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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<br><b>JOHN A &amp; JOAN M DIETZE CHARITABLE TRUST</b>                                                                                                                                                                                                                                   |                                                                                                                                                         | <b>A Employer identification number</b><br><b>51-6523322</b>                                                                                                                               |
| Number and street (or P O box number if mail is not delivered to street address)<br><b>P.O. BOX 1501, NJ2-130-03-31</b>                                                                                                                                                                                    | Room/suite                                                                                                                                              | <b>B Telephone number (see instructions)</b><br><b>609-274-6834</b>                                                                                                                        |
| City or town, state, and ZIP code<br><b>PENNINGTON NJ 08534-1501</b>                                                                                                                                                                                                                                       |                                                                                                                                                         | <b>C If exemption application is pending, check here</b> <input type="checkbox"/>                                                                                                          |
| <b>G Check all that apply.</b> <input type="checkbox"/> Initial return <input type="checkbox"/> Initial return of a former public charity<br><input type="checkbox"/> Final return <input type="checkbox"/> Amended return<br><input type="checkbox"/> Address change <input type="checkbox"/> Name change |                                                                                                                                                         | <b>D 1. Foreign organizations, check here</b> <input type="checkbox"/><br><b>2. Foreign organizations meeting the 85% test, check here and attach computation</b> <input type="checkbox"/> |
| <b>H Check type of organization:</b> <input checked="" type="checkbox"/> Section 501(c)(3) exempt private foundation<br><input type="checkbox"/> Section 4947(a)(1) nonexempt charitable trust <input type="checkbox"/> Other taxable private foundation                                                   |                                                                                                                                                         | <b>E If private foundation status was terminated under section 507(b)(1)(A), check here</b> <input type="checkbox"/>                                                                       |
| <b>I Fair market value of all assets at end of year (from Part II, col. (c), line 16) ▶ \$</b><br><b>5,585,907</b>                                                                                                                                                                                         | <b>J Accounting method:</b> <input checked="" type="checkbox"/> Cash <input type="checkbox"/> Accrual<br><input type="checkbox"/> Other (specify) _____ | <b>F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here</b> <input type="checkbox"/>                                                                    |

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

|                                                                                                      | (a) Revenue and expenses per books | (b) Net investment income | (c) Adjusted net income | (d) Disbursements for charitable purposes (cash basis only) |
|------------------------------------------------------------------------------------------------------|------------------------------------|---------------------------|-------------------------|-------------------------------------------------------------|
| <b>1</b> Contributions, gifts, grants, etc., received (attach schedule)                              | 1                                  |                           |                         |                                                             |
| <b>2</b> Check <input checked="" type="checkbox"/> if the foundation is not required to attach Sch B |                                    |                           |                         |                                                             |
| <b>3</b> Interest on savings and temporary cash investments                                          | 0                                  | 0                         |                         |                                                             |
| <b>4</b> Dividends and interest from securities                                                      | 196,600                            | 191,425                   |                         |                                                             |
| <b>5 a</b> Gross rents                                                                               |                                    | 0                         |                         |                                                             |
| <b>b</b> Net rental income or (loss)                                                                 | 0                                  |                           |                         |                                                             |
| <b>6 a</b> Net gain or (loss) from sale of assets not on line 10                                     | 290,616                            |                           |                         |                                                             |
| <b>b</b> Gross sales price for all assets on line 6a                                                 | 4,815,270                          |                           |                         |                                                             |
| <b>7</b> Capital gain net income (from Part IV, line 2)                                              |                                    | 290,616                   |                         |                                                             |
| <b>8</b> Net short-term capital gain                                                                 |                                    |                           | 0                       |                                                             |
| <b>9</b> Income modifications                                                                        |                                    |                           |                         |                                                             |
| <b>10 a</b> Gross sales less returns and allowances                                                  | 0                                  |                           |                         |                                                             |
| <b>b</b> Less Cost of goods sold                                                                     | 0                                  |                           |                         |                                                             |
| <b>c</b> Gross profit or (loss) (attach schedule)                                                    | 0                                  |                           |                         |                                                             |
| <b>11</b> Other income (attach schedule)                                                             | 0                                  | 0                         | 0                       |                                                             |
| <b>12 Total.</b> Add lines 1 through 11                                                              | 487,217                            | 482,041                   | 0                       |                                                             |
| <b>13</b> Compensation of officers, directors, trustees, etc                                         | 75,825                             | 20,330                    |                         | 55,495                                                      |
| <b>14</b> Other employee salaries and wages                                                          |                                    |                           |                         |                                                             |
| <b>15</b> Pension plans, employee benefits                                                           |                                    |                           |                         |                                                             |
| <b>16 a</b> Legal fees (attach schedule)                                                             | 0                                  | 0                         | 0                       | 0                                                           |
| <b>b</b> Accounting fees (attach schedule)                                                           | 0                                  | 0                         | 0                       | 0                                                           |
| <b>c</b> Other professional fees (attach schedule)                                                   | 0                                  | 0                         | 0                       | 0                                                           |
| <b>17</b> Interest                                                                                   |                                    |                           |                         |                                                             |
| <b>18</b> Taxes (attach schedule) (see instructions)                                                 | 4,905                              | 2,203                     | 0                       | 0                                                           |
| <b>19</b> Depreciation (attach schedule) and depletion                                               | 0                                  | 0                         | 0                       |                                                             |
| <b>20</b> Occupancy                                                                                  |                                    |                           |                         |                                                             |
| <b>21</b> Travel, conferences, and meetings                                                          |                                    |                           |                         |                                                             |
| <b>22</b> Printing and publications                                                                  |                                    |                           |                         |                                                             |
| <b>23</b> Other expenses (attach schedule)                                                           | 1,649                              | 1,649                     | 0                       | 0                                                           |
| <b>24 Total operating and administrative expenses.</b> Add lines 13 through 23                       | 82,379                             | 24,182                    | 0                       | 55,495                                                      |
| <b>25</b> Contributions, gifts, grants paid                                                          | 219,280                            |                           |                         | 219,280                                                     |
| <b>26 Total expenses and disbursements.</b> Add lines 24 and 25                                      | 301,659                            | 24,182                    | 0                       | 274,775                                                     |
| <b>27 Subtract line 26 from line 12</b>                                                              |                                    |                           |                         |                                                             |
| <b>a Excess of revenue over expenses and disbursements</b>                                           | 185,558                            |                           |                         |                                                             |
| <b>b Net investment income</b> (if negative, enter -0-)                                              |                                    | 457,859                   |                         |                                                             |
| <b>c Adjusted net income</b> (if negative, enter -0-)                                                |                                    |                           | 0                       |                                                             |

