	292554102			11/1/2010		4/13/2011	26,804	21,929					4,875
135	X	ENCORE CAP GROUP INC	292554102			11/2/2010		4/13/2011	1,423	1,153					270
136	X	ENCORE CAP GROUP INC	292554102			12/8/2010		4/13/2011	3,070	2,475					595
137	X	ALTRIA GROUP INC	02209S103			11/10/2011		12/8/2011	8,079	7,740					339
138	X	ALTRIA GROUP INC	02209S103			10/12/2011		12/8/2011	431	429					2
139	X	ALUMINA LIMITED - ADR	022205108			12/19/2005		12/8/2011	7,026	26,741					-19,715
140	X	ALUMINA LIMITED - ADR	022205108			8/3/2006		12/8/2011	1,588	5,732					-4,144
141	X	ALUMINA LIMITED - ADR	022205108			5/19/2010		12/8/2011	5,775	5,775					0
142	X	ALUMINA LIMITED - ADR	022205108			10/3/2011		12/8/2011	4,590	4,663					-73
143	X	AMCOR LTD - ADR	02341R302			17/2011		5/9/2011	4,109	3,654					455
144	X	AMCOR LTD - ADR	02341R302			12/19/2005		5/9/2011	4,258	3,076					1,182
145	X	ALCATEL-LUCENT-SPONSOR	013904305			3/27/2007		2/15/2011	3,152	8,113					-4,961
146	X	ALCATEL-LUCENT-SPONSOR	013904305			3/27/2007		2/23/2011	1,090	2,779					-1,689
147	X	ALCATEL-LUCENT-SPONSOR	013904305			9/14/2007		2/23/2011	5,032	9,822					-4,790
148	X	AMCOR LTD - ADR	02341R302			12/19/2005		12/8/2011	22,375	15,873					6,502
149	X	AMERCO	023586100			11/2/2010		2/2/2011	32,590	28,635					3,955
150	X	AMERCO	023586100			5/4/2011		8/3/2011	30,202	34,172					-3,970
151	X	ENTERTAINMENT PPTYS TRU	29380T105			5/29/2009		12/8/2011	5,812	2,347					3,465
152	X	ENTERTAINMENT PPTYS TRU	29380T105			11/20/2009		12/8/2011	1,704	1,112					592
153	X	ENTERTAINMENT PPTYS TRU	29380T105			17/2011		12/8/2011	2,535	2,560					-25

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

Long Term CG Distributions										Amount					
Short Term CG Distributions										9,040	0				
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals						
									Securities		Other sales				
									Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss				
									23,455,218	22,687,003	768,215				
									0	0	0				
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss	
154	X	ERIE INDTY CO	29530P102			11/2/2010		2/2/2011	32,471	28,200					4,271
155	X	ERIE INDTY CO	29530P102			5/4/2011		8/3/2011	34,745	34,443					302
156	X	ESCO TECHNOLOGIES INC	296315104			9/16/2011		12/8/2011	24,550	28,099					-3,549
157	X	ESCO TECHNOLOGIES INC	296315104			10/20/2011		12/8/2011	323	334					-11
158	X	OMNICOM GROUP	681919106			8/25/2011		12/8/2011	10,082	8,777					1,305
159	X	OMEGA PROTEIN CORP	68210P107			5/4/2011		8/3/2011	1,845	1,931					-86
160	X	ENERSYS	29275Y102			2/2/2011		5/4/2011	34,006	31,782					2,224
161	X	ENPRO INDS INC	29355X107			2/2/2011		5/4/2011	30,408	32,336					-1,928
162	X	NORTHWEST PIPE CO COM	667746101			11/3/2011		11/3/2011	28,010	31,133					-3,123
163	X	OMEGA PROTEIN CORP	68210P107			5/4/2011		11/3/2011	28,961	32,878					-3,917
164	X	NORTHWESTERN CORP	668074305			9/16/2011		10/20/2011	1,015	1,000					15
165	X	NORTHWESTERN CORP	668074305			9/16/2011		12/8/2011	30,172	29,528					644
166	X	ON ASSIGNMENT INC COM	682159108			2/18/2011		6/23/2011	2,922	3,258					-336
167	X	NOVARTIS AG - ADR	66987V109			4/16/2007		12/8/2011	11,842	12,266					-424
168	X	NOVARTIS AG - ADR	66987V109			5/16/2007		12/8/2011	9,278	9,749					-471
169	X	NOVARTIS AG - ADR	66987V109			6/6/2007		12/8/2011	11,679	12,022					-343
170	X	NOVARTIS AG - ADR	66987V109			6/18/2007		12/8/2011	12,170	12,441					-271
171	X	ON ASSIGNMENT INC COM	682159108			2/18/2011		9/16/2011	906	1,244					-338
172	X	ON ASSIGNMENT INC COM	682159108			2/18/2011		10/20/2011	1,005	1,110					-105
173	X	ON ASSIGNMENT INC COM	682159108			2/18/2011		12/8/2011	25,080	25,163					-83
174	X	NOVARTIS AG - ADR	66987V109			7/5/2007		12/8/2011	13,316	13,527					-211
175	X	NOVARTIS AG - ADR	66987V109			10/23/2007		12/8/2011	12,170	11,633					537
176	X	NOVARTIS AG - ADR	66987V109			1/7/2011		12/8/2011	12,334	12,898					-564
177	X	OCWEN FINL CORP NEW	675746309			11/3/2011		12/8/2011	27,530	29,678					-2,148
178	X	OIL STATES INTERNATIONAL	678026105			1/7/2011		2/18/2011	2,789	2,356					433
179	X	OIL STATES INTERNATIONAL	678026105			10/29/2008		2/18/2011	1,761	477					1,284
180	X	OIL STATES INTERNATIONAL	678026105			6/23/2011		6/23/2011	573	159					414
181	X	OIL STATES INTERNATIONAL	678026105			10/29/2008		9/16/2011	19,689	6,082					13,607
182	X	ON ASSIGNMENT INC COM	682159108			4/13/2011		12/8/2011	5,809	5,102					707
183	X	OIL STATES INTERNATIONAL	678026105			4/13/2009		9/16/2011	6,306	1,585					4,721
184	X	POLYUS GOLD-UNSPONSED	678129107			5/31/2011		7/18/2011	10,316	11,669					-1,353
185	X	ORITANI FINL CORP NEW	68633D103			9/16/2011		10/20/2011	705	718					-13
186	X	ORITANI FINL CORP NEW	68633D103			9/16/2011		12/8/2011	26,191	27,860					-1,669
187	X	OXFORD INDS INC	691497309			5/4/2011		8/3/2011	5,656	5,285					371
188	X	OLD DOMINION FREIGHT LINE	679580100			2/2/2011		5/4/2011	3,203	2,592					611
189	X	OLD DOMINION FREIGHT LINE	679580100			2/2/2011		8/3/2011	31,538	27,613					3,925
190	X	OLD REP INTL CORP	680223104			12/15/2005		12/8/2011	9,466	23,312					-13,846
191	X	OLD REP INTL CORP	680223104			1/21/2011		12/8/2011	1,076	1,552					-476
192	X	OMNICOM GROUP	681919106			4/26/2010		12/8/2011	13,222	12,900					322
193	X	OXFORD INDS INC	691497309			5/4/2011		11/3/2011	33,549	29,207					4,342
194	X	OMNICOM GROUP	681919106			5/17/2010		12/8/2011	6,677	6,175					502
195	X	PPL CORPORATION	69351T106			6/7/2011		10/25/2011	347	335					12
196	X	OMNICOM GROUP	681919106			1/21/2011		12/8/2011	2,211	2,281					-70
197	X	PPL CORPORATION	69351T106			5/10/2011		12/8/2011	20,908	19,961					947
198	X	PPL CORPORATION	69351T106			6/7/2011		12/8/2011	11,166	10,736					430
199	X	PS BUSINESS PARKS INC/CA	69360J107			4/13/2011		12/8/2011	25,326	27,330					-2,004
200	X	PS BUSINESS PARKS INC/CA	69360J107			6/23/2011		12/8/2011	756	746					10
201	X	TRIUMPH GROUP INC NEW C	896818101			12/8/2010		6/23/2011	1,530	1,442					88
202	X	TRIUMPH GROUP INC NEW C	896818101			12/8/2010		12/8/2011	24,197	19,101					5,096
203	X	TRIUMPH GROUP INC NEW C	896818101			4/13/2011		12/8/2011	1,712	1,266					446
204	X	TRIUMPH GROUP INC NEW C	896818101			9/16/2011		12/8/2011	399	361					38

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

										Amount				
Long Term CG Distributions										9,040				
Short Term CG Distributions										0				
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals					
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Net Gain or Loss	
205	X	TUESDAY MORNING CORP	899035505			12/8/2010		2/18/2011	9,273	11,846			-2,573	
206	X	TUESDAY MORNING CORP	899035505			12/8/2010		2/22/2011	8,938	11,711			-2,773	
207	X	TUESDAY MORNING CORP	899035505			17/2011		2/22/2011	3,122	3,745			-623	
208	X	TWIN DISC INC COM	901476101			2/2/2011		5/4/2011	30,189	32,453			-2,264	
209	X	TWIN DISC INC COM	901476101			8/3/2011		11/3/2011	32,689	32,270			419	
210	X	TYLER TECHNOLOGIES INC	902252105			11/3/2011		12/8/2011	28,387	30,511			-2,124	
211	X	ESTERLINE CORP	297425100			12/8/2010		17/2011	69	65			4	
212	X	ESTERLINE CORP	297425100			12/8/2010		6/23/2011	588	519			69	
213	X	ESTERLINE CORP	297425100			2/18/2011		6/23/2011	220	218			2	
214	X	ESTERLINE CORP	297425100			4/13/2011		6/23/2011	1,543	1,441			102	
215	X	ESTERLINE CORP	297425100			3/16/2010		6/23/2011	2,131	1,401			730	
216	X	ESTERLINE CORP	297425100			3/16/2010		9/16/2011	1,289	1,014			275	
217	X	ESTERLINE CORP	297425100			2/11/2008		12/8/2011	1,092	958			134	
218	X	ESTERLINE CORP	297425100			10/29/2008		12/8/2011	4,471	2,834			1,637	
219	X	ESTERLINE CORP	297425100			4/13/2009		12/8/2011	10,086	4,638			5,448	
220	X	ESTERLINE CORP	297425100			8/26/2009		12/8/2011	2,599	1,543			1,056	
221	X	ESTERLINE CORP	297425100			3/16/2010		12/8/2011	3,223	2,994			229	
222	X	EXPONENT INC	30214U102			11/3/2011		12/8/2011	28,790	29,932			-1,142	
223	X	EXTRA SPACE STORAGE INC	30225T102			17/2011		2/18/2011	1,469	1,334			135	
224	X	ENSGN GROUP INC/THE	29358P101			5/4/2011		8/3/2011	25,866	34,454			-8,588	
225	X	TOKIO MARINE HOLDINGS IN	889094108			1/30/2007		12/8/2011	4,213	6,630			-2,417	
226	X	TOKIO MARINE HOLDINGS IN	889094108			3/12/2007		12/8/2011	5,055	7,956			-2,901	
227	X	TOKIO MARINE HOLDINGS IN	889094108			17/2011		12/8/2011	6,194	8,155			-1,961	
228	X	TOKIO MARINE HOLDINGS IN	889094108			10/31/2011		12/8/2011	7,423	7,792			-369	
229	X	TOTAL SA - ADR	89151E109			8/4/2009		10/25/2011	470	470			0	
230	X	TOTAL SA - ADR	89151E109			7/16/2009		12/8/2011	7,895	8,233			-338	
231	X	TOTAL SA - ADR	89151E109			8/4/2009		12/8/2011	14,458	15,676			-1,218	
232	X	TOTAL SA - ADR	89151E109			17/2011		12/8/2011	6,665	6,950			-285	
233	X	TOTAL SA - ADR	89151E109			10/17/2011		12/8/2011	13,586	13,675			-89	
234	X	TOTAL SA - ADR	89151E109			8/4/2009		12/8/2011	461	494			-33	
235	X	TOTAL SA - ADR	89151E109			12/19/2005		12/8/2011	50,119	62,189			-12,070	
236	X	TOTAL SA - ADR	89151E109			2/28/2006		12/8/2011	8,743	10,690			-1,947	
237	X	TOTAL SA - ADR	89151E109			17/2011		12/8/2011	10,217	10,755			-538	
238	X	TOYOTA MOTOR CORPORAT	892331307			9/9/2010		12/8/2011	15,408	15,941			-533	
239	X	TOYOTA MOTOR CORPORAT	892331307			9/23/2010		12/8/2011	3,379	3,556			-177	
240	X	TOYOTA MOTOR CORPORAT	892331307			10/21/2010		12/8/2011	10,204	10,809			-605	
241	X	TOYOTA MOTOR CORPORAT	892331307			12/19/2005		12/8/2011	31,377	45,513			-14,136	
242	X	TOYOTA MOTOR CORPORAT	892331307			17/2011		12/8/2011	5,489	6,673			-1,184	
243	X	TRAVELERS COMPANIES, INC	89417E109			12/7/2011		10/17/2011	114,011	126,765			-12,754	
244	X	ENERGY CORP NEW COM	29364G103			9/15/2008		12/8/2011	13,765	18,321			-4,556	
245	X	ENERGY CORP NEW COM	29364G103			1/21/2011		12/8/2011	16,047	16,423			-376	
246	X	ENTERTAINMENT PPTYS TRU	29380T105			12/8/2010		6/23/2011	1,007	1,005			2	
247	X	ENTERTAINMENT PPTYS TRU	29380T105			2/18/2011		6/23/2011	412	420			-8	
248	X	ENTERTAINMENT PPTYS TRU	29380T105			17/2011		6/23/2011	320	310			10	
249	X	ENTERTAINMENT PPTYS TRU	29380T105			17/2011		9/16/2011	250	265			-15	
250	X	ENTERTAINMENT PPTYS TRU	29380T105			17/2011		10/20/2011	593	659			-66	
251	X	ENTERTAINMENT PPTYS TRU	29380T105			12/17/2008		12/8/2011	1,398	870			528	
252	X	ENTERTAINMENT PPTYS TRU	29380T105			2/9/2009		12/8/2011	10,575	5,015			5,560	
253	X	ENTERTAINMENT PPTYS TRU	29380T105			4/13/2009		12/8/2011	3,540	1,526			2,014	
254	X	EXTRA SPACE STORAGE INC	30225T102			17/2011		4/13/2011	407	369			38	
255	X	EXTRA SPACE STORAGE INC	30225T102			12/8/2010		4/13/2011	407	359			48	
									23,455,218		22,687,003		768,215	
Securities									0		0		0	
Other sales									0		0		0	

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				Net Gain or Loss								
									Securities												
									Gross Sales	Cost, Other Basis and Expenses	Valuation Method	Expense of Sale and Cost of Improvements									
Long Term CG Distributions									23,455,218	22,687,003			768,215								
Short Term CG Distributions									0	0			0								
307	X	UNITED OVERSEAS BANK LIM	911271302			7/1/2011		12/8/2011	631	874			-243								
308	X	UNITEDHEALTH GROUP INC	91324P102			11/4/2010		1/27/2011	20,375	18,314			2,061								
309	X	UNIVERSAL STAINLESS & ALI	913837100			5/4/2011		8/3/2011	10,539	8,526			2,013								
310	X	UNIVERSAL STAINLESS & ALI	913837100			5/4/2011		11/3/2011	27,550	25,327			2,223								
311	X	UNIVERSAL STAINLESS & ALI	913837100			6/23/2011		12/8/2011	21,406	24,909			-3,503								
312	X	UNIVERSAL STAINLESS & ALI	913837100			9/16/2011		12/8/2011	9,585	8,258			1,327								
313	X	UNIVERSAL STAINLESS & ALI	913837100			10/20/2011		12/8/2011	2,378	2,104			274								
314	X	URSTADT BIDDLE PPTYS INC	917286205			11/1/2010		4/13/2011	57	57			0								
315	X	URSTADT BIDDLE PPTYS INC	917286205			2/18/2011		4/13/2011	553	555			-2								
316	X	URSTADT BIDDLE PPTYS INC	917286205			12/1/2006		9/16/2011	1,390	1,504			-114								
317	X	URSTADT BIDDLE PPTYS INC	917286205			2/21/2007		9/16/2011	314	345			-31								
318	X	URSTADT BIDDLE PPTYS INC	917286205			4/30/2007		9/16/2011	1,258	1,328			-70								
319	X	URSTADT BIDDLE PPTYS INC	917286205			6/4/2007		9/16/2011	1,010	1,045			-35								
320	X	URSTADT BIDDLE PPTYS INC	917286205			6/22/2007		9/16/2011	447	441			6								
321	X	URSTADT BIDDLE PPTYS INC	917286205			7/25/2007		9/16/2011	513	489			24								
322	X	URSTADT BIDDLE PPTYS INC	917286205			12/17/2007		9/16/2011	6,058	5,532			526								
323	X	URSTADT BIDDLE PPTYS INC	917286205			6/1/2009		9/19/2011	5,001	4,106			895								
324	X	URSTADT BIDDLE PPTYS INC	917286205			9/23/2009		9/19/2011	656	602			54								
325	X	URSTADT BIDDLE PPTYS INC	917286205			11/20/2009		9/19/2011	967	829			138								
326	X	VALUEVISION MEDIA INC	92047K107			8/3/2011		11/3/2011	10,345	31,700			-21,355								
327	X	VECTOR GROUP LTD	92240M108			11/3/2011		12/8/2011	30,596	29,894			702								
328	X	AMEREN CORP COM	023608102			9/21/2006		2/3/2011	6,979	12,949			-5,970								
329	X	AMEREN CORP COM	023608102			12/1/2011		2/3/2011	570	573			-3								
330	X	AMERICAN CAPITAL AGENCY	02503X105			6/8/2011		12/8/2011	14,441	15,330			-889								
331	X	AMERICAN CAPITAL AGENCY	02503X105			6/23/2011		12/8/2011	16,113	15,933			180								
332	X	AMERICAN VANGUARD CORP	030371108			8/3/2011		11/3/2011	30,891	31,113			-222								
333	X	URSTADT BIDDLE PPTYS INC	917286205			4/1/2008		9/16/2011	1,523	1,460			63								
334	X	URSTADT BIDDLE PPTYS INC	917286205			6/11/2008		9/16/2011	1,705	1,575			130								
335	X	URSTADT BIDDLE PPTYS INC	917286205			12/8/2010		9/16/2011	2,400	2,704			-304								
336	X	URSTADT BIDDLE PPTYS INC	917286205			1/7/2011		9/16/2011	2,797	3,125			-328								
337	X	URSTADT BIDDLE PPTYS INC	917286205			2/16/2011		9/16/2011	314	361			-47								
338	X	URSTADT BIDDLE PPTYS INC	917286205			6/23/2011		9/16/2011	679	739			-60								
339	X	URSTADT BIDDLE PPTYS INC	917286205			9/23/2009		9/16/2011	629	572			57								
340	X	URSTADT BIDDLE PPTYS INC	917286205			2/11/2008		9/19/2011	2,755	2,263			492								
341	X	URSTADT BIDDLE PPTYS INC	917286205			2/9/2009		9/19/2011	1,295	1,149			146								
342	X	AMERISAFE INC	03071H100			11/3/2011		12/8/2011	29,544	30,325			-781								
343	X	AMERIGROUP CORP	03073T102			12/8/2010		2/18/2011	684	551			153								
344	X	AMERIGROUP CORP	03073T102			1/7/2011		2/18/2011	684	556			128								
345	X	AMERIGROUP CORP	03073T102			7/14/2010		2/18/2011	2,282	1,328			954								
346	X	AMERIGROUP CORP	03073T102			7/14/2010		4/13/2011	3,653	1,925			1,728								
347	X	AMERIGROUP CORP	03073T102			7/14/2010		6/23/2011	1,469	763			706								
348	X	AMERIGROUP CORP	03073T102			7/14/2010		9/16/2011	678	531			147								
349	X	AMTRUST FINANCIAL SERV	03073T102			7/14/2010		12/8/2011	19,295	11,550			7,745								
350	X	ANALOG DEVICES INC	032359309			8/3/2011		11/3/2011	36,195	31,779			4,416								
351	X	ANALOG DEVICES INC	032654105			6/8/2009		12/8/2011	15,098	10,225			4,873								
352	X	ANALOG DEVICES INC	032654105			12/2/2009		12/8/2011	5,364	4,596			768								
353	X	ANALOG DEVICES INC	032654105			12/9/2009		12/8/2011	6,999	5,949			1,050								
354	X	ANAREN INC	032744104			1/21/2011		12/8/2011	355	388			-33								
355	X	ANAREN INC	032744104			1/7/2011		2/18/2011	1,136	1,218			-82								
356	X	ANAREN INC	032744104			3/16/2010		2/18/2011	353	237			116								
357	X	ANAREN INC	032744104			3/16/2010		2/22/2011	2,305	1,583			722								

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

Long Term CG Distributions										Amount		
Short Term CG Distributions										9,040	0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals			
									Securities		Other sales	
									Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss	
									23,455,218	22,687,003	768,215	
									0	0	0	
358	X	ANAREN INC	032744104			3/16/2010		2/23/2011	499	356	143	
359	X	ANAREN INC	032744104			2/9/2009		2/23/2011	12,412	8,769	3,643	
360	X	ANAREN INC	032744104			2/9/2009		2/24/2011	701	483	218	
361	X	ANAREN INC	032744104			2/10/2009		2/24/2011	3,087	2,108	979	
362	X	ANAREN INC	032744104			2/11/2009		2/24/2011	2,462	1,648	814	
363	X	ANGLOGOLD LIMITED - ADR	035128206			2/12/2008		12/8/2011	2,156	1,645	511	
364	X	ANGLOGOLD LIMITED - ADR	035128206			3/14/2008		12/8/2011	16,573	12,633	3,940	
365	X	ANGLOGOLD LIMITED - ADR	035128206			12/16/2005		12/8/2011	8,865	4,767	4,098	
366	X	ANGLOGOLD LIMITED - ADR	035128206			4/7/2006		12/8/2011	1,826	982	844	
367	X	ANGLOGOLD LIMITED - ADR	035128206			5/22/2006		12/8/2011	1,660	893	767	
368	X	ANGLOGOLD LIMITED - ADR	035128206			10/25/2006		12/8/2011	1,317	708	609	
369	X	ATLAS AIR WORLDWIDE HLD	049164205			6/23/2011		12/8/2011	1,059	1,557	-498	
370	X	ATLAS AIR WORLDWIDE HLD	049164205			9/16/2011		12/8/2011	4,039	4,883	-844	
371	X	GLATFELTER	377316104			12/8/2010		2/18/2011	533	595	-62	
372	X	GLATFELTER	377316104			1/7/2011		2/18/2011	4,101	4,145	-44	
373	X	GLATFELTER	377316104			9/24/2009		2/18/2011	6,151	6,126	25	
374	X	ATLAS AIR WORLDWIDE HLD	049164205			10/20/2011		12/8/2011	12,233	10,110	2,123	
375	X	ATRION CORP	049904105			11/3/2011		12/8/2011	31,087	29,949	1,138	
376	X	VERY DENNISON CORP	053611109			1/21/2011		12/8/2011	10,130	15,344	-5,214	
377	X	VERY DENNISON CORP	053611109			2/3/2011		12/8/2011	164	245	-81	
378	X	VERY DENNISON CORP	053611109			3/7/2011		12/8/2011	5,257	7,989	-2,732	
379	X	AVISTA CORP	053798107			1/7/2011		4/13/2011	626	620	6	
380	X	AVISTA CORP	053798107			2/18/2011		4/13/2011	487	472	15	
381	X	AVISTA CORP	053798107			6/23/2011		9/16/2011	272	271	1	
382	X	AVISTA CORP	053798107			6/23/2011		10/20/2011	691	689	2	
383	X	AVISTA CORP	053798107			5/26/2010		12/8/2011	26,954	20,594	6,360	
384	X	GLATFELTER	377316104			9/24/2009		2/22/2011	1,446	1,487	-41	
385	X	AVISTA CORP	053798107			9/20/2010		12/8/2011	325	270	55	
386	X	AVISTA CORP	053798107			12/8/2010		12/8/2011	2,223	1,953	270	
387	X	GENZYME CORP	372917104			6/5/2007		4/8/2011	10,460	9,004	1,456	
388	X	GENZYME CORP	372917104			3/23/2010		4/8/2011	3,894	3,009	885	
389	X	GENZYME CORP	372917104			5/3/2007		4/8/2011	26,037	22,562	3,475	
390	X	GLATFELTER	377316104			9/23/2009		2/18/2011	10,205	10,172	33	
391	X	GLATFELTER	377316104			5/26/2010		2/18/2011	3,544	3,572	-28	
392	X	GLATFELTER	377316104			11/20/2009		2/22/2011	631	593	38	
393	X	GLATFELTER	377316104			7/14/2010		2/22/2011	321	319	2	
394	X	GLAXOSMITHKLINE PLC - AD	37733W105			10/11/2006		5/31/2011	7,460	9,347	-1,887	
395	X	GLAXOSMITHKLINE PLC - AD	37733W105			1/16/2007		5/31/2011	1,431	1,798	-367	
396	X	GLAXOSMITHKLINE PLC - AD	37733W105			12/17/2007		5/31/2011	1,952	2,351	-399	
397	X	GLAXOSMITHKLINE PLC - AD	37733W105			1/14/2010		5/31/2011	9,621	9,338	283	
398	X	GLAXOSMITHKLINE PLC - AD	37733W105			12/17/2007		8/16/2011	6,507	8,097	-1,590	
399	X	GLAXOSMITHKLINE PLC - AD	37733W105			12/19/2005		8/16/2011	3,946	4,888	-942	
400	X	GLAXOSMITHKLINE PLC - AD	37733W105			7/18/2008		10/25/2011	529	571	-42	
401	X	GLAXOSMITHKLINE PLC - AD	37733W105			1/14/2010		11/8/2011	755	715	40	
402	X	GLAXOSMITHKLINE PLC - AD	37733W105			1/8/2010		11/8/2011	7,730	7,121	609	
403	X	GLAXOSMITHKLINE PLC - AD	37733W105			7/18/2008		12/8/2011	12,674	13,266	-592	
404	X	GLAXOSMITHKLINE PLC - AD	37733W105			9/8/2008		12/8/2011	22,076	21,384	692	
405	X	GLAXOSMITHKLINE PLC - AD	37733W105			10/9/2008		12/8/2011	409	336	73	
406	X	GLAXOSMITHKLINE PLC - AD	37733W105			4/7/2010		12/8/2011	7,995	6,845	1,150	
407	X	GLAXOSMITHKLINE PLC - AD	37733W105			1/7/2011		12/8/2011	12,810	10,944	1,866	
408	X	GLAXOSMITHKLINE PLC - AD	37733W105			12/19/2005		12/8/2011	57,959	66,612	-8,653	

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				Net Gain or Loss	
									Gross Sales		Cost, Other Basis and Expenses			
									Price	Other Basis	Valuation Method	Depreciation		
613	X	NISOURCE INC	65473P105			12/15/2005		12/8/2011	21,434	20,877		557		
614	X	NISOURCE INC	65473P105			11/20/2007		12/8/2011	4,965	4,021		944		
615	X	NISOURCE INC	65473P105			1/21/2011		12/8/2011	887	745		142		
616	X	NOKIA CORPORATION - ADR	654902204			2/3/2009		12/8/2011	5,307	12,712		-7,405		
617	X	NOKIA CORPORATION - ADR	654902204			2/20/2009		12/8/2011	2,490	5,180		-2,690		
618	X	NOKIA CORPORATION - ADR	654902204			7/20/2009		12/8/2011	2,060	5,352		-3,292		
619	X	NOKIA CORPORATION - ADR	654902204			11/18/2009		12/8/2011	4,358	12,039		-7,681		
620	X	NOKIA CORPORATION - ADR	654902204			4/30/2010		12/8/2011	2,050	4,969		-2,919		
621	X	NOKIA CORPORATION - ADR	654902204			5/24/2010		12/8/2011	1,581	3,154		-1,573		
622	X	NOKIA CORPORATION - ADR	654902204			1/7/2011		12/8/2011	4,606	9,576		-4,970		
623	X	NOKIA CORPORATION - ADR	654902204			2/11/2011		12/8/2011	3,318	6,187		-2,869		
624	X	NOKIA CORPORATION - ADR	654902204			3/16/2011		12/8/2011	2,646	4,226		-1,580		
625	X	NOKIA CORPORATION - ADR	654902204			5/31/2011		12/8/2011	5,888	8,199		-2,311		
626	X	NORTHWEST NAT GAS CO	667655104			6/4/2007		2/18/2011	12,420	13,208		-788		
627	X	NORTHWEST NAT GAS CO	667655104			6/22/2007		2/18/2011	2,195	2,169		26		
628	X	NORTHWEST NAT GAS CO	667655104			7/25/2007		2/18/2011	887	832		55		
629	X	NORTHWEST NAT GAS CO	667655104			3/31/2008		2/18/2011	4,576	4,231		345		
630	X	NORTHWEST NAT GAS CO	667655104			12/17/2008		2/18/2011	2,708	2,548		160		
631	X	NORTHWEST NAT GAS CO	667655104			4/13/2009		2/18/2011	374	334		40		
632	X	NORTHWEST NAT GAS CO	667655104			5/29/2009		2/18/2011	1,261	1,139		122		
633	X	NORTHWEST NAT GAS CO	667655104			8/26/2009		2/18/2011	3,782	3,546		236		
634	X	NORTHWEST NAT GAS CO	667655104			9/23/2009		2/18/2011	2,428	2,178		250		
635	X	NORTHWEST NAT GAS CO	667655104			5/26/2010		2/18/2011	3,642	3,405		237		
636	X	NORTHWEST NAT GAS CO	667655104			12/8/2010		2/18/2011	6,444	6,328		116		
637	X	NORTHWEST NAT GAS CO	667655104			1/7/2011		2/18/2011	1,541	1,534		7		
638	X	TIME WARNER CABLE INC	88732J207			2/16/2007		1/21/2011	1,011	1,870		-859		
639	X	TIME WARNER CABLE INC	88732J207			2/16/2007		3/17/2011	478	873		-395		
640	X	TIME WARNER CABLE INC	88732J207			2/16/2007		3/18/2011	7,445	13,587		-6,142		
641	X	TIME WARNER CABLE INC	88732J207			2/16/2007		3/29/2011	865	1,537		-672		
642	X	TIME WARNER CABLE INC	88732J207			6/20/2007		3/29/2011	5,965	10,123		-4,158		
643	X	TIME WARNER CABLE INC	88732J207			5/21/2008		3/29/2011	3,696	4,932		-1,236		
644	X	TIME WARNER CABLE INC	88732J207			2/22/2010		3/29/2011	5,123	3,433		1,690		
645	X	TITAN INTERNATIONAL INC	88830M102			11/2/2010		2/2/2011	5,358	4,003		1,355		
646	X	TITAN INTERNATIONAL INC	88830M102			11/2/2010		5/4/2011	15,478	7,533		7,945		
647	X	TITAN INTERNATIONAL INC	88830M102			11/2/2010		8/3/2011	25,173	16,396		8,777		
648	X	TITAN INTERNATIONAL INC	88830M102			5/4/2011		8/3/2011	27,152	34,373		-7,221		
649	X	TOKIO MARINE HOLDINGS INC	889094108			12/19/2005		12/8/2011	28,850	43,240		-14,390		
650	X	GREAT SOUTHN BANCORP INC	390905107			5/26/2010		4/13/2011	2,209	2,618		-409		
651	X	GREAT SOUTHN BANCORP INC	390905107			5/27/2010		4/13/2011	3,901	4,754		-853		
652	X	RC2 CORP	749388104			11/2/2010		2/2/2011	27,726	28,136		-410		
653	X	QBE INSURANCE GROUP-SP	74728G605			11/28/2011		12/8/2011	9,750	8,996		754		
654	X	QUANTUM CORP -DLT & STO	747906204			2/15/2008		2/2/2011	24,328	28,032		-3,704		
655	X	QUEST SOFTWARE INC	74834T103			2/15/2008		6/23/2011	12,200	8,179		4,021		
656	X	QUEST SOFTWARE INC	74834T103			3/31/2008		6/23/2011	4,494	2,695		1,799		
657	X	QUEST SOFTWARE INC	74834T103			4/17/2008		6/23/2011	1,476	883		593		
658	X	QUEST SOFTWARE INC	74834T103			5/29/2009		6/23/2011	2,757	1,608		1,149		
659	X	QUEST SOFTWARE INC	74834T103			11/3/2011		12/8/2011	29,666	30,067		-401		
660	X	QUEST SOFTWARE INC	74834T103			12/8/2010		6/23/2011	695	883		-188		
661	X	QUEST SOFTWARE INC	74834T103			1/7/2011		6/23/2011	1,563	1,982		-419		
662	X	QUEST SOFTWARE INC	74834T103			2/18/2011		6/23/2011	2,171	2,670		-499		
663	X	QUEST SOFTWARE INC	74834T103			4/13/2011		6/23/2011	1,954	2,180		-226		
Long Term CG Distributions									23,455,218		22,687,003		768,215	
Short Term CG Distributions									0		0		0	
Amount									0		0		0	

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

Long Term CG Distributions										Amount		Totals.			
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	
Short Term CG Distributions										9,040		23,455,218			
										0		0			
										0		22,687,003			
										768,215		0			
664	X	RSC HOLDINGS INC	74972L102			4/13/2011		9/16/2011	503	836				-333	
665	X	RSC HOLDINGS INC	74972L102			4/13/2011		10/20/2011	808	1,093				-285	
666	X	RSC HOLDINGS INC	74972L102			4/13/2011		12/8/2011	24,485	27,667				-3,182	
667	X	RSC HOLDINGS INC	74972L102			6/23/2011		12/8/2011	2,949	2,749				200	
668	X	RWE AG - ADR	74975E303			12/19/2005		12/8/2011	25,609	52,199				-26,590	
669	X	RWE AG - ADR	74975E303			1/7/2011		12/8/2011	4,437	8,113				-3,676	
670	X	RWE AG - ADR	74975E303			6/15/2011		12/8/2011	5,483	8,244				-2,761	
671	X	RWE AG - ADR	74975E303			8/18/2011		12/8/2011	11,614	11,904				-290	
672	X	RWE AG - ADR	74975E303			8/25/2011		12/8/2011	9,450	9,596				-146	
673	X	RTI BIOLOGICS INC	74975N105			11/3/2011		12/8/2011	27,884	30,223				-2,339	
674	X	RF MICRO DEVICES INC COM	749941100			6/23/2011		9/16/2011	1,439	1,206				233	
675	X	RF MICRO DEVICES INC COM	749941100			6/23/2011		12/8/2011	26,775	27,152				-377	
676	X	RF MICRO DEVICES INC COM	749941100			10/20/2011		12/8/2011	1,671	2,011				-340	
677	X	RANGE RES CORP	75281A109			5/20/2008		12/8/2011	20,701	21,981				-1,280	
678	X	RANGE RES CORP	75281A109			9/23/2009		12/8/2011	2,043	1,545				498	
679	X	RANGE RES CORP	75281A109			12/16/2009		12/8/2011	2,520	1,779				741	
680	X	RANGE RES CORP	75281A109			1/21/2011		12/8/2011	8,852	5,941				2,911	
681	X	RAVEN INDS INC	754212108			11/3/2011		12/8/2011	28,561	30,123				-1,562	
682	X	BASIC ENERGY SVCS INC NE	06985P100			11/2/2010		8/3/2011	6,486	2,448				4,038	
683	X	BASIC ENERGY SVCS INC NE	06985P100			11/2/2010		11/3/2011	19,917	11,810				8,107	
684	X	BERRY PETE CO CL A	085789105			6/1/2009		1/7/2011	221	103				118	
685	X	BERRY PETE CO CL A	085789105			6/1/2009		2/18/2011	674	289				385	
686	X	BERRY PETE CO CL A	085789105			6/1/2009		4/13/2011	1,573	659				914	
687	X	BERRY PETE CO CL A	085789105			6/1/2009		6/23/2011	1,678	721				957	
688	X	BERRY PETE CO CL A	085789105			6/1/2009		9/16/2011	1,676	721				955	
689	X	BERRY PETE CO CL A	085789105			6/1/2009		12/8/2011	26,032	13,272				12,760	
690	X	BERRY PETE CO CL A	085789105			10/20/2011		12/8/2011	283	303				-20	
691	X	BIOMED RLTY TR INC	09063H107			5/26/2010		2/18/2011	17,170	15,510				1,660	
692	X	BIOMED RLTY TR INC	09063H107			7/14/2010		2/18/2011	4,315	4,092				223	
693	X	BIOMED RLTY TR INC	09063H107			11/1/2010		2/18/2011	1,593	1,642				-49	
694	X	BIOMED RLTY TR INC	09063H107			12/8/2010		2/18/2011	2,524	2,489				35	
695	X	BIOMED RLTY TR INC	09063H107			1/7/2011		2/18/2011	1,576	1,601				-25	
696	X	BLOUNT INTERNATIONAL INC	095180105			11/2/2010		2/2/2011	28,322	28,557				-235	
697	X	BLOUNT INTERNATIONAL INC	095180105			8/3/2011		11/3/2011	28,028	31,441				-3,413	
698	X	COLONIAL PPTY'S TR COM SH	195872106			6/29/2006		1/21/2011	2,941	6,889				-3,948	
699	X	COLONIAL PPTY'S TR COM SH	195872106			7/5/2006		1/21/2011	4,255	10,756				-6,501	
700	X	COLONIAL PPTY'S TR COM SH	195872106			12/10/2007		1/21/2011	3,940	4,852				-912	
701	X	COMCAST CORP CLASS A	20030N101			11/5/2008		7/28/2011	25,346	18,403				6,943	
702	X	COMMERCIAL VEH GROUP IN	202608105			5/4/2010		2/2/2011	1,422	838				584	
703	X	COMMERCIAL VEH GROUP IN	202608105			5/4/2010		5/4/2011	31,441	19,047				12,394	
704	X	COMMUNITY BK SYS INC CON	203607106			7/14/2010		9/16/2011	9,281	9,723				-442	
705	X	COMMUNITY BK SYS INC CON	203607106			7/15/2010		9/16/2011	7,820	8,101				-281	
706	X	COMMUNITY BK SYS INC CON	203607106			9/20/2010		9/16/2011	2,026	1,973				53	
707	X	COMMUNITY BK SYS INC CON	203607106			11/1/2010		9/16/2011	330	330				0	
708	X	COMMUNITY BK SYS INC CON	203607106			1/7/2011		9/16/2011	353	405				-52	
709	X	COMMUNITY BK SYS INC CON	203607106			2/18/2011		9/16/2011	2,567	2,752				-185	
710	X	COMMUNITY BK SYS INC CON	203607106			4/13/2011		9/16/2011	212	220				-8	
711	X	COMMUNITY BK SYS INC CON	203607106			6/23/2011		9/16/2011	7,514	7,662				-148	
712	X	COMMUNITY TR BANCORP IN	204149108			6/22/2007		6/23/2011	293	353				-60	
713	X	KRAFT FOODS INC	50075N104			11/4/2010		7/28/2011	34,669	32,010				2,659	
714	X	KRISPY KREME DOUGHNUTS	501014104			11/2/2010		2/2/2011	845	707				138	

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

Index		Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals		Gross Sales Price	Cost or Other Basis	Cost, Other Basis and Expenses		Net Gain or Loss						
										Securities	Other sales			Expense of Sale and Cost of Improvements	Valuation Method							
			Long Term CG Distributions	9,040												768,215						
			Short Term CG Distributions	0												0						
715	X		KRISPY KREME DOUGHNUTS	501014104			11/2/2010		5/4/2011			26,164	27,156			-992						
716	X		KRISPY KREME DOUGHNUTS	501014104			8/3/2011		11/3/2011			29,023	31,107			-2,084						
717	X		KULICKE & SOFFA INDS INC	501242101			2/2/2011		5/4/2011			32,903	32,217			686						
718	X		LDK SOLAR CO LTD ADR	501831107			11/2/2010		2/2/2011			33,250	27,872			5,378						
719	X		LSB INDS INC	502160104			5/4/2011		8/3/2011			3,779	3,582			197						
720	X		LSB INDS INC	502160104			5/4/2011		11/3/2011			32,515	29,957			2,558						
721	X		LAKELAND FINL CORP	511656100			11/3/2011		12/8/2011			31,152	30,575			577						
722	X		LANCASTER COLONY CORP	513847103			11/3/2011		12/8/2011			30,995	30,031			964						
723	X		LATTICE SEMICONDUCTOR C	518415104			12/8/2010		17/2/2011			468	432			36						
724	X		LATTICE SEMICONDUCTOR C	518415104			12/8/2010		2/18/2011			1,829	1,508			321						
725	X		LATTICE SEMICONDUCTOR C	518415104			4/13/2011		6/23/2011			1,504	1,492			12						
726	X		LATTICE SEMICONDUCTOR C	518415104			4/13/2011		9/16/2011			991	1,024			-33						
727	X		LATTICE SEMICONDUCTOR C	518415104			12/8/2010		9/16/2011			481	453			28						
728	X		LATTICE SEMICONDUCTOR C	518415104			10/20/2011		12/8/2011			27,413	22,150			5,263						
729	X		LATTICE SEMICONDUCTOR C	518415104			11/3/2011		12/8/2011			1,129	949			180						
730	X		LIFE TIME FITNESS INC	53217R207			2/2/2009		10/25/2011			27,669	30,042			-2,373						
731	X		ELI LILLY & CO COM	532457108			11/4/2008		12/8/2011			453	449			4						
732	X		ELI LILLY & CO COM	532457108			11/8/2008		12/8/2011			10,633	9,492			1,141						
733	X		ELI LILLY & CO COM	532457108			2/2/2009		12/8/2011			8,553	7,291			1,262						
734	X		ELI LILLY & CO COM	532457108			10/8/2009		12/8/2011			6,121	5,832			289						
735	X		ELI LILLY & CO COM	532457108			17/2/2011		12/8/2011			10,437	8,851			1,586						
736	X		ELI LILLY & CO COM	532457108			11/3/2011		12/8/2011			10,554	9,391			1,163						
737	X		LIONS GATE ENTERTAINMEN	535919203			5/4/2011		12/8/2011			30,042	30,276			-234						
738	X		LITHIA MOTORS INC CL A CO	536797103			5/4/2011		8/3/2011			8,032	7,009			1,023						
739	X		LITHIA MOTORS INC CL A CO	536797103			10/20/2011		12/8/2011			33,384	27,523			5,861						
740	X		LIZ CLAIBORNE INC	539320101			17/2/2011		10/25/2011			23,566	21,549			2,017						
741	X		LORILLARD INC	544147101			10/3/2007		12/8/2011			339	233			106						
742	X		ANGLOGOLD LIMITED - ADR	035128206			2/12/2008		12/8/2011			4,161	2,237			1,924						
743	X		ANGLOGOLD LIMITED - ADR	035128206			3/5/2008		12/8/2011			2,910	1,565			1,345						
744	X		ANGLOGOLD LIMITED - ADR	035128206			3/14/2008		12/8/2011			2,888	1,553			1,335						
745	X		ANGLOGOLD LIMITED - ADR	035128206			17/2/2011		12/8/2011			4,084	2,196			1,888						
746	X		ANGLOGOLD LIMITED - ADR	035128206			11/1/2010		12/8/2011			11,947	11,905			42						
747	X		ANIXTER INTL INC COM	035290105			12/8/2010		2/18/2011			34,405	25,764			8,641						
748	X		ANIXTER INTL INC COM	035290105			2/18/2011		2/18/2011			219	174			45						
749	X		ANIXTER INTL INC COM	035290105			2/2/2011		2/18/2011			365	307			58						
750	X		ANIXTER INTL INC COM	035290105			5/4/2010		5/4/2011			144	135			9						
751	X		FERRO CORP	315405100			7/15/2010		6/23/2011			30,556	21,280			9,276						
752	X		FINANCIAL INSTNS INC	317585404			9/20/2010		6/23/2011			11,975	15,094			-3,119						
753	X		FINANCIAL INSTNS INC	317585404			11/1/2010		6/23/2011			314	393			-79						
754	X		FINANCIAL INSTNS INC	317585404			11/1/2010		6/23/2011			1,868	2,154			-286						
755	X		FINANCIAL INSTNS INC	317585404			2/18/2011		6/23/2011			141	163			-22						
756	X		FINANCIAL INSTNS INC	317585404			2/18/2011		6/23/2011			1,428	1,748			-320						
757	X		FINANCIAL INSTNS INC	317585404			12/19/2005		12/8/2011			879	1,085			-206						
758	X		REED ELSEVIER N V ADR	758204200			2/1/2006		12/8/2011			26,703	37,274			-10,571						
759	X		REED ELSEVIER N V ADR	758204200			17/2/2011		12/8/2011			4,692	6,727			-2,035						
760	X		REED ELSEVIER N V ADR	758204200			17/2/2011		2/2/2011			4,387	4,662			-275						
761	X		RENESEA LTD - ADR	75971T103			17/2/2011		2/18/2011			26,799	28,018			-1,219						
762	X		RENT-A-CENTER INC	76009N100			7/14/2010		2/18/2011			1,397	1,257			140						
763	X		RENT-A-CENTER INC	76009N100			7/14/2010		2/18/2011			366	245			121						
764	X		RENT-A-CENTER INC	76009N100			7/14/2010		4/13/2011			1,558	1,000			558						
765	X		RENT-A-CENTER INC	76009N100			7/14/2010		9/16/2011			23,367	17,783			5,584						