For Paperwork Reduction Act Notice, see instructions.

(HTA)

Form **990-PF** (2011)

SME

Form 990-PF (2011) JOHN A &amp; JOAN M DIETZE CHARITABLE TRUST

51-6523322

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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                                                                                               | 4,325                                            | 3,997                 | 3,997             |             |  |
|                             | 2                                                                        | Savings and temporary cash investments                                                                                  | 405,864                                          | 242,845               | 242,845           |             |  |
|                             | 3                                                                        | Accounts receivable                                                                                                     |                                                  |                       |                   |             |  |
|                             |                                                                          | Less allowance for doubtful accounts                                                                                    | 0                                                | 0                     | 0                 |             |  |
|                             | 4                                                                        | Pledges receivable                                                                                                      |                                                  |                       |                   |             |  |
|                             |                                                                          | Less allowance for doubtful accounts                                                                                    | 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)                                                                      |                                                  |                       |                   |             |  |
|                             |                                                                          | Less allowance for doubtful accounts                                                                                    | 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)                                                      | 779,337                                          | 737,407               | 769,597           |             |  |
|                             | b                                                                        | Investments—corporate stock (attach schedule)                                                                           | 3,468,411                                        | 2,519,894             | 2,691,539         |             |  |
|                             | c                                                                        | Investments—corporate bonds (attach schedule)                                                                           | 0                                                | 0                     | 0                 |             |  |
|                             | Liabilities                                                              | 11                                                                                                                      | Investments—land, buildings, and equipment basis |                       |                   |             |  |
|                             |                                                                          | Less accumulated depreciation (attach schedule)                                                                         | 0                                                | 0                     | 0                 |             |  |
| 12                          |                                                                          | Investments—mortgage loans                                                                                              |                                                  |                       |                   |             |  |
| 13                          |                                                                          | Investments—other (attach schedule)                                                                                     | 561,057                                          | 1,907,990             | 1,877,929         |             |  |
| 14                          |                                                                          | Land, buildings, and equipment basis                                                                                    |                                                  |                       |                   |             |  |
|                             |                                                                          | Less accumulated depreciation (attach schedule)                                                                         | 0                                                | 0                     | 0                 |             |  |
| 15                          |                                                                          | Other assets (describe )                                                                                                | 0                                                | 0                     | 0                 |             |  |
| 16                          |                                                                          | <b>Total assets</b> (to be completed by all filers—see the instructions Also, see page 1, item I)                       | 5,218,994                                        | 5,412,133             | 5,585,907         |             |  |
| 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                          | <b>Total liabilities</b> (add lines 17 through 22)                       | 0                                                                                                                       | 0                                                |                       |                   |             |  |
| Net Assets or Fund Balances |                                                                          | <b>Foundations that follow SFAS 117, check here and complete lines 24 through 26 and lines 30 and 31.</b>               | <input type="checkbox"/>                         |                       |                   |             |  |
|                             | 24                                                                       | Unrestricted                                                                                                            |                                                  |                       |                   |             |  |
|                             | 25                                                                       | Temporarily restricted                                                                                                  |                                                  |                       |                   |             |  |
|                             | 26                                                                       | Permanently restricted                                                                                                  |                                                  |                       |                   |             |  |
|                             |                                                                          | <b>Foundations that do not follow SFAS 117, check here and complete lines 27 through 31.</b>                            | <input checked="" type="checkbox"/>              |                       |                   |             |  |
|                             | 27                                                                       | Capital stock, trust principal, or current funds                                                                        | 5,218,994                                        | 5,412,133             |                   |             |  |
|                             | 28                                                                       | Paid-in or capital surplus, or land, bldg, and equipment fund                                                           |                                                  |                       |                   |             |  |
|                             | 29                                                                       | Retained earnings, accumulated income, endowment, or other funds                                                        |                                                  |                       |                   |             |  |
| 30                          | <b>Total net assets or fund balances</b> (see instructions)              | 5,218,994                                                                                                               | 5,412,133                                        |                       |                   |             |  |
| 31                          | <b>Total liabilities and net assets/fund balances</b> (see instructions) | 5,218,994                                                                                                               | 5,412,133                                        |                       |                   |             |  |

## 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 | 5,218,994 |
| 2 | Enter amount from Part I, line 27a                                                                                                                       | 2 | 185,558   |
| 3 | Other increases not included in line 2 (itemize) See Attached Statement                                                                                  | 3 | 9,841     |
| 4 | Add lines 1, 2, and 3                                                                                                                                    | 4 | 5,414,393 |
| 5 | Decreases not included in line 2 (itemize) See Attached Statement                                                                                        | 5 | 2,260     |
| 6 | Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30                                                      | 6 | 5,412,133 |

**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<br>P—Purchase<br>D—Donation    | (c) Date acquired<br>(mo., day, yr.)                                                            | (d) Date sold<br>(mo., day, yr.) |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------|-------------------------------------------------|-------------------------------------------------------------------------------------------------|----------------------------------|
| <b>1a See Attached Statement</b>                                                                                                                                                                         |                                            |                                                 |                                                                                                 |                                  |
| <b>b</b>                                                                                                                                                                                                 |                                            |                                                 |                                                                                                 |                                  |
| <b>c</b>                                                                                                                                                                                                 |                                            |                                                 |                                                                                                 |                                  |
| <b>d</b>                                                                                                                                                                                                 |                                            |                                                 |                                                                                                 |                                  |
| <b>e</b>                                                                                                                                                                                                 |                                            |                                                 |                                                                                                 |                                  |
| (e) Gross sales price                                                                                                                                                                                    | (f) Depreciation allowed<br>(or allowable) | (g) Cost or other basis<br>plus expense of sale | (h) Gain or (loss)<br>(e) plus (f) minus (g)                                                    |                                  |
| <b>a</b>                                                                                                                                                                                                 | 0                                          | 0                                               | 0                                                                                               |                                  |
| <b>b</b>                                                                                                                                                                                                 | 0                                          | 0                                               | 0                                                                                               |                                  |
| <b>c</b>                                                                                                                                                                                                 | 0                                          | 0                                               | 0                                                                                               |                                  |
| <b>d</b>                                                                                                                                                                                                 | 0                                          | 0                                               | 0                                                                                               |                                  |
| <b>e</b>                                                                                                                                                                                                 | 0                                          | 0                                               | 0                                                                                               |                                  |
| Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69                                                                                                              |                                            |                                                 | (i) Gains (Col. (h) gain minus<br>col. (k), but not less than -0-) or<br>Losses (from col. (h)) |                                  |
| (i) F M V as of 12/31/69                                                                                                                                                                                 | (j) Adjusted basis<br>as of 12/31/69       | (k) Excess of col. (i)<br>over col. (j), if any |                                                                                                 |                                  |
| <b>a</b>                                                                                                                                                                                                 | 0                                          | 0                                               | 0                                                                                               |                                  |
| <b>b</b>                                                                                                                                                                                                 | 0                                          | 0                                               | 0                                                                                               |                                  |
| <b>c</b>                                                                                                                                                                                                 | 0                                          | 0                                               | 0                                                                                               |                                  |
| <b>d</b>                                                                                                                                                                                                 | 0                                          | 0                                               | 0                                                                                               |                                  |
| <b>e</b>                                                                                                                                                                                                 | 0                                          | 0                                               | 0                                                                                               |                                  |
| <b>2 Capital gain net income or (net capital loss)</b> { If gain, also enter in Part I, line 7<br>If (loss), enter -0- in Part I, line 7 }                                                               |                                            |                                                 | <b>2</b>                                                                                        | 290,616                          |
| <b>3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6)</b><br>If gain, also enter in Part I, line 8, column (c) (see instructions). If (loss), enter -0-<br>in Part I, line 8 |                                            |                                                 | <b>3</b>                                                                                        | 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.