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

Totals										Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Long Term CG Distributions										23,455,218		22,687,003		768,215	
Short Term CG Distributions										0		0		0	
Amount										9,040		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	
817	X	SINGAPORE TELECOMMUNIC	82929R304			8/15/2008		12/8/2011	9,771	9,956				-185	
818	X	SINGAPORE TELECOMMUNIC	82929R304			11/20/2008		12/8/2011	11,291	7,317				3,974	
819	X	SINGAPORE TELECOMMUNIC	82929R304			17/2011		12/8/2011	6,610	6,466				144	
820	X	SKILLED HEALTHCARE GROU	83066R107			5/4/2011		8/3/2011	13,622	33,822				-20,200	
821	X	SMART BALANCE, INC	83169Y108			11/3/2011		12/8/2011	25,719	28,172				-2,453	
822	X	SMITH A O CORP CL B	831865209			17/2011		2/18/2011	509	471				38	
823	X	SMITH A O CORP CL B	831865209			17/2011		4/13/2011	126	118				8	
824	X	SMITH A O CORP CL B	831865209			8/26/2009		9/16/2011	11,988	8,381				3,607	
825	X	SMITH A O CORP CL B	831865209			9/23/2009		9/16/2011	2,545	1,725				820	
826	X	SMITH A O CORP CL B	831865209			11/1/2010		9/16/2011	283	283				0	
827	X	SMITH A O CORP CL B	831865209			17/2011		9/16/2011	1,734	1,806				-72	
828	X	SMITH A O CORP CL B	831865209			6/23/2011		9/16/2011	7,841	8,363				-522	
829	X	SOCIETE GENERALE - ADR	83364L109			12/19/2005		1/25/2011	13,143	18,914				-5,771	
830	X	SOCIETE GENERALE - ADR	83364L109			6/29/2009		7/19/2011	9	9				0	
831	X	SOCIETE GENERALE - ADR	83364L109			6/29/2009		11/18/2011	2	20				-18	
832	X	SOCIETE GENERALE - ADR	83364L109			12/19/2005		12/8/2011	8,101	41,415				-33,314	
833	X	SOCIETE GENERALE - ADR	83364L109			5/17/2008		12/8/2011	2,283	10,905				-8,622	
834	X	SOCIETE GENERALE - ADR	83364L109			12/19/2005		12/8/2011	2,710	12,615				-9,905	
835	X	SOCIETE GENERALE - ADR	83364L109			6/29/2009		12/8/2011	501	4,651				-4,150	
836	X	SOCIETE GENERALE - ADR	83364L109			7/8/2011		12/8/2011	535	1,200				-665	
837	X	SOCIETE GENERALE - ADR	83364L109			6/29/2009		12/8/2011	2	23				-21	
838	X	SOCIETE GENERALE - ADR	83364L109			7/8/2011		12/8/2011	7	16				-9	
839	X	SOCIETE GENERALE - ADR	83364L109			1/15/2009		12/8/2011	4,445	7,429				-2,984	
840	X	SOCIETE GENERALE - ADR	83364L109			5/17/2010		12/8/2011	3,252	5,877				-2,625	
841	X	LORILLARD INC	544147101			10/8/2009		12/8/2011	12,201	8,515				3,686	
842	X	UIT	78463V107			1/1/1901		8/10/2011	23	0				23	
843	X	UIT	78463V107			1/1/1901		9/9/2011	26	0				26	
844	X	UIT	78463V107			1/1/1901		10/13/2011	29	0				29	
845	X	UIT	78463V107			1/1/1901		11/14/2011	24	0				24	
846	X	SPDR GOLD TRUST	78463V107			6/27/2008		12/8/2011	50,697	27,705				22,992	
847	X	SPDR GOLD TRUST	78463V107			7/8/2008		12/8/2011	10,006	5,381				4,625	
848	X	SPDR GOLD TRUST	78463V107			10/14/2009		12/8/2011	4,002	2,495				1,507	
849	X	SPDR GOLD TRUST	78463V107			12/1/2011		12/8/2011	12,508	9,822				2,686	
850	X	UIT	78463V107			1/1/1901		12/9/2011	24	0				24	
851	X	SABINE RTY TR UNIT BEN INT	785688102			11/3/2011		12/8/2011	29,438	30,262				-824	
852	X	ST JUDE MED INC	790849103			1/23/2008		12/8/2011	12,054	13,251				-1,197	
853	X	ST JUDE MED INC	790849103			2/5/2008		12/8/2011	6,725	7,409				-684	
854	X	ST JUDE MED INC	790849103			10/15/2010		12/8/2011	5,512	5,977				-465	
855	X	ST JUDE MED INC	790849103			12/1/2011		12/8/2011	2,205	2,557				-352	
856	X	ST JUDE MED INC	790849103			2/8/2011		12/8/2011	6,137	7,423				-1,286	
857	X	SAKS INCORPORATED	79377W108			11/2/2010		2/2/2011	30,391	28,369				2,022	
858	X	SALLY BEAUTY CO INC	79546E104			11/2/2010		2/2/2011	30,518	27,914				2,604	
859	X	SALLY BEAUTY CO INC	79546E104			17/2011		4/13/2011	786	778				8	
860	X	UIT	78463V107			1/1/1901		7/8/2011	23	0				23	
861	X	ORTHOPIX INTL NV	N6748L102			11/1/2010		12/8/2011	9,202	7,875				1,327	
862	X	SOCIETE GENERALE - ADR	83364L109			17/2011		12/8/2011	3,071	6,651				-3,580	
863	X	SONIC AUTOMOTIVE INC	83545G102			8/3/2011		11/3/2011	32,393	31,395				998	
864	X	SONOCO PRODS CO	835495102			8/26/2011		12/8/2011	3,865	3,515				350	
865	X	SONOCO PRODS CO	835495102			8/30/2011		12/8/2011	11,024	10,654				370	
866	X	SOUTHERN CO	842587107			17/2011		10/25/2011	517	456				61	
867	X	SOUTHERN CO	842587107			12/16/2005		12/8/2011	27,411	22,055				5,356	

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

Long Term CG Distributions										Amount		
Short Term CG Distributions										9,040	0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals			
									Securities		Other sales	
									Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss	
									23,455,218	22,687,003	768,215	
									0	0	0	
868	X	SOUTHERN CO	842587107			11/9/2007		12/8/2011	15,556	12,719	2,837	
869	X	SOUTHERN CO	842587107			2/20/2008		12/8/2011	1,851	1,488	363	
870	X	SOUTHERN CO	842587107			10/9/2008		12/8/2011	661	524	137	
871	X	SOUTHERN CO	842587107			1/7/2011		12/8/2011	12,868	11,093	1,775	
872	X	SOUTHWEST GAS CORP	844895102			2/18/2011		4/13/2011	226	232	-6	
873	X	SOUTHWEST GAS CORP	844895102			2/18/2011		6/23/2011	811	851	-40	
874	X	SOUTHWEST GAS CORP	844895102			2/18/2011		9/16/2011	183	194	-11	
875	X	SOUTHWEST GAS CORP	844895102			2/18/2011		10/20/2011	642	658	-16	
876	X	COMMUNITY TR BANCORP IN	204149108			6/22/2007		9/16/2011	399	513	-114	
877	X	COMMUNITY TR BANCORP IN	204149108			7/25/2007		9/16/2011	873	1,030	-157	
878	X	COMMUNITY TR BANCORP IN	204149108			7/25/2007		10/20/2011	1,568	1,825	-257	
879	X	COMMUNITY TR BANCORP IN	204149108			10/31/2007		10/20/2011	8,851	10,140	-1,289	
880	X	COMMUNITY TR BANCORP IN	204149108			11/2/2007		10/20/2011	2,327	2,522	-195	
881	X	COMMUNITY TR BANCORP IN	204149108			6/11/2008		10/20/2011	910	1,057	-147	
882	X	COMMUNITY TR BANCORP IN	204149108			7/1/2008		10/20/2011	2,883	3,062	-179	
883	X	COMMUNITY TR BANCORP IN	204149108			5/29/2009		10/20/2011	2,301	2,443	-142	
884	X	COMMUNITY TR BANCORP IN	204149108			8/26/2009		10/20/2011	3,085	3,368	-283	
885	X	COMMUNITY TR BANCORP IN	204149108			9/23/2009		10/20/2011	2,807	2,882	-75	
886	X	COMMUNITY TR BANCORP IN	204149108			11/20/2009		10/20/2011	1,745	1,599	146	
887	X	COMMUNITY TR BANCORP IN	204149108			9/20/2010		10/20/2011	1,113	1,202	-89	
888	X	COMMUNITY TR BANCORP IN	204149108			11/1/2010		10/20/2011	961	1,039	-78	
889	X	COMMUNITY TR BANCORP IN	204149108			12/8/2010		10/20/2011	986	1,120	-134	
890	X	COMMUNITY TR BANCORP IN	204149108			1/7/2011		10/20/2011	2,731	3,088	-357	
891	X	COMMUNITY TR BANCORP IN	204149108			2/18/2011		10/20/2011	455	529	-74	
892	X	COMMUNITY TR BANCORP IN	204149108			4/13/2011		10/20/2011	1,745	1,909	-164	
893	X	COMPLETE PRODTN SVCS IN	20453E109			8/3/2010		2/2/2011	32,522	21,599	10,923	
894	X	COMPLETE PRODTN SVCS IN	20453E109			1/7/2011		2/18/2011	222	209	13	
895	X	COMPLETE PRODTN SVCS IN	20453E109			4/13/2011		6/23/2011	4,024	3,797	227	
896	X	COMPLETE PRODTN SVCS IN	20453E109			4/13/2011		10/20/2011	695	657	38	
897	X	COMPLETE PRODTN SVCS IN	20453E109			7/14/2010		12/8/2011	22,102	10,433	11,669	
898	X	HEINZ H J CO	423074103			12/2/2009		12/8/2011	6,818	5,625	1,193	
899	X	HEINZ H J CO	423074103			1/21/2011		12/8/2011	4,196	3,942	254	
900	X	HELIX ENERGY SOLUTIONS II	42330P107			8/3/2011		11/3/2011	31,806	31,057	749	
901	X	HELMERICH & PAYNE INC	423452101			2/28/2011		7/28/2011	142,190	127,526	14,664	
902	X	HILL ROM HLDGS	431475102			9/16/2011		10/20/2011	25,671	25,715	-44	
903	X	HOME DEPOT INC	437076102			4/2/2008		1/27/2011	61,775	48,915	12,860	
904	X	HOME DEPOT INC	437076102			4/2/2008		7/26/2011	226,872	188,250	38,622	
905	X	HOME DEPOT INC 5.200%	437076AN2			9/25/2006		3/1/2011	250,000	251,400	-1,400	
906	X	HOME RETAIL GROUP-SPON	43731T102			3/10/2011		12/8/2011	5,042	11,954	-6,912	
907	X	HOME RETAIL GROUP-SPON	43731T102			6/9/2011		12/8/2011	4,113	9,066	-4,953	
908	X	HOME RETAIL GROUP-SPON	43731T102			9/6/2011		12/8/2011	4,930	6,942	-2,012	
909	X	HOSPITALITY PTYS TR COM	44106M102			5/10/2010		6/7/2011	8,075	8,567	-492	
910	X	HOSPITALITY PTYS TR COM	44106M102			1/7/2011		6/7/2011	2,623	2,706	-83	
911	X	HUB GROUP INC	443320106			2/18/2011		4/13/2011	338	338	0	
912	X	HUB GROUP INC	443320106			1/7/2011		4/13/2011	601	573	28	
913	X	HUB GROUP INC	443320106			1/7/2011		6/23/2011	182	179	3	
914	X	HUB GROUP INC	443320106			9/20/2010		9/16/2011	22,408	23,078	-670	
915	X	HUB GROUP INC	443320106			1/7/2011		9/16/2011	1,522	1,825	-303	
916	X	HUDSON CITY BANCORP INC	443683107			9/27/2010		12/8/2011	6,289	12,784	-6,495	
917	X	HUDSON CITY BANCORP INC	443683107			11/10/2010		12/8/2011	3,968	7,814	-3,846	
918	X	HUDSON CITY BANCORP INC	443683107			1/19/2011		12/8/2011	3,717	7,558	-3,841	

Long Term CG Distributions										Amount		Totals					Net Gain or Loss	
Short Term CG Distributions										9,040,000		Securities					766,215	
										0		Other sales					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	Cost, Other Basis and Expenses		Net Gain or Loss					
											Valuation Method	Expense of Sale and Cost of Improvements		Depreciation				
919	X	HUDSON CITY BANCORP INC	443683107			1/21/2011		12/8/2011	1,999	3,772			-1,773					
920	X	HUGHES COMMUNICATIONS	444398101			2/2/2011		3/2/2011	30,885	32,257			-1,372					
921	X	HURON CONSULTING GROUP	447462102			8/3/2011		11/3/2011	6,426	5,621			805					
922	X	HURON CONSULTING GROUP	447462102			8/3/2011		12/8/2011	27,224	25,872			1,352					
923	X	HUTCHISON TELECOMMUNIC	44841V102			5/11/2009		1/21/2011	3,541	1,134			2,407					
924	X	HUTCHISON TELECOMMUNIC	44841V102			5/11/2009		1/21/2011	1,366	437			929					
925	X	HUTCHISON TELECOMMUNIC	44841V102			5/11/2009		1/21/2011	386	124			262					
926	X	COMPLETE PRODTN SVCS IN	20453E109			1/7/2011		12/8/2011	5,809	4,419			1,390					
927	X	COMPLETE PRODTN SVCS IN	20453E109			4/13/2011		12/8/2011	2,819	2,341			478					
928	X	COMPLETE PRODTN SVCS IN	20453E109			9/16/2011		12/8/2011	1,066	840			226					
929	X	COMTECH TELECOMMUNICA	205826209			11/3/2011		12/8/2011	28,194	30,264			-2,070					
930	X	MS&AD INSURANCE GR HOLD	553491101			11/21/2007		12/8/2011	5,846	11,612			-5,766					
931	X	CONMED CORP	207410101			10/20/2011		12/8/2011	25,739	26,002			-263					
932	X	CONOCOPHILLIPS	20825C104			1/7/2011		10/25/2011	425	402			23					
933	X	MS&AD INSURANCE GR HOLD	553491101			12/7/2007		12/8/2011	6,069	12,393			-6,324					
934	X	MS&AD INSURANCE GR HOLD	553491101			2/25/2010		12/8/2011	3,322	4,530			-1,208					
935	X	CONOCOPHILLIPS	20825C104			2/3/2009		12/8/2011	22,689	14,621			8,068					
936	X	CONOCOPHILLIPS	20825C104			4/7/2010		12/8/2011	9,796	7,188			2,608					
937	X	CONOCOPHILLIPS	20825C104			1/7/2011		12/8/2011	9,004	8,365			639					
938	X	CONSOLIDATED COMMUNICA	209034107			1/7/2011		4/13/2011	1,482	1,565			-83					
939	X	MS&AD INSURANCE GR HOLD	553491101			8/13/2010		12/8/2011	10,765	13,399			-2,634					
940	X	CONSOLIDATED COMMUNICA	209034107			11/1/2010		4/13/2011	271	281			-10					
941	X	CONSOLIDATED COMMUNICA	209034107			11/1/2010		6/23/2011	934	917			17					
942	X	MS&AD INSURANCE GR HOLD	553491101			4/25/2010		12/8/2011	18,049	21,806			-3,757					
943	X	CONSOLIDATED COMMUNICA	209034107			3/16/2010		6/23/2011	1,659	1,617			42					
944	X	CONSOLIDATED COMMUNICA	209034107			3/16/2010		9/16/2011	93	93			0					
945	X	CONSOLIDATED COMMUNICA	209034107			3/16/2010		10/20/2011	935	985			-50					
946	X	MWI VETERINARY SUPPLY IN	55402X105			5/4/2011		8/3/2011	5,007	4,757			250					
947	X	CONSOLIDATED COMMUNICA	209034107			9/23/2009		12/8/2011	7,599	6,320			1,279					
948	X	MWI VETERINARY SUPPLY IN	55402X105			5/4/2011		11/3/2011	26,758	29,830			-3,072					
949	X	MAGELLAN HEALTH SERVICE	559079207			9/16/2011		10/20/2011	714	671			43					
950	X	CONSOLIDATED COMMUNICA	209034107			9/24/2009		12/8/2011	13,187	11,089			2,098					
951	X	MAGELLAN HEALTH SERVICE	559079207			9/16/2011		12/8/2011	31,307	30,743			564					
952	X	CONSOLIDATED COMMUNICA	209034107			11/20/2009		12/8/2011	1,457	1,095			362					
953	X	MAGNA INTL INC CL A	559222401			7/16/2008		1/18/2011	12,133	5,883			6,250					
954	X	MAIDENFORM BRANDS INC	560305104			8/3/2010		2/2/2011	26,501	25,239			1,262					
955	X	MFA MTG INVTs INC	55272X102			10/20/2011		12/8/2011	22,486	21,437			1,049					
956	X	MKS INSTRS INC	55306N104			12/8/2010		1/7/2011	777	712			65					
957	X	MKS INSTRS INC	55306N104			12/8/2010		2/18/2011	6,738	4,769			1,969					
958	X	MAINSOURCE FINL GROUP IN	56062Y102			4/14/2011		9/16/2011	642	702			-60					
959	X	MKS INSTRS INC	55306N104			12/8/2010		4/13/2011	151	108			43					
960	X	MAINSOURCE FINL GROUP IN	56062Y102			4/14/2011		10/20/2011	599	606			-7					
961	X	MAINSOURCE FINL GROUP IN	56062Y102			4/13/2011		12/8/2011	15,468	17,622			-2,154					
962	X	MKS INSTRS INC	55306N104			6/23/2011		9/16/2011	873	859			14					
963	X	MAINSOURCE FINL GROUP IN	56062Y102			4/14/2011		12/8/2011	2,227	2,547			-320					
964	X	MKS INSTRS INC	55306N104			12/8/2010		12/8/2011	25,759	20,197			5,562					
965	X	MKS INSTRS INC	55306N104			6/23/2010		12/8/2011	3,990	3,557			433					
966	X	MKS INSTRS INC	55306N104			10/20/2011		12/8/2011	193	168			25					
967	X	MRV COMMUNICATIONS INC	553477100			2/2/2011		5/4/2011	26,957	32,185			-5,228					
968	X	MS&AD INSURANCE GR HOLD	553491101			10/25/2007		12/8/2011	5,512	10,950			-5,438					
969	X	MAINSOURCE FINL GROUP IN	56062Y102			6/23/2011		12/8/2011	4,184	3,803			381					

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

Long Term CG Distributions										Amount		Totals					
Short Term CG Distributions										9,040		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
										0		23,455,218		22,687,003		768,215	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Securities		Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss	
									Other sales								
970	X	MANHATTAN ASSOCIATES, IN	562750109			1/13/2011		12/8/2011			32,182	29,847				2,335	
971	X	MARINE HARVEST-UNSPON A	56824R106			8/22/2011		12/8/2011			8,909	10,500				-1,591	
972	X	MARINE HARVEST-UNSPON A	56824R106			9/13/2011		12/8/2011			9,228	10,500				-1,272	
973	X	MASTEC INC COM	576323109			5/4/2011		8/3/2011			32,514	34,321				-1,807	
974	X	MATTEL INC	577081102			9/11/2007		12/8/2011			19,333	14,526				4,807	
975	X	MATTEL INC	577081102			3/10/2010		12/8/2011			3,947	3,133				814	
976	X	MATTEL INC	577081102			4/21/2010		12/8/2011			8,010	6,538				1,472	
977	X	MATTEL INC	577081102			1/21/2011		12/8/2011			5,762	4,700				1,062	
978	X	MCDONALDS CORP	580135101			10/8/2009		14/2011			19,940	15,315				4,625	
979	X	FIRST AMERICAN FINANCIAL	31847R102			4/1/2011		12/8/2011			5,376	7,201				-1,825	
980	X	FIRST OF LONG ISLAND COR	320734106			9/16/2011		12/8/2011			16,535	15,473				1,062	
981	X	POLYONE CORP	73179P106			2/18/2011		9/16/2011			286	353			-67		
982	X	POLYONE CORP	73179P106			2/18/2011		10/20/2011			121	162			-41		
983	X	FIRST OF LONG ISLAND COR	320734106			9/19/2011		12/8/2011			779	710			69		
984	X	FIRST OF LONG ISLAND COR	320734106			9/20/2011		12/8/2011			11,214	10,275			939		
985	X	FIRST OF LONG ISLAND COR	320734106			10/20/2011		12/8/2011			467	421			46		
986	X	POLYONE CORP	73179P106			2/18/2011		12/8/2011			20,331	28,169			-7,838		
987	X	FIRST SOURCE CORP	336901103			1/13/2011		12/8/2011			31,374	30,700			674		
988	X	FIRSTSERVICE CORP	33761N109			5/4/2011		8/3/2011			1,295	1,351			-56		
989	X	FIRSTSERVICE CORP	33761N109			5/4/2011		11/3/2011			23,923	32,909			-8,986		
990	X	FISERV INC	337738108			11/4/2010		1/27/2011			62,859	55,690			7,169		
991	X	POLYONE CORP	73179P106			4/13/2011		12/8/2011			1,530	1,950			-420		
992	X	POLYONE CORP	73179P106			6/23/2011		12/8/2011			680	925			-245		
993	X	FISERV INC	337738108			9/11/2008		1/27/2011			62,859	51,872			10,987		
994	X	POLYUS GOLD INTL -SPN AD	73180Y203			7/19/2011		12/8/2011			8,846	10,316			-1,470		
995	X	FISHER COMMUNICATIONS IN	337756209			8/3/2011		11/3/2011			31,283	31,676			-393		
996	X	FIVE STAR QUALITY CARE	33832D106			5/4/2011		8/3/2011			17,884	34,271			-16,387		
997	X	POLYUS GOLD INTL -SPN AD	73180Y203			8/11/2011		12/8/2011			5,556	6,128			-572		
998	X	FLOTEK INDUSTRIES INC	343389102			2/2/2011		5/4/2011			40,586	32,162			8,424		
999	X	FLOTEK INDUSTRIES INC	343389102			6/13/2011		8/3/2011			48,897	43,790			5,107		
1,000	X	FORMULA SYSTEMS 1985-SP	346414105			2/2/2011		8/3/2011			30,531	32,357			-1,826		
1,001	X	POLYUS GOLD INTL -SPN AD	73180Y203			8/12/2011		12/8/2011			4,021	4,409			-388		
1,002	X	FORMULA SYSTEMS 1985-SP	346414105			5/4/2011		8/3/2011			68	77			-9		
1,003	X	LB FOSTER CO	350060109			12/8/2010		6/23/2011			8,227	10,301			-2,074		
1,004	X	LB FOSTER CO	350060109			12/9/2010		6/23/2011			13,742	17,677			-3,935		
1,005	X	LB FOSTER CO	350060109			1/7/2011		6/23/2011			1,463	1,834			-371		
1,006	X	PIER I IMPORTS INC	720279108			11/2/2010		2/2/2011			29,779	28,310			1,469		
1,007	X	PIONEER DRILLING CO	723655106			6/24/2011		9/16/2011			1,225	1,441			-216		
1,008	X	PIONEER DRILLING CO	723655106			8/3/2011		11/3/2011			19,592	30,816			-11,224		
1,009	X	POST PPTYS INC COM	737464107			2/18/2011		4/13/2011			497	484			13		
1,010	X	POST PPTYS INC COM	737464107			1/7/2011		4/13/2011			803	750			53		
1,011	X	POST PPTYS INC COM	737464107			1/7/2011		6/23/2011			236	213			23		
1,012	X	PIONEER DRILLING CO	723655106			6/23/2011		12/8/2011			13,262	16,888			-3,626		
1,013	X	PIONEER DRILLING CO	723655106			6/24/2011		12/8/2011			10,075	13,008			-2,933		
1,014	X	POST PPTYS INC COM	737464107			10/20/2011		6/23/2011			2,048	1,588			460		
1,015	X	PIONEER DRILLING CO	723655106			11/1/2010		12/8/2011			644	508			136		
1,016	X	PLANTRONICS INC COM	727493108			1/7/2011		6/23/2011			761	818			-57		
1,017	X	PLANTRONICS INC COM	727493108			1/7/2011		9/16/2011			503	595			-92		
1,018	X	PLANTRONICS INC COM	727493108			12/8/2010		9/16/2011			408	477			-69		
1,019	X	PLANTRONICS INC COM	727493108			5/26/2010		12/8/2011			21,626	19,072			2,554		
1,020	X	PLANTRONICS INC COM	727493108			12/8/2010		12/8/2011			963	1,028			-65		

Long Term CG Distributions	9,040
Short Term CG Distributions	0

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

Long Term CG Distributions										Amount			
Short Term CG Distributions										9,040			
										0			
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Net Gain or Loss
1,072	X	SUMITOMO TR & BKG LTD	865625206			1/11/2008		4/1/2011	8,824	11,510			-2,686
1,073	X	SUMITOMO MITSUI TR-SPON	86562X106			4/1/2011		4/7/2011	2	2			0
1,074	X	SUMITOMO MITSUI TR-SPON	86562X106			4/4/2011		12/8/2011	7,632	8,822			-1,190
1,075	X	SUMITOMO MITSUI TR-SPON	86562X106			4/4/2011		12/8/2011	7,917	9,151			-1,234
1,076	X	SUMITOMO MITSUI TR-SPON	86562X106			4/4/2011		12/8/2011	5,161	5,966			-805
1,077	X	SUMITOMO MITSUI TR-SPON	86562X106			4/4/2011		12/8/2011	4,045	4,676			-631
1,078	X	SUMITOMO MITSUI TR-SPON	86562X106			4/4/2011		12/8/2011	2	3			-1
1,079	X	SUN CMNTYS INC COM	866674104			9/16/2011		12/8/2011	25,089	28,665			-3,576
1,080	X	SUNCOR ENERGY INC NEW F	867224107			5/21/2010		3/3/2011	10,253	6,370			3,883
1,081	X	SUNCOR ENERGY INC NEW F	867224107			5/21/2010		4/7/2011	11,196	7,355			3,841
1,082	X	SUNCOR ENERGY INC NEW F	867224107			5/21/2010		5/31/2011	10,529	7,297			3,232
1,083	X	SUNCOR ENERGY INC NEW F	867224107			5/21/2010		7/21/2011	11,467	7,992			3,475
1,084	X	SUNCOR ENERGY INC NEW F	867224107			5/21/2010		7/22/2011	11,214	7,847			3,367
1,085	X	SUNRISE SENIOR LIVING INC	86768K106			2/2/2011		5/4/2011	37,628	32,100			5,528
1,086	X	SUNOPTA INC	8676EP108			8/3/2010		2/2/2011	30,486	22,582			7,904
1,087	X	POWERSHARES DYNAMIC OI	73935X625			11/5/2008		7/28/2011	205,943	118,464			87,479
1,088	X	POWERWAVE TECHNOLOGIE	739363109			11/2/2010		2/2/2011	11,573	7,443			4,130
1,089	X	POWERWAVE TECHNOLOGIE	739363109			11/2/2010		5/4/2011	7,508	3,768			3,740
1,090	X	POWERWAVE TECHNOLOGIE	739363109			11/2/2010		8/3/2011	15,672	16,860			-1,188
1,091	X	PRAXAIR INC COM	74005P104			2/23/2006		1/27/2011	29,610	17,654			11,956
1,092	X	PRAXAIR INC COM	74005P104			6/28/2004		7/28/2011	204,071	77,646			126,425
1,093	X	VERIZON COMMUNICATIONS	92343V104			17/2011		10/25/2011	547	537			10
1,094	X	VERIZON COMMUNICATIONS	92343V104			21/2/2008		12/8/2011	21,716	19,994			1,722
1,095	X	VERIZON COMMUNICATIONS	92343V104			3/4/2008		12/8/2011	12,491	10,932			1,559
1,096	X	VERIZON COMMUNICATIONS	92343V104			10/9/2008		12/8/2011	569	388			181
1,097	X	VERIZON COMMUNICATIONS	92343V104			12/8/2009		12/8/2011	7,707	6,388			1,319
1,098	X	VERIZON COMMUNICATIONS	92343V104			17/2011		12/8/2011	11,921	11,247			674
1,099	X	VINCI SA ADR	927320101			2/9/2010		12/8/2011	6,538	8,035			-1,497
1,100	X	VINCI SA ADR	927320101			2/24/2010		12/8/2011	4,433	5,401			-968
1,101	X	VINCI SA ADR	927320101			9/24/2010		12/8/2011	8,749	10,260			-1,511
1,102	X	VINCI SA ADR	927320101			17/2011		12/8/2011	3,788	4,636			-848
1,103	X	VIRGINIA COMM BANCORP IN	92778Q109			12/8/2010		4/13/2011	6,040	6,384			-344
1,104	X	VIRGINIA COMM BANCORP IN	92778Q109			12/9/2010		4/13/2011	4,914	5,362			-448
1,105	X	VIRGINIA COMM BANCORP IN	92778Q109			12/10/2010		4/13/2011	7,029	7,704			-675
1,106	X	VIRGINIA COMM BANCORP IN	92778Q109			12/13/2010		4/13/2011	1,809	1,981			-172
1,107	X	VIRGINIA COMM BANCORP IN	92778Q109			12/14/2010		4/13/2011	2,315	2,584			-269
1,108	X	VIRGINIA COMM BANCORP IN	92778Q109			17/2011		4/13/2011	3,122	3,287			-165
1,109	X	VIRGINIA COMM BANCORP IN	92778Q109			21/8/2011		4/13/2011	1,007	1,064			-57
1,110	X	VIRIOPHARMA INC COM	928241108			11/3/2011		12/8/2011	34,631	30,268			4,363
1,111	X	VITAMIN SHOPPE INC	92849E101			5/4/2011		8/3/2011	39,371	34,468			4,903
1,112	X	VODAFONE GROUP PLC NEW	92857W209			4/15/2008		10/25/2011	501	534			-33
1,113	X	VODAFONE GROUP PLC NEW	92857W209			4/15/2008		12/8/2011	14,537	15,830			-1,293
1,114	X	VODAFONE GROUP PLC NEW	92857W209			10/6/2008		12/8/2011	15,571	11,885			3,686
1,115	X	VODAFONE GROUP PLC NEW	92857W209			10/9/2008		12/8/2011	1,062	800			262
1,116	X	VODAFONE GROUP PLC NEW	92857W209			5/17/2010		12/8/2011	5,934	4,329			1,605
1,117	X	VODAFONE GROUP PLC NEW	92857W209			17/2011		12/8/2011	11,025	11,153			-128
1,118	X	VODAFONE GROUP PLC NEW	92857W209			2/21/2006		12/8/2011	7,643	6,830			813
1,119	X	VODAFONE GROUP PLC NEW	92857W209			8/3/2006		12/8/2011	9,737	7,833			1,904
1,120	X	VODAFONE GROUP PLC NEW	92857W209			9/29/2008		12/8/2011	10,445	8,400			2,045
1,121	X	VODAFONE GROUP PLC NEW	92857W209			10/27/2008		12/8/2011	22,412	13,135			9,277
1,122	X	VODAFONE GROUP PLC NEW	92857W209			17/2011		12/8/2011	7,317	7,419			-102
Totals									Gross Sales	Cost, Other Basis and Expenses	Valuation Method	Expense of Sale and Cost of Improvements	Net Gain or Loss
Securities									23,455,218	22,687,003		0	768,215
Other sales									0	0		0	0

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

Long Term CG Distributions										Amount		Totals				Net Gain or Loss	
Short Term CG Distributions										9,040		Securities				768,215	
										0		Other sales				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			
1,123	X	VODAFONE GROUP PLC NEW	92857W209			8/6/2009		12/8/2011	10,388	7,999				2,389			
1,124	X	VODAFONE GROUP PLC NEW	92857W209			8/21/2009		12/8/2011	10,116	8,124				1,992			
1,125	X	VODAFONE GROUP PLC NEW	92857W209			9/22/2009		12/8/2011	10,905	8,532				2,373			
1,126	X	VODAFONE GROUP PLC NEW	92857W209			10/15/2009		12/8/2011	10,171	8,319				1,852			
1,127	X	VODAFONE GROUP PLC NEW	92857W209			11/11/2009		12/8/2011	1,088	894				194			
1,128	X	VODAFONE GROUP PLC NEW	92857W209			11/7/2011		12/8/2011	7,560	7,670				-110			
1,129	X	WABASH NATL CORP	929566107			2/2/2011		5/4/2011	30,848	31,717				-869			
1,130	X	WACOAL HOLDINGS CORP-SI	930004205			1/26/2006		12/8/2011	18,675	19,737				-1,062			
1,131	X	WACOAL HOLDINGS CORP-SI	930004205			11/21/2006		12/8/2011	3,904	3,663				241			
1,132	X	WACOAL HOLDINGS CORP-SI	930004205			7/26/2007		12/8/2011	8,199	7,731				468			
1,133	X	ORTHOFIX INTL NV	N6748L102			12/8/2010		12/8/2011	2,600	2,132				468			
1,134	X	ORTHOFIX INTL NV	N6748L102			5/27/2010		12/8/2011	667	594				73			
1,135	X	CABLEVISION NY GROUP CL	12686C109			4/28/2006		1/21/2011	12,704	6,287				6,417			
1,136	X	ORTHOFIX INTL NV	N6748L102			2/18/2011		12/8/2011	167	153				14			
1,137	X	GLOBAL SHIP LEASE INC-CL	Y27183105			11/2/2010		2/2/2011	36,001	27,347				8,654			
1,138	X	BRANDYWINE RLTY TR BD	105368203			12/15/2005		12/8/2011	2,009	6,698				-4,689			
1,139	X	BRANDYWINE RLTY TR BD	105368203			6/11/2008		12/8/2011	2,759	5,707				-2,948			
1,140	X	BRANDYWINE RLTY TR BD	105368203			12/9/2008		12/8/2011	4,096	2,581				1,515			
1,141	X	CABLEVISION NY GROUP CL	12686C109			3/22/2006		1/21/2011	1,928	765				1,163			
1,142	X	BRANDYWINE RLTY TR BD	105368203			1/21/2011		12/8/2011	3,018	3,819				-801			
1,143	X	BRINKER INTL INC	109641100			6/23/2011		9/16/2011	258	294				-36			
1,144	X	CABLEVISION SYSTEMS-NY C	12686C109			12/15/2005		12/8/2011	11,397	6,706				4,691			
1,145	X	CABLEVISION SYSTEMS-NY C	12686C109			3/22/2006		12/8/2011	1,680	1,140				540			
1,146	X	CABLEVISION SYSTEMS-NY C	12686C109			8/26/2011		12/8/2011	10,988	12,637				-1,649			
1,147	X	BRINKER INTL INC	109641100			6/23/2011		10/20/2011	730	809				-79			
1,148	X	BRINKER INTL INC	109641100			6/23/2011		12/8/2011	31,319	31,740				-421			
1,149	X	BRISTOL MYERS SQUIBB CO	110122108			10/22/2007		10/12/2011	11,817	10,652				1,165			
1,150	X	BRISTOL MYERS SQUIBB CO	110122108			10/2/2007		10/12/2011	2,008	1,772				236			
1,151	X	BRISTOL MYERS SQUIBB CO	110122108			10/2/2007		10/25/2011	485	436				49			
1,152	X	BRISTOL MYERS SQUIBB CO	110122108			10/2/2007		12/8/2011	26,476	23,009				3,467			
1,153	X	CACI INTL INC FORMERLY CA	127190304			9/16/2011		10/20/2011	210	210				0			
1,154	X	BRISTOL MYERS SQUIBB CO	110122108			2/12/2008		12/8/2011	10,163	7,019				3,144			
1,155	X	BRISTOL MYERS SQUIBB CO	110122108			10/9/2008		12/8/2011	702	390				312			
1,156	X	BRISTOL MYERS SQUIBB CO	110122108			1/7/2011		12/8/2011	15,244	11,765				3,479			
1,157	X	CACI INTL INC FORMERLY CA	127190304			9/16/2011		12/8/2011	33,287	31,174				2,113			
1,158	X	CAL MAINE FOODS INC	128030202			11/3/2011		12/8/2011	30,464	30,011				453			
1,159	X	BROADRIDGE FINANCIAL SOI	11133T103			11/9/2007		12/8/2011	14,931	14,628				303			
1,160	X	BROADRIDGE FINANCIAL SOI	11133T103			12/7/2007		12/8/2011	6,221	6,611				-390			
1,161	X	BROADRIDGE FINANCIAL SOI	11133T103			9/24/2009		12/8/2011	3,777	3,485				292			
1,162	X	BROADRIDGE FINANCIAL SOI	11133T103			1/21/2011		12/8/2011	4,777	4,904				-127			
1,163	X	BRUSH ENGINEERED MATER	117421107			11/2/2010		2/2/2011	29,396	27,746				1,650			
1,164	X	B2GOLD CORP	11777Q209			11/3/2011		12/8/2011	26,517	30,228				-3,711			
1,165	X	BUCKEYE TECHNOLOGY INC	118255108			11/2/2010		2/2/2011	41,653	28,367				13,286			
1,166	X	BUCKEYE TECHNOLOGY INC	118255108			11/3/2011		12/8/2011	30,476	30,063				413			
1,167	X	CVS/CAREMARK CORPORAT	126650100			11/4/2010		1/27/2011	81,763	72,105				9,658			
1,168	X	CVS/CAREMARK CORPORAT	126650100			7/28/2011		10/11/2011	27,345	29,088				-1,743			
1,169	X	CVS/CAREMARK CORPORAT	126650100			11/4/2010		10/11/2011	15,382	14,108				1,274			
1,170	X	CAMECO CORP COM	13321L108			9/10/2008		12/8/2011	8,469	11,110				-2,641			
1,171	X	CAMECO CORP COM	13321L108			3/4/2010		12/8/2011	3,318	4,897				-1,579			
1,172	X	CAMECO CORP COM	13321L108			4/5/2010		12/8/2011	7,882	11,602				-3,720			
1,173	X	CAMECO CORP COM	13321L108			5/26/2010		12/8/2011	5,572	7,308				-1,736			

Long Term CG Distributions										Amount		Totals					
Short Term CG Distributions										9,040		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
										0		23,455,218		22,687,003		766,215	
										0		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			
1,174	X	CAMECO CORP COM	13321L108			1/7/2011		12/8/2011	2,786	5,799				-3,013			
1,175	X	CAMECO CORP COM	13321L108			3/15/2011		12/8/2011	8,157	14,174				-6,017			
1,176	X	CAMECO CORP COM	13321L108			8/4/2011		12/8/2011	4,693	6,278				-1,585			
1,177	X	IBERDROLA S A ADA ADR	450737101			10/16/2008		12/8/2011	6,854	7,699				-845			
1,178	X	IBERDROLA S A ADA ADR	450737101			2/2/2009		12/8/2011	6,226	7,265				-1,039			
1,179	X	IBERDROLA S A ADA ADR	450737101			7/16/2009		12/8/2011	5,049	6,148				-1,099			
1,180	X	IBERDROLA S A ADA ADR	450737101			3/15/2010		12/8/2011	10,595	13,861				-3,266			
1,181	X	IBERDROLA S A ADA ADR	450737101			1/7/2011		12/8/2011	7,220	7,855				-635			
1,182	X	IBERDROLA S A ADA ADR	450737101			1/6/2011		12/8/2011	1,151	1,267				-116			
1,183	X	IBERDROLA S A ADA ADR	450737101			8/8/2011		12/8/2011	1,278	1,633				-355			
1,184	X	IBERDROLA S A ADA ADR	450737101			8/8/2011		12/8/2011	24	31				-7			
1,185	X	IBERDROLA S A ADA ADR	450737101			8/8/2011		12/8/2011	6	9				-3			
1,186	X	ANIXTER INTL INC COM	036290105			2/2/2011		8/3/2011	28,013	31,900				-3,887			
1,187	X	ANNALY CAPITAL MANAGEMENT INC	035710409			9/5/2007		12/8/2011	22,682	21,980				702			
1,188	X	ASCENA RETAIL GROUP INC	04351G101			9/16/2011		10/20/2011	411	410				1			
1,189	X	ANNALY CAPITAL MANAGEMENT INC	035710409			5/23/2007		12/8/2011	9,177	8,769				408			
1,190	X	ANNALY CAPITAL MANAGEMENT INC	035710409			10/11/2007		12/8/2011	539	507				32			
1,191	X	ANNALY CAPITAL MANAGEMENT INC	035710409			10/20/2008		12/8/2011	653	507				146			
1,192	X	ANNALY CAPITAL MANAGEMENT INC	035710409			8/19/2009		12/8/2011	3,119	3,236				-117			
1,193	X	ASHFORD HOSPITALITY TRUST	044103109			12/8/2010		2/18/2011	1,989	1,982				7			
1,194	X	ANNALY CAPITAL MANAGEMENT INC	035710409			9/29/2009		12/8/2011	441	488				-47			
1,195	X	ASHFORD HOSPITALITY TRUST	044103109			1/7/2011		2/18/2011	176	158				18			
1,196	X	ANNALY CAPITAL MANAGEMENT INC	035710409			1/21/2011		12/8/2011	5,797	6,273				-476			
1,197	X	AON CORP	037389103			12/15/2005		6/10/2011	12,029	8,696				3,333			
1,198	X	AON CORP	037389103			2/1/2011		6/10/2011	5,054	4,529				525			
1,199	X	ARCH CHEMICALS INC	03937R102			12/1/2011		4/13/2011	1,451	1,416				35			
1,200	X	ARCH CHEMICALS INC	03937R102			12/1/2006		6/23/2011	4,908	4,876				32			
1,201	X	ARCH CHEMICALS INC	03937R102			3/29/2007		6/23/2011	9,158	8,621				537			
1,202	X	ARCH CHEMICALS INC	03937R102			4/5/2007		6/23/2011	264	250				14			
1,203	X	ARCH CHEMICALS INC	03937R102			10/29/2008		6/23/2011	3,723	2,699				1,024			
1,204	X	ASHFORD HOSPITALITY TRUST	044103109			1/7/2011		4/13/2011	2,874	2,415				459			
1,205	X	ARCH CHEMICALS INC	03937R102			8/26/2009		6/23/2011	2,075	1,272				803			
1,206	X	ARCH CHEMICALS INC	03937R102			9/23/2009		6/23/2011	264	238				26			
1,207	X	ARCH CHEMICALS INC	03937R102			1/7/2011		6/23/2011	857	782				75			
1,208	X	ASHFORD HOSPITALITY TRUST	044103109			3/16/2010		6/23/2011	3,895	2,803				1,092			
1,209	X	ASHFORD HOSPITALITY TRUST	044103109			1/7/2011		6/23/2011	3,627	1,633				1,994			
1,210	X	FOSTER'S GROUP LIMITED - /	350258307			12/19/2005		3/30/2011	5,856	5,518				338			
1,211	X	FOSTER'S GROUP LIMITED - /	350258307			12/19/2005		3/30/2011	5,362	3,812				1,550			
1,212	X	FOSTER'S GROUP LIMITED - /	350258307			12/19/2005		5/19/2011	10,731	7,741				2,990			
1,213	X	ARCH CHEMICALS INC	03937R102			11/20/2009		6/23/2011	461	388				73			
1,214	X	FOSTER'S GROUP LIMITED - /	350258307			12/19/2005		5/27/2011	10,822	7,771				3,051			
1,215	X	ARCH CHEMICALS INC	03937R102			7/14/2010		6/23/2011	132	131				1			
1,216	X	ARCH CHEMICALS INC	03937R102			12/8/2010		6/23/2011	1,581	1,729				-148			
1,217	X	ARCH CHEMICALS INC	03937R102			1/7/2011		6/23/2011	725	818				-93			
1,218	X	ARCH CHEMICALS INC	03937R102			2/18/2011		6/23/2011	231	261				-30			
1,219	X	FRANCE TELECOM - ADR	35177Q105			4/29/2010		12/8/2011	6,249	8,284				-2,035			
1,220	X	ARRIS GROUP INC	04269Q100			6/23/2011		9/16/2011	424	407				17			
1,221	X	FRANCE TELECOM - ADR	35177Q105			6/16/2010		12/8/2011	6,364	7,409				-1,045			
1,222	X	FRANCE TELECOM - ADR	35177Q105			6/16/2010		12/8/2011	6,940	8,086				-1,146			
1,223	X	ARRIS GROUP INC	04269Q100			6/23/2011		12/8/2011	24,457	25,698				-1,241			
1,224	X	ARRIS GROUP INC	04269Q100			10/20/2011		12/8/2011	959	1,018				-59			