| (a)<br>Base period years<br>Calendar year (or tax year beginning in)                                                                                                                                                           | (b)<br>Adjusted qualifying distributions | (c)<br>Net value of nonchantable-use assets | (d)<br>Distribution ratio<br>(col. (b) divided by col. (c)) |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------|---------------------------------------------|-------------------------------------------------------------|
| 2010                                                                                                                                                                                                                           | 257,753                                  | 5,340,813                                   | 0.048261                                                    |
| 2009                                                                                                                                                                                                                           | 300,187                                  | 4,892,422                                   | 0.061358                                                    |
| 2008                                                                                                                                                                                                                           | 463,575                                  | 6,577,976                                   | 0.070474                                                    |
| 2007                                                                                                                                                                                                                           | 5,298                                    | 6,663,396                                   | 0.000795                                                    |
| 2006                                                                                                                                                                                                                           | 1,000                                    | 20,840                                      | 0.047985                                                    |
| <b>2 Total of line 1, column (d)</b>                                                                                                                                                                                           |                                          |                                             | <b>2</b> 0.228873                                           |
| <b>3 Average distribution ratio for the 5-year base period—divide the total on line 2 by 5, or by<br/>the number of years the foundation has been in existence if less than 5 years</b>                                        |                                          |                                             | <b>3</b> 0.045775                                           |
| <b>4 Enter the net value of nonchantable-use assets for 2011 from Part X, line 5</b>                                                                                                                                           |                                          |                                             | <b>4</b> 5,740,914                                          |
| <b>5 Multiply line 4 by line 3</b>                                                                                                                                                                                             |                                          |                                             | <b>5</b> 262,790                                            |
| <b>6 Enter 1% of net investment income (1% of Part I, line 27b)</b>                                                                                                                                                            |                                          |                                             | <b>6</b> 4,579                                              |
| <b>7 Add lines 5 and 6</b>                                                                                                                                                                                                     |                                          |                                             | <b>7</b> 267,369                                            |
| <b>8 Enter qualifying distributions from Part XII, line 4</b><br>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<br>the Part VI instructions. |                                          |                                             | <b>8</b> 274,775                                            |

**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 <input type="checkbox"/> and enter "N/A" on line 1<br>Date of ruling or determination letter _____ (attach copy of letter if necessary—see instructions) |    |       |       |  |
| b Domestic foundations that meet the section 4940(e) requirements in Part V, check here <input checked="" type="checkbox"/> and enter 1% of Part I, line 27b                                                                          |    | 1     | 4,579 |  |
| 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     | 4,579 |  |
| 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     | 4,579 |  |
| 6 Credits/Payments                                                                                                                                                                                                                    |    |       |       |  |
| a 2011 estimated tax payments and 2010 overpayment credited to 2011                                                                                                                                                                   | 6a | 2,368 |       |  |
| b Exempt foreign organizations—tax withheld at source                                                                                                                                                                                 | 6b |       |       |  |
| c Tax paid with application for extension of time to file (Form 8868)                                                                                                                                                                 | 6c | 0     |       |  |
| d Backup withholding erroneously withheld                                                                                                                                                                                             | 6d |       |       |  |
| 7 Total credits and payments. Add lines 6a through 6d                                                                                                                                                                                 | 7  | 2,368 |       |  |
| 8 Enter any penalty for underpayment of estimated tax. Check here <input type="checkbox"/> 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  | 2,211 |       |  |
| 10 Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid                                                                                                                                          | 10 | 0     |       |  |
| 11 Enter the amount of line 10 to be Credited to 2012 estimated tax <input type="checkbox"/> 0 Refunded <input type="checkbox"/>                                                                                                      | 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)?<br>If the answer is "Yes" to 1a or 1b, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities |     | X  |
| c Did the foundation file Form 1120-POL for this year?                                                                                                                                                                                                                                                                                                  |     | X  |
| d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year:<br>(1) On the foundation <input type="checkbox"/> \$ _____ (2) On foundation managers <input type="checkbox"/> \$ _____                                                                                                                            |     |    |
| e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers <input type="checkbox"/> \$ _____                                                                                                                                                                                |     |    |
| 2 Has the foundation engaged in any activities that have not previously been reported to the IRS?<br>If "Yes," attach a detailed description of the activities                                                                                                                                                                                          |     | X  |
| 3 Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? If "Yes," attach a conformed copy of the changes                                                                                                                            |     | X  |
| 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?<br>If "Yes," attach the statement required by General Instruction T                                                                                                                                                                                    |     | X  |
| 6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either:<br>• By language in the governing instrument, or<br>• By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?                    | X   |    |
| 7 Did the foundation have at least \$5,000 in assets at any time during the year? If "Yes," complete Part II, col (c), and Part XV                                                                                                                                                                                                                      | X   |    |
| 8 a Enter the states to which the foundation reports or with which it is registered (see instructions) <input type="checkbox"/> DE                                                                                                                                                                                                                      |     |    |
| 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)**

|           |                                                                                                                                                                                                                                                                                                                                  |           |     |         |
|-----------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------|-----|---------|
| <b>11</b> | 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)                                                                                                                                          | <b>11</b> |     | X       |
| <b>12</b> | 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)                                                                                                                                         | <b>12</b> |     | X       |
| <b>13</b> | Did the foundation comply with the public inspection requirements for its annual returns and exemption application?<br>Website address ► N/A                                                                                                                                                                                     | <b>13</b> | X   |         |
| <b>14</b> | The books are in care of ► MLTC, A DIVISION OF BANK OF AMERICA, N A Telephone no ► 609-274-6834<br>Located at ► 1300 MERRILL LYNCH DRIVE PENNINGTON NJ ZIP+4 ► 08534-1501                                                                                                                                                        |           |     |         |
| <b>15</b> | 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<br>► 15 N/A                                                                                                                                    |           |     |         |
| <b>16</b> | 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?<br>See the instructions for exceptions and filing requirements for Form TD F 90-22.1 If "Yes," enter the name of the foreign country ► | <b>16</b> | Yes | No<br>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  |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------|-----|
| <b>1a</b> During the year did the foundation (either directly or indirectly)                                                                                                                                                                                                                                                                                                                                                                                                                            |           |     |
| (1) Engage in the sale or exchange, or leasing of property with a disqualified person? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No                                                                                                                                                                                                                                                                                                                                              |           |     |
| (2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No                                                                                                                                                                                                                                                                                                                      |           |     |
| (3) Furnish goods, services, or facilities to (or accept them from) a disqualified person? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No                                                                                                                                                                                                                                                                                                                                          |           |     |
| (4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person? <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No                                                                                                                                                                                                                                                                                                                                                |           |     |
| (5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No                                                                                                                                                                                                                                                                                       |           |     |
| (6) Agree to pay money or property to a government official? (Exception. Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days) <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No                                                                                                                                                                                      |           |     |
| <b>b</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 ► <input type="checkbox"/>                                                                                                                                                             | <b>1b</b> | X   |
| <b>c</b> 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?                                                                                                                                                                                                                                                                                                        | <b>1c</b> | X   |
| <b>2</b> 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))                                                                                                                                                                                                                                                                                                                  |           |     |
| <b>a</b> At the end of tax year 2011, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2011? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No<br>If "Yes," list the years ► 20____, 20____, 20____, 20____                                                                                                                                                                                                             |           |     |
| <b>b</b> Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement—see instructions)                                                                                                                                                                                         | <b>2b</b> | N/A |
| <b>c</b> If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here<br>► 20____, 20____, 20____, 20____                                                                                                                                                                                                                                                                                                                                            |           |     |
| <b>3a</b> Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No                                                                                                                                                                                                                                                                                                |           |     |
| <b>b</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) | <b>3b</b> | N/A |
| <b>4a</b> Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?                                                                                                                                                                                                                                                                                                                                                                               | <b>4a</b> | X   |
| <b>b</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?                                                                                                                                                                                                                                                              | <b>4b</b> | 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," 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**