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

Totals										Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Securities										23,455,218		22,687,003		768,215	
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	
1,225	X	ASCENA RETAIL GROUP INC	04351G101			7/14/2010		2/18/2011	1,222	983				239	
1,226	X	ASCENA RETAIL GROUP INC	04351G101			9/20/2010		2/18/2011	564	429				135	
1,227	X	ASCENA RETAIL GROUP INC	04351G101			9/20/2010		4/13/2011	849	619				230	
1,228	X	ASCENA RETAIL GROUP INC	04351G101			11/1/2010		4/13/2011	979	694				285	
1,229	X	ASCENA RETAIL GROUP INC	04351G101			11/1/2010		6/23/2011	847	601				246	
1,230	X	ASCENA RETAIL GROUP INC	04351G101			11/1/2010		10/20/2011	1,068	902				166	
1,231	X	ASCENA RETAIL GROUP INC	04351G101			8/26/2009		10/20/2011	3,918	2,333				1,585	
1,232	X	ASCENA RETAIL GROUP INC	04351G101			9/9/2008		10/20/2011	767	498				269	
1,233	X	FRANCE TELECOM - ADR	35177Q105			7/12/2010		12/8/2011	7,203	8,204				-1,001	
1,234	X	ASCENA RETAIL GROUP INC	04351G101			10/29/2008		10/20/2011	16,328	5,398				10,930	
1,235	X	FRANCE TELECOM - ADR	35177Q105			11/4/2010		12/8/2011	5,098	7,611				-2,513	
1,236	X	FRANCE TELECOM - ADR	35177Q105			1/7/2011		12/8/2011	6,036	7,575				-1,539	
1,237	X	FRANCE TELECOM - ADR	35177Q105			1/24/2011		12/8/2011	6,167	8,346				-2,179	
1,238	X	FRANCE TELECOM - ADR	35177Q105			7/6/2011		12/8/2011	10,657	13,340				-2,683	
1,239	X	ICONIX BRAND GROUP INC	451055107			2/18/2011		6/23/2011	3,021	2,907				114	
1,240	X	ICONIX BRAND GROUP INC	451055107			2/18/2011		9/16/2011	1,312	1,519				-207	
1,241	X	ICONIX BRAND GROUP INC	451055107			2/18/2011		12/8/2011	15,583	19,994				-4,411	
1,242	X	ICONIX BRAND GROUP INC	451055107			4/13/2011		12/8/2011	309	386				-77	
1,243	X	ICONIX BRAND GROUP INC	451055107			10/20/2011		12/8/2011	481	461				20	
1,244	X	IMPALA PLATINUM HOLDINGS	452553308			8/12/2008		1/21/2011	5,208	4,548				660	
1,245	X	IMPALA PLATINUM HOLDINGS	452553308			9/5/2008		1/21/2011	11,625	9,212				2,413	
1,246	X	IMPALA PLATINUM HOLDINGS	452553308			3/13/2009		1/21/2011	6,479	3,013				3,466	
1,247	X	ING GROEP N.V. - ADR	456837103			12/19/2005		12/8/2011	15,625	70,586				-54,961	
1,248	X	ING GROEP N.V. - ADR	456837103			2/29/2008		12/8/2011	2,946	12,933				-9,987	
1,249	X	ING GROEP N.V. - ADR	456837103			6/3/2010		12/8/2011	5,668	5,832				-164	
1,250	X	ING GROEP N.V. - ADR	456837103			1/7/2011		12/8/2011	4,504	5,618				-1,114	
1,251	X	INNOPEC INC	45768S105			2/2/2011		5/4/2011	18,066	11,238				6,828	
1,252	X	INNOPEC INC	45768S105			2/2/2011		8/3/2011	677	454				223	
1,253	X	INNOPEC INC	45768S105			2/2/2011		11/3/2011	30,642	20,905				9,737	
1,254	X	INNOPHOS HOLDINGS INC	45774N108			8/3/2011		11/3/2011	31,742	31,740				2	
1,255	X	INTERNATIONAL BUSINESS M	459200101			5/9/2006		1/27/2011	80,648	41,642				39,006	
1,256	X	INTERNATIONAL BUSINESS M	459200101			11/5/2008		1/27/2011	64,519	37,072				27,447	
1,257	X	IBERDROLA S A ADA ADR	450737101			9/24/2008		8/24/2011	7,040	10,261				-3,221	
1,258	X	IBERDROLA S A ADA ADR	450737101			3/15/2010		8/24/2011	524	616				-92	
1,259	X	FRANKLIN ELEC INC COM	353514102			1/7/2011		2/18/2011	477	446				31	
1,260	X	FRANKLIN ELEC INC COM	353514102			2/2/2011		4/13/2011	1,029	934				95	
1,261	X	FRANKLIN ELEC INC COM	353514102			2/2/2011		5/4/2011	32,563	32,355				208	
1,262	X	FRANKLIN ELEC INC COM	353514102			1/7/2011		6/23/2011	87	81				6	
1,263	X	FRANKLIN ELEC INC COM	353514102			9/20/2010		6/23/2011	347	273				74	
1,264	X	FRANKLIN ELEC INC COM	353514102			9/20/2010		10/20/2011	10,166	8,301				1,865	
1,265	X	FRANKLIN ELEC INC COM	353514102			9/20/2010		12/8/2011	13,776	10,590				3,186	
1,266	X	FUJIFILM HLDGS CORP ADR	35958N107			12/16/2005		12/8/2011	28,992	39,846				-10,854	
1,267	X	FUJIFILM HLDGS CORP ADR	35958N107			5/4/2011		12/8/2011	8,895	11,120				-2,225	
1,268	X	GEO GROUP INC	36159R103			2/22/2011		4/13/2011	2,117	2,016				101	
1,269	X	GEO GROUP INC	36159R103			2/18/2011		9/16/2011	26,462	32,127				-5,665	
1,270	X	GEO GROUP INC	36159R103			2/22/2011		9/16/2011	673	821				-148	
1,271	X	GEO GROUP INC	36159R103			6/23/2011		9/16/2011	3,017	3,351				-334	
1,272	X	GDF SUEZ SPONSORED ADR	36160B105			4/4/2011		12/8/2011	7,145	10,539				-3,394	
1,273	X	GDF SUEZ SPONSORED ADR	36160B105			5/9/2011		12/8/2011	8,181	11,225				-3,044	
1,274	X	G-III APPAREL GROUP LTD	36237H101			2/2/2011		5/4/2011	1,772	1,587				185	
1,275	X	G-III APPAREL GROUP LTD	36237H101			2/2/2011		8/3/2011	23,393	30,406				-7,013	

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				Net Gain or Loss									
									Securities													
									Other sales													
									Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss									
									23,455,218		22,687,003											
									0		0		768,215									
									Gross Sales Price		Cost or Other Basis		Net Gain or Loss									
											Valuation Method											
											Expense of Sale and Cost of Improvements											
											Depreciation											
1,276	X	0A0 GAZPROM LEVEL 1 ADR	368287207			10/15/2010		3/8/2011	4,958	3,474			1,484									
1,277	X	0A0 GAZPROM LEVEL 1 ADR	368287207			10/15/2010		12/8/2011	17,804	17,197			607									
1,278	X	0A0 GAZPROM LEVEL 1 ADR	368287207			8/11/2011		12/8/2011	14,363	13,930			433									
1,279	X	0A0 GAZPROM LEVEL 1 ADR	368287207			9/30/2011		12/8/2011	12,321	10,756			1,565									
1,280	X	GENERAC HOLDINGS INC	368736104			11/3/2011		12/8/2011	32,716	30,049			2,667									
1,281	X	GENERAL COMMUNICATIONS	369385109			11/2/2010		2/2/2011	2,077	1,687			390									
1,282	X	GENERAL COMMUNICATIONS	369385109			11/2/2010		5/4/2011	28,390	26,290			2,100									
1,283	X	GENESCO INC COM	371532102			8/3/2011		11/3/2011	6,904	5,922			982									
1,284	X	GENESCO INC COM	371532102			8/3/2011		12/8/2011	29,990	25,546			4,444									
1,285	X	GENUINE PARTS CO	372460105			12/15/2005		12/8/2011	18,629	13,831			4,798									
1,286	X	GENUINE PARTS CO	372460105			10/15/2010		12/8/2011	6,919	5,616			1,303									
1,287	X	GENUINE PARTS CO	372460105			1/21/2011		12/8/2011	1,183	1,009			174									
1,288	X	PRAXAIR INC COM	74005P104			2/23/2006		7/28/2011	63,772	33,950			29,822									
1,289	X	PRESTIGE BRANDS HLDGS IN	74112D101			12/8/2010		4/13/2011	2,131	2,191			-60									
1,290	X	PRESTIGE BRANDS HLDGS IN	74112D101			12/8/2010		6/23/2011	2,126	2,144			-18									
1,291	X	AMERICAN SAFETY INS HOLD	G02995101			9/20/2011		12/8/2011	4,942	4,455			487									
1,292	X	AMERICAN SAFETY INS HOLD	G02995101			9/21/2011		12/8/2011	2,881	2,564			317									
1,293	X	AMERICAN SAFETY INS HOLD	G02995101			9/22/2011		12/8/2011	5,195	4,431			764									
1,294	X	AMERICAN SAFETY INS HOLD	G02995101			10/20/2011		12/8/2011	778	702			76									
1,295	X	AXIS CAPITAL HOLDINGS LTD	G0692U109			10/16/2009		12/8/2011	19,910	19,394			516									
1,296	X	AXIS CAPITAL HOLDINGS LTD	G0692U109			2/5/2010		12/8/2011	10,854	9,961			893									
1,297	X	ACCENTURE PLC	G1151C101			9/11/2008		7/28/2011	59,570	37,336			22,234									
1,298	X	ACCENTURE PLC	G1151C101			11/5/2008		7/28/2011	195,093	105,811			89,282									
1,299	X	CHINA YUCHAI INTERNATION	G21082105			11/2/2010		2/2/2011	31,016	28,015			3,001									
1,300	X	COVIDIEN PLC	G2554F105			10/15/2007		12/1/2011	3,587	3,112			475									
1,301	X	COVIDIEN PLC	G2554F113			10/15/2007		3/30/2011	9,304	7,428			1,876									
1,302	X	COVIDIEN PLC	G2554F113			10/15/2007		8/11/2011	14,455	12,408			2,047									
1,303	X	ENDURANCE SPECIALTY HOL	G30397106			12/15/2005		12/8/2011	13,200	12,478			722									
1,304	X	ENDURANCE SPECIALTY HOL	G30397106			3/14/2006		12/8/2011	8,776	7,547			1,229									
1,305	X	ENDURANCE SPECIALTY HOL	G30397106			8/19/2009		12/8/2011	683	646			37									
1,306	X	ENDURANCE SPECIALTY HOL	G30397106			1/21/2011		12/8/2011	1,798	2,250			-452									
1,307	X	FRESH DEL MONTE PRODUC	G36738105			2/9/2009		2/18/2011	1,158	1,104			54									
1,308	X	FRESH DEL MONTE PRODUC	G36738105			2/9/2009		4/13/2011	5,058	5,032			26									
1,309	X	FRESH DEL MONTE PRODUC	G36738105			4/13/2009		4/13/2011	4,464	3,027			1,437									
1,310	X	FRESH DEL MONTE PRODUC	G36738105			5/29/2009		4/13/2011	258	174			84									
1,311	X	FRESH DEL MONTE PRODUC	G36738105			9/23/2009		4/13/2011	516	466			50									
1,312	X	FRESH DEL MONTE PRODUC	G36738105			3/16/2010		4/13/2011	3,664	2,925			739									
1,313	X	FRESH DEL MONTE PRODUC	G36738105			5/26/2010		4/13/2011	77	60			17									
1,314	X	FRESH DEL MONTE PRODUC	G36738105			7/14/2010		4/13/2011	8,335	6,629			1,706									
1,315	X	FRESH DEL MONTE PRODUC	G36738105			11/1/2010		4/13/2011	2,013	1,731			282									
1,316	X	FRESH DEL MONTE PRODUC	G36738105			12/8/2010		4/13/2011	77	72			5									
1,317	X	FRESH DEL MONTE PRODUC	G36738105			2/17/2011		4/13/2011	1,445	1,370			75									
1,318	X	INVECO LIMITED	G491BT108			2/17/2011		7/1/2011	3,881	4,505			-624									
1,319	X	INVECO LIMITED	G491BT108			1/18/2011		12/8/2011	18,834	23,028			-4,194									
1,320	X	INVECO LIMITED	G491BT108			12/1/2011		12/8/2011	716	835			-119									
1,321	X	INVECO LIMITED	G491BT108			2/17/2011		12/8/2011	675	901			-226									
1,322	X	PLATINUM UNDERWRITERS H	G7127P100			5/26/2010		4/13/2011	22,061	21,511			550									
1,323	X	PLATINUM UNDERWRITERS H	G7127P100			11/1/2010		4/13/2011	1,418	1,660			-242									
1,324	X	PLATINUM UNDERWRITERS H	G7127P100			12/8/2010		4/13/2011	1,045	1,259			-214									
1,325	X	AVISTA CORP	05379B107			2/18/2011		12/8/2011	1,399	1,260			139									
1,326	X	BANCFIRST CORP	05945F103			4/30/2007		6/23/2011	1,794	2,110			-316									

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

										Amount		Totals		Net Gain or Loss	
										9,040		23,455,218		768,215	
										0		0		0	
										0		22,687,003		0	
										0		22,687,003		0	
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										0		22,687,003		0	
										0		22,687,003			

Long Term CG Distributions	9,040
Short Term CG Distributions	0

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

Long Term CG Distributions										Amount				
Short Term CG Distributions										9,040				
										0				
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals					
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
1,480	X	CANON INC - ADR	138006309			12/19/2005		12/8/2011	61,027	54,741				6,286
1,481	X	CANON INC - ADR	138006309			1/7/2011		12/8/2011	9,601	10,897				-1,296
1,482	X	CANTEL MEDICAL CORP	138098108			8/3/2011		11/3/2011	35,750	31,097				4,653
1,483	X	CAPITAL SR LIVING CORP	140475104			5/4/2011		8/3/2011	1,592	1,633				-41
1,484	X	CAPITAL SR LIVING CORP	140475104			5/4/2011		11/3/2011	29,984	32,695				-2,711
1,485	X	CARDTRONICS INC	14161H108			11/2/2010		2/2/2011	28,811	28,113				698
1,486	X	CARREFOUR SA-SP ADR	144430204			2/18/2009		12/8/2011	4,470	6,361				-1,891
1,487	X	CARREFOUR SA-SP ADR	144430204			3/12/2009		12/8/2011	3,711	5,097				-1,386
1,488	X	CARREFOUR SA-SP ADR	144430204			7/20/2009		12/8/2011	3,900	7,524				-3,624
1,489	X	CARREFOUR SA-SP ADR	144430204			9/3/2009		12/8/2011	4,126	7,820				-3,694
1,490	X	CARREFOUR SA-SP ADR	144430204			1/7/2011		12/8/2011	2,221	3,956				-1,735
1,491	X	CARREFOUR SA-SP ADR	144430204			1/27/2011		12/8/2011	5,499	10,855				-5,356
1,492	X	COOPER COS INC COM NEW	216648402			9/21/2010		9/16/2011	641	372				269
1,493	X	COOPER COS INC COM NEW	216648402			9/20/2010		10/20/2011	19,833	14,249				5,584
1,494	X	COOPER COS INC COM NEW	216648402			9/21/2010		10/20/2011	2,520	1,814				706
1,495	X	CORVEL CORP	221006109			11/3/2011		12/8/2011	26,387	29,979				-3,592
1,496	X	COST PLUS INC CALIF COM	221485105			5/4/2011		8/3/2011	26,796	33,988				-7,192
1,497	X	CRACKER BARREL OLD COU	22410J106			11/2/2010		2/2/2011	26,599	28,295				-1,696
1,498	X	CREE, INC	225447101			7/27/2010		7/28/2011	37,141	87,005				-49,864
1,499	X	CREE, INC	225447101			11/4/2010		7/28/2011	43,600	73,352				-29,752
1,500	X	CREE, INC	225447101			1/27/2011		7/28/2011	32,297	52,590				-20,293
1,501	X	DSW INC	23334L102			5/4/2011		8/3/2011	6,989	6,240				749
1,502	X	DSW INC	23334L102			5/4/2011		11/3/2011	31,109	27,963				3,146
1,503	X	DAI NIPPON PRINTING CO AL	233806306			12/15/2009		12/8/2011	28,245	37,721				-9,476
1,504	X	DAI NIPPON PRINTING CO AL	233806306			1/7/2011		12/8/2011	20,489	29,487				-8,998
1,505	X	DAICHI SANKYO CO-SPON AL	23381D102			4/13/2011		12/8/2011	11,696	11,877				-181
1,506	X	DAICHI SANKYO CO-SPON AL	23381D102			4/25/2011		12/8/2011	11,475	11,876				-401
1,507	X	DAIWA HOUSE IND LTD ADR	234062206			1/18/2007		3/30/2011	2,843	2,804				39
1,508	X	DAIWA HOUSE IND LTD ADR	234062206			2/13/2008		3/30/2011	5,067	4,303				764
1,509	X	DAIWA HOUSE IND LTD ADR	234062206			2/13/2008		8/16/2011	4,298	3,778				520
1,510	X	DAIWA HOUSE IND LTD ADR	234062206			3/7/2008		8/16/2011	6,566	5,257				1,309
1,511	X	DAIWA HOUSE IND LTD ADR	234062206			3/10/2008		8/16/2011	3,820	3,041				779
1,512	X	DAIWA HOUSE IND LTD ADR	234062206			9/3/2008		8/16/2011	7,401	5,765				1,636
1,513	X	DANA HOLDING CORP	235825205			12/8/2010		1/7/2011	498	458				40
1,514	X	MCGRRAW-HILL COMPANIES II	580645109			5/18/2010		1/21/2011	1,129	878				251
1,515	X	MCGRRAW-HILL COMPANIES II	580645109			5/18/2010		9/27/2011	15,134	10,067				5,067
1,516	X	MCGRRAW-HILL COMPANIES II	580645109			5/18/2010		10/28/2011	2,081	1,375				706
1,517	X	MCGRRAW-HILL COMPANIES II	580645109			6/4/2010		10/28/2011	10,139	6,300				3,839
1,518	X	MCGRRAW-HILL COMPANIES II	580645109			7/6/2010		10/28/2011	8,457	5,291				3,166
1,519	X	MCKESSON CORP	58155Q103			4/7/2010		12/8/2011	15,186	12,608				2,578
1,520	X	MCKESSON CORP	58155Q103			5/17/2010		12/8/2011	6,634	5,639				995
1,521	X	MCKESSON CORP	58155Q103			11/1/2010		12/8/2011	9,591	8,052				1,539
1,522	X	MCKESSON CORP	58155Q103			1/21/2011		12/8/2011	1,599	1,467				132
1,523	X	MEASUREMENT SPECIALTIES	583421102			8/3/2010		2/2/2011	34,622	20,916				13,706
1,524	X	MEDCATH CORP	58404W109			2/2/2011		5/4/2011	30,449	32,517				-2,068
1,525	X	MEDCO HEALTH SOLUTIONS	58405U102			1/27/2011		7/28/2011	191,057	188,370				2,687
1,526	X	MENS WEARHOUSE INC COM	587118100			8/3/2011		11/3/2011	30,938	31,680				-742
1,527	X	MERCER INTERNATIONAL INC	588056101			2/2/2011		5/4/2011	10,837	7,782				3,055
1,528	X	MERCER INTERNATIONAL INC	588056101			2/2/2011		8/3/2011	25,237	24,740				497
1,529	X	MERCURY GEN CORP NEW	589400100			11/3/2011		12/8/2011	30,591	29,859				732
1,530	X	MILLER INDUSTRIES INC	600551204			11/3/2011		12/8/2011	23,849	29,771				-5,922
									23,455,218		22,687,003		768,215	
									0		0		0	
Other sales														

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

Long Term CG Distributions										Amount		Totals			
Short Term CG Distributions										9,040		Securities			
										0		Other sales			
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	Cost, Other Basis and Expenses		Net Gain or Loss		
											Valuation Method	Depreciation			
1,531	X	MISTRAS GROUP INC	60649T107			8/3/2011		11/3/2011	12,751	9,455			3,296		
1,532	X	PRESTIGE BRANDS HLDGS IN	74112D101			12/8/2010		9/16/2011	564	675			-111		
1,533	X	PRESTIGE BRANDS HLDGS IN	74112D101			12/8/2010		10/20/2011	270	308			-38		
1,534	X	PRESTIGE BRANDS HLDGS IN	74112D101			12/8/2010		12/8/2011	17,623	22,041			-4,418		
1,535	X	PRESTIGE BRANDS HLDGS IN	74112D101			17/2011		12/8/2011	2,841	3,390			-549		
1,536	X	PRESTIGE BRANDS HLDGS IN	74112D101			2/18/2011		12/8/2011	1,771	2,090			-319		
1,537	X	PRICESMART INC	741511109			2/2/2011		5/4/2011	2,155	1,898			257		
1,538	X	PRICESMART INC	741511109			2/2/2011		8/3/2011	17,360	10,693			6,667		
1,539	X	PRICESMART INC	741511109			2/2/2011		11/3/2011	9,945	4,887			5,058		
1,540	X	PRICESMART INC	741511109			2/2/2011		12/8/2011	26,724	14,661			12,063		
1,541	X	PRIMORIS SERVICES CORPOR	74164F103			11/3/2011		12/8/2011	31,084	29,947			1,137		
1,542	X	PROASSURANCE CORPORAT	74267C106			9/16/2011		10/20/2011	304	291			13		
1,543	X	PROASSURANCE CORPORAT	74267C106			6/23/2011		10/20/2011	380	345			35		
1,544	X	PROASSURANCE CORPORAT	74267C106			6/23/2011		12/8/2011	35,536	31,160			4,376		
1,545	X	PROCTER & GAMBLE CO	742718109			4/18/2005		7/28/2011	62,249	54,310			7,939		
1,546	X	PROCTER & GAMBLE CO	742718109			9/22/2006		7/28/2011	42,018	41,810			208		
1,547	X	PROCTER & GAMBLE CO	742718109			11/5/2008		7/28/2011	121,386	128,092			-6,706		
1,548	X	PROCTER & GAMBLE CO	742718109			17/2011		10/25/2011	194	193			1		
1,549	X	PROCTER & GAMBLE CO	742718109			3/2/2009		12/8/2011	18,025	13,043			4,982		
1,550	X	PROCTER & GAMBLE CO	742718109			17/2011		12/8/2011	5,122	5,087			35		
1,551	X	PROGRESS ENERGY INC	743263105			12/16/2005		10/12/2011	25,487	22,769			2,718		
1,552	X	PROGRESS ENERGY INC	743263105			10/9/2008		10/12/2011	453	364			89		
1,553	X	PROGRESS ENERGY INC	743263105			17/2011		10/12/2011	7,656	6,790			866		
1,554	X	PROGRESS ENERGY INC	743263105			12/15/2005		12/8/2011	22,450	18,746			3,704		
1,555	X	PROGRESS ENERGY INC	743263105			6/12/2006		12/8/2011	8,787	7,076			1,711		
1,556	X	PROGRESS ENERGY INC	743263105			10/22/2008		12/8/2011	5,197	3,548			1,649		
1,557	X	PROVIDENT FINL SVCS INC	74386T105			2/18/2011		6/23/2011	55	59			-4		
1,558	X	PROVIDENT FINL SVCS INC	74386T105			2/18/2011		10/20/2011	573	693			-120		
1,559	X	PROVIDENT FINL SVCS INC	74386T105			2/9/2009		12/8/2011	7,365	6,362			1,003		
1,560	X	PROVIDENT FINL SVCS INC	74386T105			2/10/2009		12/8/2011	7,924	6,791			1,133		
1,561	X	PROVIDENT FINL SVCS INC	74386T105			5/29/2009		12/8/2011	4,292	3,270			1,022		
1,562	X	PROVIDENT FINL SVCS INC	74386T105			11/20/2009		12/8/2011	254	215			39		
1,563	X	PROVIDENT FINL SVCS INC	74386T105			9/20/2010		12/8/2011	203	196			7		
1,564	X	PROVIDENT FINL SVCS INC	74386T105			17/2011		12/8/2011	1,676	1,913			-237		
1,565	X	PROVIDENT FINL SVCS INC	74386T105			2/18/2011		12/8/2011	127	148			-21		
1,566	X	PROVIDENT FINL SVCS INC	74386T105			4/13/2011		12/8/2011	305	344			-39		
1,567	X	ROHM COMPANY LIMITED AD	775376106			11/1/2010		12/8/2011	12,453	16,717			-4,264		
1,568	X	ROLLINS INC	775711104			11/3/2011		12/8/2011	29,546	30,094			-548		
1,569	X	ROSETTA RESOURCES INC	777779307			17/2011		2/18/2011	465	405			60		
1,570	X	ROSETTA RESOURCES INC	777779307			7/14/2010		2/18/2011	1,140	606			534		
1,571	X	ROSETTA RESOURCES INC	777779307			4/13/2011		6/23/2011	2,651	2,688			-37		
1,572	X	ROSETTA RESOURCES INC	777779307			7/14/2010		9/16/2011	19,520	9,473			10,047		
1,573	X	ROSETTA RESOURCES INC	777779307			9/20/2010		9/16/2011	2,498	1,153			1,345		
1,574	X	ROSETTA RESOURCES INC	777779307			4/13/2011		9/16/2011	5,088	4,928			160		
1,575	X	ROYAL DUTCH SHELL PLC AD	780259107			12/16/2005		8/3/2011	14,420	13,554			866		
1,576	X	ROYAL DUTCH SHELL PLC AD	780259107			12/16/2005		10/6/2011	34,353	35,254			-901		
1,577	X	ROYAL DUTCH SHELL PLC AD	780259107			2/2/2010		10/6/2011	6,032	5,239			793		
1,578	X	ROYAL DUTCH SHELL PLC AD	780259107			17/2011		10/25/2011	655	597			58		
1,579	X	ROYAL DUTCH SHELL PLC AD	780259107			11/4/2008		12/8/2011	9,729	7,898			1,831		
1,580	X	CARREFOUR SA-SP ADR	144430204			10/20/2011		12/8/2011	9,993	10,063			-70		
1,581	X	CARREFOUR SA-SP ADR	144430204			9/25/2009		12/8/2011	4,958	9,557			-4,599		

Long Term CG Distributions	Amount
	9,040

Long Term CG Distributions	9,040
Short Term CG Distributions	0

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

Long Term CG Distributions										Amount		Totals		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Short Term CG Distributions										9,040		Securities		23,455,218		22,687,003		768,215	
										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					
1,684	X	WINDSTREAM CORP	97381W104			1/9/2007		10/25/2011	143	169				-26					
1,685	X	WEBSTER FINL CORP WATER	947890109			9/20/2010		12/8/2011	2,575	2,404				171					
1,686	X	WINDSTREAM CORP	97381W104			1/9/2007		12/8/2011	10,076	12,086				-2,010					
1,687	X	WEBSTER FINL CORP WATER	947890109			11/1/2010		12/8/2011	2,155	1,933				222					
1,688	X	WEBSTER FINL CORP WATER	947890109			12/8/2010		12/8/2011	1,716	1,585				131					
1,689	X	WEBSTER FINL CORP WATER	947890109			6/23/2011		12/8/2011	629	661				-32					
1,690	X	WEBSTER FINL CORP WATER	947890109			10/20/2011		12/8/2011	191	183				8					
1,691	X	WESTERN REFIN INC	959319104			2/2/2011		5/4/2011	2,201	1,942				259					
1,692	X	WINDSTREAM CORP	97381W104			10/9/2008		12/8/2011	457	356				101					
1,693	X	WINDSTREAM CORP	97381W104			1/7/2011		12/8/2011	3,132	3,596				-464					
1,694	X	WOLTERS KLUWER NV - ADR	977874205			2/25/2009		12/8/2011	7,052	6,519				533					
1,695	X	JOS A BANK CLOTHIERS INC	480838101			11/3/2011		12/8/2011	27,577	29,944				-2,367					
1,696	X	KADANT INC	48282T104			5/4/2011		8/3/2011	26,076	33,518				-7,442					
1,697	X	KAMAN CORPCOMMON	483548103			8/3/2011		11/3/2011	30,123	31,740				-1,617					
1,698	X	KAO CORP ADR	485537302			1/7/2011		8/4/2011	6,867	6,635				232					
1,699	X	KAO CORP ADR	485537302			1/7/2011		8/9/2011	724	737				-13					
1,700	X	KAO CORP ADR	485537302			5/18/2009		8/9/2011	9,470	7,606				1,864					
1,701	X	KAO CORP ADR	485537302			5/18/2009		8/12/2011	2,454	1,953				501					
1,702	X	KAO CORP ADR	485537302			6/2/2006		12/8/2011	7,103	7,042				61					
1,703	X	KAO CORP ADR	485537302			4/14/2009		8/12/2011	18,063	14,128				3,935					
1,704	X	KAO CORP ADR	485537302			4/14/2009		8/22/2011	20,104	15,884				4,220					
1,705	X	KAO CORP ADR	485537302			10/30/2006		12/8/2011	9,894	10,088				-194					
1,706	X	KAO CORP ADR	485537302			1/10/2006		12/8/2011	7,687	8,228				-541					
1,707	X	KAO CORP ADR	485537302			4/3/2006		12/8/2011	11,163	11,737				-574					
1,708	X	KAO CORP ADR	485537302			5/24/2006		12/8/2011	10,909	11,162				-253					
1,709	X	KAO CORP ADR	485537302			7/9/2007		12/8/2011	9,640	10,157				-517					
1,710	X	SCANA CORP-W/I	80589M102			1/7/2011		6/10/2011	2,894	3,030				-136					
1,711	X	SCANA CORP-W/I	80589M102			2/9/2009		12/8/2011	12,346	9,907				2,439					
1,712	X	SCANA CORP-W/I	80589M102			4/14/2009		12/8/2011	7,545	5,370				2,175					
1,713	X	SCANA CORP-W/I	80589M102			1/21/2011		12/8/2011	11,360	11,122				238					
1,714	X	SCHNITZER STL INDS INC CL	806882106			2/18/2011		9/16/2011	647	975				-328					
1,715	X	SCHNITZER STL INDS INC CL	806882106			10/29/2008		12/8/2011	14,966	8,064				6,902					
1,716	X	SCHNITZER STL INDS INC CL	806882106			4/13/2009		12/8/2011	608	522				86					
1,717	X	SCHNITZER STL INDS INC CL	806882106			11/20/2009		12/8/2011	2,432	2,305				127					
1,718	X	SCHNITZER STL INDS INC CL	806882106			7/14/2010		12/8/2011	2,385	2,153				232					
1,719	X	SCHNITZER STL INDS INC CL	806882106			1/7/2011		12/8/2011	468	641				-173					
1,720	X	SCHNITZER STL INDS INC CL	806882106			4/13/2011		12/8/2011	1,029	1,338				-309					
1,721	X	SCHNITZER STL INDS INC CL	806882106			6/23/2011		12/8/2011	2,526	2,802				-276					
1,722	X	SCHNITZER STL INDS INC CL	806882106			10/20/2011		12/8/2011	187	158				29					
1,723	X	AMEX MATERIALS SPDR	81369Y100			7/16/2007		7/28/2011	79,022	87,302				-8,280					
1,724	X	AMEX UTILITIES SPDR	81369Y886			10/18/2005		1/27/2011	87,668	85,274				2,394					
1,725	X	AMEX UTILITIES SPDR	81369Y886			4/11/2006		1/27/2011	39,849	37,925				1,924					
1,726	X	SEKISUI HOUSE, LTD - ADR	816078307			9/10/2007		12/8/2011	4,956	6,890				-1,934					
1,727	X	SEKISUI HOUSE, LTD - ADR	816078307			10/9/2007		12/8/2011	6,903	9,659				-2,756					
1,728	X	SEKISUI HOUSE, LTD - ADR	816078307			3/5/2008		12/8/2011	11,253	12,094				-841					
1,729	X	SEKISUI HOUSE, LTD - ADR	816078307			1/7/2011		12/8/2011	6,608	7,778				-1,170					
1,730	X	SEMPRA ENERGY COM	816851109			12/15/2005		12/8/2011	18,619	16,429				2,190					
1,731	X	SEMPRA ENERGY COM	816851109			5/5/2010		12/8/2011	8,235	7,681				554					
1,732	X	SEMPRA ENERGY COM	816851109			1/21/2011		12/8/2011	3,671	3,672				-1					
1,733	X	SEMPRA ENERGY COM	816851109			8/5/2010		6/10/2011	9,482	9,344				138					
1,734	X	SEMPRA ENERGY COM	816851109			1/7/2011		6/10/2011	2,670	2,541				129					

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

				Amount		Totals									
				9,040		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss					
Long Term CG Distributions				0		23,455,218		22,687,003		768,215					
Short Term CG Distributions				0		0		0		0					
	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	
1,735	X	SENSIENT TECHNOLOGIES C	81725T100			1/7/2011		4/13/2011	3,422	3,333				89	
1,736	X	SENSIENT TECHNOLOGIES C	81725T100			2/18/2011		4/13/2011	1,456	1,350				106	
1,737	X	SENSIENT TECHNOLOGIES C	81725T100			6/23/2011		9/16/2011	1,440	1,350				90	
1,738	X	SENSIENT TECHNOLOGIES C	81725T100			12/17/2008		9/16/2011	22,193	14,527				7,666	
1,739	X	SENSIENT TECHNOLOGIES C	81725T100			5/29/2009		9/16/2011	2,127	1,362				765	
1,740	X	SENSIENT TECHNOLOGIES C	81725T100			11/20/2009		9/16/2011	815	589				226	
1,741	X	SENSIENT TECHNOLOGIES C	81725T100			5/26/2010		9/16/2011	1,418	1,086				332	
1,742	X	SENSIENT TECHNOLOGIES C	81725T100			7/14/2010		9/16/2011	11,770	9,108				2,662	
1,743	X	SENSIENT TECHNOLOGIES C	81725T100			7/15/2010		9/16/2011	2,801	2,143				658	
1,744	X	SENSIENT TECHNOLOGIES C	81725T100			2/18/2011		9/16/2011	2,198	2,093				105	
1,745	X	SEVEN & I HOLDINGS CO., LT	81783H105			1/8/2009		6/23/2011	7,194	7,988				-794	
1,746	X	SEVEN & I HOLDINGS CO., LT	81783H105			1/7/2009		6/23/2011	3,943	4,367				-424	
1,747	X	SEVEN & I HOLDINGS CO., LT	81783H105			1/7/2009		9/29/2011	3,592	3,718				-126	
1,748	X	DELPHI FINL GROUP INC CL A	247131105			1/7/2011		2/18/2011	124	117				7	
1,749	X	ITM TECHNOLOGIES INC	87305R109			5/4/2011		8/3/2011	26,539	34,702				-8,163	
1,750	X	TAIWAN SEMICONDUCTOR M	874039100			12/13/2007		12/8/2011	17,030	12,671				4,359	
1,751	X	TAIWAN SEMICONDUCTOR M	874039100			1/7/2008		12/8/2011	17,381	11,438				5,943	
1,752	X	TAIWAN SEMICONDUCTOR M	874039100			5/7/2008		12/8/2011	10,559	8,946				1,613	
1,753	X	TAIWAN SEMICONDUCTOR M	874039100			1/7/2011		12/8/2011	8,261	8,286				-25	
1,754	X	TAKEDA PHARMACEUTIC-SP	874060205			5/11/2010		5/12/2011	10,728	9,622				1,106	
1,755	X	TAKEDA PHARMACEUTIC-SP	874060205			6/4/2008		12/8/2011	5,283	7,371				-2,088	
1,756	X	TAKEDA PHARMACEUTIC-SP	874060205			6/10/2008		12/8/2011	8,853	11,755				-2,902	
1,757	X	TAKEDA PHARMACEUTIC-SP	874060205			7/1/2008		12/8/2011	9,142	11,401				-2,259	
1,758	X	DELPHI FINL GROUP INC CL A	247131105			12/8/2010		2/18/2011	93	83				10	
1,759	X	TAKEDA PHARMACEUTIC-SP	874060205			9/17/2008		12/8/2011	8,461	10,332				-1,871	
1,760	X	TAKEDA PHARMACEUTIC-SP	874060205			9/30/2008		12/8/2011	7,718	9,509				-1,791	
1,761	X	DELPHI FINL GROUP INC CL A	247131105			12/8/2010		4/13/2011	722	637				85	
1,762	X	TAKEDA PHARMACEUTIC-SP	874060205			1/7/2011		12/8/2011	7,305	8,450				-1,145	
1,763	X	TAKEDA PHARMACEUTIC-SP	874060205			6/23/2011		12/8/2011	8,482	9,314				-832	
1,764	X	TAKEDA PHARMACEUTIC-SP	874060205			10/20/2011		12/8/2011	18,705	19,906				-1,201	
1,765	X	TALISMAN ENERGY INC COM	87425E103			1/13/2006		1/27/2011	19,390	19,064				326	
1,766	X	TARGET CORP	87612E106			1/13/2011		12/8/2011	35,827	30,767				5,060	
1,767	X	TASER INTL INC	87651B104			11/3/2011		12/8/2011	31,452	31,907				-455	
1,768	X	TEAM, INC COMMON STOCK	878155100			8/3/2011		11/3/2011	4,421	7,588				-3,167	
1,769	X	TELECOM CORPORATION OF	879278208			5/17/2006		5/12/2011	6,499	10,330				-3,831	
1,770	X	TELECOM CORPORATION OF	879278208			8/8/2006		5/12/2011	483	435				48	
1,771	X	DELPHI FINL GROUP INC CL A	247131105			1/7/2011		5/12/2011	1,142	1,332				-190	
1,772	X	TELECOM CORPORATION OF	879278208			6/23/2011		9/16/2011	7,218	5,929				1,289	
1,773	X	TELECOM ITALIA S P A - SAVI	87927Y201			5/10/2006		3/21/2011	5,868	11,827				-5,959	
1,774	X	TELECOM ITALIA S P A - SAVI	87927Y201			12/19/2005		3/21/2011	692	1,280				-588	
1,775	X	TELECOM ITALIA S P A - SAVI	87927Y201			12/19/2005		12/8/2011	27,400	72,704				-45,304	
1,776	X	TELECOM ITALIA S P A - SAVI	87927Y201			4/29/2008		12/8/2011	5,167	9,035				-3,868	
1,777	X	DELPHI FINL GROUP INC CL A	247131105			7/14/2010		12/8/2011	26,904	24,222				2,682	
1,778	X	TELECOM ITALIA S P A - SAVI	87927Y201			12/15/2010		12/8/2011	7,884	9,206				-1,322	
1,779	X	DANA HOLDING CORP	235825205			11/2/2010		2/2/2011	35,151	27,782				7,369	
1,780	X	DELPHI FINL GROUP INC CL A	247131105			12/8/2010		12/8/2011	1,116	1,135				-19	
1,781	X	DANA HOLDING CORP	235825205			2/18/2011		6/23/2011	83	93				-10	
1,782	X	DANA HOLDING CORP	235825205			4/13/2011		6/23/2011	83	87				-4	
1,783	X	DELPHI FINL GROUP INC CL A	247131105			6/23/2011		12/8/2011	817	832				-15	
1,784	X	DANA HOLDING CORP	235825205			4/13/2011		9/16/2011	1,188	1,588				-400	
1,785	X	DANA HOLDING CORP	235825205			12/8/2010		12/8/2011	17,925	24,131				-6,206	

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

Long Term CG Distributions										Amount		Totals				Net Gain or Loss	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Securities		Cost, Other Basis and Expenses		Net Gain or Loss				
									Gross Sales Price	Cost or Other Basis	Valuation Method	Depreciation					
Short Term CG Distributions									23,455,218	22,687,003			768,215				
									0	0			0				
1,786	X	DANA HOLDING CORP	235825205			4/13/2011		12/8/2011	85	122			-37				
1,787	X	DELPHI FINL GROUP INC CL A	247131105			10/20/2011		12/8/2011	1,062	929			133				
1,788	X	DANA HOLDING CORP	235825205			10/20/2011		12/8/2011	474	491			-17				
1,789	X	DARLING INTL INC	237266101			8/3/2011		11/3/2011	26,846	31,024			-4,178				
1,790	X	DAWSON GEOPHYSICAL CO	239359102			8/3/2011		11/3/2011	22,793	31,268			-8,475				
1,791	X	DEUTSCHE TELEKOM AG - A	251566105			10/16/2006		12/8/2011	8,072	10,776			-2,704				
1,792	X	DEUTSCHE TELEKOM AG - A	251566105			10/23/2006		12/8/2011	8,361	11,183			-2,822				
1,793	X	DEUTSCHE TELEKOM AG - A	251566105			3/9/2007		12/8/2011	8,096	11,142			-3,046				
1,794	X	DEUTSCHE TELEKOM AG - A	251566105			4/13/2007		12/8/2011	7,806	11,334			-3,528				
1,795	X	DEUTSCHE TELEKOM AG - A	251566105			5/8/2007		12/8/2011	7,879	11,177			-3,298				
1,796	X	DEUTSCHE TELEKOM AG - A	251566105			7/9/2007		12/8/2011	6,371	9,891			-3,520				
1,797	X	DEUTSCHE TELEKOM AG - A	251566105			17/2011		12/8/2011	7,722	8,154			-432				
1,798	X	DIAGEO PLC - ADR	25243Q205			11/4/2010		1/27/2011	79,448	75,890			3,558				
1,799	X	FINANCIAL INSTNS INC	317585404			4/13/2011		6/23/2011	1,821	1,972			-151				
1,800	X	FINISH LINE INC CL A	317923100			17/2011		2/18/2011	524	486			38				
1,801	X	FINISH LINE INC CL A	317923100			17/2011		4/13/2011	3,287	2,626			661				
1,802	X	FINISH LINE INC CL A	317923100			6/23/2011		9/16/2011	1,310	1,444			-134				
1,803	X	FINISH LINE INC CL A	317923100			6/23/2011		10/20/2011	743	835			-92				
1,804	X	FINISH LINE INC CL A	317923100			9/23/2009		12/8/2011	19,302	8,584			10,718				
1,805	X	FINISH LINE INC CL A	317923100			17/2011		12/8/2011	214	162			52				
1,806	X	FINMECCANICA SPA-UNSPN	317923100			6/23/2011		12/8/2011	4,718	4,964			-246				
1,807	X	FINMECCANICA SPA-UNSPN	318027208			5/12/2010		12/8/2011	3,120	9,501			-6,381				
1,808	X	FINMECCANICA SPA-UNSPN	318027208			5/17/2010		12/8/2011	3,465	9,926			-6,461				
1,809	X	FINMECCANICA SPA-UNSPN	318027208			9/27/2010		12/8/2011	7,029	20,331			-13,302				
1,810	X	FINMECCANICA SPA-UNSPN	318027208			17/2011		12/8/2011	2,488	7,199			-4,711				
1,811	X	FINMECCANICA SPA-UNSPN	318027208			8/8/2011		12/8/2011	6,580	11,669			-5,089				
1,812	X	FIRST AMERICAN FINANCIAL	31847R102			12/13/2010		12/8/2011	11,095	13,536			-2,441				
1,813	X	FIRST AMERICAN FINANCIAL	31847R102			1/21/2011		12/8/2011	1,041	1,340			-299				
1,814	X	WOLTERS KLUWER NV - ADR	977874205			4/29/2009		12/8/2011	8,944	8,622			322				
1,815	X	WOLTERS KLUWER NV - ADR	977874205			6/2/2009		12/8/2011	7,241	8,235			-994				
1,816	X	WOLTERS KLUWER NV - ADR	977874205			6/9/2009		12/8/2011	8,359	8,549			-190				
1,817	X	WOLTERS KLUWER NV - ADR	977874205			17/2011		12/8/2011	5,452	6,857			-1,405				
1,818	X	XCEL ENERGY INC	98389B100			9/5/2007		1/21/2011	2,388	2,040			348				
1,819	X	XCEL ENERGY INC	98389B100			9/5/2007		12/8/2011	24,708	19,458			5,250				
1,820	X	XEROX CORP	984121103			12/15/2005		12/8/2011	9,220	9,536			-316				
1,821	X	XEROX CORP	984121103			11/29/2007		12/8/2011	2,301	2,380			-79				
1,822	X	XEROX CORP	984121103			3/4/2010		12/8/2011	4,237	4,924			-687				
1,823	X	XEROX CORP	984121103			3/18/2010		12/8/2011	5,048	6,048			-1,000				
1,824	X	XEROX CORP	984121103			12/13/2010		12/8/2011	2,294	3,360			-1,066				
1,825	X	XEROX CORP	984121103			1/21/2011		12/8/2011	4,917	6,690			-1,773				
1,826	X	ZHONGPIN INC	98952K107			11/2/2010		2/2/2011	25,393	28,208			-2,815				
1,827	X	ZIMMER HOLDINGS INC	98956P102			3/14/2008		12/8/2011	8,458	13,356			-4,898				
1,828	X	ZIMMER HOLDINGS INC	98956P102			9/21/2010		12/8/2011	3,625	3,878			-253				
1,829	X	ZIMMER HOLDINGS INC	98956P102			10/15/2010		12/8/2011	532	561			-29				
1,830	X	ZIMMER HOLDINGS INC	98956P102			1/21/2011		12/8/2011	483	563			-80				
1,831	X	ZIMMER HOLDINGS INC	98956P102			2/3/2011		12/8/2011	5,413	6,765			-1,352				
1,832	X	ZURICH FINANCIAL SERVICE	98982M107			10/6/2009		12/8/2011	7,693	8,390			-697				
1,833	X	ZURICH FINANCIAL SERVICE	98982M107			10/26/2009		12/8/2011	7,848	8,672			-824				
1,834	X	ASHFORD HOSPITALITY TRU	044103109			3/16/2010		9/16/2011	18,154	14,580			3,574				
1,835	X	ASTELLAS PHARMA INC - ADR	04623U102			1/22/2010		12/8/2011	8,861	8,815			46				
1,836	X	ASTELLAS PHARMA INC - ADR	04623U102			6/4/2010		12/8/2011	2,371	1,957			414				