X

**Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors****1 List all officers, directors, trustees, foundation managers and their compensation (see instructions).**

| (a) Name and address   | (b) Title, and average hours per week devoted to position | (c) Compensation (If not paid, enter -0-) | (d) Contributions to employee benefit plans and deferred compensation | (e) Expense account, other allowances |
|------------------------|-----------------------------------------------------------|-------------------------------------------|-----------------------------------------------------------------------|---------------------------------------|
| See Attached Statement | .00                                                       | 0                                         | 0                                                                     | 0                                     |
|                        | .00                                                       | 0                                         | 0                                                                     | 0                                     |
|                        | .00                                                       | 0                                         | 0                                                                     | 0                                     |
|                        | .00                                                       | 0                                         | 0                                                                     | 0                                     |

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

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

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

0

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

| (a) Name and address of each person paid more than \$50,000                     | (b) Type of service | (c) Compensation |
|---------------------------------------------------------------------------------|---------------------|------------------|
| NONE                                                                            |                     | 0                |
|                                                                                 |                     | 0                |
|                                                                                 |                     | 0                |
|                                                                                 |                     | 0                |
|                                                                                 |                     | 0                |
|                                                                                 |                     | 0                |
| <b>Total number of others receiving over \$50,000 for professional services</b> |                     | 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                                                 |        |
| <b>Total. Add lines 1 through 3</b>                    | 0      |

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

|          |                                                                                                            |           |           |
|----------|------------------------------------------------------------------------------------------------------------|-----------|-----------|
| <b>1</b> | Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes |           |           |
| <b>a</b> | Average monthly fair market value of securities                                                            | <b>1a</b> | 5,478,227 |
| <b>b</b> | Average of monthly cash balances                                                                           | <b>1b</b> | 350,112   |
| <b>c</b> | Fair market value of all other assets (see instructions)                                                   | <b>1c</b> |           |
| <b>d</b> | <b>Total</b> (add lines 1a, b, and c)                                                                      | <b>1d</b> | 5,828,339 |
| <b>e</b> | Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)  | <b>1e</b> |           |
| <b>2</b> | Acquisition indebtedness applicable to line 1 assets                                                       | <b>2</b>  |           |
| <b>3</b> | Subtract line 2 from line 1d                                                                               | <b>3</b>  | 5,828,339 |
| <b>4</b> | Cash deemed held for charitable activities Enter 1 1/2 % of line 3 (for greater amount, see instructions)  | <b>4</b>  | 87,425    |
| <b>5</b> | <b>Net value of noncharitable-use assets.</b> Subtract line 4 from line 3 Enter here and on Part V, line 4 | <b>5</b>  | 5,740,914 |
| <b>6</b> | <b>Minimum investment return.</b> Enter 5% of line 5                                                       | <b>6</b>  | 287,046   |

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

|           |                                                                                                         |           |         |
|-----------|---------------------------------------------------------------------------------------------------------|-----------|---------|
| <b>1</b>  | Minimum investment return from Part X, line 6                                                           | <b>1</b>  | 287,046 |
| <b>2a</b> | Tax on investment income for 2011 from Part VI, line 5                                                  | <b>2a</b> | 4,579   |
| <b>b</b>  | Income tax for 2011 (This does not include the tax from Part VI)                                        | <b>2b</b> | 0       |
| <b>c</b>  | Add lines 2a and 2b                                                                                     | <b>2c</b> | 4,579   |
| <b>3</b>  | Distributable amount before adjustments Subtract line 2c from line 1                                    | <b>3</b>  | 282,467 |
| <b>4</b>  | Recoveries of amounts treated as qualifying distributions                                               | <b>4</b>  |         |
| <b>5</b>  | Add lines 3 and 4                                                                                       | <b>5</b>  | 282,467 |
| <b>6</b>  | Deduction from distributable amount (see instructions)                                                  | <b>6</b>  |         |
| <b>7</b>  | <b>Distributable amount as adjusted</b> Subtract line 6 from line 5 Enter here and on Part XIII, line 1 | <b>7</b>  | 282,467 |