Long Term CG Distributions	9,040
Short Term CG Distributions	0

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

										Amount			
Long Term CG Distributions										9,040			
Short Term CG Distributions										0			
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals			Net Gain or Loss	
									Gross Sales Price	Cost or Other Basis	Depreciation		
1,888	X	KIMBERLY CLARK CORP COM	494368103			3/17/2008		10/25/2011	630	571		59	
1,889	X	KIMBERLY CLARK CORP COM	494368103			3/17/2008		12/8/2011	42,290	38,203		4,087	
1,890	X	KIMBERLY CLARK CORP COM	494368103			10/9/2008		12/8/2011	632	547		85	
1,891	X	KIMBERLY CLARK CORP COM	494368103			1/7/2011		12/8/2011	12,785	11,470		1,315	
1,892	X	KINDRED HEALTHCARE INC	494580103			4/13/2011		9/16/2011	10,991	22,017		-11,026	
1,893	X	KINDRED HEALTHCARE INC	494580103			6/23/2011		9/16/2011	430	766		-336	
1,894	X	KINROSS GOLD CORP	496902404			7/30/2009		8/31/2011	9,033	9,598		-565	
1,895	X	KINROSS GOLD CORP	496902404			10/30/2009		8/31/2011	7,021	7,397		-376	
1,896	X	KINROSS GOLD CORP	496902404			7/8/2009		12/8/2011	12,154	16,290		-4,136	
1,897	X	DIGI INTL INC	253798102			2/22/2011		4/13/2011	2,662	3,266		-604	
1,898	X	DIGI INTL INC	253798102			2/23/2011		4/13/2011	12,351	15,122		-2,771	
1,899	X	DIGI INTL INC	253798102			2/24/2011		4/13/2011	6,142	7,609		-1,467	
1,900	X	DIME CMNTY BANCORP INC	253922108			11/1/2010		2/18/2011	321	306		15	
1,901	X	DIME CMNTY BANCORP INC	253922108			4/13/2011		9/16/2011	133	180		-47	
1,902	X	DIME CMNTY BANCORP INC	253922108			11/1/2010		9/16/2011	13,556	17,788		-4,232	
1,903	X	DIME CMNTY BANCORP INC	253922108			11/1/2010		9/19/2011	7,849	10,760		-2,911	
1,904	X	DIME CMNTY BANCORP INC	253922108			12/8/2010		9/19/2011	2,116	2,897		-781	
1,905	X	DIME CMNTY BANCORP INC	253922108			1/7/2011		9/19/2011	840	1,142		-302	
1,906	X	DIME CMNTY BANCORP INC	253922108			6/23/2011		9/20/2011	778	1,056		-278	
1,907	X	DIME CMNTY BANCORP INC	253922108			2/2/2011		9/20/2011	949	1,248		-299	
1,908	X	DILLARDS INC CL A	254067101			2/2/2011		5/4/2011	2,671	2,307		364	
1,909	X	NATIONAL GRID PLC ADR	636274300			6/14/2011		12/8/2011	8,542	8,758		-216	
1,910	X	NATIONAL GRID PLC ADR	636274300			12/19/2005		12/8/2011	14,839	15,187		-348	
1,911	X	NATIONAL GRID PLC ADR	636274300			8/18/2011		12/8/2011	1,053	792		261	
1,912	X	NATIONWIDE HEALTH PTYS	638620104			1/19/2010		3/4/2011	10,682	9,283		1,399	
1,913	X	NATIONWIDE HEALTH PTYS	638620104			1/7/2011		3/4/2011	3,156	2,790		366	
1,914	X	NESTLE S A REGISTERED SH	641069406			11/4/2010		1/27/2011	38,030	40,558		-2,528	
1,915	X	NEW YORK CMNTY BANCORP	649445103			1/7/2011		10/25/2011	152	223		-71	
1,916	X	NEW YORK CMNTY BANCORP	649445103			5/10/2010		11/10/2011	6,838	8,907		-2,069	
1,917	X	NEW YORK CMNTY BANCORP	649445103			5/17/2010		11/10/2011	4,494	5,879		-1,385	
1,918	X	NEW YORK CMNTY BANCORP	649445103			1/7/2011		11/10/2011	3,175	4,836		-1,661	
1,919	X	NEW YORK CMNTY BANCORP	649445103			12/4/2009		12/8/2011	11,659	12,310		-651	
1,920	X	NEW YORK CMNTY BANCORP	649445103			12/8/2009		12/8/2011	4,411	4,838		-427	
1,921	X	NEW YORK CMNTY BANCORP	649445103			1/4/2010		12/8/2011	3,116	3,825		-709	
1,922	X	NEW YORK CMNTY BANCORP	649445103			1/21/2011		12/8/2011	292	458		-166	
1,923	X	NEW YORK CMNTY BANCORP	649445103			10/26/2011		12/8/2011	7,142	7,871		-729	
1,924	X	ASTRAZENECA PLC ADR	046353108			5/11/2011		10/25/2011	431	431		0	
1,925	X	ASTRAZENECA PLC ADR	046353108			1/12/2010		12/8/2011	19,012	19,680		-668	
1,926	X	ASTRAZENECA PLC ADR	046353108			4/22/2010		12/8/2011	11,618	11,416		202	
1,927	X	ASTRAZENECA PLC ADR	046353108			1/7/2011		12/8/2011	11,481	11,722		-241	
1,928	X	ASTRAZENECA PLC ADR	046353108			2/8/2011		12/8/2011	8,358	8,809		-451	
1,929	X	ASTRAZENECA PLC ADR	046353108			1/5/2011		12/8/2011	14,661	14,938		-277	
1,930	X	ASTRAZENECA PLC ADR	046353108			1/7/2011		12/8/2011	4,734	4,832		-98	
1,931	X	ASTRAZENECA PLC ADR	046353108			3/4/2011		12/8/2011	12,639	13,444		-805	
1,932	X	ASTRAZENECA PLC ADR	046353108			5/11/2011		12/8/2011	8,089	9,152		-1,063	
1,933	X	ASTRAZENECA PLC ADR	046353108			10/17/2011		12/8/2011	6,940	7,123		-183	
1,934	X	ASTRAZENECA PLC ADR	046353108			5/11/2011		12/8/2011	414	462		-48	
1,935	X	ASTRONICS CORP COM	046433108			11/3/2011		12/8/2011	34,921	30,873		4,048	
1,936	X	ATLAS AIR WORLDWIDE HLD	049164205			7/14/2010		2/18/2011	10,360	8,073		2,287	
1,937	X	ATLAS AIR WORLDWIDE HLD	049164205			7/14/2010		12/8/2011	11,567	16,539		-4,972	
1,938	X	ATLAS AIR WORLDWIDE HLD	049164205			9/20/2010		12/8/2011	2,313	2,915		-602	
Totals									23,455,218	22,687,003			
Securities									0	0		768,215	
Other sales												0	

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

										Amount				
Long Term CG Distributions										9,040				
Short Term CG Distributions										0				
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals					
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
1,939	X	ATLAS AIR WORLDWIDE HLD	049164205			1/7/2011		12/8/2011	4,587	6,048				-1,461
1,940	X	ATLAS AIR WORLDWIDE HLD	049164205			4/13/2011		12/8/2011	1,529	2,529				-1,000
1,941	X	ROYAL DUTCH SHELL PLC AL	780259107			11/14/2008		12/8/2011	29,333	20,024				9,309
1,942	X	ROYAL DUTCH SHELL PLC AL	780259107			2/4/2010		12/8/2011	7,242	5,197				2,045
1,943	X	ROYAL DUTCH SHELL PLC AL	780259206			1/7/2011		12/8/2011	4,681	4,338				343
1,944	X	REYNOLDS AMERICAN INC	761713106			10/9/2008		12/8/2011	978	505				473
1,945	X	REYNOLDS AMERICAN INC	761713106			1/7/2011		12/8/2011	9,336	7,584				1,752
1,946	X	ROYAL DUTCH SHELL PLC AL	780259107			1/7/2011		12/8/2011	13,313	12,072				1,241
1,947	X	ROYAL DUTCH SHELL PLC AL	780259206			3/28/2011		3/31/2011	39	39				0
1,948	X	ROYAL DUTCH SHELL PLC AL	780259206			8/14/2007		5/10/2011	6,018	6,054				-36
1,949	X	ROYAL DUTCH SHELL PLC AL	780259206			1/7/2011		5/10/2011	6,165	5,521				644
1,950	X	ROYAL DUTCH SHELL PLC AL	780259206			3/28/2011		7/6/2011	34	34				0
1,951	X	ROYAL DUTCH SHELL PLC AL	780259206			12/19/2005		12/8/2011	56,735	49,362				7,373
1,952	X	ROYAL DUTCH SHELL PLC AL	780259206			12/12/2010		12/8/2011	709	578				131
1,953	X	ROYAL DUTCH SHELL PLC AL	780259206			3/28/2011		12/8/2011	817	837				-20
1,954	X	ROYAL DUTCH SHELL PLC AL	780259206			6/28/2011		12/8/2011	691	664				27
1,955	X	SEADRILL LIMITED	G7945E105			11/8/2010		12/8/2011	13,830	13,281				549
1,956	X	SEADRILL LIMITED	G7945E105			12/1/2011		12/8/2011	2,039	1,975				64
1,957	X	SEADRILL LIMITED	G7945E105			2/8/2011		12/8/2011	6,626	6,846				-220
1,958	X	SMART MODULAR TECHNOLOG	G82245104			11/2/2010		2/2/2011	26,488	27,882				-1,394
1,959	X	WEATHERFORD INTNL LTD	H27013103			11/5/2010		1/21/2011	2,236	1,904				332
1,960	X	WEATHERFORD INTNL LTD	H27013103			2/3/2011		8/11/2011	4,375	6,074				-1,699
1,961	X	WEATHERFORD INTNL LTD	H27013103			11/5/2010		8/11/2011	1,366	1,504				-138
1,962	X	KINROSS GOLD CORP	496902404			10/30/2009		12/8/2011	2,801	3,817				-1,016
1,963	X	KINROSS GOLD CORP	496902404			2/3/2010		12/8/2011	3,591	4,648				-1,057
1,964	X	KINROSS GOLD CORP	496902404			8/18/2010		12/8/2011	4,033	4,659				-626
1,965	X	KINROSS GOLD CORP	496902404			1/7/2011		12/8/2011	9,634	12,582				-2,948
1,966	X	KINROSS GOLD CORP	496902404			2/25/2011		12/8/2011	7,638	9,089				-1,451
1,967	X	KINROSS GOLD CORP	496902404			7/30/2009		12/8/2011	2,010	2,535				-525
1,968	X	KINROSS GOLD CORP	496902404			10/17/2011		12/8/2011	5,186	5,520				-334
1,969	X	KONINKLIJKE AHOLD NV ADR	500467402			11/4/2010		12/8/2011	8,114	8,823				-709
1,970	X	KONINKLIJKE AHOLD NV ADR	500467402			11/18/2010		12/8/2011	8,269	8,386				-117
1,971	X	KONINKLIJKE AHOLD NV ADR	500467402			1/7/2011		12/8/2011	14,348	14,148				200
1,972	X	KONINKLIJKE AHOLD NV ADR	500467402			1/28/2011		12/8/2011	10,085	10,550				-465
1,973	X	KONINKLIJKE AHOLD NV ADR	500467402			8/25/2011		12/8/2011	10,381	9,195				1,186
1,974	X	KOPPERS HLDS INC	50060P106			5/26/2010		17/2/2011	1,961	1,459				502
1,975	X	KOPPERS HLDS INC	50060P106			5/26/2010		2/18/2011	288	193				95
1,976	X	KOPPERS HLDS INC	50060P106			7/14/2010		2/18/2011	452	272				180
1,977	X	KOPPERS HLDS INC	50060P106			7/14/2010		4/13/2011	1,837	1,040				797
1,978	X	KOPPERS HLDS INC	50060P106			10/29/2008		4/13/2011	44	19				25
1,979	X	KOPPERS HLDS INC	50060P106			5/4/2011		8/3/2011	27,777	34,308				-6,531
1,980	X	KOPPERS HLDS INC	50060P106			10/29/2008		12/8/2011	11,665	6,588				5,077
1,981	X	KOPPERS HLDS INC	50060P106			2/9/2009		12/8/2011	2,475	1,391				1,084
1,982	X	KOPPERS HLDS INC	50060P106			4/13/2009		12/8/2011	1,085	515				570
1,983	X	KOPPERS HLDS INC	50060P106			6/23/2011		12/8/2011	2,611	2,709				-98
1,984	X	KOREA ELECTRIC POWER CO	500631106			12/16/2005		12/8/2011	17,788	29,869				-12,081
1,985	X	KOREA ELECTRIC POWER CO	500631106			10/19/2006		12/8/2011	57	98				-41
1,986	X	KOREA ELECTRIC POWER CO	500631106			10/20/2006		12/8/2011	1,770	3,057				-1,287
1,987	X	KOREA ELECTRIC POWER CO	500631106			3/17/2008		12/8/2011	5,649	6,973				-1,324
1,988	X	SEVEN & I HOLDINGS CO. LT	81783H105			5/9/2011		10/20/2011	1,007	912				95
1,989	X	SEVEN & I HOLDINGS CO. LT	81783H105			2/17/2009		12/8/2011	7,284	6,616				668

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

		Amount		Totals										
		9,040		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss						
		0		23,455,218		22,687,003		768,215						
		0		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
1,990	X	SEVEN & I HOLDINGS CO. LT	81783H105			3/12/2009		12/8/2011	7,615	5,551				2,064
1,991	X	SEVEN & I HOLDINGS CO. LT	81783H105			4/27/2009		12/8/2011	7,725	6,255				1,470
1,992	X	SEVEN & I HOLDINGS CO. LT	81783H105			1/22/2010		12/8/2011	21,189	16,739				4,450
1,993	X	SEVEN & I HOLDINGS CO. LT	81783H105			10/12/2010		12/8/2011	8,001	6,933				1,068
1,994	X	SEVEN & I HOLDINGS CO. LT	81783H105			5/9/2011		12/8/2011	9,105	8,362				743
1,995	X	SEVEN & I HOLDINGS CO. LT	81783H105			2/19/2009		12/8/2011	8,030	7,118				912
1,996	X	SEVEN & I HOLDINGS CO. LT	81783H105			3/31/2009		12/8/2011	3,850	3,070				780
1,997	X	SEVEN & I HOLDINGS CO. LT	81783H105			6/5/2009		12/8/2011	14,135	12,158				1,977
1,998	X	SEVEN & I HOLDINGS CO. LT	81783H105			8/19/2009		12/8/2011	13,090	11,259				1,831
1,999	X	SEVEN & I HOLDINGS CO. LT	81783H105			8/14/2008		12/8/2011	3,372	2,186				1,186
2,000	X	NEWCREST MINING LIMITED	651191108			7/7/2006		12/8/2011	12,004	5,610				6,394
2,001	X	NEWCREST MINING LIMITED	651191108			9/13/2006		12/8/2011	8,430	3,882				4,548
2,002	X	NEWCREST MINING LIMITED	651191108			8/11/2009		12/8/2011	12,139	8,935				3,204
2,003	X	NEWCREST MINING LIMITED	651191108			5/28/2010		12/8/2011	978	794				184
2,004	X	NEWCREST MINING LIMITED	651191108			2/8/2011		12/8/2011	5,395	6,111				-716
2,005	X	NEWPORT CORP	651824104			8/3/2010		2/2/2011	37,439	23,834				13,605
2,006	X	NEXEN INC	65334H102			10/2/2007		3/4/2011	706	791				-85
2,007	X	NEXEN INC	65334H102			8/7/2008		3/4/2011	5,863	6,517				-654
2,008	X	NEXEN INC	65334H102			9/24/2007		3/4/2011	4,072	4,507				-435
2,009	X	NEXEN INC	65334H102			9/24/2007		3/23/2011	5,869	6,971				-1,102
2,010	X	NEXEN INC	65334H102			1/7/2011		3/23/2011	3,541	3,097				444
2,011	X	NEXEN INC	65334H102			2/2/2009		12/8/2011	8,390	7,868				522
2,012	X	NEXEN INC	65334H102			10/28/2009		12/8/2011	7,221	10,451				-3,230
2,013	X	NEXEN INC	65334H102			5/19/2010		12/8/2011	7,100	9,854				-2,754
2,014	X	NEXEN INC	65334H102			10/20/2010		12/8/2011	3,823	5,454				-1,631
2,015	X	NEXEN INC	65334H102			1/7/2011		12/8/2011	1,836	2,677				-841
2,016	X	NEXEN INC	65334H102			9/9/2011		12/8/2011	3,596	4,619				-1,023
2,017	X	NEXEN INC	65334H102			9/27/2011		12/8/2011	6,660	7,605				-945
2,018	X	NEXEN INC	65334H102			8/16/2011		12/8/2011	10,392	14,059				-3,667
2,019	X	NEXEN INC	65334H102			11/17/2011		12/8/2011	2,888	3,082				-194
2,020	X	NIKE INC CL B	654106103			9/17/2009		12/8/2011	58,771	39,823				18,948
2,021	X	NIKE INC CL B	654106103			9/17/2009		5/10/2011	115,968	79,646				36,322
2,022	X	NINTENDO CO., LTD - ADR	654445303			8/3/2009		12/8/2011	2,014	3,870				-1,856
2,023	X	NINTENDO CO., LTD - ADR	654445303			8/20/2009		12/8/2011	4,930	9,031				-4,101
2,024	X	NINTENDO CO., LTD - ADR	654445303			8/28/2009		12/8/2011	5,407	10,184				-4,777
2,025	X	TELEFONICA SA - ADR	879382208			10/16/2009		10/25/2011	377	509				-132
2,026	X	TELEFONICA SA - ADR	879382208			10/16/2009		12/8/2011	8,611	13,245				-4,634
2,027	X	TELEFONICA SA - ADR	879382208			1/7/2011		12/8/2011	2,705	3,183				-478
2,028	X	TELEFONICA SA - ADR	879382208			3/4/2011		12/8/2011	5,078	6,979				-1,901
2,029	X	TELEFONICA SA - ADR	879382208			5/11/2011		12/8/2011	11,022	14,684				-3,662
2,030	X	TELEFONICA SA - ADR	879382208			6/10/2011		12/8/2011	6,385	8,126				-1,741
2,031	X	TELEFONICA SA - ADR	879382208			12/19/2005		12/8/2011	44,345	36,223				8,122
2,032	X	TELEFONICA SA - ADR	879382208			5/18/2010		12/8/2011	6,523	6,835				-312
2,033	X	TELEFONICA SA - ADR	879382208			1/7/2011		12/8/2011	8,496	10,064				-1,568
2,034	X	TELEPHONE & DATA SYS INC	879433860			12/15/2005		12/8/2011	16,074	24,748				-8,674
2,035	X	TELEPHONE & DATA SYS INC	879433860			1/21/2011		12/8/2011	1,291	1,693				-402
2,036	X	TELSTRA CORPORATION LIM	87969N204			12/19/2005		8/24/2011	10,190	9,029				1,161
2,037	X	TELSTRA CORPORATION LIM	87969N204			12/19/2005		10/4/2011	6,865	6,782				83
2,038	X	TELSTRA CORPORATION LIM	87969N204			12/19/2005		12/8/2011	13,678	11,643				2,035
2,039	X	TELSTRA CORPORATION LIM	87969N204			5/12/2009		12/8/2011	10,906	7,940				2,966
2,040	X	TELSTRA CORPORATION LIM	87969N204			3/15/2010		12/8/2011	6,988	5,932				1,056

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

										Amount		Totals							
Long Term CG Distributions										9,040		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss			
Short Term CG Distributions										0		Securities		23,455,218		22,687,003		768,215	
												Other sales		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					
2,041	X	TELSTRA CORPORATION LIM	87969N204			1/7/2011		12/8/2011	7,935	6,596				1,339					
2,042	X	TENNECO INC	880349105			5/4/2010		2/2/2011	34,004	21,331				12,673					
2,043	X	TENNECO INC	880349105			2/18/2011		6/23/2011	362	390				-28					
2,044	X	TENNECO INC	880349105			1/7/2011		6/23/2011	604	628				-24					
2,045	X	TENNECO INC	880349105			1/7/2011		9/16/2011	603	796				-193					
2,046	X	TENNECO INC	880349105			4/13/2011		9/16/2011	889	1,144				-255					
2,047	X	TENNECO INC	880349105			3/16/2010		12/8/2011	18,480	14,421				4,059					
2,048	X	TENNECO INC	880349105			4/13/2011		12/8/2011	489	695				-206					
2,049	X	TENNECO INC	880349105			10/20/2011		12/8/2011	1,006	1,080				-74					
2,050	X	TESCO PLC - ADR	881575302			11/3/2010		12/8/2011	7,937	8,795				-858					
2,051	X	TESCO PLC - ADR	881575302			11/22/2010		12/8/2011	8,049	8,754				-705					
2,052	X	TESCO PLC - ADR	881575302			1/7/2011		12/8/2011	3,051	3,288				-237					
2,053	X	TESCO PLC - ADR	881575302			1/13/2011		12/8/2011	9,360	9,787				-427					
2,054	X	TREASURY WINE ESTATES L	89465J109			12/19/2005		9/2/2011	5,164	4,113				1,051					
2,055	X	TREEHOUSE FOODS INC	89469A104			9/16/2011		10/20/2011	722	690				32					
2,056	X	TREEHOUSE FOODS INC	89469A104			9/16/2011		12/8/2011	31,812	28,278				3,534					
2,057	X	TRIMAS CORP	896215209			11/2/2010		2/2/2011	5,595	4,251				1,344					
2,058	X	TRIMAS CORP	896215209			11/2/2010		5/4/2011	2,348	1,572				776					
2,059	X	TRIMAS CORP	896215209			11/2/2010		8/3/2011	2,323	1,617				706					
2,060	X	TRIMAS CORP	896215209			11/2/2010		11/3/2011	26,822	21,497				5,325					
2,061	X	TRINA SOLAR LTD-SPON ADR	89628E104			11/2/2010		2/2/2011	29,444	28,151				1,293					
2,062	X	TRIUMPH GROUP INC NEW C	896818101			1/7/2011		6/23/2011	287	284				3					
2,063	X	TRIUMPH GROUP INC NEW C	896818101			2/18/2011		6/23/2011	2,295	2,178				117					
2,064	X	POWERSHARES 1256 GAIN								1,232				-1,232					
2,065	X	POWERSHARES S/T GAIN								968				-968					
2,066	X	POWERSHARES L/T GAIN							1,930					1,930					

Line 11 (990-PF) - Other Income

		302	302	0
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income
1	OMG ROYALTY INCOME	302	302	
2			0	
3			0	
4			0	
5			0	
6			0	
7			0	
8			0	
9			0	
10			0	

Line 16a (990-PF) - Legal Fees

		1,420	0	0	1,420
	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	LEGAL FEES	1,420			1,420
2					
3					
4					
5					
6					
7					
8					
9					
10					

Line 16b (990-PF) - Accounting Fees

		2,457	0	0	2,457
	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	TAX PREP FEES	2,457			2,457
2					
3					
4					
5					
6					
7					
8					
9					
10					

Line 18 (990-PF) - Taxes

		74,648	20,304	0	0
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	PY FED EXCISE TAX	10,788			
2	ESTIMATED EXCISE TAX PAID	43,556			
3	FOREIGN TAX WITHHELD	20,304	20,304		
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
1	TRUSTEE FEES				
2	ADR FEES				
3	STATE AG FEES				
4	OMG ROYALTY EXPENSE	35	35		
5	MISC INVESTMENT FEES	5,691	5,691		
6	PARTNERSHIP EXPENSES	1,639	1,639		
7	MISC-WEBSITE DEVELOPEMENT	2,480			2,480
8					
9					
		9,845	7,365	0	2,480

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	107,292
2	MUTUAL FUND AND CTF INCOME ADDITION	2	5,247
3	PARTNERSHIP INCOME ADJUSTMENT	3	1,792
4	Total	4	114,331

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

1	MUTUAL FUND AND CTF INCOME SUBTRACTION	1	12,054
2	PY RETURN OF CAPITAL ADJUSTMENT	2	4,272
3	Total	3	16,326

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

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV 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												
Amount																										
Long Term CG Distributions 9,040																										
Short Term CG Distributions 0																										
1	AMC NETWORKS INC	00164V103		3/22/2006	7/12/2011		28	0	11	17			0	759,175												
2	AMC NETWORKS INC	00164V103		12/15/2005	7/12/2011		7,242	0	2,539	4,703			0	4,703												
3	AMC NETWORKS INC	00164V103		3/22/2006	7/12/2011		1,040	0	420	620			0	620												
4	AT & T INC	00206R102		5/1/2008	10/25/2011		511	0	720	-209			0	-209												
5	AT & T INC	00206R102		8/6/2008	12/8/2011		10,773	0	14,871	-4,098			0	-4,098												
6	AT & T INC	00206R102		8/6/2008	12/8/2011		20,040	0	21,389	-1,349			0	-1,349												
7	AT & T INC	00206R102		9/8/2008	12/8/2011		261	0	289	-28			0	-28												
8	AT & T INC	00206R102		10/9/2008	12/8/2011		434	0	370	64			0	64												
9	AT & T INC	00206R102		12/8/2009	12/8/2011		6,950	0	6,672	278			0	278												
10	AT & T INC	00206R102		1/7/2011	12/8/2011		11,468	0	11,444	24			0	24												
11	AT & T INC	00206R102		11/10/2011	12/8/2011		6,574	0	6,618	-44			0	-44												
12	AAR CORP	00361105		8/3/2011	11/3/2011		23,081	0	31,121	-8,040			0	-8,040												
13	AFLAC INC	001055102		11/4/2010	7/28/2011		67,159	0	83,499	-16,340			0	-16,340												
14	AT & T INC	00206R102		5/1/2008	12/8/2011		521	0	734	-213			0	-213												
15	AARON RENTS INC-CL A	002535300		5/4/2011	8/3/2011		29,197	0	34,602	-5,405			0	-5,405												
16	ABBOTT LABS	002824100		1/13/2006	10/11/2011		49,914	0	39,433	10,481			0	10,481												
17	ABBOTT LABS	002824100		6/10/2011	10/25/2011		320	0	308	12			0	12												
18	ABBOTT LABS	002824100		5/10/2010	12/8/2011		9,518	0	8,587	931			0	931												
19	ABBOTT LABS	002824100		1/7/2011	12/8/2011		3,063	0	2,712	351			0	351												
20	ABBOTT LABS	002824100		3/4/2011	12/8/2011		15,206	0	13,535	1,671			0	1,671												
21	ABBOTT LABS	002824100		6/10/2011	12/8/2011		9,299	0	8,719	580			0	580												
22	ABBOTT LABORATORIES 5 600% 5/15/	002824AS9		2/2/2011	5/4/2011		250,000	0	250,372	-372			0	-372												
23	ACETO CORP	004446100		9/17/2009	1/27/2011		26,347	0	32,361	-6,014			0	-6,014												
24	ACTIVISION BLIZZARD INC	00507V109		7/27/2010	11/28/2011		113,198	0	118,583	-5,385			0	-5,385												
25	ACTIVISION BLIZZARD INC	00507V109		7/27/2010	12/8/2011		1,254	0	1,219	35			0	35												
26	ACTIVISION BLIZZARD INC	00507V109		8/6/2010	12/8/2011		6,780	0	6,099	681			0	681												
27	ACTIVISION BLIZZARD INC	00507V109		9/24/2010	12/8/2011		8,850	0	7,888	962			0	962												
28	ACTIVISION BLIZZARD INC	00507V109		1/21/2011	12/8/2011		3,713	0	3,416	297			0	297												
29	ADVANCE AMER CASH ADVANCE CTRS	00739W107		11/3/2011	12/8/2011		32,596	0	30,457	2,139			0	2,139												
30	AECOM TECHNOLOGY CORP	00766T100		4/27/2011	12/8/2011		12,266	0	15,722	-3,456			0	-3,456												
31	AECOM TECHNOLOGY CORP	00766T100		8/25/2011	12/8/2011		1,940	0	1,925	15			0	15												
32	AIR METHODS CORP COM	009128307		2/2/2011	5/4/2011		5,788	0	4,705	1,083			0	1,083												
33	AIR METHODS CORP COM	009128307		4/13/2011	6/23/2011		25,057	0	24,083	974			0	974												
34	AIR METHODS CORP COM	009128307		2/2/2011	8/3/2011		35,762	0	27,598	8,164			0	8,164												
35	AIR TRANSPORT SERVICES GROUP 1	00922R105		11/2/2010	2/2/2011		30,354	0	28,092	2,262			0	2,262												
36	UIL HOLDINGS	902748102		9/25/2006	2/18/2011		2,944	0	3,548	-604			0	-604												
37	UNISOURCE ENERGY CORP COM	909205106		9/16/2011	10/20/2011		705	0	714	-9			0	-9												
38	UIL HOLDINGS	902748102		4/5/2007	2/18/2011		4,804	0	5,353	-549			0	-549												
39	UIL HOLDINGS	902748102		4/30/2007	2/18/2011		682	0	760	-78			0	-78												
40	UIL HOLDINGS	902748102		6/4/2007	2/18/2011		23,155	0	23,933	-778			0	-778												
41	UNISOURCE ENERGY CORP COM	909205106		3/31/2008	2/18/2011		3,688	0	3,848	-160			0	-160												
42	UIL HOLDINGS	902748102		4/17/2008	2/18/2011		5,610	0	5,460	150			0	150												
43	UIL HOLDINGS	902748102		12/17/2008	2/18/2011		93	0	92	1			0	1												
44	UIL HOLDINGS	902748102		2/9/2009	2/18/2011		682	0	602	80			0	80												
45	UIL HOLDINGS	902748102		4/13/2009	2/18/2011		3,626	0	2,618	1,008			0	1,008												
46	UIL HOLDINGS	902748102		5/29/2009	2/18/2011		4,990	0	3,404	1,586			0	1,586												
47	UIL HOLDINGS	902748102		9/23/2009	2/18/2011		1,054	0	900	154			0	154												
48	UIL HOLDINGS	902748102		3/16/2010	2/18/2011		3,440	0	3,131	309			0	309												
49	UIL HOLDINGS	902748102		5/26/2010	2/18/2011		4,680	0	3,659	1,021			0	1,021												
50	ALCATEL-LUCENT-SPONSORED ADR	013904305		9/20/2007	2/23/2011		6,307	0	12,246	-5,939			0	-5,939												
51	ALCATEL-LUCENT-SPONSORED ADR	013904305		2/18/2010	2/23/2011		11,808	0	7,151	4,657			0	4,657												
52	UIL HOLDINGS	902748102		9/20/2010	2/18/2011		310	0	267	43			0	43												
53	UIL HOLDINGS	902748102		12/8/2010	2/18/2011		1,333	0	1,301	32			0	32												
54	UIL HOLDINGS	902748102		1/7/2011	2/18/2011		3,719	0	3,556	163			0	163												
55	ULTA SALON COSMETICS & FRAGRAN	90384S303		8/3/2010	2/2/2011		34,103	0	22,718	11,385			0	11,385												
56	ULTRA PETROLEUM CORP	903914109		2/1/2006	12/8/2011		8,319	0	16,219	-7,900			0	-7,900												

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

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	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 of Losses					
Totals:						23,446,178	0	22,687,003	759,175	0	0	0	759,175					
Long Term CG Distributions						9,040	0											
Short Term CG Distributions						0	0											
59	ULTRA PETROLEUM CORP	903914109		3/18/2010	12/8/2011	5,942	0	7,858	-1,916									
60	ALLEGIAN TRAVEL CO	01748X102		11/3/2011	12/8/2011	29,279	0	29,801	-522									
61	ULTRA PETROLEUM CORP	903914109		1/21/2011	12/8/2011	2,796	0	3,728	-932									
62	ALLIANZ SE ADR	018805101		5/24/2010	12/8/2011	17,694	0	17,304	390									
63	UNIFI INC	904677200		2/2/2011	5/4/2011	28,331	0	32,198	-3,867									
64	UNILEVER PLC - ADR	904677200		1/7/2011	6/22/2011	10,855	0	10,135	720									
65	UNILEVER PLC - ADR	904677200		1/7/2011	10/25/2011	299	0	268	31									
66	ALLIANZ SE ADR	018805101		8/9/2011	12/8/2011	11,735	0	12,665	-930									
67	UNILEVER PLC - ADR	904677200		11/14/2008	12/8/2011	19,334	0	12,873	6,461									
68	UNILEVER PLC - ADR	904677200		6/3/2010	12/8/2011	4,716	0	3,938	778									
69	UNILEVER PLC - ADR	904677200		1/7/2011	12/8/2011	7,392	0	6,586	806									
70	ALLSTATE CORP	020002101		6/2/2009	1/21/2011	7,756	0	6,558	1,198									
71	UNILEVER PLC - ADR	904677200		12/19/2005	12/8/2011	66,154	0	44,608	21,546									
72	UNILEVER PLC - ADR	904677200		1/25/2006	12/8/2011	12,327	0	8,527	3,800									
73	UNILEVER PLC - ADR	904677200		5/10/2006	12/8/2011	546	0	385	161									
74	UNILEVER PLC - ADR	904677200		1/7/2011	12/8/2011	4,698	0	4,203	495									
75	ALLSTATE CORP	020002101		6/15/2009	1/21/2011	565	0	445	120									
76	ALLSTATE CORP	020002101		8/15/2009	4/15/2011	7,346	0	5,754	1,592									
77	ALLSTATE CORP	020002101		5/8/2009	5/6/2011	268	0	197	71									
78	ALLSTATE CORP	020002101		6/15/2009	5/6/2011	737	0	543	194									
79	ALLSTATE CORP	020002101		3/30/2009	5/6/2011	8,141	0	4,686	3,455									
80	ALLSTATE CORP	020002101		3/30/2009	8/5/2011	12,370	0	9,044	3,326									
81	ALSTOM SA-JNSPON ADR	021244207		8/18/2011	12/8/2011	14,787	0	20,982	-6,195									
82	ALSTOM SA-JNSPON ADR	021244207		10/3/2011	12/8/2011	4,340	0	4,455	-115									
83	ALTRA HOLDINGS INC	02208R106		2/2/2011	5/4/2011	3,944	0	3,295	649									
84	ALTRA HOLDINGS INC	02208R106		2/2/2011	8/3/2011	27,536	0	28,677	-1,141									
85	ALTRIA GROUP INC	02209S103		10/12/2011	10/25/2011	403	0	419	-16									
86	ALTRIA GROUP INC	02209S103		4/19/2007	12/8/2011	12,449	0	9,172	3,277									
87	ALTRIA GROUP INC	02209S103		5/17/2007	12/8/2011	5,348	0	3,969	1,379									
88	ALTRIA GROUP INC	02209S103		4/10/2008	12/8/2011	10,063	0	7,495	2,568									
89	ALTRIA GROUP INC	02209S103		10/9/2008	12/8/2011	345	0	216	129									
90	ALTRIA GROUP INC	02209S103		1/7/2011	12/8/2011	8,252	0	7,011	1,241									
91	ALTRIA GROUP INC	02209S103		10/12/2011	12/8/2011	6,527	0	6,335	192									
92	ALASKA AIR GROUP INC	011659109		9/16/2011	10/20/2011	321	0	301	20									
93	ELECTRICITE DE FRANCE (EDF) ADR	285039103		1/7/2011	12/8/2011	3,577	0	5,906	-2,329									
94	ALASKA AIR GROUP INC	011659109		9/16/2011	12/8/2011	36,643	0	32,441	4,202									
95	ALCATEL-LUCENT-SPONSORED ADR	013904305		7/26/2007	2/3/2011	8,835	0	35,621	-26,786									
96	ALCATEL-LUCENT-SPONSORED ADR	013904305		5/17/2007	2/3/2011	1,584	0	6,278	-4,694									
97	ELECTRONICS FOR IMAGING INC COM	286082102		8/3/2011	11/3/2011	28,241	0	31,867	-3,626									
98	ELIZABETH ARDEN INC	28660G106		11/2/2010	2/2/2011	3,871	0	3,074	797									
99	ELIZABETH ARDEN INC	28660G106		11/2/2010	5/4/2011	260	0	192	68									
100	ALCATEL-LUCENT-SPONSORED ADR	013904305		4/18/2007	2/15/2011	4,044	0	11,103	-7,059									
101	ALCATEL-LUCENT-SPONSORED ADR	013904305		5/17/2007	2/15/2011	1,057	0	3,046	-1,989									
102	EAST JAPAN RAILWAY COMPANY ADR	273202101		3/2/2011	12/8/2011	10,595	0	12,220	-1,625									
103	EAST WEST BANCORP INC	27579R104		12/8/2010	1/7/2011	1,056	0	950	106									
104	EAST WEST BANCORP INC	27579R104		12/8/2010	2/18/2011	2,635	0	2,101	534									
105	EAST WEST BANCORP INC	27579R104		4/13/2011	9/16/2011	306	0	405	-99									
106	ELIZABETH ARDEN INC	28660G106		11/2/2010	8/3/2011	6,111	0	4,098	2,013									
107	EAST WEST BANCORP INC	27579R104		6/23/2011	9/16/2011	476	0	534	-58									
108	EAST WEST BANCORP INC	27579R104		6/23/2011	10/20/2011	477	0	534	-57									
109	EAST WEST BANCORP INC	27579R104		12/8/2010	12/8/2011	26,493	0	25,353	1,140									
110	EAST WEST BANCORP INC	27579R104		6/23/2011	12/8/2011	2,290	0	2,289	1									
111	ELIZABETH ARDEN INC	28660G106		11/2/2010	11/3/2011	34,010	0	21,194	12,816									
112	EASTGROUP PPTYS INC COM	277276101		9/16/2011	10/20/2011	231	0	243	-12									
113	EASTGROUP PPTYS INC COM	277276101		9/16/2011	12/8/2011	28,178	0	27,628	550									
114	EDUCATION RLTY TR INC	28140H104		9/16/2011	10/20/2011	352	0	363	-11									
115	PERRY ELLIS INTERNATIONAL	288853104		2/2/2011	5/4/2011	30,282	0	32,119	-1,837									
116	EDUCATION RLTY TR INC	28140H104		9/16/2011	12/8/2011	27,307	0	27,825	-518									

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

Long Term CG Distributions						Amount								
Short Term CG Distributions						9,040	0							
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Totals	23,446,178	0	22,687,003	759,175	0	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses	759,175
						Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69				
117	EHEALTH INC	28238P109		11/3/2011	12/8/2011	29,832	0	30,196	-364			0	0	-364
118	EL PASO CORPORATION	28336L109		9/22/2011	12/8/2011	18,732		13,209	5,523			0	0	5,523
119	EL PASO ELEC CO COM	283677854		2/22/2011	4/13/2011	3,179		2,990	189			0	0	189
120	EL PASO ELEC CO COM	283677854		2/22/2011	6/23/2011	1,915		1,772	143			0	0	143
121	EL PASO ELEC CO COM	283677854		2/18/2011	12/8/2011	32,096		26,965	5,131			0	0	5,131
122	EL PASO ELEC CO COM	283677854		2/22/2011	12/8/2011	5,821		4,901	920			0	0	920
123	EMBRAER SA ADR	29082A107		10/28/2009	1/26/2011	1,509		1,065	444			0	0	444
124	EL PASO ELEC CO COM	283677854		9/16/2011	12/8/2011	1,250		1,241	9			0	0	9
125	EL PASO ELEC CO COM	283677854		10/20/2011	12/8/2011	132		123	9			0	0	9
126	ELECTRICITE DE FRANCE (EDF) ADR	285039103		3/23/2010	12/8/2011	9,256		19,549	-10,293			0	0	-10,293
127	ELECTRICITE DE FRANCE (EDF) ADR	285039103		11/9/2010	12/8/2011	8,359		14,917	-6,558			0	0	-6,558
128	EMBRAER SA ADR	29082A107		5/14/2010	1/26/2011	3,435		2,413	1,022			0	0	1,022
129	EMBRAER SA ADR	29082A107		11/3/2009	8/1/2011	14,608		9,991	4,617			0	0	4,617
130	EMBRAER SA ADR	29082A107		5/14/2010	8/1/2011	6,867		5,322	1,545			0	0	1,545
131	EMCORE CORP	29084E104		8/3/2011	11/3/2011	13,037		30,915	-17,878			0	0	-17,878
132	ENCORE CAP GROUP INC	292554102		11/1/2010	1/7/2011	3,594		3,083	511			0	0	511
133	ENCORE CAP GROUP INC	292554102		11/1/2010	2/18/2011	1,492		1,123	369			0	0	369
134	ENCORE CAP GROUP INC	292554102		11/1/2010	4/13/2011	26,804		21,929	4,875			0	0	4,875
135	ENCORE CAP GROUP INC	292554102		11/2/2010	4/13/2011	1,423		1,153	270			0	0	270
136	ENCORE CAP GROUP INC	292554102		12/8/2010	4/13/2011	3,070		2,475	595			0	0	595
137	ALTRIA GROUP INC	02209S103		11/10/2011	12/8/2011	8,079		7,740	339			0	0	339
138	ALTRIA GROUP INC	02209S103		10/12/2011	12/8/2011	431		429	2			0	0	2
139	ALUMINA LIMITED - ADR	022205108		12/19/2005	12/8/2011	7,026		26,741	-19,715			0	0	-19,715
140	ALUMINA LIMITED - ADR	022205108		8/3/2006	12/8/2011	1,588		5,732	-4,144			0	0	-4,144
141	ALUMINA LIMITED - ADR	022205108		5/19/2010	12/8/2011	4,590		5,775	0			0	0	0
142	ALUMINA LIMITED - ADR	022205108		10/3/2011	12/8/2011	4,590		4,663	-73			0	0	-73
143	AMCOR LTD - ADR	02341R302		1/7/2011	5/9/2011	4,109		3,654	455			0	0	455
144	AMCOR LTD - ADR	02341R302		12/19/2005	5/9/2011	4,258		3,076	1,182			0	0	1,182
145	ALCATEL-LUCENT-SPONSORED ADR	013904305		3/27/2007	2/15/2011	3,152		8,113	-4,961					

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

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V. as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
175	NOVARTIS AG - ADR	66987V109		10/23/2007	12/8/2011	23,446,178	12,170	0	11,633	537	0	0	0	759,175
176	NOVARTIS AG - ADR	66987V109		17/7/2011	12/8/2011		12,334	0	12,898	-564	0	0	0	-564
177	OCWEN FINL CORP NEW	675746309		11/3/2011	12/8/2011		27,530	0	29,678	-2,148	0	0	0	-2,148
178	OIL STATES INTERNATIONAL INC	678026105		10/29/2008	2/18/2011		2,789	0	2,356	433	0	0	0	433
179	OIL STATES INTERNATIONAL INC	678026105		10/29/2008	2/18/2011		1,761	0	477	1,284	0	0	0	1,284
180	OIL STATES INTERNATIONAL INC	678026105		10/29/2008	6/23/2011		573	0	159	414	0	0	0	414
181	OIL STATES INTERNATIONAL INC	678026105		10/29/2008	9/16/2011		19,689	0	6,082	13,607	0	0	0	13,607
182	ON ASSIGNMENT INC COM	682159108		4/13/2011	12/8/2011		5,803	0	5,102	707	0	0	0	707
183	OIL STATES INTERNATIONAL INC	678026105		4/13/2009	9/16/2011		6,306	0	1,585	4,721	0	0	0	4,721
184	POLYUS GOLD-UNSPONSED ADR (CUSIP)	678129107		5/31/2011	7/18/2011		10,316	0	11,669	-1,353	0	0	0	-1,353
185	ORITANI FINL CORP NEW	68633D103		9/16/2011	10/20/2011		705	0	718	-13	0	0	0	-13
186	ORITANI FINL CORP NEW	68633D103		9/16/2011	12/8/2011		26,191	0	27,860	-1,669	0	0	0	-1,669
187	OXFORD INDS INC	691497309		5/4/2011	8/3/2011		5,656	0	5,285	371	0	0	0	371
188	OLD DOMINION FREIGHT LINES INC	679580100		2/2/2011	5/4/2011		3,203	0	2,592	611	0	0	0	611
189	OLD DOMINION FREIGHT LINES INC	679580100		2/2/2011	8/3/2011		31,538	0	27,613	3,925	0	0	0	3,925
190	OLD REP INTL CORP	680223104		12/15/2005	12/8/2011		9,466	0	23,312	-13,846	0	0	0	-13,846
191	OLD REP INTL CORP	680223104		1/21/2011	12/8/2011		1,076	0	1,552	-476	0	0	0	-476
192	OMNICOM GROUP	681919106		4/26/2010	12/8/2011		13,222	0	12,900	322	0	0	0	322
193	OMNICOM GROUP	681919106		5/4/2011	11/3/2011		33,549	0	29,207	4,342	0	0	0	4,342
194	OMNICOM GROUP	681919106		5/17/2010	12/8/2011		6,677	0	6,175	502	0	0	0	502
195	PPL CORPORATION	69351T106		6/7/2011	10/25/2011		347	0	335	12	0	0	0	12
196	OMNICOM GROUP	681919106		1/21/2011	12/8/2011		2,211	0	2,281	-70	0	0	0	-70
197	PPL CORPORATION	69351T106		5/10/2011	12/8/2011		20,908	0	19,961	947	0	0	0	947
198	PPL CORPORATION	69351T106		6/7/2011	12/8/2011		11,166	0	10,736	430	0	0	0	430
199	PS BUSINESS PARKS INC/CA	69360J107		4/13/2011	12/8/2011		25,326	0	27,330	-2,004	0	0	0	-2,004
200	PS BUSINESS PARKS INC/CA	69360J107		6/23/2011	12/8/2011		756	0	746	10	0	0	0	10
201	TRIUMPH GROUP INC NEW COM	896818101		12/8/2010	6/23/2011		1,530	0	1,442	88	0	0	0	88
202	TRIUMPH GROUP INC NEW COM	896818101		12/8/2010	12/8/2011		24,197	0	19,101	5,096	0	0	0	5,096
203	TRIUMPH GROUP INC NEW COM	896818101		4/13/2011	12/8/2011		1,712	0	1,266	446	0	0	0	446
204	TRIUMPH GROUP INC NEW COM	896818101		9/16/2011	12/8/2011		399	0	361	38	0	0	0	38
205	TUESDAY MORNING CORP	899035505		12/8/2010	2/18/2011		9,273	0	11,846	-2,573	0	0	0	-2,573
206	TUESDAY MORNING CORP	899035505		12/8/2010	2/22/2011		8,938	0	11,711	-2,773	0	0	0	-2,773
207	TUESDAY MORNING CORP	899035505		1/7/2011	2/22/2011		3,122	0	3,745	-623	0	0	0	-623
208	TWIN DISC INC COM	901476101		2/2/2011	5/4/2011		30,189	0	32,453	-2,264	0	0	0	-2,264
209	TWIN DISC INC COM	901476101		8/3/2011	11/3/2011		32,689	0	32,270	419	0	0	0	419
210	TYLER TECHNOLOGIES INC	902252105		11/3/2011	12/8/2011		28,387	0	30,511	-2,124	0	0	0	-2,124
211	ESTERLINE CORP	297425100		12/8/2010	1/7/2011		69	0	65	4	0	0	0	4
212	ESTERLINE CORP	297425100		12/8/2010	6/23/2011		588	0	519	69	0	0	0	69
213	ESTERLINE CORP	297425100		2/18/2011	6/23/2011		220	0	218	2	0	0	0	2
214	ESTERLINE CORP	297425100		4/13/2011	6/23/2011		1,543	0	1,441	102	0	0	0	102
215	ESTERLINE CORP	297425100		3/16/2010	6/23/2011		2,131	0	1,401	730	0	0	0	730
216	ESTERLINE CORP	297425100		3/16/2010	9/16/2011		1,289	0	1,014	275	0	0	0	275
217	ESTERLINE CORP	297425100		2/11/2008	12/8/2011		1,092	0	958	134	0	0	0	134
218	ESTERLINE CORP	297425100		10/29/2008	12/8/2011		4,471	0	2,834	1,637	0	0	0	1,637
219	ESTERLINE CORP	297425100		4/13/2009	12/8/2011		10,086	0	4,638	5,448	0	0	0	5,448
220	ESTERLINE CORP	297425100		8/26/2009	12/8/2011		2,599	0	1,543	1,056	0	0	0	1,056
221	ESTERLINE CORP	297425100		3/16/2010	12/8/2011		3,223	0	2,994	229	0	0	0	229
222	EXPONENT INC	30214U102		11/3/2011	12/8/2011		28,790	0	29,932	-1,142	0	0	0	-1,142
223	EXTRA SPACE STORAGE INC	30225T102		1/7/2011	2/18/2011		1,469	0	1,334	135	0	0	0	135
224	ENSGN GROUP INC/THE	29358P101		5/4/2011	8/3/2011		25,866	0	34,454	-8,588	0	0	0	-8,588
225	TOKIO MARINE HOLDINGS INC ADR	889094108		1/30/2007	12/8/2011		4,213	0	6,030	-2,417	0	0	0	-2,417
226	TOKIO MARINE HOLDINGS INC ADR	889094108		3/12/2007	12/8/2011		5,055	0	7,956	-2,901	0	0	0	-2,901
227	TOKIO MARINE HOLDINGS INC ADR	889094108		1/7/2011	12/8/2011		6,194	0	8,155	-1,961	0	0	0	-1,961
228	TOKIO MARINE HOLDINGS INC ADR	889094108		10/31/2011	12/8/2011		7,423	0	7,792	-369	0	0	0	-369
229	TOTAL S.A. - ADR	89151E109		8/4/2009	10/25/2011		470	0	470	0	0	0	0	0
230	TOTAL S.A. - ADR	89151E109		7/16/2009	12/8/2011		7,895	0	8,233	-338	0	0	0	-338
231	TOTAL S.A. - ADR	89151E109		8/4/2009	12/8/2011		14,458	0	15,676	-1,218	0	0	0	-1,218
232	TOTAL S.A. - ADR	89151E109		1/7/2011	12/8/2011		6,665	0	6,950	-285	0	0	0	-285

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Amount													
9,040													
0													
Long Term CG Distributions													
Short Term CG Distributions													
	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
233	TOTAL S.A. - ADR	89151E109		10/17/2011	12/8/2011	13,586	0	13,675	-89			0	-89
234	TOTAL S.A. - ADR	89151E109		8/4/2009	12/8/2011	461	0	494	-33			0	-33
235	TOTAL S.A. - ADR	89151E109		12/19/2005	12/8/2011	50,119	0	62,189	-12,070			0	-12,070
236	TOTAL S.A. - ADR	89151E109		2/28/2006	12/8/2011	8,743	0	10,690	-1,947			0	-1,947
237	TOTAL S.A. - ADR	89151E109		1/7/2011	12/8/2011	10,217	0	10,755	-538			0	-538
238	TOYOTA MOTOR CORPORATION - ADR	892331307		9/9/2010	12/8/2011	15,408	0	15,941	-533			0	-533
239	TOYOTA MOTOR CORPORATION - ADR	892331307		9/23/2010	12/8/2011	3,379	0	3,556	-177			0	-177
240	TOYOTA MOTOR CORPORATION - ADR	892331307		10/21/2010	12/8/2011	10,204	0	10,809	-605			0	-605
241	TOYOTA MOTOR CORPORATION - ADR	892331307		12/19/2005	12/8/2011	31,377	0	45,513	-14,136			0	-14,136
242	TOYOTA MOTOR CORPORATION - ADR	892331307		1/7/2011	12/8/2011	5,489	0	6,673	-1,184			0	-1,184
243	TRAVELERS COMPANIES, INC	89417E109		1/27/2011	10/11/2011	114,011	0	126,765	-12,754			0	-12,754
244	ENTERGY CORP NEW COM	29364G103		9/15/2008	12/8/2011	13,765	0	18,321	-4,556			0	-4,556
245	ENTERGY CORP NEW COM	29364G103		1/21/2011	12/8/2011	16,047	0	16,423	-376			0	-376
246	ENTERTAINMENT PTYS TRUST COM	29380T105		12/8/2010	6/23/2011	1,007	0	1,005	2			0	2
247	ENTERTAINMENT PTYS TRUST COM	29380T105		2/16/2011	6/23/2011	412	0	420	-8			0	-8
248	ENTERTAINMENT PTYS TRUST COM	29380T105		1/7/2011	6/23/2011	320	0	310	10			0	10
249	ENTERTAINMENT PTYS TRUST COM	29380T105		1/7/2011	9/16/2011	250	0	265	-15			0	-15
250	ENTERTAINMENT PTYS TRUST COM	29380T105		1/7/2011	10/20/2011	593	0	659	-66			0	-66
251	ENTERTAINMENT PTYS TRUST COM	29380T105		12/17/2008	12/8/2011	1,398	0	870	528			0	528
252	ENTERTAINMENT PTYS TRUST COM	29380T105		2/9/2009	12/8/2011	10,575	0	5,015	5,560			0	5,560
253	ENTERTAINMENT PTYS TRUST COM	29380T105		4/13/2009	12/8/2011	3,540	0	1,526	2,014			0	2,014
254	EXTRA SPACE STORAGE INC	30225T102		1/7/2011	4/13/2011	407	0	369	38			0	38
255	EXTRA SPACE STORAGE INC	30225T102		12/8/2010	4/13/2011	407	0	359	48			0	48
256	EXTRA SPACE STORAGE INC	30225T102		12/8/2010	6/23/2011	123	0	103	20			0	20
257	EXTRA SPACE STORAGE INC	30225T102		11/1/2010	6/23/2011	3,038	0	2,446	592			0	592
258	EXTRA SPACE STORAGE INC	30225T102		11/1/2010	9/16/2011	280	0	215	65			0	65
259	EXTRA SPACE STORAGE INC	30225T102		11/1/2010	12/8/2011	36,028	0	24,975	11,053			0	11,053
260	EXTRA SPACE STORAGE INC	30225T102		10/20/2011	12/8/2011	143	0	119	24			0	24
261	FTI CONSULTING INC COM	302941109		11/3/2011	12/8/2011	30,396	0	29,812	584			0	584
262	PANASONIC CORPORATION - ADR	69832A205		7/30/2007	12/8/2011	5,127	0	10,325	-5,198			0	-5,198
263	PANASONIC CORPORATION - ADR	69832A205		8/16/2007	12/8/2011	6,044	0	11,527	-5,483			0	-5,483
264	PANASONIC CORPORATION - ADR	69832A205		9/12/2007	12/8/2011	5,172	0	9,998	-4,826			0	-4,826
265	PANASONIC CORPORATION - ADR	69832A205		9/13/2007	12/8/2011	1,080	0	2,060	-980			0	-980
266	PANASONIC CORPORATION - ADR	69832A205		1/7/2011	12/8/2011	4,737	0	7,459	-2,722			0	-2,722
267	PANASONIC CORPORATION - ADR	69832A205		3/17/2011	12/8/2011	4,537	0	5,921	-1,384			0	-1,384
268	PAPA JOHNS INTL INC COM	698813102		11/3/2011	12/8/2011	30,801	0	30,184	617			0	617
269	PAR PHARMACEUTICAL COS INC	69888P106		10/20/2011	12/8/2011	25,469	0	22,759	2,710			0	2,710
270	PARCEL INTL CORP COM	699462107		4/13/2011	6/23/2011	23,613	0	27,825	-4,212			0	-4,212
271	PAYCHEX INC	704326107		9/11/2008	7/28/2011	130,881	0	151,427	-20,546			0	-20,546
272	PAYCHEX INC	704326107		11/5/2008	7/28/2011	28,452	0	29,012	-560			0	-560
273	PEABODY ENERGY CORPORATION	704549104		3/22/2007	7/28/2011	81,954	0	53,701	28,253			0	28,253
274	PEABODY ENERGY CORPORATION	704549104		11/5/2008	7/28/2011	35,123	0	20,597	14,526			0	14,526
275	PENNANTPARK INV CORP	708062104		2/18/2011	9/16/2011	51	0	64	-13			0	-13
276	PENNANTPARK INV CORP	708062104		1/7/2011	9/16/2011	510	0	608	-98			0	-98
277	PENNANTPARK INV CORP	708062104		3/16/2010	12/8/2011	19,882	0	20,352	-470			0	-470
278	PENNANTPARK INV CORP	708062104		5/26/2010	12/8/2011	2,082	0	1,938	144			0	144
279	PENNANTPARK INV CORP	708062104		1/7/2011	12/8/2011	1,612	0	1,874	-262			0	-262
280	PENNANTPARK INV CORP	708062104		4/13/2011	12/8/2011	1,863	0	2,067	-204			0	-204
281	PENNANTPARK INV CORP	708062104		6/23/2011	12/8/2011	345	0	363	-18			0	-18
282	PENNSYLVANIA REAL ESTATE INV TR	709102107		12/8/2010	2/18/2011	754	0	726	28			0	28
283	PENNSYLVANIA REAL ESTATE INV TR	709102107		11/2/2010	2/18/2011	893	0	832	61			0	61
284	PENNSYLVANIA REAL ESTATE INV TR	709102107		11/1/2010	4/13/2011	13,584	0	14,107	-523			0	-523
285	PENNSYLVANIA REAL ESTATE INV TR	709102107		11/2/2010	4/13/2011	6,524	0	6,817	-293			0	-293
286	PENNSYLVANIA REAL ESTATE INV TR	709102107		1/7/2011	4/13/2011	3,557	0	3,577	-20			0	-20
287	PEP BOYS MANNY MOE & JACK	713278109		2/2/2011	5/4/2011	31,063	0	32,270	-1,207			0	-1,207
288	PEPSICO INC	713448108		6/16/2003	7/28/2011	128,275	0	90,060	38,215			0	38,215
289	PEPSICO INC	713448108		10/12/2011	10/25/2011	186	0	190	-4			0	-4
290	PEPSICO INC	713448108		10/12/2011	12/8/2011	14,369	0	14,000	369			0	369

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	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals		Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV 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
						Amount	0	23,446,178	0	22,687,003	759,175	0	0	0	759,175
	Long Term CG Distributions	9,040													
	Short Term CG Distributions	0													
291	PT TELEKOMUNIKASI INDONESIA TB - A	715684106		2/17/2011	12/8/2011			11,409	0	11,936	-527			0	-527
292	PT TELEKOMUNIKASI INDONESIA TB - A	715684106		2/25/2011	12/8/2011			11,888	0	12,655	-767			0	-767
293	PHILIP MORRIS INTERNATIONAL IN	718172109		1/7/2011	10/25/2011			411	0	337	74			0	74
294	PHILIP MORRIS INTERNATIONAL IN	718172109		4/19/2007	12/8/2011			32,574	0	20,900	11,674			0	11,674
295	PHILIP MORRIS INTERNATIONAL IN	718172109		5/17/2007	12/8/2011			8,576	0	5,543	3,033			0	3,033
296	PHILIP MORRIS INTERNATIONAL IN	718172109		10/9/2008	12/8/2011			451	0	253	198			0	198
297	PHILIP MORRIS INTERNATIONAL IN	718172109		1/7/2011	12/8/2011			11,886	0	8,886	3,000			0	3,000
298	PHOTONICS INC COM	719405102		5/4/2011	8/3/2011			26,546	0	33,746	-7,200			0	-7,200
299	UNITED OVERSEAS BANK LIMITED - AD	911271302		7/6/2010	7/6/2011			20	0	15	5			0	5
300	UNITED OVERSEAS BANK LIMITED - AD	911271302		10/11/2006	7/6/2011			2	0	1	1			0	1
301	UNITED OVERSEAS BANK LIMITED - AD	911271302		9/26/2006	12/8/2011			12,371	0	10,741	1,630			0	1,630
302	UNITED OVERSEAS BANK LIMITED - AD	911271302		10/11/2006	12/8/2011			1,308	0	1,179	129			0	129
303	UNITED OVERSEAS BANK LIMITED - AD	911271302		11/13/2008	12/8/2011			9,120	0	6,261	2,859			0	2,859
304	UNITED OVERSEAS BANK LIMITED - AD	911271302		7/7/2011	12/8/2011			2	0	2	0			0	0
305	UNITED OVERSEAS BANK LIMITED - AD	911271302		7/6/2010	12/8/2011			500	0	527	-27			0	-27
306	UNITED OVERSEAS BANK LIMITED - AD	911271302		7/1/2011	12/8/2011			14	0	20	-6			0	-6
307	UNITED OVERSEAS BANK LIMITED - AD	911271302		7/1/2011	12/8/2011			631	0	874	-243			0	-243
308	UNITEDHEALTH GROUP INC	91324P102		11/4/2010	12/27/2011			20,375	0	18,314	2,061			0	2,061
309	UNIVERSAL STAINLESS & ALLOY PROD	913837100		5/4/2011	8/3/2011			10,539	0	8,526	2,013			0	2,013
310	UNIVERSAL STAINLESS & ALLOY PROD	913837100		5/4/2011	11/3/2011			27,550	0	25,327	2,223			0	2,223
311	UNIVERSAL STAINLESS & ALLOY PROD	913837100		6/23/2011	12/8/2011			21,406	0	24,909	-3,503			0	-3,503
312	UNIVERSAL STAINLESS & ALLOY PROD	913837100		9/16/2011	12/8/2011			9,585	0	8,258	1,327			0	1,327
313	UNIVERSAL STAINLESS & ALLOY PROD	913837100		10/20/2011	12/8/2011			2,378	0	2,104	274			0	274
314	URSTADT BIDDLE PPTYS INC-CL A	917286205		11/1/2010	4/13/2011			57	0	57	0			0	0
315	URSTADT BIDDLE PPTYS INC-CL A	917286205		2/18/2011	4/13/2011			553	0	555	-2			0	-2
316	URSTADT BIDDLE PPTYS INC-CL A	917286205		12/1/2006	9/16/2011			1,390	0	1,504	-114			0	-114
317	URSTADT BIDDLE PPTYS INC-CL A	917286205		2/21/2007	9/16/2011			314	0	345	-31			0	-31
318	URSTADT BIDDLE PPTYS INC-CL A	917286205		4/30/2007	9/16/2011			1,258	0	1,328	-70			0	-70
319	URSTADT BIDDLE PPTYS INC-CL A	917286205		6/4/2007	9/16/2011			1,010	0	1,045	-35			0	-35
320	URSTADT BIDDLE PPTYS INC-CL A	917286205		6/22/2007	9/16/2011			447	0	441	6			0	6
321	URSTADT BIDDLE PPTYS INC-CL A	917286205		7/25/2007	9/16/2011			513	0	489	24			0	24
322	URSTADT BIDDLE PPTYS INC-CL A	917286205		12/17/2007	9/16/2011			6,058	0	5,532	526			0	526
323	URSTADT BIDDLE PPTYS INC-CL A	917286205		6/1/2009	9/19/2011			5,001	0	4,106	895			0	895
324	URSTADT BIDDLE PPTYS INC-CL A	917286205		9/23/2009	9/19/2011			656	0	602	54			0	54
325	URSTADT BIDDLE PPTYS INC-CL A	917286205		11/20/2009	9/19/2011			967	0	829	138			0	138
326	VALUEVISION MEDIA INC	92047K107		8/3/2011	11/3/2011			10,345	0	31,700	-21,355			0	-21,355
327	VECTOR GROUP LTD	92240M108		11/3/2011	12/8/2011			30,596	0	29,894	702			0	702
328	AMEREN CORP COM	023608102		9/21/2006	2/3/2011			6,979	0	12,949	-5,970			0	-5,970
329	AMEREN CORP COM	023608102		1/21/2011	2/3/2011			570	0	573	-3			0	-3
330	AMERICAN CAPITAL AGENCY CORP	02503X105		6/8/2011	12/8/2011			14,441	0	15,330	-889			0	-889
331	AMERICAN CAPITAL AGENCY CORP	02503X105		6/23/2011	12/8/2011			16,113	0	15,933	180			0	180
332	AMERICAN VANGUARD CORP	030371108		8/3/2011	11/3/2011			30,891	0	31,113	-222			0	-222
333	URSTADT BIDDLE PPTYS INC-CL A	917286205		4/17/2008	9/16/2011			1,523	0	1,460	63			0	63
334	URSTADT BIDDLE PPTYS INC-CL A	917286205		6/11/2008	9/16/2011			1,705	0	1,575	130			0	130
335	URSTADT BIDDLE PPTYS INC-CL A	917286205		12/8/2010	9/16/2011			2,400	0	2,704	-304			0	-304
336	URSTADT BIDDLE PPTYS INC-CL A	917286205		1/7/2011	9/16/2011			2,797	0	3,125	-328			0	-328
337	URSTADT BIDDLE PPTYS INC-CL A	917286205		2/18/2011	9/16/2011			314	0	361	-47			0	-47
338	URSTADT BIDDLE PPTYS INC-CL A	917286205		6/23/2011	9/16/2011			679	0	739	-60			0	-60
339	URSTADT BIDDLE PPTYS INC-CL A	917286205		9/23/2009	9/16/2011			629	0	572	57			0	57
340	URSTADT BIDDLE PPTYS INC-CL A	917286205		2/11/2008	9/19/2011			2,755	0	2,263	492			0	492
341	URSTADT BIDDLE PPTYS INC-CL A	917286205		2/9/2009	9/19/2011			1,295	0	1,149	146			0	146
342	AMERISAFE INC	03071H100		11/3/2011	12/8/2011			29,544	0	30,325	-781			0	-781
343	AMERIGROUP CORP	03073T102		12/8/2010	2/18/2011			684	0	531	153			0	153
344	AMERIGROUP CORP	03073T102		1/7/2011	2/18/2011			684	0	556	128			0	128
345	AMERIGROUP CORP	03073T102		7/14/2010	2/18/2011			2,282	0	1,328	954			0	954
346	AMERIGROUP CORP	03073T102		7/14/2010	4/13/2011			3,653	0	1,925	1,728			0	1,728
347	AMERIGROUP CORP	03073T102		7/14/2010	6/23/2011			1,469	0	763	706			0	706
348	AMERIGROUP CORP	03073T102		7/14/2010	9/16/2011			678	0	531	147			0	147

Long Term CG Distributions	9,040
Short Term CG Distributions	0

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Long Term CG Distributions															Amount		Short Term CG Distributions														
															9,040		0														
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F.M.V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis of Losses	759,175																
407	GLAXOSMITHKLINE PLC - ADR	37733W105		1/7/2011	12/8/2011		12,810	0	10,944	1,866			0	1,866																	
408	GLAXOSMITHKLINE PLC - ADR	37733W105		12/19/2005	12/8/2011		57,959	0	66,612	-8,653			0	-8,653																	
409	GLAXOSMITHKLINE PLC - ADR	37733W105		1/7/2011	12/8/2011		13,664	0	11,721	1,943			0	1,943																	
410	GLAXOSMITHKLINE PLC - ADR	37733W105		1/8/2010	12/8/2011		13,540	0	12,237	1,303			0	1,303																	
411	GLAXOSMITHKLINE PLC - ADR	37733W105		4/21/2010	12/8/2011		13,449	0	11,575	1,874			0	1,874																	
412	GLAXOSMITHKLINE PLC - ADR	37733W105		1/7/2011	12/8/2011		8,694	0	7,448	1,246			0	1,246																	
413	GLAXOSMITHKLINE PLC - ADR	37733W105		2/7/2011	12/8/2011		16,030	0	13,781	2,249			0	2,249																	
414	GLOBECOMM SYSTEMS INC	37956X103		5/4/2011	8/3/2011		4,002	0	3,903	99			0	99																	
415	GLOBECOMM SYSTEMS INC	37956X103		5/4/2011	11/3/2011		30,027	0	30,549	-522			0	-522																	
416	GOLD FIELDS LIMITED - ADR	38059T106		2/1/2008	10/5/2011		6,631	0	6,500	131			0	131																	
417	GOLD FIELDS LIMITED - ADR	38059T106		5/22/2008	10/5/2011		6,839	0	6,529	310			0	310																	
418	GOLD FIELDS LIMITED - ADR	38059T106		2/6/2008	12/8/2011		16,035	0	13,739	2,296			0	2,296																	
419	GOLD FIELDS LIMITED - ADR	38059T106		4/8/2008	12/8/2011		6,378	0	5,465	913			0	913																	
420	GOLD FIELDS LIMITED - ADR	38059T106		5/22/2008	12/8/2011		6,816	0	5,961	855			0	855																	
421	GOLD FIELDS LIMITED - ADR	38059T106		2/5/2010	12/8/2011		11,994	0	8,305	3,689			0	3,689																	
422	WEATHERFORD INTL LTD	H27013103		4/30/2010	12/8/2011		10,280	0	12,654	-2,374			0	-2,374																	
423	WEATHERFORD INTL LTD	H27013103		10/28/2010	12/8/2011		6,967	0	7,955	-988			0	-988																	
424	WEATHERFORD INTL LTD	H27013103		11/5/2010	12/8/2011		1,302	0	1,675	-373			0	-373																	
425	NOBLE CORPORATION	H5833N103		4/12/2010	12/7/2011		172,305	0	190,295	-17,990			0	-17,990																	
426	ALTISOURCE PORT SOLUTIONS SA	L0175J104		11/3/2011	12/8/2011		34,782	0	29,949	4,833			0	4,833																	
427	MILLICOM INTL CELLULAR SA	L6388F110		12/15/2005	5/24/2011		22,143	0	5,224	16,919			0	16,919																	
428	TRANSOCEAN LTD	H8817H100		12/7/2011	12/8/2011		9,357	0	9,835	-478			0	-478																	
429	UBS AG -NEW	H89231338		1/17/2008	12/8/2011		3,255	0	11,148	-7,893			0	-7,893																	
430	MILLICOM INTL CELLULAR SA	L6388F110		1/21/2011	5/24/2011		3,133	0	2,823	310			0	310																	
431	UBS AG -NEW	H89231338		1/18/2008	12/8/2011		3,537	0	11,672	-8,135			0	-8,135																	
432	UBS AG -NEW	H89231338		2/29/2008	12/8/2011		3,645	0	9,921	-6,276			0	-6,276																	
433	PLATINUM UNDERWRITERS HLDGS	G7127P100		1/7/2011	4/13/2011		1,530	0	1,853	-323			0	-323																	
434	PLATINUM UNDERWRITERS HLDGS	G7127P100		2/18/2011	4/13/2011		1,978	0	2,350	-372			0	-372																	
435	UBS AG -NEW	H89231338		1/17/2008	12/8/2011		163	0	0	163			0	163																	
436	CNH GLOBAL N V	N20935206		11/2/2010	2/2/2011		4,008	0	3,189	819			0	819																	
437	UBS AG -NEW	H89231338		1/18/2008	12/8/2011		177	0	0	177			0	177																	
438	UBS AG -NEW	H89231338		2/29/2008	12/8/2011		182	0	0	182			0	182																	
439	UBS AG -NEW	H89231338		6/19/2008	12/8/2011		1,276	0	2,137	-861			0	-861																	
440	UBS AG -NEW	H89231338		6/19/2008	12/8/2011		1,139	0	1,908	-769			0	-769																	
441	CNH GLOBAL N V.	N20935206		11/2/2010	5/4/2011		28,536	0	25,594	2,942			0	2,942																	
442	UBS AG -NEW	H89231338		6/19/2008	12/8/2011		1,238	0	2,073	-835			0	-835																	
443	UBS AG -NEW	H89231338		6/19/2008	12/8/2011		64	0	107	-43			0	-43																	
444	UBS AG -NEW	H89231338		6/19/2008	12/8/2011		57	0	96	-39			0	-39																	
445	UBS AG -NEW	H89231338		6/19/2008	12/8/2011		16	0	26	-10			0	-10																	
446	UBS AG -NEW	H89231338		1/22/2010	12/8/2011		5,113	0	6,073	-960			0	-960																	
447	ORTHOFIX INTL NV	N6748L102		5/27/2010	1/7/2011		593	0	593	0			0	0																	
448	ORTHOFIX INTL NV	N6748L102		5/27/2010	4/13/2011		2,295	0	2,244	51			0	51																	
449	ORTHOFIX INTL NV	N6748L102		5/27/2010	6/23/2011		2,479	0	1,923	556			0	556																	
450	ORTHOFIX INTL NV	N6748L102		5/28/2010	6/23/2011		3,637	0	2,814	823			0	823																	
451	ORTHOFIX INTL NV	N6748L102		5/26/2010	6/23/2011		1,612	0	1,227	385			0	385																	
452	UBS AG -NEW	H89231338		8/4/2011	12/8/2011		5,570	0	7,100	-1,530			0	-1,530																	
453	SEVEN & I HOLDINGS CO., LTD ADR	81783H105		1/7/2011	12/8/2011		2,530	0	2,399	131			0	131																	
454	SHISEIDO CO., LTD - ADR	824841407		1/7/2011	10/21/2011		9,839	0	10,870	-1,031			0	-1,031																	
455	SHISEIDO CO., LTD - ADR	824841407		12/27/2005	10/21/2011		4,036	0	3,910	126			0	126																	
456	SHISEIDO CO., LTD - ADR	824841407		12/27/2005	12/8/2011		16,621	0	17,503	-882			0	-882																	
457	SHISEIDO CO., LTD - ADR	824841407		4/1/2009	12/8/2011		9,390	0	7,669	1,721			0	1,721																	
458	SHISEIDO CO., LTD - ADR	824841407		5/25/2011	12/8/2011		10,676	0	9,940	736			0	736																	
459	SHOE CARNIVAL INC	824889109		8/3/2011	11/3/2011		27,053	0	31,691	-4,638			0	-4,638																	
460	SHUFFLE MASTER INC COM	825549108		12/8/2010	4/13/2011		2,514	0	2,600	-86			0	-86																	
461	SHUFFLE MASTER INC COM	825549108		12/8/2010	9/16/2011		13,285	0	16,985	-3,700			0	-3,700																	
462	SHUFFLE MASTER INC COM	825549108		12/8/2010	9/19/2011		2,873	0	3,696	-823			0	-823																	
463	SHUFFLE MASTER INC COM	825549108		1/7/2011	9/19/2011		1,600	0	2,044	-444			0	-444																	
464	SHUFFLE MASTER INC COM	825549108		2/18/2011	9/19/2011		3,243	0	3,777	-534			0	-534																	

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	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Long Term CG Distributions	Amount												
	Short Term CG Distributions	9,040												
		0												
465	SHUFFLE MASTER INC COM	825549108		6/23/2011	9/19/2011		327	0	340	-13			0	759,175
466	SHUFFLE MASTER INC COM	825549108		6/23/2011	9/20/2011		2,893	0	3,016	-123			0	-123
467	SIEMENS AG - ADR	826197501		9/29/2008	2/8/2011		10,409	0	7,370	2,679			0	2,679
468	SIEMENS AG - ADR	826197501		9/29/2008	6/27/2011		4,625	0	3,265	1,360			0	1,360
469	SIEMENS AG - ADR	826197501		9/29/2008	12/8/2011		5,674	0	5,411	263			0	263
470	SIEMENS AG - ADR	826197501		10/24/2008	12/8/2011		18,490	0	9,520	8,970			0	8,970
471	SIEMENS AG - ADR	826197501		9/27/2011	12/8/2011		5,870	0	5,683	187			0	187
472	SIGNATURE BANK	82669G104		1/7/2011	2/18/2011		753	0	674	79			0	79
473	SIGNATURE BANK	82669G104		12/8/2010	2/18/2011		538	0	463	75			0	75
474	SIGNATURE BANK	82669G104		12/8/2010	4/13/2011		1,617	0	1,342	275			0	275
475	SIGNATURE BANK	82669G104		12/8/2010	6/23/2011		492	0	416	76			0	76
476	SIGNATURE BANK	82669G104		5/4/2011	9/16/2011		23,455	0	20,355	3,100			0	3,100
477	SILICON GRAPHICS INTERNATIONAL	82706L108		12/8/2011	8/3/2011		23,780	0	34,974	-11,194			0	-11,194
478	TESCO PLC - ADR	881575302		1/26/2011	12/8/2011		10,464	0	10,799	-335			0	-335
479	TESCO PLC - ADR	881575302		2/4/2011	12/8/2011		9,940	0	10,120	-629			0	-629
480	TESCO PLC - ADR	881575302		2/28/2011	12/8/2011		9,491	0	8,530	-350			0	-350
481	TESCO PLC - ADR	881575302		4/11/2011	12/8/2011		8,180	0	10,724	-2,179			0	-2,179
482	TEVA PHARMACEUTICAL INDUSTRIES	881624209		6/2/2011	12/8/2011		8,545	0	10,682	-2,016			0	-2,016
483	TEVA PHARMACEUTICAL INDUSTRIES	881624209		6/15/2011	12/8/2011		8,666	0	11,198	-1,770			0	-1,770
484	TEVA PHARMACEUTICAL INDUSTRIES	881624209		6/22/2011	12/8/2011		9,428	0	10,196	-396			0	-396
485	TEVA PHARMACEUTICAL INDUSTRIES	881624209		8/9/2011	12/8/2011		10,592	0	28,493	1,947			0	1,947
486	TEXAS ROADHOUSE, INC COMMON ST	882681109		2/18/2011	6/23/2011		30,440	0	30,920	-9,820			0	-9,820
487	THOMPSON CREEK METALS CO INC	884768102		2/18/2011	6/23/2011		21,100	0	2,427	-614			0	-614
488	THOMPSON CREEK METALS CO INC	884768102		4/13/2011	6/23/2011		1,813	0	3,989	-1,901			0	-1,901
489	TIME WARNER CABLE INC	88732J207		2/16/2007	1/13/2011		2,088	0	6,882	2,609			0	2,609
490	DILLARDS INC CL A	254067101		2/2/2011	11/3/2011		9,491	0	22,794	7,653			0	7,653
491	DILLARDS INC CL A	254067101		2/2/2011	11/3/2011		30,447	0	28,935	2,712			0	2,712
492	DINEEQUITY INC	254423106		11/2/2010	5/4/2011		31,647	0	640	-9			0	-9
493	DINEEQUITY INC	254423106		2/2/2011	5/4/2011		631	0	30,706	16,657			0	16,657
494	WALT DISNEY CO	254687106		11/5/2008	1/27/2011		47,363	0	388	70			0	70
495	DOMINION RES INC VA	25746U109		1/7/2011	10/25/2011		458	0	4,568	1,511			0	1,511
496	DOMINION RES INC VA	25746U109		12/8/2009	11/10/2011		6,079	0	9,564	1,777			0	1,777
497	DOMINION RES INC VA	25746U109		1/7/2011	11/10/2011		11,341	0	109	44			0	44
498	DOMINION RES INC VA	25746U109		2/3/2009	11/10/2011		153	0	16,980	6,763			0	6,763
499	DOMINION RES INC VA	25746U109		2/2/2009	12/8/2011		23,743	0	7,278	2,854			0	2,854
500	DOMINION RES INC VA	25746U109		2/3/2009	12/8/2011		10,132	0	7,445	1,753			0	1,753
501	DOMINOS PIZZA INC	25754A201		8/3/2011	11/3/2011		9,198	0	24,170	8,476			0	8,476
502	DOMINOS PIZZA INC	25754A201		8/3/2011	12/8/2011		32,646	0	30,285	-314			0	-314
503	DRDGOLD LTD-SPONSORED ADR	26152H301		11/3/2011	12/8/2011		29,971	0	12,180	405			0	405
504	DREAMWORKS ANIMATION INC	26153C103		2/3/2006	3/1/2011		12,585	0	3,050	48			0	48
505	AVISTA CORP	05379B107		6/23/2011	12/8/2011		3,098	0	30,178	1,531			0	1,531
506	B&G FOODS INC	05508R106		11/3/2011	12/8/2011		31,709	0	431	31			0	31
507	BCE INC	05534B760		1/7/2011	10/25/2011		462	0	8,213	8,723			0	8,723
508	BCE INC	05534B760		1/15/2009	12/8/2011		16,936	0	6,878	7,826			0	7,826
509	BCE INC	05534B760		3/2/2009	12/8/2011		14,704	0	3,904	1,197			0	1,197
510	BCE INC	05534B760		5/17/2011	12/8/2011		5,101	0	9,257	1,024			0	1,024
511	BCE INC	05534B760		1/7/2011	12/8/2011		10,281	0	8,379	432			0	432
512	BG GROUP PLC - ADR	055434203		1/7/2011	12/8/2011		8,811	0	1,870	2,264			0	2,264
513	BG GROUP PLC - ADR	055434203		12/19/2005	12/8/2011		4,134	0	19,934	22,724			0	22,724
514	BG GROUP PLC - ADR	055434203		12/19/2005	12/8/2011		42,658	0	37	2			0	2
515	BP PLC - ADR	055622104		6/28/2011	7/6/2011		39	0	52,752	-18,634			0	-18,634
516	BP PLC - ADR	055622104		12/19/2005	12/8/2011		34,118	0	7,965	-2,420			0	-2,420
517	BP PLC - ADR	055622104		3/9/2007	12/8/2011		5,545	0	2,432	-908			0	-908
518	BP PLC - ADR	055622104		6/1/2007	12/8/2011		1,524	0	4,749	-1,913			0	-1,913
519	BP PLC - ADR	055622104		1/10/2008	12/8/2011		2,836	0	9,627	-780			0	-780
520	BP PLC - ADR	055622104		1/7/2011	12/8/2011		8,847	0	9,198	-520			0	-520
521	BP PLC - ADR	055622104		5/10/2011	12/8/2011		8,678	0	554	-4			0	-4
522	BP PLC - ADR	055622104		6/28/2011	12/8/2011		550	0					0	

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

Amount													
9,040													
0													
Long Term CG Distributions													
Short Term CG Distributions													
	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
523	BABCOCK & WILCOX CO	05615F102		2/6/2008	12/8/2011	3,440	0	6,824	-3,384			0	-3,384
524	BABCOCK & WILCOX CO	05615F102		2/28/2008	12/8/2011	1,120	0	2,520	-1,400			0	-1,400
525	BABCOCK & WILCOX CO	05615F102		10/21/2008	12/8/2011	4,359	0	3,700	659			0	659
526	BABCOCK & WILCOX CO	05615F102		9/8/2010	12/8/2011	10,196	0	10,010	186			0	186
527	BABCOCK & WILCOX CO	05615F102		1/21/2011	12/8/2011	5,266	0	6,841	-1,575			0	-1,575
528	BABCOCK & WILCOX CO	05615F102		6/6/2011	12/8/2011	605	0	740	-135			0	-135
529	BAKER HUGHES INC COM	057224107		11/5/2008	1/27/2011	92,034	0	50,232	41,802			0	41,802
530	BANCFIRST CORP	05945F103		5/16/2006	6/23/2011	7,325	0	8,650	-1,325			0	-1,325
531	SINCLAIR BROADCAST GROUP INC CL	829226109		11/2/2010	2/2/2011	155	0	134	21			0	21
532	SINCLAIR BROADCAST GROUP INC CL	829226109		11/2/2010	5/4/2011	4,597	0	3,319	1,278			0	1,278
533	SINCLAIR BROADCAST GROUP INC CL	829226109		11/2/2010	8/3/2011	28,765	0	24,715	4,050			0	4,050
534	SINGAPORE TELECOMMUNICATIONS LTD	82929R304		6/5/2008	7/20/2011	9,611	0	9,608	3			0	3
535	CINCINNATI FINANCIAL CORP	172062101		1/7/2011	12/8/2011	2,943	0	3,182	-239			0	-239
536	CIRCOR INTERNATIONAL INC -WI	17273K109		9/20/2010	4/13/2011	4,868	0	3,523	1,345			0	1,345
537	CIRCOR INTERNATIONAL INC -WI	17273K109		9/21/2010	4/13/2011	17,629	0	12,994	4,635			0	4,635
538	CIRCOR INTERNATIONAL INC -WI	17273K109		1/7/2011	4/13/2011	3,508	0	3,214	294			0	294
539	CIRCOR INTERNATIONAL INC -WI	17273K109		2/18/2011	4/13/2011	219	0	210	9			0	9
540	CISCO SYSTEMS INC 5.250% 2/22/11	17275RAB8		2/23/2006	2/22/2011	200,000	0	200,250	-250			0	-250
541	CITIZENS INC	17740100		11/3/2011	12/8/2011	32,371	0	30,715	1,656			0	1,656
542	CLOXOX CO	189054109		1/21/2011	7/20/2011	6,733	0	5,749	984			0	984
543	CLOXOX CO	189054109		11/9/2009	7/20/2011	5,237	0	4,278	959			0	959
544	CLOXOX CO	189054109		11/9/2009	12/8/2011	13,543	0	12,711	832			0	832
545	CLOXOX CO	189054109		11/17/2009	12/8/2011	7,097	0	6,528	569			0	569
546	CLOUD PEAK ENERGY INC	18911Q102		2/2/2011	5/4/2011	27,168	0	32,890	-5,722			0	-5,722
547	COCA COLA CO	191216100		1/6/2009	1/4/2011	5,394	0	3,836	1,558			0	1,558
548	COCA COLA CO	191216100		12/15/2008	1/4/2011	4,752	0	3,283	1,469			0	1,469
549	COCA COLA CO	191216100		1/7/2011	5/10/2011	5,166	0	4,841	325			0	325
550	COCA COLA CO	191216100		12/15/2008	5/10/2011	6,307	0	4,171	2,136			0	2,136
551	COCA COLA CO	191216100		3/22/2007	7/28/2011	103,227	0	72,450	30,777			0	30,777
552	COCA COLA CO	191216100		12/15/2008	10/25/2011	201	0	133	68			0	68
553	COCA COLA CO	191216100		12/15/2008	12/8/2011	2,010	0	1,331	679			0	679
554	COCA COLA CO	191216100		3/2/2009	12/8/2011	11,725	0	6,956	4,769			0	4,769
555	COINSTAR INC COM	19259P300		11/2/2010	2/2/2011	20,874	0	28,266	-7,392			0	-7,392
556	DREAMWORKS ANIMATION INC	26153C103		1/21/2011	3/1/2011	2,393	0	2,421	-28			0	-28
557	DUKE ENERGY HOLDING CORP. COM	26441C105		11/14/2007	10/25/2011	423	0	406	17			0	17
558	DUKE ENERGY HOLDING CORP. COM	26441C105		11/17/2007	12/8/2011	31,512	0	29,240	2,272			0	2,272
559	DUKE ENERGY HOLDING CORP. COM	26441C105		11/14/2007	12/8/2011	2,514	0	2,357	157			0	157
560	DUKE ENERGY HOLDING CORP. COM	26441C105		10/9/2008	12/8/2011	495	0	396	99			0	99
561	DUKE ENERGY HOLDING CORP. COM	26441C105		1/7/2011	12/8/2011	10,264	0	8,834	1,430			0	1,430
562	DYCOM INDS INC COM	267475101		8/3/2011	11/3/2011	37,447	0	30,659	6,788			0	6,788
563	DYNAMEX INC COM	26784F103		2/2/2011	2/23/2011	32,175	0	32,111	64			0	64
564	EMS TECHNOLOGIES INC	26873N108		5/4/2011	6/13/2011	44,731	0	34,367	10,364			0	10,364
565	ENI SPA - ADR	26874R108		8/25/2010	12/8/2011	8,330	0	7,686	644			0	644
566	ENI SPA - ADR	26874R108		9/23/2010	12/8/2011	8,498	0	8,428	70			0	70
567	ENI SPA - ADR	26874R108		10/14/2010	12/8/2011	7,320	0	7,933	-613			0	-613
568	ENI SPA - ADR	26874R108		11/17/2010	12/8/2011	8,793	0	9,096	-303			0	-303
569	ENI SPA - ADR	26874R108		1/7/2011	12/8/2011	5,764	0	6,064	-300			0	-300
570	ENI SPA - ADR	26874R108		9/2/2011	12/8/2011	9,256	0	8,518	738			0	738
571	EAGLE BANCORP INC	268948106		9/16/2011	12/8/2011	12,545	0	10,906	1,639			0	1,639
572	EAGLE BANCORP INC	268948106		9/19/2011	12/8/2011	3,694	0	3,239	455			0	455
573	EAGLE BANCORP INC	268948106		9/20/2011	12/8/2011	5,143	0	4,501	642			0	642
574	EAGLE BANCORP INC	268948106		9/21/2011	12/8/2011	8,663	0	7,391	1,272			0	1,272
575	EAGLE BANCORP INC	268948106		10/20/2011	12/8/2011	942	0	830	112			0	112
576	EAST JAPAN RAILWAY COMPANY ADR	273202101		2/23/2011	12/8/2011	11,010	0	12,551	-1,541			0	-1,541
577	NINTENDO CO., LTD - ADR	654445303		10/4/2010	12/8/2011	4,329	0	7,772	-3,443			0	-3,443
578	NINTENDO CO., LTD - ADR	654445303		5/24/2011	12/8/2011	4,788	0	7,596	-2,808			0	-2,808
579	ORTHOFIX INTL NV	N6748L102		5/26/2010	9/16/2011	885	0	755	130			0	130
580	ORTHOFIX INTL NV	N6748L102		5/26/2010	10/20/2011	95	0	94	1			0	1

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	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Long Term CG Distributions	Amount												
	Short Term CG Distributions	9,040												
		0												
581	ORTHOFIX INTL NV	N6748L102		5/26/2010	12/8/2011		5,901	0	5,571	330				759,175
582	ORTHOFIX INTL NV	N6748L102		9/20/2010	12/8/2011		1,634	0	1,455	179				330
583	BANCO SANTANDER CEN-SPON - ADR	05964HH05		12/19/2005	12/8/2011		6,569	0	11,049	-4,480				179
584	BANCO SANTANDER CEN-SPON - ADR	05964HH05		12/19/2005	12/8/2011		2,866	0	3,932	-1,066				-4,480
585	BANCO DE SANTANDER 10/21/11	059992917		11/10/2011	11/10/2011		326	0	319	7				-1,066
586	BANCO SANTANDER CEN-SPON ADR	059992917		2/10/2011	12/8/2011		530	0	447	83				7
587	BANK OF THE OZARKS INC	0633904106		4/13/2011	6/23/2011		5,099	0	4,589	510				83
588	BANK OF THE OZARKS INC	0633904106		4/13/2011	9/16/2011		988	0	1,012	-24				510
589	BANK OF THE OZARKS INC	0633904106		4/13/2011	10/20/2011		571	0	540	31				-24
590	BANK OF THE OZARKS INC	0633904106		4/13/2011	12/8/2011		34,755	0	28,683	6,072				31
591	BARRICK GOLD CORP COM	067901108		17/2011	4/8/2011		14,269	0	12,820	1,449				6,072
592	BARRICK GOLD CORP COM	067901108		17/2011	8/23/2011		4,256	0	4,077	179				1,449
593	BARRICK GOLD CORP COM	067901108		1/21/2011	8/23/2011		4,256	0	3,923	333				179
594	BARRICK GOLD CORP COM	067901108		12/16/2005	12/8/2011		45,445	0	24,624	20,821				20,821
595	BARRICK GOLD CORP COM	067901108		3/16/2006	12/8/2011		11,672	0	6,239	5,433				5,433
596	BARRICK GOLD CORP COM	067901108		4/9/2009	12/8/2011		8,145	0	4,726	3,419				3,419
597	BARRICK GOLD CORP COM	067901108		1/21/2011	12/8/2011		2,831	0	2,694	137				137
598	BASIC ENERGY SVCS INC NEW	06985P100		11/2/2010	2/2/2011		16,123	0	9,374	6,749				6,749
599	BASIC ENERGY SVCS INC NEW	06985P100		11/2/2010	5/4/2011		11,386	0	4,726	6,660				6,660
600	NINTENDO CO, LTD - ADR	654445303		8/1/2011	12/8/2011		8,269	0	9,272	-1,003				-1,003
601	NIPPON TELEGRAPH AND TELEPHONE	654624105		12/19/2005	11/2/2011		9,688	0	9,840	-152				-152
602	NIPPON TELEGRAPH AND TELEPHONE	654624105		12/19/2005	1/21/2011		1,601	0	1,623	-22				-22
603	NIPPON TELEGRAPH AND TELEPHONE	654624105		3/8/2006	1/21/2011		9,380	0	8,889	491				491
604	NIPPON TELEGRAPH AND TELEPHONE	654624105		12/19/2005	1/21/2011		3,360	0	3,409	-49				-49
605	NIPPON TELEGRAPH AND TELEPHONE	654624105		12/16/2005	10/4/2011		19,271	0	18,739	532				532
606	NIPPON TELEGRAPH AND TELEPHONE	654624105		12/16/2005	12/8/2011		1,929	0	1,785	144				144
607	NIPPON TELEGRAPH AND TELEPHONE	654624105		6/19/2007	12/8/2011		14,489	0	13,131	1,358				1,358
608	NIPPON TELEGRAPH AND TELEPHONE	654624105		10/18/2007	12/8/2011		14,637	0	13,501	1,136				1,136
609	NIPPON TELEGRAPH AND TELEPHONE	654624105		9/22/2008	12/8/2011		4,203	0	3,765	438				438
610	NIPPON TELEGRAPH AND TELEPHONE	654624105		4/14/2009	12/8/2011		14,217	0	11,121	3,096				3,096
611	NIPPON TELEGRAPH AND TELEPHONE	654624105		12/15/2010	12/8/2011		11,126	0	10,235	891				891
612	NIPPON TELEGRAPH AND TELEPHONE	654624105		17/2011	12/8/2011		9,321	0	8,426	895				895
613	NISOURCE INC	65473P105		12/15/2005	12/8/2011		21,434	0	20,877	557				557
614	NISOURCE INC	65473P105		11/20/2007	12/8/2011		4,965	0	4,021	944				944
615	NISOURCE INC	65473P105		1/21/2011	12/8/2011		887	0	745	142				142
616	NOKIA CORPORATION - ADR	654902204		2/3/2009	12/8/2011		5,307	0	12,712	-7,405				-7,405
617	NOKIA CORPORATION - ADR	654902204		2/20/2009	12/8/2011		2,490	0	5,180	-2,690				-2,690
618	NOKIA CORPORATION - ADR	654902204		7/20/2009	12/8/2011		2,060	0	5,352	-3,292				-3,292
619	NOKIA CORPORATION - ADR	654902204		11/18/2009	12/8/2011		4,358	0	12,039	-7,681				-7,681
620	NOKIA CORPORATION - ADR	654902204		4/30/2010	12/8/2011		2,050	0	4,969	-2,919				-2,919
621	NOKIA CORPORATION - ADR	654902204		5/24/2010	12/8/2011		1,581	0	3,154	-1,573				-1,573
622	NOKIA CORPORATION - ADR	654902204		17/2011	12/8/2011		4,606	0	9,576	-4,970				-4,970
623	NOKIA CORPORATION - ADR	654902204		2/11/2011	12/8/2011		3,318	0	6,187	-2,869				-2,869
624	NOKIA CORPORATION - ADR	654902204		3/16/2011	12/8/2011		2,646	0	4,226	-1,580				-1,580
625	NOKIA CORPORATION - ADR	654902204		5/31/2011	12/8/2011		5,888	0	8,199	-2,311				-2,311
626	NORTHWEST NAT GAS CO	667655104		6/4/2007	2/18/2011		12,420	0	13,208	-788				-788
627	NORTHWEST NAT GAS CO	667655104		6/22/2007	2/18/2011		2,195	0	2,169	26				26
628	NORTHWEST NAT GAS CO	667655104		7/25/2007	2/18/2011		887	0	832	55				55
629	NORTHWEST NAT GAS CO	667655104		3/31/2008	2/18/2011		4,576	0	4,231	345				345
630	NORTHWEST NAT GAS CO	667655104		12/17/2008	2/18/2011		2,708	0	2,548	160				160
631	NORTHWEST NAT GAS CO	667655104		4/13/2009	2/18/2011		374	0	334	40				40
632	NORTHWEST NAT GAS CO	667655104		5/29/2009	2/18/2011		1,261	0	1,139	122				122
633	NORTHWEST NAT GAS CO	667655104		8/26/2009	2/18/2011		3,782	0	3,546	236				236
634	NORTHWEST NAT GAS CO	667655104		9/23/2009	2/18/2011		2,428	0	2,178	250				250
635	NORTHWEST NAT GAS CO	667655104		5/26/2010	2/18/2011		3,642	0	3,405	237				237
636	NORTHWEST NAT GAS CO	667655104		12/8/2010	2/18/2011		6,444	0	6,328	116				116
637	NORTHWEST NAT GAS CO	667655104		17/2011	2/18/2011		1,541	0	1,534	7				7
638	TIME WARNER CABLE INC	88732J207		2/16/2007	1/21/2011		1,011	0	1,870	-859				-859