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

|          |                                                                                                                                                     |           |         |
|----------|-----------------------------------------------------------------------------------------------------------------------------------------------------|-----------|---------|
| <b>1</b> | Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes                                                           |           |         |
| <b>a</b> | Expenses, contributions, gifts, etc.—total from Part I, column (d), line 26                                                                         | <b>1a</b> | 274,775 |
| <b>b</b> | Program-related investments—total from Part IX-B                                                                                                    | <b>1b</b> | 0       |
| <b>2</b> | Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes                                           | <b>2</b>  |         |
| <b>3</b> | Amounts set aside for specific charitable projects that satisfy the                                                                                 |           |         |
| <b>a</b> | Suitability test (prior IRS approval required)                                                                                                      | <b>3a</b> |         |
| <b>b</b> | Cash distribution test (attach the required schedule)                                                                                               | <b>3b</b> | 0       |
| <b>4</b> | <b>Qualifying distributions.</b> Add lines 1a through 3b Enter here and on Part V, line 8, and Part XIII, line 4                                    | <b>4</b>  | 274,775 |
| <b>5</b> | Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income Enter 1% of Part I, line 27b (see instructions) | <b>5</b>  | 4,579   |
| <b>6</b> | <b>Adjusted qualifying distributions.</b> Subtract line 5 from line 4                                                                               | <b>6</b>  | 270,196 |

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

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

|                                                                                                                                                                                   | (a)<br>Corpus | (b)<br>Years prior to 2010 | (c)<br>2010 | (d)<br>2011 |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|----------------------------|-------------|-------------|
| <b>1</b> Distributable amount for 2011 from Part XI, line 7                                                                                                                       |               |                            |             | 282,467     |
| <b>2</b> Undistributed income, if any, as of the end of 2011:                                                                                                                     |               |                            |             |             |
| <b>a</b> Enter amount for 2010 only                                                                                                                                               |               |                            | 104,588     |             |
| <b>b</b> Total for prior years. 20____, 20____, 20____                                                                                                                            |               | 0                          |             |             |
| <b>3</b> Excess distributions carryover, if any, to 2011:                                                                                                                         |               |                            |             |             |
| <b>a</b> From 2006                                                                                                                                                                | NONE          |                            |             |             |
| <b>b</b> From 2007                                                                                                                                                                | NONE          |                            |             |             |
| <b>c</b> From 2008                                                                                                                                                                | NONE          |                            |             |             |
| <b>d</b> From 2009                                                                                                                                                                | NONE          |                            |             |             |
| <b>e</b> From 2010                                                                                                                                                                | NONE          |                            |             |             |
| <b>f</b> Total of lines 3a through e                                                                                                                                              | 0             |                            |             |             |
| <b>4</b> Qualifying distributions for 2011 from Part XII, line 4 ▶ \$ 274,775                                                                                                     |               |                            |             |             |
| <b>a</b> Applied to 2010, but not more than line 2a                                                                                                                               |               |                            | 104,588     |             |
| <b>b</b> Applied to undistributed income of prior years (Election required—see instructions)                                                                                      |               | 0                          |             |             |
| <b>c</b> Treated as distributions out of corpus (Election required—see instructions)                                                                                              | 0             |                            |             |             |
| <b>d</b> Applied to 2011 distributable amount                                                                                                                                     |               |                            |             | 170,187     |
| <b>e</b> Remaining amount distributed out of corpus                                                                                                                               | 0             |                            |             |             |
| <b>5</b> Excess distributions carryover applied to 2011 (If an amount appears in column (d), the same amount must be shown in column (a).)                                        | 0             |                            |             | 0           |
| <b>6</b> Enter the net total of each column as indicated below:                                                                                                                   |               |                            |             |             |
| <b>a</b> Corpus. Add lines 3f, 4c, and 4e. Subtract line 5                                                                                                                        | 0             |                            |             |             |
| <b>b</b> Prior years' undistributed income. Subtract line 4b from line 2b                                                                                                         |               | 0                          |             |             |
| <b>c</b> 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 |               |                            |             |             |
| <b>d</b> Subtract line 6c from line 6b. Taxable amount—see instructions                                                                                                           |               | 0                          |             |             |
| <b>e</b> Undistributed income for 2010. Subtract line 4a from line 2a. Taxable amount—see instructions                                                                            |               |                            | 0           |             |
| <b>f</b> Undistributed income for 2011. Subtract lines 4d and 5 from line 1. This amount must be distributed in 2012                                                              |               |                            |             | 112,280     |
| <b>7</b> Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see instructions)                                  |               |                            |             |             |
| <b>8</b> Excess distributions carryover from 2006 not applied on line 5 or line 7 (see instructions)                                                                              | 0             |                            |             |             |
| <b>9</b> Excess distributions carryover to 2012. Subtract lines 7 and 8 from line 6a                                                                                              | 0             |                            |             |             |
| <b>10</b> Analysis of line 9:                                                                                                                                                     |               |                            |             |             |
| <b>a</b> Excess from 2007                                                                                                                                                         | 0             |                            |             |             |
| <b>b</b> Excess from 2008                                                                                                                                                         | 0             |                            |             |             |
| <b>c</b> Excess from 2009                                                                                                                                                         | 0             |                            |             |             |
| <b>d</b> Excess from 2010                                                                                                                                                         | 0             |                            |             |             |
| <b>e</b> Excess from 2011                                                                                                                                                         | 0             |                            |             |             |