Long Term CG Distributions	9,040
Short Term CG Distributions	0

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Long Term CG Distributions										Amount					
Short Term CG Distributions										9,040					
										0					
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	0	759,175	759,175
697	BLOUNT INTERNATIONAL INC	095180105		8/3/2011	11/3/2011	28,028	0	31,441	-3,413			0			
698	COLONIAL PTPTS TR COM SH BEN INT	195872106		6/29/2006	1/21/2011	2,941	0	6,889	-3,948			0			
699	COLONIAL PTPTS TR COM SH BEN INT	195872106		7/5/2006	1/21/2011	4,255	0	10,756	-6,501			0			
700	COLONIAL PTPTS TR COM SH BEN INT	195872106		12/10/2007	1/21/2011	3,940	0	4,852	-912			0			
701	COMCAST CORP CLASS A	2003030101		11/5/2008	7/28/2011	25,346	0	18,403	6,943			0			
702	COMMERCIAL VEH GROUP INC	202608105		5/4/2010	2/2/2011	1,422	0	838	584			0			
703	COMMERCIAL VEH GROUP INC	202608105		5/4/2010	5/4/2011	31,441	0	19,047	12,394			0			
704	COMMUNITY BK SYS INC COM	203607106		7/14/2010	9/16/2011	9,281	0	9,723	-442			0			
705	COMMUNITY BK SYS INC COM	203607106		7/15/2010	9/16/2011	7,820	0	8,101	-281			0			
706	COMMUNITY BK SYS INC COM	203607106		9/20/2010	9/16/2011	2,026	0	1,973	53			0			
707	COMMUNITY BK SYS INC COM	203607106		11/1/2010	9/16/2011	330	0	330	0			0			
708	COMMUNITY BK SYS INC COM	203607106		17/2011	9/16/2011	353	0	405	-52			0			
709	COMMUNITY BK SYS INC COM	203607106		2/18/2011	9/16/2011	2,567	0	2,752	-185			0			
710	COMMUNITY BK SYS INC COM	203607106		4/13/2011	9/16/2011	212	0	220	-8			0			
711	COMMUNITY BK SYS INC COM	203607106		6/23/2011	9/16/2011	7,514	0	7,662	-148			0			
712	COMMUNITY TR BANCORP INC	204149108		6/22/2007	6/23/2011	293	0	353	-60			0			
713	KRAFT FOODS INC	50075N104		11/4/2010	7/28/2011	34,669	0	32,010	2,659			0			
714	KRISPY KREME DOUGHNUTS INC	501014104		11/2/2010	2/2/2011	845	0	707	138			0			
715	KRISPY KREME DOUGHNUTS INC	501014104		11/2/2010	5/4/2011	26,164	0	27,156	-992			0			
716	KRISPY KREME DOUGHNUTS INC	501014104		8/3/2011	11/3/2011	29,023	0	31,107	-2,084			0			
717	KULICKE & SOFFA INDS INC	501242101		2/2/2011	5/4/2011	32,903	0	32,217	686			0			
718	LDK SOLAR CO LTD ADR	50183L107		11/2/2010	2/2/2011	33,250	0	27,872	5,378			0			
719	LSB INDS INC	502160104		5/4/2011	8/3/2011	3,779	0	3,582	197			0			
720	LSB INDS INC	502160104		5/4/2011	11/3/2011	32,515	0	29,957	2,558			0			
721	LAKELAND FINL CORP	511656100		11/3/2011	12/8/2011	31,152	0	30,575	577			0			
722	LANCASTER COLONY CORP	513847103		11/3/2011	12/8/2011	30,995	0	30,031	964			0			
723	LATTICE SEMICONDUCTOR CORP	518415104		12/8/2010	17/2011	468	0	432	36			0			
724	LATTICE SEMICONDUCTOR CORP	518415104		4/13/2011	2/18/2011	1,829	0	1,508	321			0			
725	LATTICE SEMICONDUCTOR CORP	518415104		12/8/2011	6/23/2011	1,504	0	1,492	12			0			
726	LATTICE SEMICONDUCTOR CORP	518415104		4/13/2011	9/16/2011	991	0	1,024	-33			0			
727	LATTICE SEMICONDUCTOR CORP	518415104		12/8/2010	9/16/2011	481	0	453	28			0			
728	LATTICE SEMICONDUCTOR CORP	518415104		12/8/2010	12/8/2011	27,413	0	22,150	5,263			0			
729	LATTICE SEMICONDUCTOR CORP	518415104		10/20/2011	12/8/2011	1,129	0	949	180			0			
730	LIFE TIME FITNESS INC	53217R207		11/3/2011	12/8/2011	27,669	0	30,042	-2,373			0			
731	ELI LILLY & CO COM	532457108		2/2/2009	10/25/2011	453	0	449	4			0			
732	ELI LILLY & CO COM	532457108		11/4/2008	12/8/2011	10,633	0	9,492	1,141			0			
733	ELI LILLY & CO COM	532457108		11/6/2008	12/8/2011	8,553	0	7,291	1,262			0			
734	ELI LILLY & CO COM	532457108		2/2/2009	12/8/2011	6,121	0	5,832	289			0			
735	ELI LILLY & CO COM	532457108		10/6/2009	12/8/2011	10,437	0	8,851	1,586			0			
736	ELI LILLY & CO COM	532457108		17/2011	12/8/2011	10,554	0	9,391	1,163			0			
737	LIONS GATE ENTERTAINMENT CORP	535919203		11/3/2011	12/8/2011	30,042	0	30,276	-234			0			
738	LITHIA MOTORS INC CL A COM	536797103		5/4/2011	8/3/2011	8,032	0	7,009	1,023			0			
739	LITHIA MOTORS INC CL A COM	536797103		5/4/2011	11/3/2011	33,384	0	27,523	5,861			0			
740	LIZ CLAIBORNE INC	539320101		10/20/2011	12/8/2011	23,566	0	21,549	2,017			0			
741	LORILLARD INC	544147101		17/2011	10/25/2011	339	0	233	106			0			
742	ANGLOGOLD LIMITED - ADR	035128206		10/3/2007	12/8/2011	4,161	0	2,237	1,924			0			
743	ANGLOGOLD LIMITED - ADR	035128206		2/12/2008	12/8/2011	2,910	0	1,565	1,345			0			
744	ANGLOGOLD LIMITED - ADR	035128206		3/5/2008	12/8/2011	2,888	0	1,553	1,335			0			
745	ANGLOGOLD LIMITED - ADR	035128206		3/14/2008	12/8/2011	4,084	0	2,196	1,888			0			
746	ANGLOGOLD LIMITED - ADR	035128206		17/2011	12/8/2011	11,947	0	11,905	42			0			
747	ANIXTER INTL INC COM	035290105		11/1/2010	2/18/2011	34,405	0	25,764	8,641			0			
748	ANIXTER INTL INC COM	035290105		12/8/2010	2/18/2011	219	0	174	45			0			
749	ANIXTER INTL INC COM	035290105		17/2011	2/18/2011	365	0	307	58			0			
750	ANIXTER INTL INC COM	035290105		2/2/2011	5/4/2011	144	0	135	9			0			
751	FERRO CORP	315405100		5/4/2010	2/2/2011	30,556	0	21,280	9,276			0			
752	FINANCIAL INSTNS INC	317585404		7/14/2010	6/23/2011	11,975	0	15,094	-3,119			0			
753	FINANCIAL INSTNS INC	317585404		7/15/2010	6/23/2011	314	0	393	-79			0			
754	FINANCIAL INSTNS INC	317585404		9/20/2010	6/23/2011	1,868	0	2,154	-286			0			

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	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F.M.V. as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Long Term CG Distributions	Amount												
	Short Term CG Distributions	9,040												
755	FINANCIAL INSTNS INC	317585404		11/1/2010	6/23/2011		141	0	163	-22			0	759,175
756	FINANCIAL INSTNS INC	317585404		17/1/2011	6/23/2011		1,428	0	1,748	-320			0	-320
757	FINANCIAL INSTNS INC	317585404		2/18/2011	6/23/2011		879	0	1,085	-206			0	-206
758	REED ELSEVIER N V ADR	758204200		12/19/2005	12/8/2011		26,703	0	37,274	-10,571			0	-10,571
759	REED ELSEVIER N V ADR	758204200		2/1/2006	12/8/2011		4,692	0	6,727	-2,035			0	-2,035
760	REED ELSEVIER N V ADR	758204200		17/1/2011	12/8/2011		4,387	0	4,662	-275			0	-275
761	RENESOLA LTD - ADR	759171103		11/2/2010	2/2/2011		26,799	0	28,018	-1,219			0	-1,219
762	RENT-A-CENTER INC	76009N100		17/1/2011	2/18/2011		1,397	0	1,257	140			0	140
763	RENT-A-CENTER INC	76009N100		7/14/2010	2/18/2011		366	0	245	121			0	121
764	RENT-A-CENTER INC	76009N100		7/14/2010	4/13/2011		1,558	0	1,000	558			0	558
765	RENT-A-CENTER INC	76009N100		7/14/2010	9/16/2011		23,367	0	17,783	5,584			0	5,584
766	RENT-A-CENTER INC	76009N100		6/23/2011	9/16/2011		13,231	0	12,685	546			0	546
767	RETAIL VENTURES INC	76128Y102		11/2/2010	2/2/2011		29,886	0	28,435	1,451			0	1,451
768	REYNOLDS AMERICAN INC	761713106		17/1/2011	10/25/2011		343	0	298	45			0	45
769	REYNOLDS AMERICAN INC	761713106		12/16/2005	12/8/2011		32,534	0	19,368	13,166			0	13,166
770	ZURICH FINANCIAL SERVICES - ADR	98982M107		11/10/2009	12/8/2011		9,023	0	9,225	-202			0	-202
771	ZURICH FINANCIAL SERVICES - ADR	98982M107		17/1/2011	12/8/2011		4,257	0	4,936	-679			0	-679
772	ZURICH FINANCIAL SERVICES - ADR	98982M107		7/12/2011	12/8/2011		9,444	0	10,130	-686			0	-686
773	AMERICAN SAFETY INS HOLDINGS	G02995101		9/16/2011	12/8/2011		10,663	0	9,685	978			0	978
774	AMERICAN SAFETY INS HOLDINGS	G02995101		9/16/2011	12/8/2011		21	0	19	2			0	2
775	AMERICAN SAFETY INS HOLDINGS	G02995101		9/19/2011	12/8/2011		4,459	0	3,958	501			0	501
776	BLYTH, INC	09643P207		8/3/2011	11/3/2011		29,403	0	31,400	-2,393			0	-2,393
777	BOISE INC	09746Y105		2/2/2011	5/4/2011		29,037	0	32,112	-2,679			0	-2,679
778	BOSTON SCIENTIFIC CORP COM	101137107		3/10/2011	12/8/2011		11,111	0	15,532	-4,421			0	-4,421
779	BOSTON SCIENTIFIC CORP COM	101137107		4/13/2011	12/8/2011		6,041	0	8,234	-2,193			0	-2,193
780	BRADY CORP	104674106		4/13/2011	9/16/2011		1,171	0	1,456	-285			0	-285
781	BRADY CORP	104674106		4/13/2011	10/20/2011		428	0	546	-118			0	-118
782	BRADY CORP	104674106		4/13/2011	12/8/2011		24,720	0	28,690	-3,970			0	-3,970
783	BRADY CORP	104674106		6/23/2011	12/8/2011		2,667	0	2,650	17			0	17
784	HEINZ H J CO	423074103		17/1/2011	10/25/2011		473	0	436	37			0	37
785	HEINZ H J CO	423074103		10/19/2007	12/8/2011		10,489	0	9,258	1,231			0	1,231
786	HEINZ H J CO	423074103		11/12/2007	12/8/2011		28,634	0	24,992	3,642			0	3,642
787	HEINZ H J CO	423074103		2/20/2008	12/8/2011		1,888	0	1,617	271			0	271
788	HEINZ H J CO	423074103		10/9/2008	12/8/2011		629	0	551	78			0	78
789	HEINZ H J CO	423074103		17/1/2011	12/8/2011		12,901	0	11,926	975			0	975
790	HEINZ H J CO	423074103		11/16/2009	12/8/2011		21,557	0	17,349	4,208			0	4,208
791	SK TELECOM CO LTD - ADR	78440P108		6/6/2008	12/8/2011		4,213	0	6,271	-2,058			0	-2,058
792	SK TELECOM CO LTD - ADR	78440P108		4/8/2009	12/8/2011		12,992	0	13,586	-594			0	-594
793	SK TELECOM CO LTD - ADR	78440P108		5/22/2009	12/8/2011		17,721	0	19,216	-1,495			0	-1,495
794	SK TELECOM CO LTD - ADR	78440P108		8/20/2009	12/8/2011		3,668	0	3,933	-265			0	-265
795	SK TELECOM CO LTD - ADR	78440P108		17/1/2011	12/8/2011		6,688	0	8,267	-1,579			0	-1,579
796	SK TELECOM CO LTD - ADR	78440P108		3/2/2011	12/8/2011		5,259	0	6,272	-1,013			0	-1,013
797	UIT	78463V107		11/1/2011	1/5/2011		18	0	0	18			0	18
798	UIT	78463V107		11/1/2011	2/4/2011		21	0	0	21			0	21
799	UIT	78463V107		11/1/2011	3/3/2011		18	0	0	18			0	18
800	UIT	78463V107		11/1/2011	4/7/2011		21	0	0	21			0	21
801	UIT	78463V107		11/1/2011	5/9/2011		23	0	0	23			0	23
802	UIT	78463V107		11/1/2011	6/8/2011		22	0	0	22			0	22
803	LORILLARD INC	544147101		17/1/2011	12/8/2011		3,078	0	2,173	905			0	905
804	M & T BANK CORPORATION COM	55261F104		10/12/2011	12/8/2011		13,718	0	14,203	-485			0	-485
805	M & T BANK CORPORATION COM	55261F104		10/17/2011	12/8/2011		7,116	0	7,251	-135			0	-135
806	M & T BANK CORPORATION COM	55261F104		10/19/2011	12/8/2011		7,849	0	7,757	92			0	92
807	MDC PARTNERS INC-A	552697104		8/3/2011	11/3/2011		26,025	0	30,319	-4,294			0	-4,294
808	MFA MTG INVT INC	55272X102		1/21/2011	2/7/2011		6,354	0	6,229	125			0	125
809	MFA MTG INVT INC	55272X102		9/24/2009	2/7/2011		1,758	0	1,685	73			0	73
810	MFA MTG INVT INC	55272X102		9/24/2009	9/14/2011		3,437	0	3,868	-431			0	-431
811	MFA MTG INVT INC	55272X102		9/3/2009	9/14/2011		2,369	0	2,612	-243			0	-243
812	MFA MTG INVT INC	55272X102		9/3/2009	10/27/2011		7,467	0	8,440	-973			0	-973

Long Term CG Distributions	9,040
Short Term CG Distributions	0

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		Amount		Totals		23,446,178		0		22,687,003		759,175		0		0		759,175	
		Long Term CG Distributions		Short Term CG Distributions		9,040		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		759,175			
871	SOUTHERN CO		842587107		1/7/2011	12/8/2011	12,868	0	11,093	1,775				0		1,775			
872	SOUTHWEST GAS CORP		844895102		2/18/2011	4/13/2011	226	0	232	-6				0		-6			
873	SOUTHWEST GAS CORP		844895102		2/18/2011	6/23/2011	811	0	851	-40				0		-40			
874	SOUTHWEST GAS CORP		844895102		2/18/2011	9/16/2011	183	0	194	-11				0		-11			
875	SOUTHWEST GAS CORP		844895102		2/18/2011	10/20/2011	642	0	658	-16				0		-16			
876	COMMUNITY TR BANCORP INC		204149108		6/22/2007	9/16/2011	399	0	513	-114				0		-114			
877	COMMUNITY TR BANCORP INC		204149108		7/25/2007	9/16/2011	873	0	1,030	-157				0		-157			
878	COMMUNITY TR BANCORP INC		204149108		7/25/2007	10/20/2011	1,568	0	1,825	-257				0		-257			
879	COMMUNITY TR BANCORP INC		204149108		10/31/2007	10/20/2011	8,851	0	10,140	-1,289				0		-1,289			
880	COMMUNITY TR BANCORP INC		204149108		11/2/2007	10/20/2011	2,327	0	2,522	-195				0		-195			
881	COMMUNITY TR BANCORP INC		204149108		6/11/2008	10/20/2011	910	0	1,057	-147				0		-147			
882	COMMUNITY TR BANCORP INC		204149108		7/1/2008	10/20/2011	2,883	0	3,062	-179				0		-179			
883	COMMUNITY TR BANCORP INC		204149108		5/29/2009	10/20/2011	2,301	0	2,443	-142				0		-142			
884	COMMUNITY TR BANCORP INC		204149108		8/26/2009	10/20/2011	3,085	0	3,368	-283				0		-283			
885	COMMUNITY TR BANCORP INC		204149108		9/23/2009	10/20/2011	2,807	0	2,882	-75				0		-75			
886	COMMUNITY TR BANCORP INC		204149108		11/20/2009	10/20/2011	1,745	0	1,599	146				0		146			
887	COMMUNITY TR BANCORP INC		204149108		9/20/2010	10/20/2011	1,113	0	1,202	-89				0		-89			
888	COMMUNITY TR BANCORP INC		204149108		11/1/2010	10/20/2011	961	0	1,039	-78				0		-78			
889	COMMUNITY TR BANCORP INC		204149108		12/8/2010	10/20/2011	986	0	1,120	-134				0		-134			
890	COMMUNITY TR BANCORP INC		204149108		1/7/2011	10/20/2011	2,731	0	3,088	-357				0		-357			
891	COMMUNITY TR BANCORP INC		204149108		2/18/2011	10/20/2011	455	0	529	-74				0		-74			
892	COMPLETE PRODTN SVCS INC		20453E109		4/13/2011	10/20/2011	1,745	0	1,909	-164				0		-164			
893	COMPLETE PRODTN SVCS INC		20453E109		8/3/2010	2/2/2011	32,522	0	21,599	10,923				0		10,923			
894	COMPLETE PRODTN SVCS INC		20453E109		1/7/2011	2/18/2011	222	0	209	13				0		13			
895	COMPLETE PRODTN SVCS INC		20453E109		4/13/2011	6/23/2011	695	0	3,797	227				0		227			
896	COMPLETE PRODTN SVCS INC		20453E109		7/14/2010	12/8/2011	22,102	0	10,433	11,669				0		11,669			
897	COMPLETE PRODTN SVCS INC		20453E109		12/2/2009	12/8/2011	6,818	0	5,625	1,193				0		1,193			
898	HEINZ H J CO		423074103		1/2/2011	12/8/2011	4,196	0	3,942	254				0		254			
899	HEINZ H J CO		423074103		8/3/2011	11/3/2011	31,806	0	31,057	749				0		749			
900	HEINZ H J CO		423074103		2/28/2011	7/28/2011	142,190	0	127,526	14,664				0		14,664			
901	HELMERICH & PAYNE INC		423452101		9/16/2011	10/20/2011	25,671	0	25,715	-44				0		-44			
902	HILL ROM HLDGS		431475102		4/2/2008	7/28/2011	226,872	0	188,250	38,622				0		38,622			
903	HOME DEPOT INC		437076102		9/25/2006	3/1/2011	250,000	0	251,400	-1,400				0		-1,400			
904	HOME DEPOT INC		437076102		6/9/2011	12/8/2011	4,113	0	9,066	-4,953				0		-4,953			
905	HOME DEPOT INC		437076102		5/10/2010	6/7/2011	8,075	0	6,942	-2,012				0		-2,012			
906	HOME DEPOT INC		437076102		1/7/2011	6/7/2011	2,623	0	2,706	-83				0		-83			
907	HOME DEPOT INC		437076102		2/18/2011	4/13/2011	338	0	373	35				0		35			
908	HOME DEPOT INC		437076102		1/7/2011	4/13/2011	601	0	573	28				0		28			
909	HOME DEPOT INC		437076102		1/7/2011	6/23/2011	182	0	179	3				0		3			
910	HOME DEPOT INC		437076102		1/7/2011	6/23/2011	22,408	0	23,078	-670				0		-670			
911	HOME DEPOT INC		437076102		1/7/2011	9/16/2011	1,522	0	1,825	-303				0		-303			
912	HOME DEPOT INC		437076102		9/27/2010	12/8/2011	6,289	0	12,784	-6,495				0		-6,495			
913	HOME DEPOT INC		437076102		11/10/2010	12/8/2011	3,968	0	7,814	-3,846				0		-3,846			
914	HOME DEPOT INC		437076102		1/19/2011	12/8/2011	3,717	0	7,558	-3,841				0		-3,841			
915	HOME DEPOT INC		437076102		1/21/2011	12/8/2011	1,999	0	3,772	-1,773				0		-1,773			
916	HOME DEPOT INC		437076102		2/2/2011	3/2/2011	30,885	0	32,257	-1,372				0		-1,372			
917	HOME DEPOT INC		437076102		8/3/2011	11/3/2011	6,426	0	5,621	805				0		805			
918	HOME DEPOT INC		437076102		8/3/2011	12/8/2011	27,224	0	25,872	1,352				0		1,352			
919	HOME DEPOT INC		437076102		5/11/2009	1/21/2011	3,541	0	1,134	2,407				0		2,407			
920	HOME DEPOT INC		437076102		5/11/2009	1/21/2011	386	0	437	929				0		929			
921	HOME DEPOT INC		437076102		1/7/2011	12/8/2011	5,809	0	4,419	1,390				0		1,390			
922	HOME DEPOT INC		437076102		4/13/2011	12/8/2011	2,819	0	2,341	478				0		478			
923	HOME DEPOT INC		437076102		9/16/2011	12/8/2011	1,066	0	840	226				0		226			

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	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Long Term CG Distributions	Amount												
	Short Term CG Distributions	9,040												
		0												
929	COMTECH TELECOMMUNICATIONS CO	205826209		11/3/2011	12/8/2011		28,194	0	30,264	-2,070			0	759,175
930	MS&AD INSURANCE GR HOLDINGS INC	553491101		11/21/2007	12/8/2011		5,846	0	11,612	-5,766			0	-5,766
931	CONMED CORP	207410101		10/20/2011	12/8/2011		25,739	0	26,002	-263			0	-263
932	CONOCOPHILLIPS	20825C104		17/2011	10/25/2011		425	0	402	23			0	23
933	MS&AD INSURANCE GR HOLDINGS INC	553491101		12/7/2007	12/8/2011		6,069	0	12,393	-6,324			0	-6,324
934	MS&AD INSURANCE GR HOLDINGS INC	553491101		2/25/2010	12/8/2011		3,322	0	4,530	-1,208			0	-1,208
935	CONOCOPHILLIPS	20825C104		2/3/2009	12/8/2011		22,689	0	14,621	8,068			0	8,068
936	CONOCOPHILLIPS	20825C104		4/7/2010	12/8/2011		9,796	0	7,188	2,608			0	2,608
937	CONOCOPHILLIPS	20825C104		17/2011	12/8/2011		9,004	0	8,365	639			0	639
938	CONSOLIDATED COMMUNICATIONS	209034107		17/2011	4/13/2011		1,482	0	1,565	-83			0	-83
939	MS&AD INSURANCE GR HOLDINGS INC	553491101		8/13/2010	12/8/2011		10,765	0	13,399	-2,634			0	-2,634
940	CONSOLIDATED COMMUNICATIONS	209034107		11/1/2010	4/13/2011		271	0	281	-10			0	-10
941	CONSOLIDATED COMMUNICATIONS	209034107		11/1/2010	6/23/2011		934	0	917	17			0	17
942	MS&AD INSURANCE GR HOLDINGS INC	553491101		4/25/2011	12/8/2011		18,049	0	21,806	-3,757			0	-3,757
943	CONSOLIDATED COMMUNICATIONS	209034107		3/16/2010	6/23/2011		1,659	0	1,617	42			0	42
944	CONSOLIDATED COMMUNICATIONS	209034107		3/16/2010	9/16/2011		93	0	93	0			0	0
945	CONSOLIDATED COMMUNICATIONS	209034107		3/16/2010	10/20/2011		935	0	985	-50			0	-50
946	MWI VETERINARY SUPPLY INC	55402X105		5/4/2011	8/3/2011		5,007	0	4,757	250			0	250
947	CONSOLIDATED COMMUNICATIONS	209034107		9/23/2009	12/8/2011		7,599	0	6,320	1,279			0	1,279
948	MWI VETERINARY SUPPLY INC	55402X105		5/4/2011	11/3/2011		26,758	0	29,830	-3,072			0	-3,072
949	MAGELLAN HEALTH SERVICES INC	559079207		9/16/2011	10/20/2011		714	0	671	43			0	43
950	CONSOLIDATED COMMUNICATIONS	209034107		9/24/2009	12/8/2011		13,187	0	11,089	2,098			0	2,098
951	MAGELLAN HEALTH SERVICES INC	559079207		9/16/2011	12/8/2011		31,307	0	30,743	564			0	564
952	CONSOLIDATED COMMUNICATIONS	209034107		11/20/2009	12/8/2011		1,457	0	1,095	362			0	362
953	MAGNA INTL INC CL A	559222401		7/16/2008	1/18/2011		12,133	0	5,883	6,250			0	6,250
954	MAIDENFORM BRANDS INC	560305104		8/3/2010	2/2/2011		26,501	0	25,239	1,262			0	1,262
955	MFA MTG INVT INC	55272X102		10/20/2011	12/8/2011		22,486	0	21,437	1,049			0	1,049
956	MKS INSTRS INC	55306N104		12/8/2010	1/7/2011		777	0	712	65			0	65
957	MKS INSTRS INC	55306N104		12/8/2010	2/18/2011		6,738	0	4,769	1,969			0	1,969
958	MAINSOURCE FINL GROUP INC	56062Y102		4/14/2011	9/16/2011		642	0	702	-60			0	-60
959	MKS INSTRS INC	55306N104		12/8/2010	4/13/2011		151	0	108	43			0	43
960	MAINSOURCE FINL GROUP INC	56062Y102		4/13/2011	10/20/2011		599	0	606	-7			0	-7
961	MAINSOURCE FINL GROUP INC	56062Y102		4/13/2011	12/8/2011		15,468	0	17,622	-2,154			0	-2,154
962	MKS INSTRS INC	55306N104		6/23/2011	9/16/2011		873	0	859	14			0	14
963	MAINSOURCE FINL GROUP INC	56062Y102		4/14/2011	12/8/2011		2,227	0	2,547	-320			0	-320
964	MKS INSTRS INC	55306N104		12/8/2010	12/8/2011		25,759	0	20,197	5,562			0	5,562
965	MKS INSTRS INC	55306N104		6/23/2011	12/8/2011		3,990	0	3,557	433			0	433
966	MKS INSTRS INC	55306N104		10/20/2011	12/8/2011		193	0	168	25			0	25
967	MRV COMMUNICATIONS INC COM	553477100		2/2/2011	5/4/2011		26,957	0	32,185	-5,228			0	-5,228
968	MS&AD INSURANCE GR HOLDINGS INC	553491101		10/25/2007	12/8/2011		5,512	0	10,950	-5,438			0	-5,438
969	MAINSOURCE FINL GROUP INC	56062Y102		6/23/2011	12/8/2011		4,184	0	3,803	381			0	381
970	MANHATTAN ASSOCIATES, INC COM	562750109		11/3/2011	12/8/2011		32,182	0	29,847	2,335			0	2,335
971	MARINE HARVEST-UNSPON ADP	56824R106		8/22/2011	12/8/2011		8,909	0	10,500	-1,591			0	-1,591
972	MARINE HARVEST-UNSPON ADP	56824R106		9/13/2011	12/8/2011		9,228	0	10,500	-1,272			0	-1,272
973	MASTEC INC COM	576323109		5/4/2011	8/3/2011		32,514	0	34,321	-1,807			0	-1,807
974	MATTEL INC	577081102		9/11/2007	12/8/2011		19,333	0	14,526	4,807			0	4,807
975	MATTEL INC	577081102		3/10/2010	12/8/2011		3,947	0	3,133	814			0	814
976	MATTEL INC	577081102		4/21/2010	12/8/2011		8,010	0	6,538	1,472			0	1,472
977	MATTEL INC	577081102		1/21/2011	12/8/2011		5,762	0	4,700	1,062			0	1,062
978	MCDONALDS CORP	580135101		10/8/2009	1/4/2011		19,940	0	15,315	4,625			0	4,625
979	FIRST AMERICAN FINANCIAL	31847R102		4/1/2011	12/8/2011		5,376	0	7,201	-1,825			0	-1,825
980	FIRST OF LONG ISLAND CORP/THE	320734106		9/16/2011	12/8/2011		16,535	0	15,473	1,062			0	1,062
981	POLYONE CORP	73179P106		2/18/2011	9/16/2011		286	0	353	-67			0	-67
982	POLYONE CORP	73179P106		2/18/2011	10/20/2011		121	0	162	-41			0	-41
983	FIRST OF LONG ISLAND CORP/THE	320734106		9/19/2011	12/8/2011		779	0	710	69			0	69
984	FIRST OF LONG ISLAND CORP/THE	320734106		9/20/2011	12/8/2011		11,214	0	10,275	939			0	939
985	FIRST OF LONG ISLAND CORP/THE	320734106		10/20/2011	12/8/2011		467	0	421	46			0	46
986	POLYONE CORP	73179P106		2/18/2011	12/8/2011		20,331	0	28,169	-7,838			0	-7,838

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	Kind(s) of Property Sold	Amount		How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
		Long Term CG Distributions	Short Term CG Distributions												
		9,040	0				23,446,178	0	0	22,687,003	759,175	0	0	0	759,175
987	FIRST SOURCE CORP	336901103			11/3/2011	12/8/2011		31,374	0	30,700	674				674
988	FIRSTSERVICE CORP	33761N109			5/4/2011	8/3/2011		1,295	0	1,351	-56				-56
989	FIRSTSERVICE CORP	33761N109			5/4/2011	11/3/2011		23,923	0	32,909	-8,986				-8,986
990	FISERV INC	337738108			5/4/2011	1/27/2011		62,859	0	55,690	7,169				7,169
991	POLYONE CORP	73179P106			4/13/2011	12/8/2011		1,530	0	1,950	-420				-420
992	POLYONE CORP	73179P106			6/23/2011	12/8/2011		680	0	925	-245				-245
993	FISERV INC	337738108			9/11/2008	1/27/2011		62,859	0	51,872	10,987				10,987
994	POLYUS GOLD INTL -SPN ADR	73180Y203			7/19/2011	12/8/2011		8,846	0	10,316	-1,470				-1,470
995	FISHER COMMUNICATIONS INC	337756209			5/4/2011	11/3/2011		17,884	0	31,676	-393				-393
996	FIVE STAR QUALITY CARE	33832D106			5/4/2011	8/3/2011		17,884	0	34,271	-16,387				-16,387
997	POLYUS GOLD INTL -SPN ADR	73180Y203			8/11/2011	12/8/2011		5,556	0	6,128	-572				-572
998	FLOTEK INDUSTRIES INC	343389102			2/2/2011	5/4/2011		40,586	0	32,162	8,424				8,424
999	FLOTEK INDUSTRIES INC	343389102			6/13/2011	8/3/2011		48,897	0	43,790	5,107				5,107
1,000	FORMULA SYSTEMS 1985-SP ADR	346414105			2/2/2011	8/3/2011		30,531	0	32,357	-1,826				-1,826
1,001	POLYUS GOLD INTL -SPN ADR	73180Y203			8/12/2011	12/8/2011		4,021	0	4,409	-388				-388
1,002	FORMULA SYSTEMS 1985-SP ADR	346414105			5/4/2011	8/3/2011		68	0	77	-9				-9
1,003	LB FOSTER CO	350060109			12/8/2010	6/23/2011		8,227	0	10,301	-2,074				-2,074
1,004	LB FOSTER CO	350060109			12/9/2010	6/23/2011		13,742	0	17,677	-3,935				-3,935
1,005	LB FOSTER CO	350060109			1/7/2011	6/23/2011		1,463	0	1,834	-371				-371
1,006	PIER I IMPORTS INC	720279108			11/2/2010	2/2/2011		29,779	0	28,310	1,469				1,469
1,007	PIONEER DRILLING CO	723655106			6/24/2011	9/16/2011		1,225	0	1,441	-216				-216
1,008	PIONEER DRILLING CO	723655106			8/3/2011	11/3/2011		19,592	0	30,816	-11,224				-11,224
1,009	POST PTYS INC COM	737464107			2/18/2011	4/13/2011		497	0	484	13				13
1,010	POST PTYS INC COM	737464107			1/7/2011	4/13/2011		803	0	750	53				53
1,011	POST PTYS INC COM	737464107			6/23/2011	6/23/2011		236	0	213	23				23
1,012	PIONEER DRILLING CO	723655106			6/23/2011	12/8/2011		13,262	0	16,888	-3,626				-3,626
1,013	PIONEER DRILLING CO	723655106			6/24/2011	12/8/2011		10,075	0	13,008	-2,933				-2,933
1,014	POST PTYS INC COM	737464107			11/1/2010	6/23/2011		2,048	0	1,588	460				460
1,015	PIONEER DRILLING CO	723655106			10/20/2011	12/8/2011		644	0	508	136				136
1,016	PLANTRONICS INC COM	727493108			1/7/2011	6/23/2011		761	0	818	-57				-57
1,017	PLANTRONICS INC COM	727493108			1/7/2011	9/16/2011		503	0	595	-92				-92
1,018	PLANTRONICS INC COM	727493108			12/8/2010	9/16/2011		408	0	477	-69				-69
1,019	PLANTRONICS INC COM	727493108			5/26/2010	12/8/2011		21,626	0	19,072	2,554				2,554
1,020	PLANTRONICS INC COM	727493108			12/8/2010	12/8/2011		963	0	1,028	-65				-65
1,021	PLANTRONICS INC COM	727493108			2/18/2011	12/8/2011		2,200	0	2,294	-94				-94
1,022	PLANTRONICS INC COM	727493108			4/13/2011	12/8/2011		138	0	142	-4				-4
1,023	POLYONE CORP	73179P106			5/4/2010	2/2/2011		28,719	0	23,743	4,976				4,976
1,024	POST PTYS INC COM	737464107			11/1/2010	9/16/2011		169	0	122	47				47
1,025	POST PTYS INC COM	737464107			11/1/2010	10/20/2011		868	0	725	143				143
1,026	POST PTYS INC COM	737464107			11/1/2010	12/8/2011		25,058	0	18,923	6,135				6,135
1,027	POWER ASSETS HLDGS-SPON ADR	739197200			1/7/2011	3/18/2011		4,865	0	4,775	90				90
1,028	POWER ASSETS HLDGS-SPON ADR	739197200			12/19/2005	3/18/2011		7,863	0	6,198	1,665				1,665
1,029	POWER ASSETS HLDGS-SPON ADR	739197200			12/19/2005	3/23/2011		10,023	0	7,863	2,160				2,160
1,030	POWER ASSETS HLDGS-SPON ADR	739197200			12/19/2005	3/30/2011		10,590	0	8,131	2,459				2,459
1,031	POWER ASSETS HLDGS-SPON ADR	739197200			6/2/2006	3/30/2011		138	0	93	45				45
1,032	POWERSHARES DYNAMIC OIL SVC PO	73935625			4/1/2008	7/28/2011		59,915	0	61,510	-1,595				-1,595
1,033	IDT CORP-CLASS B	448947507			3/2/2011	8/3/2011		26,745	0	31,035	-4,290				-4,290
1,034	IDT CORP-CLASS B	448947507			5/4/2011	8/3/2011		2,164	0	2,570	-406				-406
1,035	ING CLARION GLOBAL REAL ESTATE	44982G104			5/15/2006	1/27/2011		40,291	0	88,521	-48,230				-48,230
1,036	IBERDROLA S A ADR	450737101			1/6/2011	1/19/2011		5	0	4	1				1
1,037	IBERDROLA S A ADR	450737101			8/8/2011	8/16/2011		7	0	7	0				0
1,038	IBERDROLA S A ADR	450737101			9/15/2008	8/24/2011		6,720	0	9,517	-2,797				-2,797
1,039	ROYAL DUTCH SHELL PLC ADR	780259206			6/28/2011	12/8/2011		18	0	18	0				0
1,040	ROYAL DUTCH SHELL PLC ADR	780259206			6/28/2011	12/8/2011		34	0	33	1				1
1,041	RUBY TUESDAY INC COM	781182100			7/14/2010	1/7/2011		133	0	88	45				45
1,042	RUBY TUESDAY INC COM	781182100			11/2/2010	2/2/2011		31,910	0	28,360	3,550				3,550
1,043	RUBY TUESDAY INC COM	781182100			7/14/2010	4/13/2011		5,156	0	4,689	467				467
1,044	RUBY TUESDAY INC COM	781182100			7/15/2010	4/13/2011		10,236	0	9,188	1,048				1,048

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Long Term CG Distributions		Amount		Totals		23,446,178	0	22,687,003	759,175	0	0	759,175	
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
1,045	RUBY TUESDAY INC COM	781182100		2/18/2011	4/13/2011	1,762	0	2,302	-540			0	-540
1,046	RUSH ENTERPRISES INC	781846209		2/2/2011	5/4/2011	31,756	0	32,063	-307			0	-307
1,047	SK TELECOM CO LTD - ADR	78440P108		2/28/2008	5/24/2011	9,264	0	11,291	-2,027			0	-2,027
1,048	SK TELECOM CO LTD - ADR	78440P108		4/23/2008	5/24/2011	1,177	0	1,383	-206			0	-206
1,049	SK TELECOM CO LTD - ADR	78440P108		4/23/2008	12/8/2011	3,049	0	4,546	-1,497			0	-1,497
1,050	MCDONALDS CORP	580135101		11/5/2008	1/27/2011	30,131	0	23,076	7,055			0	7,055
1,051	STEELCASE INC CL A	858155203		12/8/2010	4/13/2011	383	0	343	40			0	40
1,052	MCDONALDS CORP	580135101		1/7/2011	10/25/2011	277	0	223	54			0	54
1,053	MCDONALDS CORP	580135101		3/6/2009	12/8/2011	15,746	0	8,236	7,510			0	7,510
1,054	MCDONALDS CORP	580135101		8/5/2009	12/8/2011	11,345	0	6,381	4,964			0	4,964
1,055	STEELCASE INC CL A	858155203		6/23/2011	9/16/2011	744	0	1,032	-288			0	-288
1,056	STEELCASE INC CL A	858155203		12/8/2010	12/8/2011	18,744	0	26,305	-7,561			0	-7,561
1,057	MCDONALDS CORP	580135101		10/8/2009	12/8/2011	293	0	172	121			0	121
1,058	MCDONALDS CORP	580135101		1/7/2011	12/8/2011	6,748	0	5,120	1,628			0	1,628
1,059	STEELCASE INC CL A	858155203		6/23/2011	12/8/2011	266	0	390	-124			0	-124
1,060	SOUTHWEST GAS CORP	844895102		2/18/2011	12/8/2011	37,509	0	37,307	202			0	202
1,061	STEELCASE INC CL A	858155203		10/20/2011	12/8/2011	713	0	724	-11			0	-11
1,062	STONERIDGE INC	853666105		11/3/2011	12/8/2011	33,147	0	30,048	3,099			0	3,099
1,063	STATOIL ASA ADR	86183P102		2/2/2011	5/4/2011	31,199	0	32,503	-1,304			0	-1,304
1,064	STATOIL ASA ADR	85771P102		11/9/2010	10/18/2011	12,418	0	10,599	1,819			0	1,819
1,065	STATOIL ASA ADR	85771P102		11/10/2010	10/18/2011	12,443	0	10,635	1,808			0	1,808
1,066	STEELCASE INC CL A	858155203		1/7/2011	4/13/2011	1,070	0	987	83			0	83
1,067	STEELCASE INC CL A	858155203		2/18/2011	4/13/2011	676	0	641	35			0	35
1,068	STRYKER CORP	863667101		1/13/2006	7/28/2011	176,940	0	151,580	25,360			0	25,360
1,069	SUMITOMO TR & BKG LTD	865625206		3/17/2011	4/1/2011	4,679	0	4,708	-29			0	-29
1,070	SUMITOMO TR & BKG LTD	865625206		9/14/2010	4/1/2011	5,966	0	5,991	-25			0	-25
1,071	SUMITOMO TR & BKG LTD	865625206		3/10/2008	4/1/2011	9,151	0	11,258	-2,107			0	-2,107
1,072	SUMITOMO TR & BKG LTD	865625206		1/11/2008	4/1/2011	8,824	0	11,510	-2,686			0	-2,686
1,073	SUMITOMO MITSUI TR-SPON ADR	86562X106		4/1/2011	4/7/2011	2	0	2	0			0	0
1,074	SUMITOMO MITSUI TR-SPON ADR	86562X106		4/4/2011	12/8/2011	7,632	0	8,822	-1,190			0	-1,190
1,075	SUMITOMO MITSUI TR-SPON ADR	86562X106		4/4/2011	12/8/2011	7,917	0	9,151	-1,234			0	-1,234
1,076	SUMITOMO MITSUI TR-SPON ADR	86562X106		4/4/2011	12/8/2011	5,161	0	5,966	-805			0	-805
1,077	SUMITOMO MITSUI TR-SPON ADR	86562X106		4/4/2011	12/8/2011	4,045	0	4,676	-631			0	-631
1,078	SUMITOMO MITSUI TR-SPON ADR	86562X106		4/4/2011	12/8/2011	2	0	3	-1			0	-1
1,079	SUN CMNTYS INC COM	866674104		9/16/2011	12/8/2011	25,089	0	28,665	-3,576			0	-3,576
1,080	SUNCOR ENERGY INC NEW F	867224107		5/21/2010	3/3/2011	10,253	0	6,370	3,883			0	3,883
1,081	SUNCOR ENERGY INC NEW F	867224107		5/21/2010	4/7/2011	11,196	0	7,355	3,841			0	3,841
1,082	SUNCOR ENERGY INC NEW F	867224107		5/21/2010	5/31/2011	10,529	0	7,297	3,232			0	3,232
1,083	SUNCOR ENERGY INC NEW F	867224107		5/21/2010	7/21/2011	11,467	0	7,992	3,475			0	3,475
1,084	SUNCOR ENERGY INC NEW F	867224107		5/21/2010	7/22/2011	11,214	0	7,847	3,367			0	3,367
1,085	SUNRISE SENIOR LIVING INC	86768K106		2/2/2011	5/4/2011	37,628	0	32,100	5,528			0	5,528
1,086	SUNOPTA INC	8676EP108		8/3/2010	2/2/2011	30,486	0	22,582	7,904			0	7,904
1,087	POWERSHARES DYNAMIC OIL SVC PO	73935X625		11/5/2008	7/28/2011	205,943	0	118,464	87,479			0	87,479
1,088	POWERWAVE TECHNOLOGIES INC CO	739363109		11/2/2010	2/2/2011	11,573	0	7,443	4,130			0	4,130
1,089	POWERWAVE TECHNOLOGIES INC CO	739363109		11/2/2010	5/4/2011	7,508	0	3,768	3,740			0	3,740
1,090	POWERWAVE TECHNOLOGIES INC CO	739363109		11/2/2010	8/3/2011	15,672	0	16,860	-1,188			0	-1,188
1,091	PRAXAIR INC COM	74005P104		2/23/2006	1/27/2011	29,610	0	17,654	11,956			0	11,956
1,092	PRAXAIR INC COM	74005P104		6/28/2004	7/28/2011	204,071	0	77,646	126,425			0	126,425
1,093	VERIZON COMMUNICATIONS	92343V104		1/7/2011	10/25/2011	547	0	537	10			0	10
1,094	VERIZON COMMUNICATIONS	92343V104		2/12/2008	12/8/2011	21,716	0	19,994	1,722			0	1,722
1,095	VERIZON COMMUNICATIONS	92343V104		3/4/2008	12/8/2011	12,491	0	10,932	1,559			0	1,559
1,096	VERIZON COMMUNICATIONS	92343V104		10/9/2008	12/8/2011	569	0	388	181			0	181
1,097	VERIZON COMMUNICATIONS	92343V104		12/8/2009	12/8/2011	7,707	0	6,388	1,319			0	1,319
1,098	VERIZON COMMUNICATIONS	92343V104		1/7/2011	12/8/2011	11,921	0	11,247	674			0	674
1,099	VINCI SA ADR	927320101		2/9/2010	12/8/2011	6,538	0	8,035	-1,497			0	-1,497
1,100	VINCI SA ADR	927320101		2/24/2010	12/8/2011	4,433	0	5,401	-968			0	-968
1,101	VINCI SA ADR	927320101		9/24/2010	12/8/2011	8,749	0	10,260	-1,511			0	-1,511
1,102	VINCI SA ADR	927320101		1/7/2011	12/8/2011	3,788	0	4,636	-848			0	-848

Long Term CG Distributions	9,040
Short Term CG Distributions	0

1

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

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Long Term CG Distributions	Amount												
	Short Term CG Distributions	9,040												
		0												
1,219	FRANCE TELECOM - ADR	35177Q105		4/29/2010	12/8/2011		6,249	0	8,284	-2,035				759,175
1,220	ARRIS GROUP INC	04269Q100		6/23/2011	9/16/2011		424	0	407	17				-2,035
1,221	FRANCE TELECOM - ADR	35177Q105		6/3/2010	12/8/2011		6,364	0	7,409	-1,045				17
1,222	FRANCE TELECOM - ADR	35177Q105		6/16/2010	12/8/2011		6,940	0	8,086	-1,146				-1,045
1,223	ARRIS GROUP INC	04269Q100		6/23/2011	12/8/2011		24,457	0	25,698	-1,241				-1,045
1,224	ARRIS GROUP INC	04269Q100		10/20/2011	12/8/2011		959	0	1,018	-59				-1,241
1,225	ASCENA RETAIL GROUP INC	04351G101		7/14/2010	2/18/2011		1,222	0	983	239				-59
1,226	ASCENA RETAIL GROUP INC	04351G101		9/20/2010	2/18/2011		564	0	429	135				239
1,227	ASCENA RETAIL GROUP INC	04351G101		9/20/2010	4/13/2011		849	0	619	230				135
1,228	ASCENA RETAIL GROUP INC	04351G101		11/1/2010	6/23/2011		847	0	601	246				230
1,229	ASCENA RETAIL GROUP INC	04351G101		11/1/2010	10/20/2011		1,068	0	902	166				285
1,230	ASCENA RETAIL GROUP INC	04351G101		8/26/2009	10/20/2011		3,918	0	2,333	1,585				166
1,231	ASCENA RETAIL GROUP INC	04351G101		9/9/2008	10/20/2011		767	0	498	269				1,585
1,232	ASCENA RETAIL GROUP INC	04351G101		7/12/2010	12/8/2011		7,203	0	8,204	-1,001				269
1,233	FRANCE TELECOM - ADR	35177Q105		10/29/2008	10/20/2011		16,328	0	5,398	10,930				-1,001
1,234	ASCENA RETAIL GROUP INC	04351G101		11/4/2010	12/8/2011		5,098	0	7,611	-2,513				10,930
1,235	FRANCE TELECOM - ADR	35177Q105		1/7/2011	12/8/2011		6,036	0	7,575	-1,539				-2,513
1,236	FRANCE TELECOM - ADR	35177Q105		1/24/2011	12/8/2011		10,657	0	8,346	-2,179				-1,539
1,237	FRANCE TELECOM - ADR	35177Q105		7/6/2011	12/8/2011		3,021	0	2,907	114				-2,179
1,238	FRANCE TELECOM - ADR	35177Q105		2/18/2011	6/23/2011		1,312	0	1,519	-207				-2,683
1,239	ICONIX BRAND GROUP INC	451055107		2/18/2011	9/16/2011		15,583	0	19,994	-4,411				114
1,240	ICONIX BRAND GROUP INC	451055107		4/13/2011	12/8/2011		309	0	386	-77				-207
1,241	ICONIX BRAND GROUP INC	451055107		10/20/2011	12/8/2011		481	0	461	20				-77
1,242	IMPALA PLATINUM HOLDINGS LTD - AD	452553308		8/12/2008	1/21/2011		5,208	0	4,548	660				20
1,243	IMPALA PLATINUM HOLDINGS LTD - AD	452553308		9/5/2008	1/21/2011		11,625	0	9,212	2,413				660
1,244	IMPALA PLATINUM HOLDINGS LTD - AD	452553308		3/13/2009	1/21/2011		6,479	0	3,013	3,466				2,413
1,245	ING GROEP N.V. - ADR	456837103		12/19/2005	12/8/2011		15,625	0	70,586	-54,961				3,466
1,246	ING GROEP N.V. - ADR	456837103		2/29/2008	12/8/2011		2,946	0	12,933	-9,987				-54,961
1,247	ING GROEP N.V. - ADR	456837103		6/3/2010	12/8/2011		5,668	0	5,832	-164				-9,987
1,248	ING GROEP N.V. - ADR	456837103		1/7/2011	12/8/2011		4,504	0	5,618	-1,114				-164
1,249	ING GROEP N.V. - ADR	456837103		2/2/2011	8/3/2011		677	0	454	223				-1,114
1,250	INNOPEC INC	45768S105		2/2/2011	11/3/2011		30,642	0	20,905	9,737				6,828
1,251	INNOPEC INC	45768S105		2/2/2011	11/3/2011		31,742	0	31,740	2				223
1,252	INNOPEC INC	45768S105		8/3/2011	11/3/2011		80,648	0	41,642	39,006				9,737
1,253	INTERNATIONAL BUSINESS MACHS CO	459200101		5/9/2006	1/27/2011		64,519	0	37,072	27,447				2
1,254	INTERNATIONAL BUSINESS MACHS CO	459200101		9/24/2008	8/24/2011		7,040	0	10,261	-3,221				39,006
1,255	IBERDROLA S.A. ADA ADR	450737101		3/15/2010	8/24/2011		524	0	616	-92				27,447
1,256	IBERDROLA S.A. ADA ADR	450737101		1/7/2011	2/18/2011		477	0	446	31				-3,221
1,257	FRANKLIN ELEC INC COM	353514102		1/7/2011	4/13/2011		1,029	0	934	95				-92
1,258	FRANKLIN ELEC INC COM	353514102		2/2/2011	5/4/2011		32,563	0	32,555	208				31
1,259	FRANKLIN ELEC INC COM	353514102		9/20/2010	6/23/2011		347	0	273	74				95
1,260	FRANKLIN ELEC INC COM	353514102		9/20/2010	10/20/2011		10,166	0	8,301	1,865				208
1,261	FRANKLIN ELEC INC COM	353514102		9/20/2010	12/8/2011		13,776	0	10,590	3,186				74
1,262	FRANKLIN ELEC INC COM	353514102		12/16/2005	12/8/2011		28,992	0	39,046	-10,854				1,865
1,263	FRANKLIN ELEC INC COM	353514102		5/4/2011	12/8/2011		8,895	0	11,120	-2,225				3,186
1,264	FUJIFILM HLDGS CORP ADR	35958N107		2/22/2011	4/13/2011		2,117	0	2,016	101				-10,854
1,265	FUJIFILM HLDGS CORP ADR	35958N107		2/18/2011	9/16/2011		26,462	0	32,127	-5,665				-2,225
1,266	GEO GROUP INC	36159R103		2/22/2011	9/16/2011		673	0	821	-148				101
1,267	GEO GROUP INC	36159R103		6/23/2011	9/16/2011		3,017	0	3,351	-334				-5,665
1,268	GDF SUEZ SPONSORED ADR	36160B105		5/9/2011	12/8/2011		8,181	0	11,225	-3,044				-148
1,269	GDF SUEZ SPONSORED ADR	36160B105		2/2/2011	5/4/2011		1,772	0	1,587	185				-334
1,270	G-III APPAREL GROUP LTD	36237H101		2/2/2011	8/3/2011		23,393	0	30,406	-7,013				-3,044
1,271	G-III APPAREL GROUP LTD	36237H101		10/15/2010	3/8/2011		4,958	0	3,474	1,484				185
1,272	GAZPROM LEVEL 1 ADR	36828T207						0						-7,013
1,273	GAZPROM LEVEL 1 ADR	36828T207						0						1,484

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	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F.M.V. as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Long Term CG Distributions	Amount												
	Short Term CG Distributions	9,040												
		0												
1,277	0A0 GAZPROM LEVEL 1 ADR	368287207		10/15/2010	12/8/2011		17,804	0	17,197	607				759,175
1,278	0A0 GAZPROM LEVEL 1 ADR	368287207		8/11/2011	12/8/2011		14,363	0	13,930	433				433
1,279	0A0 GAZPROM LEVEL 1 ADR	368287207		9/30/2011	12/8/2011		12,321	0	10,756	1,565				1,565
1,280	GENERIC HOLDINGS INC	368736104		11/3/2011	12/8/2011		32,716	0	30,049	2,667				2,667
1,281	GENERAL COMMUNICATIONS INC CL A	369385109		11/2/2010	2/2/2011		2,077	0	1,687	390				390
1,282	GENERAL COMMUNICATIONS INC CL A	369385109		11/2/2010	5/4/2011		28,390	0	26,290	2,100				2,100
1,283	GENESCO INC COM	371532102		8/3/2011	11/3/2011		6,904	0	5,922	982				982
1,284	GENESCO INC COM	371532102		8/3/2011	12/8/2011		29,990	0	25,546	4,444				4,444
1,285	GENUINE PARTS CO	372460105		12/15/2005	12/8/2011		18,629	0	13,831	4,798				4,798
1,286	GENUINE PARTS CO	372460105		10/15/2010	12/8/2011		6,919	0	5,616	1,303				1,303
1,287	GENUINE PARTS CO	372460105		1/21/2011	12/8/2011		1,183	0	1,009	174				174
1,288	PRAXAIR INC COM	74005P104		2/23/2006	7/28/2011		63,772	0	33,950	29,822				29,822
1,289	PRESTIGE BRANDS HLDGS INC	74112D101		12/8/2010	4/13/2011		2,131	0	2,191	-60				-60
1,290	PRESTIGE BRANDS HLDGS INC	74112D101		12/8/2010	6/23/2011		2,126	0	2,144	-18				-18
1,291	AMERICAN SAFETY INS HOLDINGS	G02995101		9/20/2011	12/8/2011		4,942	0	4,455	487				487
1,292	AMERICAN SAFETY INS HOLDINGS	G02995101		9/21/2011	12/8/2011		2,881	0	2,564	317				317
1,293	AMERICAN SAFETY INS HOLDINGS	G02995101		9/22/2011	12/8/2011		5,195	0	4,431	764				764
1,294	AMERICAN SAFETY INS HOLDINGS	G02995101		10/20/2011	12/8/2011		778	0	702	76				76
1,295	AXIS CAPITAL HOLDINGS LTD	G0692U109		10/16/2009	12/8/2011		19,910	0	19,394	516				516
1,296	AXIS CAPITAL HOLDINGS LTD	G0692U109		2/5/2010	12/8/2011		10,854	0	9,961	893				893
1,297	ACCENTURE PLC	G1151C101		9/11/2008	7/28/2011		59,570	0	37,336	22,234				22,234
1,298	ACCENTURE PLC	G1151C101		11/5/2008	7/28/2011		195,093	0	105,811	89,282				89,282
1,299	CHINA YUCHAI INTERNATIONAL LIMITED	G21082105		11/2/2010	2/2/2011		3,016	0	28,015	3,001				3,001
1,300	COVIDIEN PLC	G2554F105		10/15/2007	1/21/2011		3,587	0	3,112	475				475
1,301	COVIDIEN PLC	G2554F113		10/15/2007	3/30/2011		9,304	0	7,428	1,876				1,876
1,302	COVIDIEN PLC	G2554F113		10/15/2007	8/11/2011		14,455	0	12,408	2,047				2,047
1,303	ENDURANCE SPECIALTY HOLDINGS	G30397106		12/15/2005	12/8/2011		13,200	0	12,478	722				722
1,304	ENDURANCE SPECIALTY HOLDINGS	G30397106		3/14/2006	12/8/2011		8,776	0	7,547	1,229				1,229
1,305	ENDURANCE SPECIALTY HOLDINGS	G30397106		8/19/2009	12/8/2011		683	0	646	37				37
1,307	FRESH DEL MONTE PRODUCE INC COM	G36738105		2/9/2009	2/18/2011		1,798	0	2,250	-452				-452
1,308	FRESH DEL MONTE PRODUCE INC COM	G36738105		2/9/2009	4/13/2011		1,158	0	1,104	54				54
1,309	FRESH DEL MONTE PRODUCE INC COM	G36738105		4/13/2009	4/13/2011		5,058	0	5,032	26				26
1,310	FRESH DEL MONTE PRODUCE INC COM	G36738105		5/29/2009	4/13/2011		4,464	0	3,027	1,437				1,437
1,311	FRESH DEL MONTE PRODUCE INC COM	G36738105		9/23/2009	4/13/2011		258	0	174	84				84
1,312	FRESH DEL MONTE PRODUCE INC COM	G36738105		3/16/2010	4/13/2011		3,664	0	466	50				50
1,313	FRESH DEL MONTE PRODUCE INC COM	G36738105		5/26/2010	4/13/2011		77	0	60	17				17
1,314	FRESH DEL MONTE PRODUCE INC COM	G36738105		7/14/2010	4/13/2011		8,335	0	6,629	1,706				1,706
1,315	FRESH DEL MONTE PRODUCE INC COM	G36738105		11/1/2010	4/13/2011		2,013	0	1,731	282				282
1,316	FRESH DEL MONTE PRODUCE INC COM	G36738105		12/8/2010	4/13/2011		77	0	72	5				5
1,317	FRESH DEL MONTE PRODUCE INC COM	G36738105		1/7/2011	4/13/2011		1,445	0	1,370	75				75
1,318	INVESCO LIMITED	G491BT108		2/17/2011	7/1/2011		3,881	0	4,505	-624				-624
1,319	INVESCO LIMITED	G491BT108		1/18/2011	12/8/2011		18,834	0	23,028	-4,194				-4,194
1,320	INVESCO LIMITED	G491BT108		1/21/2011	12/8/2011		716	0	835	-119				-119
1,321	INVESCO LIMITED	G491BT108		2/17/2011	12/8/2011		675	0	901	-226				-226
1,322	PLATINUM UNDERWRITERS HLDGS	G7127P100		5/26/2010	4/13/2011		22,061	0	21,511	550				550
1,323	PLATINUM UNDERWRITERS HLDGS	G7127P100		11/1/2010	4/13/2011		1,418	0	1,660	-242				-242
1,324	PLATINUM UNDERWRITERS HLDGS	G7127P100		12/8/2010	4/13/2011		1,045	0	1,259	-214				-214
1,325	AVISTA CORP	05379B107		2/18/2011	12/8/2011		1,399	0	1,260	139				139
1,326	BANCFIRST CORP	05945F103		4/30/2007	6/23/2011		1,794	0	2,110	-316				-316
1,327	BANCFIRST CORP	05945F103		6/4/2007	6/23/2011		1,159	0	1,349	-190				-190
1,328	BANCFIRST CORP	05945F103		7/25/2007	6/23/2011		1,532	0	1,606	-74				-74
1,329	BANCFIRST CORP	05945F103		6/11/2008	6/23/2011		2,205	0	2,596	-391				-391
1,330	BANCFIRST CORP	05945F103		2/9/2009	6/23/2011		1,943	0	2,059	-116				-116
1,331	BANCFIRST CORP	05945F103		5/29/2009	6/23/2011		2,840	0	2,842	-2				-2
1,332	BANCFIRST CORP	05945F103		8/26/2009	6/23/2011		3,550	0	3,543	7				7
1,333	BANCFIRST CORP	05945F103		5/26/2010	6/23/2011		1,532	0	1,614	-82				-82
1,334	BANCFIRST CORP	05945F103		7/14/2010	6/23/2011		822	0	833	-11				-11

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	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Long Term CG Distributions	Amount												
	Short Term CG Distributions	9,040												
		0												
1,335	BANCFIRST CORP	05945F103		12/8/2010	6/23/2011		1,532	0	1,722	-190			0	759,175
1,336	BANCFIRST CORP	05945F103		17/1/2011	6/23/2011		1,532	0	1,738	-206			0	-190
1,337	BANCFIRST CORP	05945F103		2/18/2011	6/23/2011		1,196	0	1,372	-176			0	-206
1,338	BANCFIRST CORP	05945F103		4/13/2011	6/23/2011		972	0	1,065	-93			0	-176
1,339	BANCO SANTANDER CEN-SPON - ADR	05964H105		12/19/2005	1/21/2011		12,642	0	13,107	-465			0	-93
1,340	BANCO SANTANDER CEN-SPON - ADR	05964H105		12/19/2005	12/8/2011		4,857	0	8,170	-3,313			0	-465
1,341	GREAT SOUTHN BANCORP INC	390905107		5/28/2010	4/13/2011		7,085	0	8,848	-1,763			0	-3,313
1,342	GREAT SOUTHN BANCORP INC	390905107		6/1/2010	4/13/2011		836	0	1,023	-187			0	-1,763
1,343	GREAT SOUTHN BANCORP INC	390905107		7/14/2010	4/13/2011		1,930	0	2,124	-194			0	-187
1,344	GREAT SOUTHN BANCORP INC	390905107		9/20/2010	4/13/2011		517	0	545	-28			0	-194
1,345	GREAT SOUTHN BANCORP INC	390905107		11/1/2010	4/13/2011		5,891	0	6,690	-799			0	-28
1,346	GREAT SOUTHN BANCORP INC	390905107		12/8/2010	4/13/2011		239	0	292	-53			0	-799
1,347	GREAT SOUTHN BANCORP INC	390905107		17/1/2011	4/13/2011		2,149	0	2,553	-404			0	-53
1,348	GREAT SOUTHN BANCORP INC	390905107		2/18/2011	4/13/2011		3,841	0	4,184	-343			0	-404
1,349	GREAT PLAINS ENERGY INC	391164100		9/7/2006	12/8/2011		9,808	0	14,165	-4,357			0	-343
1,350	GREAT PLAINS ENERGY INC	391164100		9/8/2006	12/8/2011		3,548	0	5,151	-1,603			0	-4,357
1,351	GREAT PLAINS ENERGY INC	391164100		4/23/2009	12/8/2011		146	0	100	46			0	-1,603
1,352	GREAT PLAINS ENERGY INC	391164100		9/1/2009	12/8/2011		6,323	0	5,318	1,005			0	46
1,353	GREAT PLAINS ENERGY INC	391164100		12/3/2010	12/8/2011		2,316	0	2,128	188			0	1,005
1,354	GREAT PLAINS ENERGY INC	391164100		1/21/2011	12/8/2011		1,878	0	1,780	98			0	188
1,355	THE GREENBRIER COMPANIES, INC	393657101		11/2/2010	2/2/2011		6,048	0	4,393	1,655			0	98
1,356	THE GREENBRIER COMPANIES, INC	393657101		12/15/2005	1/21/2011		31,241	0	23,536	7,705			0	1,655
1,357	HCP INC	404141109		4/11/2006	1/27/2011		80,648	0	40,625	40,023			0	7,705
1,358	INTERNATIONAL BUSINESS MACHS CO	459200101		5/4/2011	8/3/2011		45,609	0	34,705	10,904			0	1,234
1,359	INTERSECTIONS INC	460981301		9/21/2010	1/7/2011		1,017	0	887	130			0	40,023
1,360	INVESTMENT TECHNOLOGY GROUP INC	46145F105		9/21/2010	2/18/2011		2,309	0	1,774	535			0	10,904
1,361	INVESTMENT TECHNOLOGY GROUP INC	46145F105		9/20/2010	4/13/2011		4,842	0	3,608	1,234			0	130
1,362	INVESTMENT TECHNOLOGY GROUP INC	46145F105		9/21/2010	4/13/2011		17,866	0	15,722	2,144			0	535
1,363	INVESTMENT TECHNOLOGY GROUP INC	46145F105		11/1/2010	4/13/2011		2,238	0	1,863	375			0	518
1,364	INVESTMENT TECHNOLOGY GROUP INC	46145F105		6/1/2010	4/13/2011		2,744	0	2,585	159			0	2,144
1,365	INVESTORS BANCORP INC	46146P102		6/1/2010	9/16/2011		770	0	766	4			0	375
1,366	INVESTORS BANCORP INC	46146P102		5/26/2010	12/8/2011		7,423	0	7,505	-82			0	159
1,367	INVESTORS BANCORP INC	46146P102		5/21/2010	12/8/2011		5,912	0	6,083	-171			0	4
1,368	INVESTORS BANCORP INC	46146P102		17/1/2011	6/23/2011		912	0	750	162			0	-82
1,369	SALLY BEAUTY CO INC	79546E104		2/18/2011	6/23/2011		1,504	0	1,223	281			0	-171
1,370	SALLY BEAUTY CO INC	79546E104		12/23/2009	6/23/2011		2,991	0	1,391	1,600			0	162
1,371	SALLY BEAUTY CO INC	79546E104		12/23/2009	9/16/2011		157	0	71	86			0	281
1,372	SALLY BEAUTY CO INC	79546E104		12/23/2009	10/20/2011		487	0	212	275			0	1,600
1,373	SALLY BEAUTY CO INC	79546E104		8/3/2011	11/3/2011		7,629	0	6,264	1,365			0	86
1,374	SALLY BEAUTY CO INC	79546E104		12/22/2009	12/8/2011		18,096	0	7,087	11,009			0	275
1,375	SALLY BEAUTY CO INC	79546E104		12/23/2009	12/8/2011		5,679	0	2,231	3,448			0	1,365
1,376	SALLY BEAUTY CO INC	79546E104		17/1/2011	12/8/2011		5,855	0	4,932	923			0	11,009
1,377	CONSOLIDATED EDISON INC	209115104		10/19/2011	12/8/2011		12,923	0	13,972	-1,049			0	3,448
1,378	SUNTRUST BANKS INC	867914103		10/25/2011	12/8/2011		7,273	0	7,882	-609			0	-1,049
1,379	SUNTRUST BANKS INC	867914103		17/1/2011	2/18/2011		3,951	0	3,402	549			0	-609
1,380	SWIFT ENERGY COMPANY	870738101		3/16/2010	2/18/2011		232	0	164	68			0	549
1,381	SWIFT ENERGY COMPANY	870738101		5/26/2010	9/16/2011		21,073	0	20,845	228			0	68
1,382	SWIFT ENERGY COMPANY	870738101		10/10/2011	12/8/2011		21,120	0	20,457	663			0	228
1,383	SWIFT ENERGY COMPANY	870738101		9/20/2010	9/16/2011		2,452	0	1,940	512			0	663
1,384	CONSTELLATION ENERGY GROUP INC	210371100		11/21/2011	12/8/2011		6,871	0	6,916	-45			0	512
1,385	CONSTELLATION ENERGY GROUP INC	210371100		4/13/2011	9/16/2011		4,440	0	5,361	-921			0	-45
1,386	CONSTELLATION ENERGY GROUP INC	210371100		6/23/2011	9/16/2011		4,009	0	4,003	6			0	-921
1,387	SWIFT ENERGY COMPANY	870738101		12/19/2005	12/8/2011		36,031	0	30,339	5,692			0	6
1,388	SWISSCOM AG-SPONSORED - ADR	871013108		12/8/2010	12/8/2011		3,191	0	3,204	-13			0	5,692
1,389	SWISSCOM AG-SPONSORED - ADR	871013108		2/18/2011	12/8/2011		4,094	0	4,067	27			0	-13
1,390	CONSOLIDATED COMMUNICATIONS	209034107		17/1/2011	2/18/2011		745	0	672	73			0	27
1,391	CONSOLIDATED COMMUNICATIONS	209034107						0					0	73
1,392	COOPER COS INC COM NEW	216648402						0					0	

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	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis of Losses
	Long Term CG Distributions	Amount												
	Short Term CG Distributions	9,040												
		0												
1,393	CONSOLIDATED COMMUNICATIONS	209034107		11/3/2011	12/8/2011	23,446,178	29,712	0	29,793	-81	759,175	0	0	759,175
1,394	CONSOLIDATED EDISON INC	209115104		2/21/2011	2/11/2011		2,248	0	2,248	9			0	9
1,395	CONSOLIDATED EDISON INC	209115104		5/21/2008	2/11/2011		4,866	0	4,050	816			0	816
1,396	COOPER COS INC COM NEW	216648402		9/21/2010	2/18/2011		559	0	419	140			0	140
1,397	CONSOLIDATED EDISON INC	209115104		17/2011	10/25/2011		177	0	148	29			0	29
1,398	CONSOLIDATED EDISON INC	209115104		5/21/2008	12/8/2011		7,474	0	5,344	2,130			0	2,130
1,399	COOPER COS INC COM NEW	216648402		9/21/2010	4/13/2011		5,728	0	3,675	2,053			0	2,053
1,400	CONSOLIDATED EDISON INC	209115104		6/24/2008	12/8/2011		10,744	0	7,322	3,422			0	3,422
1,401	CONSOLIDATED EDISON INC	209115104		5/17/2010	12/8/2011		12,822	0	9,735	3,087			0	3,087
1,402	COOPER COS INC COM NEW	216648402		9/21/2010	6/23/2011		2,605	0	1,582	1,023			0	1,023
1,403	CONSOLIDATED EDISON INC	209115104		6/3/2010	12/8/2011		5,504	0	4,019	1,485			0	1,485
1,404	CONSOLIDATED COMMUNICATIONS	209034107		3/16/2010	12/8/2011		8,023	0	8,083	-60			0	-60
1,405	CONSOLIDATED COMMUNICATIONS	209034107		5/26/2010	12/8/2011		2,398	0	2,208	190			0	190
1,406	HCP INC	404141109		2/4/2010	5/10/2011		7,887	0	5,665	2,222			0	2,222
1,407	HCP INC	404141109		17/2011	5/10/2011		5,622	0	5,384	238			0	238
1,408	HCP INC	404141109		12/15/2005	12/8/2011		14,982	0	9,939	5,043			0	5,043
1,409	HCP INC	404141109		6/12/2006	12/8/2011		9,103	0	5,948	3,155			0	3,155
1,410	HCP INC	404141109		10/21/2011	12/8/2011		4,893	0	4,884	9			0	9
1,411	HCP INC	404141109		11/10/2011	12/8/2011		17,848	0	17,502	346			0	346
1,412	HACHUJUNI BANK LTD ADR	404508202		6/25/2008	12/8/2011		3,144	0	3,506	-362			0	-362
1,413	HACHUJUNI BANK LTD ADR	404508202		7/15/2008	12/8/2011		10,405	0	11,011	-606			0	-606
1,414	HACHUJUNI BANK LTD ADR	404508202		10/9/2009	12/8/2011		6,289	0	6,082	207			0	207
1,415	HAEMONETICS CORP MASS	405024100		3/17/2011	12/8/2011		13,671	0	15,045	-1,374			0	-1,374
1,416	HAEMONETICS CORP MASS	405024100		5/24/2011	12/8/2011		6,836	0	7,806	-970			0	-970
1,417	HAIN CELESTIAL GROUP INC	405217100		5/4/2011	8/3/2011		29,700	0	33,795	-4,095			0	-4,095
1,418	HASBRO INC	418056107		10/18/2006	12/8/2011		20,959	0	13,348	7,611			0	7,611
1,419	HASBRO INC	418056107		4/26/2007	12/8/2011		517	0	439	78			0	78
1,420	HASBRO INC	418056107		1/21/2011	12/8/2011		3,690	0	4,459	-769			0	-769
1,421	HEALTHCARE SVCS GROUP INC	421906108		11/3/2011	12/8/2011		30,931	0	30,177	754			0	754
1,422	HEALTH CARE REIT INC	42217K106		12/15/2005	5/26/2011		9,672	0	5,613	3,859			0	3,859
1,423	HEALTH CARE REIT INC	42217K106		17/2011	10/25/2011		151	0	138	13			0	13
1,424	HEALTH CARE REIT INC	42217K106		10/16/2009	12/8/2011		9,611	0	8,013	1,598			0	1,598
1,425	HEALTH CARE REIT INC	42217K106		5/17/2010	12/8/2011		7,071	0	5,618	1,453			0	1,453
1,426	HEALTH CARE REIT INC	42217K106		17/2011	12/8/2011		4,681	0	4,303	378			0	378
1,427	HEALTH CARE REIT INC	42217K106		12/15/2005	12/8/2011		22,383	0	12,662	9,721			0	9,721
1,428	HECLA MNG CO	422704106		10/20/2011	12/8/2011		15,483	0	13,297	2,186			0	2,186
1,429	ROCK-TENN CO CL A	772739207		3/16/2010	2/18/2011		854	0	510	344			0	344
1,430	ROCK-TENN CO CL A	772739207		12/8/2010	2/18/2011		2,846	0	2,244	602			0	602
1,431	ROCK-TENN CO CL A	772739207		17/2011	12/8/2011		2,704	0	2,093	611			0	611
1,432	ROCK-TENN CO CL A	772739207		12/17/2007	2/18/2011		71	0	25	46			0	46
1,433	ROCK-TENN CO CL A	772739207		4/13/2011	9/16/2011		446	0	544	-98			0	-98
1,434	ROCK-TENN CO CL A	772739207		6/23/2011	10/20/2011		483	0	611	-128			0	-128
1,435	ROCK-TENN CO CL A	772739207		12/17/2007	12/8/2011		215	0	250	-35			0	-35
1,436	ROCK-TENN CO CL A	772739207		6/23/2011	12/8/2011		21,130	0	9,332	11,798			0	11,798
1,437	ROCK-TENN CO CL A	772739207		6/23/2011	12/8/2011		559	0	626	-67			0	-67
1,438	ROCKWELL COLLINS	774341101		7/14/2008	12/8/2011		15,338	0	13,469	1,869			0	1,869
1,439	ROCKWELL COLLINS	774341101		12/1/2011	12/8/2011		4,336	0	5,094	-758			0	-758
1,440	ROCKWOOD HLDGS INC	774415103		8/3/2010	2/2/2011		34,190	0	24,432	9,758			0	9,758
1,441	ROHM COMPANY LIMITED ADR	775376106		12/24/2008	12/8/2011		7,891	0	7,389	502			0	502
1,442	HCP INC	404141109		10/16/2009	5/10/2011		10,754	0	8,367	2,387			0	2,387
1,443	ROHM COMPANY LIMITED ADR	775376106		2/5/2009	12/8/2011		2,910	0	3,145	-235			0	-235
1,444	BANCO SANTANDER	80281R300		9/14/2007	7/28/2011		4,087	0	44,678	2,409			0	2,409
1,445	SAUL CTRS INC COM	804395101		9/23/2009	6/23/2011		8,369	0	7,129	1,240			0	1,240
1,446	SAUL CTRS INC COM	804395101		9/24/2009	6/23/2011		13,898	0	11,855	2,043			0	2,043
1,447	SALLY BEAUTY CO INC	79546E104		8/3/2011	12/8/2011		30,957	0	24,580	6,377			0	6,377
1,448	SAN JUAN BASIN RTY TR	798241105		11/3/2011	12/8/2011		29,188	0	29,826	-638			0	-638
1,449	SANOFI-ADR	80105N105		6/24/2011	6/29/2011		31	0	29	2			0	2
1,450	SANOFI-ADR	80105N105		10/3/2007	12/8/2011		6,975	0	8,415	-1,440			0	-1,440

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Long Term CG Distributions Short Term CG Distributions		Amount		Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
		9,040	0									
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold							
1,451	SANOFI-ADR	80105N105		4/8/2008	12/8/2011	6,517	0	7,108	-591		0	-591
1,452	SAUL CTRS INC COM	804395101		11/20/2009	6/23/2011	1,591	0	1,227	364		0	364
1,453	SANOFI-ADR	80105N105		4/14/2008	12/8/2011	5,707	0	6,177	-470		0	-470
1,454	SANOFI-ADR	80105N105		5/22/2008	12/8/2011	14,514	0	15,312	-798		0	-798
1,455	SANOFI-ADR	80105N105		8/1/2008	12/8/2011	6,588	0	6,625	-37		0	-37
1,456	SANOFI-ADR	80105N105		7/1/2009	12/8/2011	11,132	0	9,504	1,628		0	1,628
1,457	SAUL CTRS INC COM	804395101		3/16/2010	6/23/2011	985	0	971	14		0	14
1,458	SANOFI-ADR	80105N105		1/7/2011	12/8/2011	12,225	0	11,198	1,027		0	1,027
1,459	SANOFI-ADR	80105N105		2/16/2010	12/8/2011	7,882	0	8,129	-247		0	-247
1,460	SANOFI-ADR	80105N105		3/31/2010	12/8/2011	8,233	0	8,732	-499		0	-499
1,461	SAUL CTRS INC COM	804395101		5/26/2010	6/23/2011	871	0	825	46		0	46
1,462	SANOFI-ADR	80105N105		4/16/2010	12/8/2011	8,374	0	8,748	-374		0	-374
1,463	SANOFI-ADR	80105N105		4/29/2010	12/8/2011	8,620	0	8,311	309		0	309
1,464	SANOFI-ADR	80105N105		6/29/2010	12/8/2011	6,650	0	5,619	1,031		0	1,031
1,465	SANOFI-ADR	80105N105		8/2/2010	12/8/2011	9,148	0	7,781	1,367		0	1,367
1,466	SANOFI-ADR	80105N105		1/7/2011	12/8/2011	10,063	0	9,232	831		0	831
1,467	SANOFI-ADR	80105N105		6/24/2011	12/8/2011	2,498	0	2,596	-98		0	-98
1,468	SANOFI CONTINGENT VALUE RTS 12/3/80105N113	804395101		4/11/2011	12/8/2011	677	0	1,245	-568		0	-568
1,469	SANOFI CONTINGENT VALUE RTS 12/3/80105N113	804395101		6/1/2011	12/8/2011	378	0	723	-345		0	-345
1,470	SAUL CTRS INC COM	804395101		11/1/2010	6/23/2011	1,515	0	1,712	-197		0	-197
1,471	SANOFI CONTINGENT VALUE RTS 12/3/80105N113	804395101		6/2/2011	12/8/2011	2,993	0	5,728	-2,735		0	-2,735
1,472	SAUL CTRS INC COM	804395101		12/8/2010	6/23/2011	682	0	799	-117		0	-117
1,473	SAUL CTRS INC COM	804395101		1/7/2011	6/23/2011	1,325	0	1,609	-284		0	-284
1,474	SAUL CTRS INC COM	804395101		2/18/2011	6/23/2011	1,969	0	2,374	-405		0	-405
1,475	SAUL CTRS INC COM	804395101		4/13/2011	6/23/2011	1,628	0	1,827	-199		0	-199
1,476	SCANA CORP-WI	80589M102		9/8/2008	6/10/2011	9,974	0	9,996	-22		0	-22
1,477	SCANA CORP-WI	80589M102		10/9/2008	6/10/2011	117	0	99	18		0	18
1,478	CAMECO CORP COM	13321L108		8/8/2011	12/8/2011	6,287	0	7,752	-1,465		0	-1,465
1,479	CAMECO CORP COM	13321L108		8/26/2011	12/8/2011	4,821	0	5,816	-995		0	-995
1,480	CANON INC - ADR	138006309		12/19/2005	12/8/2011	61,027	0	54,741	6,286		0	6,286
1,481	CANON INC - ADR	138006309		1/7/2011	12/8/2011	9,601	0	10,897	-1,296		0	-1,296
1,482	CANTEL MEDICAL CORP	138098108		8/3/2011	1/3/2011	35,750	0	31,097	4,653		0	4,653
1,483	CAPITAL SR LIVING CORP	140475104		5/4/2011	8/3/2011	1,592	0	1,633	-41		0	-41
1,484	CAPITAL SR LIVING CORP	140475104		5/4/2011	11/3/2011	29,984	0	32,695	-2,711		0	-2,711
1,485	CARDTRONICS INC	14161H108		11/2/2010	2/2/2011	28,811	0	28,113	698		0	698
1,486	CARREFOUR SA-SP ADR	144430204		2/18/2009	12/8/2011	4,470	0	6,361	-1,891		0	-1,891
1,487	CARREFOUR SA-SP ADR	144430204		3/12/2009	12/8/2011	3,711	0	5,097	-1,386		0	-1,386
1,488	CARREFOUR SA-SP ADR	144430204		7/20/2009	12/8/2011	3,900	0	7,524	-3,624		0	-3,624
1,489	CARREFOUR SA-SP ADR	144430204		9/3/2009	12/8/2011	4,126	0	7,820	-3,694		0	-3,694
1,490	CARREFOUR SA-SP ADR	144430204		1/7/2011	12/8/2011	2,221	0	3,956	-1,735		0	-1,735
1,491	CARREFOUR SA-SP ADR	144430204		1/27/2011	12/8/2011	5,499	0	10,855	-5,356		0	-5,356
1,492	COOPER COS INC COM NEW	216648402		9/21/2010	9/16/2011	641	0	372	269		0	269
1,493	COOPER COS INC COM NEW	216648402		9/20/2010	10/20/2011	19,833	0	14,249	5,584		0	5,584
1,494	COOPER COS INC COM NEW	216648402		9/21/2010	10/20/2011	2,520	0	1,814	706		0	706
1,495	CORVEL CORP	221006109		11/3/2011	12/8/2011	26,387	0	29,979	-3,592		0	-3,592
1,496	COST PLUS INC CALIF COM	221485105		5/4/2011	8/3/2011	26,796	0	33,988	-7,192		0	-7,192
1,497	CRACKER BARREL OLD COUNTRY STO	224101106		11/2/2010	2/2/2011	26,599	0	28,295	-1,696		0	-1,696
1,498	CREE, INC	225447101		7/27/2010	7/28/2011	37,141	0	87,005	-49,864		0	-49,864
1,499	CREE, INC	225447101		11/4/2010	7/28/2011	43,600	0	73,352	-29,752		0	-29,752
1,500	CREE, INC	225447101		1/27/2011	7/28/2011	32,297	0	52,590	-20,293		0	-20,293
1,501	DSW INC	23334L102		5/4/2011	8/3/2011	6,989	0	6,240	749		0	749
1,502	DSW INC	23334L102		5/4/2011	11/3/2011	31,109	0	27,963	3,146		0	3,146
1,503	DAI NIPPON PRINTING CO ADR	233806306		12/15/2009	12/8/2011	28,245	0	37,721	-9,476		0	-9,476
1,504	DAI NIPPON PRINTING CO ADR	233806306		1/7/2011	12/8/2011	20,489	0	29,487	-8,998		0	-8,998
1,505	DAICHI SANKYO CO-SPON ADR	23381D102		4/13/2011	12/8/2011	11,696	0	11,877	-181		0	-181
1,506	DAICHI SANKYO CO-SPON ADR	23381D102		4/25/2011	12/8/2011	11,475	0	11,876	-401		0	-401
1,507	DAIWA HOUSE IND LTD ADR	234062206		11/8/2007	3/30/2011	2,843	0	2,804	39		0	39
1,508	DAIWA HOUSE IND LTD ADR	234062206		2/13/2008	3/30/2011	5,067	0	4,303	764		0	764

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	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals		Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV 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
						Amount	9,040								
	Long Term CG Distributions					23,446,178	0	22,687,003	759,175	0	0	0	0	0	759,175
	Short Term CG Distributions					0	0	0	0	0	0	0	0	0	0
1,509	DAIWA HOUSE IND LTD ADR	234062206	Acquired	2/13/2008	8/16/2011	4,298	0	3,778	520	0	520	0	0	0	520
1,510	DAIWA HOUSE IND LTD ADR	234062206	Acquired	3/7/2008	8/16/2011	6,566	0	5,257	1,309	0	1,309	0	0	0	1,309
1,511	DAIWA HOUSE IND LTD ADR	234062206	Acquired	3/10/2008	8/16/2011	3,820	0	3,041	779	0	779	0	0	0	779
1,512	DAIWA HOUSE IND LTD ADR	234062206	Acquired	9/3/2008	8/16/2011	7,401	0	5,765	1,636	0	1,636	0	0	0	1,636
1,513	DANA HOLDING CORP	235825205	Acquired	12/8/2010	1/7/2011	498	0	458	40	0	40	0	0	0	40
1,514	MCGRAW-HILL COMPANIES INC	580645109	Acquired	5/18/2010	1/21/2011	1,129	0	878	251	0	251	0	0	0	251
1,515	MCGRAW-HILL COMPANIES INC	580645109	Acquired	5/18/2010	9/27/2011	15,134	0	10,067	5,067	0	5,067	0	0	0	5,067
1,516	MCGRAW-HILL COMPANIES INC	580645109	Acquired	5/18/2010	10/28/2011	2,081	0	1,375	706	0	706	0	0	0	706
1,517	MCGRAW-HILL COMPANIES INC	580645109	Acquired	6/4/2010	10/28/2011	10,139	0	6,300	3,839	0	3,839	0	0	0	3,839
1,518	MCGRAW-HILL COMPANIES INC	580645109	Acquired	7/6/2010	10/28/2011	8,457	0	5,291	3,166	0	3,166	0	0	0	3,166
1,519	MCKESSON CORP	58155Q103	Acquired	4/7/2010	12/8/2011	15,186	0	12,608	2,578	0	2,578	0	0	0	2,578
1,520	MCKESSON CORP	58155Q103	Acquired	5/17/2010	12/8/2011	6,634	0	5,639	995	0	995	0	0	0	995
1,521	MCKESSON CORP	58155Q103	Acquired	11/1/2010	12/8/2011	9,591	0	8,052	1,539	0	1,539	0	0	0	1,539
1,522	MCKESSON CORP	58155Q103	Acquired	1/21/2011	12/8/2011	1,599	0	1,467	132	0	132	0	0	0	132
1,523	MEASUREMENT SPECIALTIES INC	583421102	Acquired	8/3/2011	11/3/2011	34,622	0	20,916	13,706	0	13,706	0	0	0	13,706
1,524	MEDCO HEALTH SOLUTIONS INC	58404W109	Acquired	2/2/2011	5/4/2011	30,449	0	32,517	-2,068	0	-2,068	0	0	0	-2,068
1,525	MEDCO HEALTH SOLUTIONS INC	58404W109	Acquired	1/27/2011	7/28/2011	191,057	0	186,370	2,687	0	2,687	0	0	0	2,687
1,526	MENS WEARHOUSE INC COM	587118100	Acquired	8/3/2011	11/3/2011	30,938	0	31,680	-742	0	-742	0	0	0	-742
1,527	MERCER INTERNATIONAL INC	588056101	Acquired	2/2/2011	5/4/2011	10,837	0	7,782	3,055	0	3,055	0	0	0	3,055
1,528	MERCER INTERNATIONAL INC	588056101	Acquired	2/2/2011	8/3/2011	25,237	0	24,740	497	0	497	0	0	0	497
1,529	MERCURY GEN CORP NEW	589400100	Acquired	11/3/2011	12/8/2011	30,591	0	29,859	732	0	732	0	0	0	732
1,530	MILLER INDUSTRIES INC	600551204	Acquired	11/3/2011	12/8/2011	23,849	0	29,771	-5,922	0	-5,922	0	0	0	-5,922
1,531	MISTRAS GROUP INC	606491107	Acquired	8/3/2011	11/3/2011	12,751	0	9,455	3,296	0	3,296	0	0	0	3,296
1,532	PRESTIGE BRANDS HLDGS INC	74112D101	Acquired	12/8/2010	9/16/2011	564	0	675	-111	0	-111	0	0	0	-111
1,533	PRESTIGE BRANDS HLDGS INC	74112D101	Acquired	12/8/2010	10/20/2011	270	0	308	-38	0	-38	0	0	0	-38
1,534	PRESTIGE BRANDS HLDGS INC	74112D101	Acquired	12/8/2010	12/8/2011	17,623	0	22,041	-4,418	0	-4,418	0	0	0	-4,418
1,535	PRESTIGE BRANDS HLDGS INC	74112D101	Acquired	1/7/2011	12/8/2011	2,841	0	3,390	-549	0	-549	0	0	0	-549
1,536	PRESTIGE BRANDS HLDGS INC	74112D101	Acquired	2/18/2011	12/8/2011	1,771	0	2,090	-319	0	-319	0	0	0	-319
1,537	PRICESMART INC	741511109	Acquired	2/2/2011	5/4/2011	2,155	0	1,898	257	0	257	0	0	0	257
1,538	PRICESMART INC	741511109	Acquired	2/2/2011	8/3/2011	17,360	0	10,693	6,667	0	6,667	0	0	0	6,667
1,539	PRICESMART INC	741511109	Acquired	2/2/2011	11/3/2011	9,945	0	4,887	5,058	0	5,058	0	0	0	5,058
1,540	PRICESMART INC	741511109	Acquired	2/2/2011	12/8/2011	26,724	0	14,661	12,063	0	12,063	0	0	0	12,063
1,541	PRIMORIS SERVICES CORPORATION	74164F103	Acquired	9/16/2011	10/20/2011	304	0	291	13	0	13	0	0	0	13
1,542	PROASSURANCE CORPORATION	74267C106	Acquired	6/23/2011	10/20/2011	380	0	345	35	0	35	0	0	0	35
1,543	PROASSURANCE CORPORATION	74267C106	Acquired	6/23/2011	12/8/2011	35,536	0	31,160	4,376	0	4,376	0	0	0	4,376
1,544	PROASSURANCE CORPORATION	74267C106	Acquired	4/18/2005	7/28/2011	62,249	0	54,310	7,939	0	7,939	0	0	0	7,939
1,545	PROCTER & GAMBLE CO	742718109	Acquired	9/22/2006	7/28/2011	42,018	0	41,810	208	0	208	0	0	0	208
1,546	PROCTER & GAMBLE CO	742718109	Acquired	11/5/2008	7/28/2011	121,386	0	128,092	-6,706	0	-6,706	0	0	0	-6,706
1,547	PROCTER & GAMBLE CO	742718109	Acquired	1/7/2011	10/25/2011	194	0	193	1	0	1	0	0	0	1
1,548	PROCTER & GAMBLE CO	742718109	Acquired	3/2/2009	12/8/2011	18,025	0	13,043	4,982	0	4,982	0	0	0	4,982
1,549	PROCTER & GAMBLE CO	742718109	Acquired	1/7/2011	12/8/2011	5,122	0	5,087	35	0	35	0	0	0	35
1,550	PROCTER & GAMBLE CO	742718109	Acquired	12/16/2005	10/12/2011	25,487	0	22,769	2,718	0	2,718	0	0	0	2,718
1,551	PROGRESS ENERGY INC	743263105	Acquired	10/9/2008	10/12/2011	453	0	364	89	0	89	0	0	0	89
1,552	PROGRESS ENERGY INC	743263105	Acquired	1/7/2011	10/12/2011	7,656	0	6,790	866	0	866	0	0	0	866
1,553	PROGRESS ENERGY INC	743263105	Acquired	12/15/2005	12/8/2011	22,450	0	18,746	3,704	0	3,704	0	0	0	3,704
1,554	PROGRESS ENERGY INC	743263105	Acquired	6/12/2006	12/8/2011	8,787	0	7,076	1,711	0	1,711	0	0	0	1,711
1,555	PROGRESS ENERGY INC	743263105	Acquired	10/22/2008	12/8/2011	5,197	0	3,548	1,649	0	1,649	0	0	0	1,649
1,556	PROVIDENT FINL SVCS INC	74386T105	Acquired	2/18/2011	6/23/2011	55	0	59	-4	0	-4	0	0	0	-4
1,557	PROVIDENT FINL SVCS INC	74386T105	Acquired	2/18/2011	10/20/2011	573	0	693	-120	0	-120	0	0	0	-120
1,558	PROVIDENT FINL SVCS INC	74386T105	Acquired	2/9/2009	12/8/2011	7,365	0	6,362	1,003	0	1,003	0	0	0	1,003
1,559	PROVIDENT FINL SVCS INC	74386T105	Acquired	2/10/2009	12/8/2011	7,924	0	6,791	1,133	0	1,133	0	0	0	1,133
1,560	PROVIDENT FINL SVCS INC	74386T105	Acquired	5/29/2009	12/8/2011	4,292	0	3,270	1,022	0	1,022	0	0	0	1,022
1,561	PROVIDENT FINL SVCS INC	74386T105	Acquired	9/20/2010	12/8/2011	254	0	215	39	0	39	0	0	0	39
1,562	PROVIDENT FINL SVCS INC	74386T105	Acquired	1/7/2011	12/8/2011	1,676	0	1,913	-237	0	-237	0	0	0	-237
1,563	PROVIDENT FINL SVCS INC	74386T105	Acquired	2/18/2011	12/8/2011	127	0	148	-21	0	-21	0	0	0	-21
1,564	PROVIDENT FINL SVCS INC	74386T105	Acquired	4/13/2011	12/8/2011	305	0	344	-39	0	-39	0	0	0	-39

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		Amount		Long Term CG Distributions		Short Term CG Distributions		Totals		23,446,178		0		22,687,003		759,175		0		0		759,175	
		9,040		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										
1,567	ROHM COMPANY LIMITED ADR	775376106		11/1/2010	12/8/2011	12,453	0	16,717	-4,264			0	-4,264										
1,568	ROLLINS INC	775711104		11/3/2011	12/8/2011	29,546	0	30,094	-548			0	-548										
1,569	ROSETTA RESOURCES INC	777779307		17/2011	2/18/2011	465	0	405	60			0	60										
1,570	ROSETTA RESOURCES INC	777779307		7/14/2010	2/18/2011	1,140	0	606	534			0	534										
1,571	ROSETTA RESOURCES INC	777779307		4/13/2011	6/23/2011	2,651	0	2,688	-37			0	-37										
1,572	ROSETTA RESOURCES INC	777779307		7/14/2010	9/16/2011	19,520	0	9,473	10,047			0	10,047										
1,573	ROSETTA RESOURCES INC	777779307		9/20/2010	9/16/2011	2,498	0	1,153	1,345			0	1,345										
1,574	ROSETTA RESOURCES INC	777779307		4/13/2011	9/16/2011	5,088	0	4,928	160			0	160										
1,575	ROYAL DUTCH SHELL PLC ADR	780259107		12/16/2005	8/3/2011	14,420	0	13,554	866			0	866										
1,576	ROYAL DUTCH SHELL PLC ADR	780259107		12/16/2005	10/6/2011	34,353	0	35,254	-901			0	-901										
1,577	ROYAL DUTCH SHELL PLC ADR	780259107		2/2/2010	10/6/2011	6,032	0	5,239	793			0	793										
1,578	ROYAL DUTCH SHELL PLC ADR	780259107		17/2011	10/25/2011	655	0	597	58			0	58										
1,579	ROYAL DUTCH SHELL PLC ADR	780259107		11/4/2008	12/8/2011	9,729	0	7,898	1,831			0	1,831										
1,580	CARREFOUR SA-SP ADR	144430204		10/20/2011	12/8/2011	9,993	0	10,063	-70			0	-70										
1,581	CARREFOUR SA-SP ADR	144430204		9/25/2009	12/8/2011	4,958	0	9,557	-4,599			0	-4,599										
1,582	CARREFOUR SA-SP ADR	144430204		10/7/2009	12/8/2011	4,846	0	9,267	-4,421			0	-4,421										
1,583	CARREFOUR SA-SP ADR	144430204		10/20/2009	12/8/2011	5,363	0	10,398	-5,035			0	-5,035										
1,584	CARREFOUR SA-SP ADR	144430204		10/28/2009	12/8/2011	4,742	0	8,872	-4,130			0	-4,130										
1,585	CARREFOUR SA-SP ADR	144430204		12/3/2010	12/8/2011	4,911	0	9,265	-4,354			0	-4,354										
1,586	CARREFOUR SA-SP ADR	144430204		17/2011	12/8/2011	4,474	0	7,997	-3,523			0	-3,523										
1,587	CARREFOUR SA-SP ADR	144430204		10/3/2011	12/8/2011	11,637	0	11,147	490			0	490										
1,588	CASH AMERICA INTERNATIONAL INC	14754D100		8/3/2011	11/3/2011	31,883	0	31,590	293			0	293										
1,589	CASH AMERICA INTERNATIONAL INC	14754D100		9/16/2011	12/8/2011	23,690	0	29,959	-6,269			0	-6,269										
1,590	CASH AMERICA INTERNATIONAL INC	14754D100		10/20/2011	12/8/2011	1,833	0	1,938	-105			0	-105										
1,591	CATHAY BANCORP INC	149150104		4/13/2011	9/16/2011	23,102	0	32,680	-9,578			0	-9,578										
1,592	CATHAY BANCORP INC	149150104		6/23/2011	9/16/2011	1,518	0	1,922	-404			0	-404										
1,593	WSC SALE - 21	15234Q108		1/1/2001	3/4/2011	15	0	0	15			0	15										
1,594	CENTRAIS ELETRICAS BRASILEIRAS ADR	15234Q108		2/14/2007	12/8/2011	7,001	0	5,818	1,183			0	1,183										
1,595	CENTRAIS ELETRICAS BRASILEIRAS ADR	15234Q108		7/24/2007	12/8/2011	4,326	0	4,348	-22			0	-22										
1,596	CENTRAIS ELETRICAS BRASILEIRAS ADR	15234Q108		12/18/2007	12/8/2011	6,577	0	6,155	422			0	422										
1,597	WSC SALE - 21	15234Q207		1/1/2001	3/4/2011	34	0	0	34			0	34										
1,598	ELETRORBRAS-CENTRAIS ELETRICAS	15234Q207		2/8/2007	12/8/2011	574	0	702	-128			0	-128										
1,599	ELETRORBRAS-CENTRAIS ELETRICAS	15234Q207		3/7/2007	12/8/2011	4,948	0	5,625	-677			0	-677										
1,600	ELETRORBRAS-CENTRAIS ELETRICAS	15234Q207		17/2011	12/8/2011	17,687	0	26,556	-8,869			0	-8,869										
1,601	CENTRAL GARDEN AND PET CO	153527205		8/27/2009	2/18/2011	7,905	0	10,209	-2,304			0	-2,304										
1,602	CENTRAL GARDEN AND PET CO	153527205		9/23/2009	2/18/2011	1,351	0	1,618	-267			0	-267										
1,603	CENTRAL GARDEN AND PET CO	153527205		5/26/2010	2/18/2011	616	0	623	-7			0	-7										
1,604	CENTRAL GARDEN AND PET CO	153527205		9/20/2010	2/18/2011	478	0	521	-43			0	-43										
1,605	CENTRAL GARDEN AND PET CO	153527205		12/8/2010	2/18/2011	2,776	0	2,861	-85			0	-85										
1,606	INVESTORS BANCORP INC	46146P102		5/28/2010	12/8/2011	3,234	0	3,330	-96			0	-96										
1,607	INVESTORS BANCORP INC	46146P102		6/1/2010	12/8/2011	875	0	903	-28			0	-28										
1,608	INVESTORS BANCORP INC	46146P102		9/20/2010	12/8/2011	4,255	0	3,723	532			0	532										
1,609	INVESTORS BANCORP INC	46146P102		17/2011	12/8/2011	650	0	670	-20			0	-20										
1,610	INVESTORS BANCORP INC	46146P102		2/18/2011	12/8/2011	1,604	0	1,641	-37			0	-37										
1,611	INVESTORS BANCORP INC	46146P102		6/23/2011	12/8/2011	623	0	642	-19			0	-19										
1,612	INVESTORS BANCORP INC	46146P102		10/20/2011	12/8/2011	703	0	693	10			0	10										
1,613	ISHARES TR DOW JONES U S REAL ES	464287739		9/17/2009	1/27/2011	57,849	0	45,020	12,829			0	12,829										
1,614	IVANHOE MINES LTD	46579N103		12/19/2006	1/21/2011	2,693	0	1,101	1,592			0	1,592										
1,615	IVANHOE MINES LTD	46579N103		12/19/2006	11/10/2011	12,361	0	6,336	6,025			0	6,025										
1,616	IVANHOE MINES LTD	46579N103		1/25/2011	11/10/2011	4,216	0	5,867	-1,651			0	-1,651										
1,617	IVANHOE MINES LTD	46579N103		2/9/2011	11/10/2011	5,812	0	7,980	-2,168			0	-2,168										
1,618	IVANHOE MINES LTD-RT-WI	46579N137		12/19/2006	1/10/2011	1,055	0	0	1,055			0	1,055										
1,619	IXYS CORPORATION	46600W106		2/2/2011	5/4/2011	5,201	0	4,195	1,006			0	1,006										
1,620	IXYS CORPORATION	46600W106		2/2/2011	8/3/2011	2,335	0	1,934	401			0	401										
1,621	JA SOLAR HLDGS CO ADR	466090107		2/2/2011	11/3/2011	30,613	0	25,968	4,645			0	4,645										
1,622	JACOBS ENGR GROUP INC	469814107		11/2/2010	2/2/2011	24,688	0	28,192	-3,504			0	-3,504										
1,623	JOHNSON & JOHNSON	478160104		11/5/2008	7/28/2011	119,604	0	119,382	222			0	222										
1,624	JOHNSON & JOHNSON	478160104		1/13/2006	1/27/2011	73,336	0	74,920	-1,584			0	-1,584										

Amount

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

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F.M.V. as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Long Term CG Distributions	Amount					23,446,178	0	22,687,003	759,175	0	0	0	759,175
	Short Term CG Distributions	9,040												
		0												
1,683	WEBSTER FINL CORP WATERBURY CO	947890109		5/26/2010	12/8/2011		17,107	0	16,822	285				285
1,684	WINDSTREAM CORP	97381W104		1/9/2007	10/25/2011		143	0	169	-26				-26
1,685	WEBSTER FINL CORP WATERBURY CO	947890109		9/20/2010	12/8/2011		2,575	0	2,404	171				171
1,686	WINDSTREAM CORP	97381W104		1/9/2007	12/8/2011		10,076	0	12,086	-2,010				-2,010
1,687	WEBSTER FINL CORP WATERBURY CO	947890109		11/1/2010	12/8/2011		2,155	0	1,933	222				222
1,688	WEBSTER FINL CORP WATERBURY CO	947890109		12/8/2010	12/8/2011		1,716	0	1,585	131				131
1,689	WEBSTER FINL CORP WATERBURY CO	947890109		6/23/2011	12/8/2011		629	0	661	-32				-32
1,690	WEBSTER FINL CORP WATERBURY CO	947890109		10/20/2011	12/8/2011		191	0	183	8				8
1,691	WESTERN REFINING INC	959319104		2/2/2011	5/4/2011		2,201	0	1,942	259				259
1,692	WINDSTREAM CORP	97381W104		10/9/2008	12/8/2011		457	0	356	101				101
1,693	WINDSTREAM CORP	97381W104		1/7/2011	12/8/2011		3,132	0	3,596	-464				-464
1,694	WOLTERS KLUWER NV - ADR	977874205		2/25/2009	12/8/2011		7,052	0	6,519	533				533
1,695	JOS A BANK CLOTHIERS INC	480838101		11/3/2011	12/8/2011		27,577	0	29,944	-2,367				-2,367
1,696	KADANT INC	48282T104		5/4/2011	8/3/2011		26,076	0	33,518	-7,442				-7,442
1,697	KAMAN CORPCOMMON	483548103		8/3/2011	11/3/2011		30,123	0	31,740	-1,617				-1,617
1,698	KAO CORP ADR	485537302		1/7/2011	8/4/2011		6,867	0	6,635	232				232
1,699	KAO CORP ADR	485537302		1/7/2011	8/9/2011		724	0	737	-13				-13
1,700	KAO CORP ADR	485537302		5/18/2009	8/9/2011		9,470	0	7,606	1,864				1,864
1,701	KAO CORP ADR	485537302		5/18/2009	8/12/2011		2,454	0	1,953	501				501
1,702	KAO CORP ADR	485537302		6/2/2006	12/8/2011		7,103	0	7,042	61				61
1,703	KAO CORP ADR	485537302		4/14/2009	8/12/2011		18,063	0	14,128	3,935				3,935
1,704	KAO CORP ADR	485537302		4/14/2009	8/22/2011		20,104	0	15,884	4,220				4,220
1,705	KAO CORP ADR	485537302		10/30/2006	12/8/2011		9,894	0	10,088	-194				-194
1,706	KAO CORP ADR	485537302		1/10/2006	12/8/2011		7,687	0	8,228	-541				-541
1,707	KAO CORP ADR	485537302		5/24/2006	12/8/2011		11,163	0	11,737	-574				-574
1,708	KAO CORP ADR	485537302		5/24/2006	12/8/2011		10,909	0	11,162	-253				-253
1,709	KAO CORP ADR	485537302		7/9/2007	12/8/2011		9,640	0	10,157	-517				-517
1,710	SCANA CORP-WI	80589M102		1/7/2011	6/10/2011		2,894	0	3,030	-136				-136
1,711	SCANA CORP-WI	80589M102		2/9/2009	12/8/2011		12,346	0	9,907	2,439				2,439
1,712	SCANA CORP-WI	80589M102		4/14/2009	12/8/2011		7,545	0	5,370	2,175				2,175
1,713	SCANA CORP-WI	80589M102		1/21/2011	12/8/2011		11,360	0	11,122	238				238
1,714	SCHNITZER STL INDS INC CL A	806882106		2/18/2011	9/16/2011		647	0	975	-328				-328
1,715	SCHNITZER STL INDS INC CL A	806882106		10/29/2008	12/8/2011		14,966	0	8,064	6,902				6,902
1,716	SCHNITZER STL INDS INC CL A	806882106		4/13/2009	12/8/2011		608	0	522	86				86
1,717	SCHNITZER STL INDS INC CL A	806882106		11/20/2009	12/8/2011		2,432	0	2,305	127				127
1,718	SCHNITZER STL INDS INC CL A	806882106		7/14/2010	12/8/2011		2,385	0	2,153	232				232
1,719	SCHNITZER STL INDS INC CL A	806882106		1/7/2011	12/8/2011		468	0	641	-173				-173
1,720	SCHNITZER STL INDS INC CL A	806882106		4/13/2011	12/8/2011		1,029	0	1,338	-309				-309
1,721	SCHNITZER STL INDS INC CL A	806882106		6/23/2011	12/8/2011		2,526	0	2,802	-276				-276
1,722	SCHNITZER STL INDS INC CL A	806882106		10/20/2011	12/8/2011		187	0	158	29				29
1,723	AMEX MATERIALS SPDR	81369Y100		7/16/2007	7/28/2011		79,022	0	87,302	-8,280				-8,280
1,724	AMEX UTILITIES SPDR	81369Y886		10/18/2005	1/27/2011		87,668	0	85,274	2,394				2,394
1,725	AMEX UTILITIES SPDR	81369Y886		4/11/2006	1/27/2011		39,849	0	37,925	1,924				1,924
1,726	SEKISUI HOUSE, LTD - ADR	816078307		9/10/2007	12/8/2011		4,956	0	6,890	-1,934				-1,934
1,727	SEKISUI HOUSE, LTD - ADR	816078307		10/9/2007	12/8/2011		6,903	0	9,659	-2,756				-2,756
1,728	SEKISUI HOUSE, LTD - ADR	816078307		3/5/2008	12/8/2011		11,253	0	12,094	-841				-841
1,729	SEKISUI HOUSE, LTD - ADR	816078307		1/7/2011	12/8/2011		6,608	0	7,778	-1,170				-1,170
1,730	SEMPRA ENERGY COM	816851109		12/15/2005	12/8/2011		18,619	0	16,429	2,190				2,190
1,731	SEMPRA ENERGY COM	816851109		5/5/2010	12/8/2011		8,235	0	7,681	554				554
1,732	SEMPRA ENERGY COM	816851109		1/21/2011	12/8/2011		3,671	0	3,672	-1				-1
1,733	SENIOR HOUSING PROP TRUST	81721M109		8/5/2010	6/10/2011		9,482	0	9,344	138				138
1,734	SENIOR HOUSING PROP TRUST	81721M109		1/7/2011	6/10/2011		2,670	0	2,541	129				129
1,735	SENSIENT TECHNOLOGIES CORP	81725T100		1/7/2011	4/13/2011		3,422	0	3,333	89				89
1,736	SENSIENT TECHNOLOGIES CORP	81725T100		2/18/2011	4/13/2011		1,456	0	1,350	106				106
1,737	SENSIENT TECHNOLOGIES CORP	81725T100		2/18/2011	6/23/2011		1,440	0	1,350	90				90
1,738	SENSIENT TECHNOLOGIES CORP	81725T100		12/17/2008	9/16/2011		22,193	0	14,527	7,666				7,666
1,739	SENSIENT TECHNOLOGIES CORP	81725T100		5/29/2009	9/16/2011		2,127	0	1,362	765				765
1,740	SENSIENT TECHNOLOGIES CORP	81725T100		11/20/2009	9/16/2011		815	0	589	226				226

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	Long Term CG Distributions	Short Term CG Distributions	Amount		Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold									
1,741 SENSIENT TECHNOLOGIES CORP	81725T100		5/26/2010	9/16/2011		1,418	0	1,086	332			0	332
1,742 SENSIENT TECHNOLOGIES CORP	81725T100		7/14/2010	9/16/2011		11,770	0	9,108	2,662			0	2,662
1,743 SENSIENT TECHNOLOGIES CORP	81725T100		7/15/2010	9/16/2011		2,801	0	2,143	658			0	658
1,744 SENSIENT TECHNOLOGIES CORP	81725T100		2/18/2011	9/16/2011		2,198	0	2,093	105			0	105
1,745 SEVEN & HOLDINGS CO, LTD ADR	81783H105		1/8/2009	6/23/2011		7,194	0	7,988	-794			0	-794
1,746 SEVEN & HOLDINGS CO, LTD ADR	81783H105		1/7/2009	6/23/2011		3,943	0	4,367	-424			0	-424
1,747 SEVEN & HOLDINGS CO, LTD ADR	81783H105		1/7/2009	9/29/2011		3,592	0	3,718	-126			0	-126
1,748 DELPHI FINL GROUP INC CL A	247131105		1/7/2011	2/18/2011		124	0	117	7			0	7
1,749 TTM TECHNOLOGIES INC	87305R109		5/4/2011	8/3/2011		26,539	0	34,702	-8,163			0	-8,163
1,750 TAIWAN SEMICONDUCTOR MANUFACT	874039100		12/13/2007	12/8/2011		17,030	0	12,671	4,359			0	4,359
1,751 TAIWAN SEMICONDUCTOR MANUFACT	874039100		1/7/2008	12/8/2011		17,381	0	11,438	5,943			0	5,943
1,752 TAIWAN SEMICONDUCTOR MANUFACT	874039100		5/7/2008	12/8/2011		10,559	0	8,946	1,613			0	1,613
1,753 TAIWAN SEMICONDUCTOR MANUFACT	874039100		1/7/2011	12/8/2011		8,261	0	8,286	-25			0	-25
1,754 TAKEDA PHARMACEUTIC-SP ADR	874060205		5/11/2010	5/12/2011		10,728	0	9,622	1,106			0	1,106
1,755 TAKEDA PHARMACEUTIC-SP ADR	874060205		6/4/2008	12/8/2011		5,283	0	7,371	-2,088			0	-2,088
1,756 TAKEDA PHARMACEUTIC-SP ADR	874060205		6/10/2008	12/8/2011		8,853	0	11,755	-2,902			0	-2,902
1,757 TAKEDA PHARMACEUTIC-SP ADR	874060205		7/1/2008	12/8/2011		9,142	0	11,401	-2,259			0	-2,259
1,758 DELPHI FINL GROUP INC CL A	247131105		12/8/2010	2/18/2011		93	0	83	10			0	10
1,759 TAKEDA PHARMACEUTIC-SP ADR	874060205		9/17/2008	12/8/2011		8,461	0	10,332	-1,871			0	-1,871
1,760 TAKEDA PHARMACEUTIC-SP ADR	874060205		9/30/2008	12/8/2011		7,718	0	9,509	-1,791			0	-1,791
1,761 DELPHI FINL GROUP INC CL A	247131105		12/8/2010	4/13/2011		722	0	637	85			0	85
1,762 TAKEDA PHARMACEUTIC-SP ADR	874060205		1/7/2011	12/8/2011		7,305	0	8,450	-1,145			0	-1,145
1,763 TAKEDA PHARMACEUTIC-SP ADR	874060205		6/23/2011	12/8/2011		8,482	0	9,314	-832			0	-832
1,764 TALISMAN ENERGY INC COM	87425E103		10/20/2011	12/8/2011		18,705	0	19,906	-1,201			0	-1,201
1,765 TARGET CORP	87612E106		1/13/2006	1/27/2011		19,390	0	19,064	326			0	326
1,766 TASER INTL INC	87651B104		11/3/2011	12/8/2011		35,827	0	30,767	5,060			0	5,060
1,767 TEAM, INC COMMON STOCK	878155100		8/3/2011	11/3/2011		31,452	0	31,907	-455			0	-455
1,768 TELECOM CORPORATION OF NEW ZEA	879278208		5/17/2006	5/12/2011		4,421	0	7,588	-3,167			0	-3,167
1,769 TELECOM CORPORATION OF NEW ZEA	879278208		8/8/2006	5/12/2011		6,499	0	10,330	-3,831			0	-3,831
1,770 TELECOM CORPORATION OF NEW ZEA	879278208		1/7/2011	5/12/2011		483	0	435	48			0	48
1,771 DELPHI FINL GROUP INC CL A	247131105		6/23/2011	9/16/2011		1,142	0	1,332	-190			0	-190
1,772 TELECOM CORPORATION OF NEW ZEA	879278208		1/7/2011	6/23/2011		7,218	0	5,929	1,289			0	1,289
1,773 TELECOMITALIA S P A - SAVINGS - ADR	87927Y201		5/10/2010	3/21/2011		5,868	0	11,827	-5,959			0	-5,959
1,774 TELECOMITALIA S P A - SAVINGS - ADR	87927Y201		12/19/2005	3/21/2011		692	0	1,280	-588			0	-588
1,775 TELECOMITALIA S P A - SAVINGS - ADR	87927Y201		12/19/2005	12/8/2011		27,400	0	72,704	-45,304			0	-45,304
1,776 TELECOMITALIA S P A - SAVINGS - ADR	87927Y201		4/29/2008	12/8/2011		5,167	0	9,035	-3,868			0	-3,868
1,777 DELPHI FINL GROUP INC CL A	247131105		7/14/2010	12/8/2011		26,904	0	24,222	2,682			0	2,682
1,778 TELECOMITALIA S P A - SAVINGS - ADR	87927Y201		12/15/2010	12/8/2011		7,884	0	9,206	-1,322			0	-1,322
1,779 DANA HOLDING CORP	235825205		11/2/2010	2/2/2011		35,151	0	27,782	7,369			0	7,369
1,780 DELPHI FINL GROUP INC CL A	247131105		12/8/2010	12/8/2011		1,116	0	1,135	-19			0	-19
1,781 DANA HOLDING CORP	235825205		4/13/2011	6/23/2011		83	0	93	-10			0	-10
1,782 DANA HOLDING CORP	235825205		2/18/2011	6/23/2011		83	0	87	-4			0	-4
1,783 DELPHI FINL GROUP INC CL A	247131105		6/23/2011	12/8/2011		817	0	832	-15			0	-15
1,784 DANA HOLDING CORP	235825205		4/13/2011	9/16/2011		1,188	0	1,588	-400			0	-400
1,785 DANA HOLDING CORP	235825205		12/8/2010	12/8/2011		17,925	0	24,131	-6,206			0	-6,206
1,786 DANA HOLDING CORP	235825205		4/13/2011	12/8/2011		85	0	122	-37			0	-37
1,787 DELPHI FINL GROUP INC CL A	247131105		10/20/2011	12/8/2011		1,062	0	929	133			0	133
1,788 DANA HOLDING CORP	235825205		10/20/2011	12/8/2011		474	0	491	-17			0	-17
1,789 DARLING INTL INC	237266101		8/3/2011	11/3/2011		26,846	0	31,024	-4,178			0	-4,178
1,790 DAWSON GEOPHYSICAL CO COM	239359102		8/3/2011	11/3/2011		22,793	0	31,268	-8,475			0	-8,475
1,791 DEUTSCHE TELEKOM AG - ADR	251566105		10/16/2006	12/8/2011		8,072	0	10,776	-2,704			0	-2,704
1,792 DEUTSCHE TELEKOM AG - ADR	251566105		10/23/2006	12/8/2011		8,361	0	11,183	-2,822			0	-2,822
1,793 DEUTSCHE TELEKOM AG - ADR	251566105		3/9/2007	12/8/2011		8,096	0	11,142	-3,046			0	-3,046
1,794 DEUTSCHE TELEKOM AG - ADR	251566105		4/13/2007	12/8/2011		7,806	0	11,334	-3,528			0	-3,528
1,795 DEUTSCHE TELEKOM AG - ADR	251566105		5/8/2007	12/8/2011		7,879	0	11,177	-3,298			0	-3,298
1,796 DEUTSCHE TELEKOM AG - ADR	251566105		7/9/2007	12/8/2011		6,371	0	9,891	-3,520			0	-3,520
1,797 DEUTSCHE TELEKOM AG - ADR	251566105		1/7/2011	12/8/2011		7,722	0	8,154	-432			0	-432
1,798 DIAGEO PLC - ADR	25243Q205		11/4/2010	1/27/2011		79,448	0	75,890	3,558			0	3,558

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	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Long Term CG Distributions	Amount												
	Short Term CG Distributions	0												
1,799	FINANCIAL INSTNS INC	317585404		4/13/2011	6/23/2011	23,446,178	1,821	0	1,972	-151			0	759,175
1,800	FINISH LINE INC CL A	317923100		1/7/2011	2/18/2011		524	0	486	38			0	-151
1,801	FINISH LINE INC CL A	317923100		1/7/2011	4/13/2011		3,287	0	2,626	661			0	38
1,802	FINISH LINE INC CL A	317923100		6/23/2011	9/16/2011		1,310	0	1,444	-134			0	661
1,803	FINISH LINE INC CL A	317923100		6/23/2011	10/20/2011		743	0	835	-92			0	-134
1,804	FINISH LINE INC CL A	317923100		9/23/2009	12/8/2011		19,302	0	8,584	10,718			0	-92
1,805	FINISH LINE INC CL A	317923100		1/7/2011	12/8/2011		214	0	162	52			0	10,718
1,806	FINISH LINE INC CL A	317923100		6/23/2011	12/8/2011		4,718	0	4,964	-246			0	52
1,807	FINMECCANICA SPA-UNSPN ADR	318027208		5/17/2010	12/8/2011		3,120	0	9,501	-6,381			0	-246
1,808	FINMECCANICA SPA-UNSPN ADR	318027208		5/17/2010	12/8/2011		3,465	0	9,926	-6,461			0	-6,381
1,809	FINMECCANICA SPA-UNSPN ADR	318027208		9/27/2010	12/8/2011		7,029	0	20,331	-13,302			0	-6,461
1,810	FINMECCANICA SPA-UNSPN ADR	318027208		1/7/2011	12/8/2011		2,488	0	7,199	-4,711			0	-13,302
1,811	FINMECCANICA SPA-UNSPN ADR	318027208		8/8/2011	12/8/2011		6,580	0	11,669	-5,089			0	-4,711
1,812	FIRST AMERICAN FINANCIAL	31847R102		12/13/2010	12/8/2011		11,095	0	13,536	-2,441			0	-5,089
1,813	FIRST AMERICAN FINANCIAL	31847R102		1/21/2011	12/8/2011		1,041	0	1,340	-299			0	-2,441
1,814	WOLTERS KLUWER NV - ADR	977874205		4/29/2009	12/8/2011		8,944	0	8,622	322			0	-299
1,815	WOLTERS KLUWER NV - ADR	977874205		6/2/2009	12/8/2011		7,241	0	8,235	-994			0	322
1,816	WOLTERS KLUWER NV - ADR	977874205		6/9/2009	12/8/2011		8,359	0	8,549	-190			0	-994
1,817	WOLTERS KLUWER NV - ADR	977874205		1/7/2011	12/8/2011		5,452	0	6,857	-1,405			0	-190
1,818	XCEL ENERGY INC	98389B100		9/5/2007	12/1/2011		2,388	0	2,040	348			0	-1,405
1,819	XCEL ENERGY INC	98389B100		9/5/2007	12/8/2011		24,708	0	19,458	5,250			0	348
1,820	XEROX CORP	984121103		11/29/2005	12/8/2011		9,220	0	9,536	-316			0	5,250
1,821	XEROX CORP	984121103		11/29/2007	12/8/2011		2,301	0	2,380	-79			0	-316
1,822	XEROX CORP	984121103		3/4/2010	12/8/2011		4,237	0	4,924	-687			0	-79
1,823	XEROX CORP	984121103		12/13/2010	12/8/2011		2,294	0	6,048	-1,000			0	-687
1,824	XEROX CORP	984121103		1/21/2011	12/8/2011		4,917	0	3,360	-1,066			0	-1,000
1,825	XEROX CORP	984121103		11/2/2010	12/8/2011		25,393	0	6,690	-1,773			0	-1,066
1,826	ZHONGPIN INC	98952K107		3/14/2008	12/8/2011		8,458	0	28,208	-2,815			0	-1,773
1,827	ZIMMER HOLDINGS INC	98956P102		9/21/2010	12/8/2011		3,625	0	13,356	-4,898			0	-2,815
1,828	ZIMMER HOLDINGS INC	98956P102		10/15/2010	12/8/2011		532	0	3,878	-253			0	-4,898
1,829	ZIMMER HOLDINGS INC	98956P102		1/21/2011	12/8/2011		483	0	561	-80			0	-253
1,830	ZIMMER HOLDINGS INC	98956P102		10/6/2009	12/8/2011		5,413	0	6,765	-1,352			0	-80
1,831	ZIMMER HOLDINGS INC	98956P102		10/26/2009	12/8/2011		7,693	0	8,390	-697			0	-1,352
1,832	ZURICH FINANCIAL SERVICES - ADR	98982M107		10/26/2009	12/8/2011		7,848	0	8,672	-824			0	-697
1,833	ZURICH FINANCIAL SERVICES - ADR	98982M107		3/16/2010	9/16/2011		18,154	0	14,580	3,574			0	-824
1,834	ASHFORD HOSPITALITY TRUST	044103109		1/22/2010	12/8/2011		8,861	0	8,815	46			0	3,574
1,835	ASTELLAS PHARMA INC - ADR	04623U102		6/4/2010	12/8/2011		2,371	0	1,957	414			0	46
1,836	ASTELLAS PHARMA INC - ADR	04623U102		6/17/2010	12/8/2011		6,335	0	8,066	1,611			0	414
1,837	ASTELLAS PHARMA INC - ADR	04623U102		8/25/2010	12/8/2011		6,218	0	5,412	923			0	1,611
1,838	ASTELLAS PHARMA INC - ADR	04623U102		10/12/2010	12/8/2011		10,337	0	5,478	740			0	923
1,839	ASTELLAS PHARMA INC - ADR	04623U102		1/7/2011	12/8/2011		8,006	0	7,704	302			0	740
1,840	ASTELLAS PHARMA INC - ADR	04623U102		1/14/2010	8/23/2011		3,568	0	3,754	-186			0	302
1,841	ASTELLAS PHARMA INC - ADR	04623U102		2/8/2011	8/23/2011		3,850	0	3,969	-119			0	-186
1,842	ASTRAZENECA PLC ADR	046353108		1/7/2011	9/29/2011		4,961	0	4,538	423			0	-119
1,843	ASTRAZENECA PLC ADR	046353108		1/7/2011	10/20/2011		9,508	0	8,868	640			0	423
1,844	SEVEN & I HOLDINGS CO , LTD ADR	81783H105		1/7/2011	2/18/2011		46	0	50	-4			0	640
1,845	SEVEN & I HOLDINGS CO , LTD ADR	81783H105		11/20/2009	2/18/2011		423	0	420	3			0	-4
1,846	CENTRAL GARDEN AND PET CO	153527205		11/20/2009	2/22/2011		3,307	0	3,340	-33			0	3
1,847	CENTRAL GARDEN AND PET CO	153527205		1/7/2011	10/25/2011		310	0	310	0			0	-33
1,848	CENTRAL GARDEN AND PET CO	153527205		1/7/2011	12/8/2011		7,469	0	9,333	-1,864			0	0
1,849	CENTURYLINK, INC	156700106		10/8/2008	12/8/2011		10,881	0	10,751	130			0	-1,864
1,850	CENTURYLINK, INC	156700106		10/12/2011	12/8/2011		7,002	0	6,751	251			0	130
1,851	CENTURYLINK, INC	156700106		1/7/2011	12/8/2011		323	0	406	-83			0	251
1,852	CENTURYLINK, INC	156700106		11/2/2010	2/2/2011		28,868	0	28,192	676			0	-83
1,853	CHEESECAKE FACTORY INC COM	163072101		4/7/2010	12/8/2011		7,505	0	7,484	21			0	676
1,854	CHEESECAKE FACTORY INC COM	163072101						0					0	21
1,855	CENTURYLINK, INC	156700106						0					0	18
1,856	CENTURYLINK, INC	156700106						0					0	21

Long Term CG Distributions	9
Short Term CG Distributions	

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

		Amount		Long Term CG Distributions										Short Term CG Distributions																	
		9,040		Totals					23,448,178					22,687,003					759,175					0					759,175		
		CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F.M.V. as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	0	Gains Minus Excess of FMV Over Adjusted Basis or Losses	-71																
	Kind(s) of Property Sold																														
1,915	NEW YORK CMNTY BANCORP INC	649445103		1/7/2011	10/25/2011	152	0	223	-71			0	0	-2,069																	
1,916	NEW YORK CMNTY BANCORP INC	649445103		5/10/2010	11/10/2011	6,838	0	8,907	-2,069			0	0	-1,385																	
1,917	NEW YORK CMNTY BANCORP INC	649445103		5/17/2010	11/10/2011	4,494	0	5,879	-1,385			0	0	-1,661																	
1,918	NEW YORK CMNTY BANCORP INC	649445103		1/7/2011	11/10/2011	3,175	0	4,836	-1,661			0	0	-427																	
1,919	NEW YORK CMNTY BANCORP INC	649445103		12/4/2009	12/8/2011	11,659	0	12,310	-651			0	0	-709																	
1,920	NEW YORK CMNTY BANCORP INC	649445103		12/8/2009	12/8/2011	4,411	0	4,838	-427			0	0	-166																	
1,921	NEW YORK CMNTY BANCORP INC	649445103		1/4/2010	12/8/2011	3,116	0	3,825	-709			0	0	-729																	
1,922	NEW YORK CMNTY BANCORP INC	649445103		1/21/2011	12/8/2011	292	0	458	-166			0	0	0																	
1,923	NEW YORK CMNTY BANCORP INC	649445103		10/26/2011	12/8/2011	7,142	0	7,871	-729			0	0	0																	
1,924	ASTRAZENECA PLC ADR	046353108		5/11/2011	10/25/2011	431	0	431	0			0	0	-668																	
1,925	ASTRAZENECA PLC ADR	046353108		1/12/2010	12/8/2011	19,012	0	19,680	-668			0	0	-241																	
1,926	ASTRAZENECA PLC ADR	046353108		4/22/2010	12/8/2011	11,618	0	11,416	202			0	0	-277																	
1,927	ASTRAZENECA PLC ADR	046353108		1/7/2011	12/8/2011	11,481	0	11,722	-241			0	0	-98																	
1,928	ASTRAZENECA PLC ADR	046353108		2/8/2011	12/8/2011	8,358	0	8,809	-451			0	0	-805																	
1,929	ASTRAZENECA PLC ADR	046353108		1/5/2011	12/8/2011	14,661	0	14,938	-277			0	0	-1,063																	
1,930	ASTRAZENECA PLC ADR	046353108		1/7/2011	12/8/2011	4,734	0	4,832	-98			0	0	-48																	
1,931	ASTRAZENECA PLC ADR	046353108		3/4/2011	12/8/2011	12,639	0	13,444	-805			0	0	4,048																	
1,932	ASTRAZENECA PLC ADR	046353108		5/11/2011	12/8/2011	8,089	0	9,152	-1,063			0	0	2,287																	
1,933	ASTRAZENECA PLC ADR	046353108		10/17/2011	12/8/2011	6,940	0	7,123	-183			0	0	-4,972																	
1,934	ASTRAZENECA PLC ADR	046353108		5/11/2011	12/8/2011	414	0	462	-48			0	0	-602																	
1,935	ASTRONICS CORP COM	046433108		11/3/2011	12/8/2011	34,921	0	30,873	4,048			0	0	-1,461																	
1,936	ATLAS AIR WORLDWIDE HLDGS INC	049164205		7/14/2010	2/18/2011	10,360	0	8,073	2,287			0	0	-1,000																	
1,937	ATLAS AIR WORLDWIDE HLDGS INC	049164205		7/14/2010	12/8/2011	11,567	0	16,539	-4,972			0	0	9,309																	
1,938	ATLAS AIR WORLDWIDE HLDGS INC	049164205		9/20/2010	12/8/2011	2,313	0	2,915	-602			0	0	2,045																	
1,939	ATLAS AIR WORLDWIDE HLDGS INC	049164205		1/7/2011	12/8/2011	4,587	0	6,048	-1,461			0	0	343																	
1,940	ATLAS AIR WORLDWIDE HLDGS INC	049164205		4/13/2011	12/8/2011	1,529	0	2,529	-1,000			0	0	473																	
1,941	ROYAL DUTCH SHELL PLC ADR	780259107		11/14/2008	12/8/2011	29,333	0	20,024	9,309			0	0	1,752																	
1,942	ROYAL DUTCH SHELL PLC ADR	780259107		2/4/2010	12/8/2011	7,242	0	5,197	2,045			0	0	1,241																	
1,943	ROYAL DUTCH SHELL PLC ADR	780259206		1/7/2011	12/8/2011	4,681	0	4,338	343			0	0	0																	
1,944	REYNOLDS AMERICAN INC	761713106		10/9/2008	12/8/2011	978	0	505	473			0	0	0																	
1,945	REYNOLDS AMERICAN INC	761713106		1/7/2011	12/8/2011	9,336	0	7,584	1,752			0	0	0																	
1,946	ROYAL DUTCH SHELL PLC ADR	780259107		1/7/2011	12/8/2011	13,313	0	12,072	1,241			0	0	0																	
1,947	ROYAL DUTCH SHELL PLC ADR	780259206		3/28/2011	3/31/2011	39	0	39	0			0	0	0																	
1,948	ROYAL DUTCH SHELL PLC ADR	780259206		8/14/2007	5/10/2011	6,018	0	6,054	-36			0	0	0																	
1,949	ROYAL DUTCH SHELL PLC ADR	780259206		1/7/2011	5/10/2011	6,165	0	5,521	644			0	0	0																	
1,950	ROYAL DUTCH SHELL PLC ADR	780259206		3/28/2011	7/6/2011	34	0	34	0			0	0	0																	
1,951	ROYAL DUTCH SHELL PLC ADR	780259206		12/19/2005	12/8/2011	56,735	0	49,362	7,373			0	0	0																	
1,952	ROYAL DUTCH SHELL PLC ADR	780259206		12/12/2010	12/8/2011	709	0	578	131			0	0	0																	
1,953	ROYAL DUTCH SHELL PLC ADR	780259206		3/28/2011	12/8/2011	817	0	837	-20			0	0	0																	
1,954	ROYAL DUTCH SHELL PLC ADR	780259206		6/28/2011	12/8/2011	691	0	664	27			0	0	0																	
1,955	SEADRILL LIMITED	G7945E105		11/8/2010	12/8/2011	13,830	0	13,281	549			0	0	0																	
1,956	SEADRILL LIMITED	G7945E105		1/21/2011	12/8/2011	2,039	0	1,975	64			0	0	0																	
1,957	SEADRILL LIMITED	G7945E105		2/8/2011	12/8/2011	6,626	0	6,846	-220			0	0	0																	
1,958	SMART MODULAR TECHNOLOGIES	G82245104		11/2/2010	2/2/2011	26,488	0	27,882	-1,394			0	0	0																	
1,959	WEATHERFORD INTNTL LTD NEW	H27013103		11/5/2010	1/21/2011	2,236	0	1,904	332			0	0	0																	
1,960	WEATHERFORD INTNTL LTD NEW	H27013103		2/3/2011	8/11/2011	4,375	0	6,074	-1,699			0	0	0																	
1,961	WEATHERFORD INTNTL LTD NEW	H27013103		10/30/2009	8/11/2011	1,366	0	1,504	-138			0	0	0																	
1,962	KINROSS GOLD CORP	496902404		2/3/2010	12/8/2011	3,591	0	4,648	-1,057			0	0	0																	
1,963	KINROSS GOLD CORP	496902404		8/18/2010	12/8/2011	4,033	0	4,659	-626			0	0	0																	
1,964	KINROSS GOLD CORP	496902404		1/7/2011	12/8/2011	9,634	0	12,582	-2,948			0	0	0																	
1,965	KINROSS GOLD CORP	496902404		2/25/2011	12/8/2011	7,638	0	9,089	-1,451			0	0	0																	
1,966	KINROSS GOLD CORP	496902404		7/30/2009	12/8/2011	2,010	0	2,535	-525			0	0	0																	
1,967	KINROSS GOLD CORP	496902404		10/17/2011	12/8/2011	5,186	0	5,520	-334			0	0	0																	
1,968	KINROSS GOLD CORP	496902404		11/4/2010	12/8/2011	8,114	0	8,823	-709			0	0	0																	
1,969	KONINKLIJKE AHOLD NV ADR	500467402		11/18/2010	12/8/2011	8,269	0	8,386	-117			0	0	0																	
1,970	KONINKLIJKE AHOLD NV ADR	500467402		1/7/2011	12/8/2011	14,348	0	14,148	200			0	0	0																	
1,971	KONINKLIJKE AHOLD NV ADR	500467402		1/28/2011	12/8/2011	10,085	0	10,550	-465			0	0	0																	
1,972	KONINKLIJKE AHOLD NV ADR	500467402		1/28/2011	12/8/2011		0					0	0	0																	

Amount

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

Long Term CG Distributions		Amount		Totals		23,446,178		22,687,003		759,175		0		0		759,175	
Short Term CG Distributions		9,040		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				
2,031	TELEFONICA SA - ADR	879382208		12/19/2005	12/8/2011	44,345	0	36,223	8,122			0	8,122				
2,032	TELEFONICA SA - ADR	879382208		5/18/2010	12/8/2011	6,523	0	6,835	-312			0	-312				
2,033	TELEFONICA SA - ADR	879382208		1/7/2011	12/8/2011	8,496	0	10,064	-1,568			0	-1,568				
2,034	TELEPHONE & DATA SYS INC	879433860		12/15/2005	12/8/2011	16,074	0	24,748	-8,674			0	-8,674				
2,035	TELEPHONE & DATA SYS INC	879433860		1/21/2011	12/8/2011	1,291	0	1,693	-402			0	-402				
2,036	TELSTRA CORPORATION LIMITED - ADI87969N204			12/19/2005	8/24/2011	10,190	0	9,029	1,161			0	1,161				
2,037	TELSTRA CORPORATION LIMITED - ADI87969N204			12/19/2005	10/4/2011	6,865	0	6,782	83			0	83				
2,038	TELSTRA CORPORATION LIMITED - ADI87969N204			12/19/2005	12/8/2011	13,678	0	11,643	2,035			0	2,035				
2,039	TELSTRA CORPORATION LIMITED - ADI87969N204			5/12/2009	12/8/2011	10,906	0	7,940	2,966			0	2,966				
2,040	TELSTRA CORPORATION LIMITED - ADI87969N204			3/15/2010	12/8/2011	6,988	0	5,932	1,056			0	1,056				
2,041	TELSTRA CORPORATION LIMITED - ADI87969N204			1/7/2011	12/8/2011	7,935	0	6,596	1,339			0	1,339				
2,042	TENNECO INC	880349105		5/4/2010	2/2/2011	34,004	0	21,331	12,673			0	12,673				
2,043	TENNECO INC	880349105		2/18/2011	6/23/2011	362	0	390	-28			0	-28				
2,044	TENNECO INC	880349105		1/7/2011	6/23/2011	604	0	628	-24			0	-24				
2,045	TENNECO INC	880349105		1/7/2011	9/16/2011	603	0	796	-193			0	-193				
2,046	TENNECO INC	880349105		4/13/2011	9/16/2011	889	0	1,144	-255			0	-255				
2,047	TENNECO INC	880349105		3/16/2010	12/8/2011	18,480	0	14,421	4,059			0	4,059				
2,048	TENNECO INC	880349105		4/13/2011	12/8/2011	489	0	695	-206			0	-206				
2,049	TENNECO INC	880349105		10/20/2011	12/8/2011	1,006	0	1,080	-74			0	-74				
2,050	TESCO PLC - ADR	881575302		11/3/2010	12/8/2011	7,937	0	8,795	-858			0	-858				
2,051	TESCO PLC - ADR	881575302		11/22/2010	12/8/2011	8,049	0	8,754	-705			0	-705				
2,052	TESCO PLC - ADR	881575302		1/7/2011	12/8/2011	3,051	0	3,288	-237			0	-237				
2,053	TESCO PLC - ADR	881575302		1/13/2011	12/8/2011	9,360	0	9,787	-427			0	-427				
2,054	TREASURY WINE ESTATES LTD	89465J109		12/19/2005	9/2/2011	5,164	0	4,113	1,051			0	1,051				
2,055	TREEHOUSE FOODS INC	89469A104		9/16/2011	10/20/2011	722	0	690	32			0	32				
2,056	TREEHOUSE FOODS INC	89469A104		9/16/2011	12/8/2011	31,812	0	28,278	3,534			0	3,534				
2,057	TRIMAS CORP	896215209		11/2/2010	2/2/2011	5,595	0	4,251	1,344			0	1,344				
2,058	TRIMAS CORP	896215209		11/2/2010	5/4/2011	2,348	0	1,572	776			0	776				
2,059	TRIMAS CORP	896215209		11/2/2010	8/3/2011	2,323	0	1,617	706			0	706				
2,060	TRIMAS CORP	896215209		11/2/2010	11/3/2011	26,822	0	21,497	5,325			0	5,325				
2,061	TRINA SOLAR LTD-SPON ADR	89628E104		11/2/2010	2/2/2011	29,444	0	28,151	1,293			0	1,293				
2,062	TRIUMPH GROUP INC NEW COM	896818101		1/7/2011	6/23/2011	287	0	284	3			0	3				
2,063	TRIUMPH GROUP INC NEW COM	896818101		2/18/2011	6/23/2011	2,295	0	2,178	117			0	117				
2,064	POWERSHARES 1256 GAIN					0	0	1,232	-1,232			0	-1,232				
2,065	POWERSHARES S/T GAIN					0	0	968	-968			0	-968				
2,066	POWERSHARES L/T GAIN					1,930	0	0	1,930			0	1,930				

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	5/11/2011	3 43,556
4 Third quarter estimated tax payment		4
5 Fourth quarter estimated tax payment		5
6 Other payments		6 0
7 Total		7 43,556