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

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

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

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

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

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

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

NONE

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

NONE

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

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

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

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

- c** Any submission deadlines

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

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

| Recipient                                                      | If recipient is an individual, show any relationship to any foundation manager or substantial contributor | Foundation status of recipient | Purpose of grant or contribution | Amount         |
|----------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------|--------------------------------|----------------------------------|----------------|
| Name and address (home or business)                            |                                                                                                           |                                |                                  |                |
| <b>a</b> <i>Paid during the year</i><br>See Attached Statement |                                                                                                           |                                |                                  |                |
| <b>Total</b>                                                   |                                                                                                           |                                | <b>▶ 3a</b>                      | <b>219,280</b> |
| <b>b</b> <i>Approved for future payment</i><br>NONE            |                                                                                                           |                                |                                  |                |
| <b>Total</b>                                                   |                                                                                                           |                                | <b>▶ 3b</b>                      | <b>0</b>       |

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

Enter gross amounts unless otherwise indicated.

| Enter gross amounts unless otherwise indicated. |                                                          | Unrelated business income |               | Excluded by section 512, 513, or 514 |               | (e)                                                         |
|-------------------------------------------------|----------------------------------------------------------|---------------------------|---------------|--------------------------------------|---------------|-------------------------------------------------------------|
|                                                 |                                                          | (a)<br>Business code      | (b)<br>Amount | (c)<br>Exclusion code                | (d)<br>Amount | Related or exempt<br>function income<br>(See instructions ) |
| <b>1</b>                                        | Program service revenue                                  |                           |               |                                      |               |                                                             |
| <b>a</b>                                        |                                                          |                           | 0             |                                      | 0             | 0                                                           |
| <b>b</b>                                        |                                                          |                           | 0             |                                      | 0             | 0                                                           |
| <b>c</b>                                        |                                                          |                           | 0             |                                      | 0             | 0                                                           |
| <b>d</b>                                        |                                                          |                           | 0             |                                      | 0             | 0                                                           |
| <b>e</b>                                        |                                                          |                           | 0             |                                      | 0             | 0                                                           |
| <b>f</b>                                        |                                                          |                           | 0             |                                      | 0             | 0                                                           |
| <b>g</b>                                        | Fees and contracts from government agencies              |                           |               |                                      |               |                                                             |
| <b>2</b>                                        | Membership dues and assessments                          |                           |               |                                      |               |                                                             |
| <b>3</b>                                        | Interest on savings and temporary cash investments       |                           |               |                                      |               |                                                             |
| <b>4</b>                                        | Dividends and interest from securities                   |                           |               | 14                                   | 196,600       |                                                             |
| <b>5</b>                                        | Net rental income or (loss) from real estate:            |                           |               |                                      |               |                                                             |
| <b>a</b>                                        | Debt-financed property                                   |                           |               |                                      |               |                                                             |
| <b>b</b>                                        | Not debt-financed property                               |                           |               |                                      |               |                                                             |
| <b>6</b>                                        | Net rental income or (loss) from personal property       |                           |               |                                      |               |                                                             |
| <b>7</b>                                        | Other investment income                                  |                           |               |                                      |               |                                                             |
| <b>8</b>                                        | Gain or (loss) from sales of assets other than inventory |                           |               | 18                                   | 290,616       |                                                             |
| <b>9</b>                                        | Net income or (loss) from special events                 |                           |               |                                      |               |                                                             |
| <b>10</b>                                       | Gross profit or (loss) from sales of inventory           |                           |               |                                      |               |                                                             |
| <b>11</b>                                       | Other revenue <b>a</b>                                   |                           | 0             |                                      | 0             | 0                                                           |
| <b>b</b>                                        |                                                          |                           | 0             |                                      | 0             | 0                                                           |
| <b>c</b>                                        |                                                          |                           | 0             |                                      | 0             | 0                                                           |
| <b>d</b>                                        |                                                          |                           | 0             |                                      | 0             | 0                                                           |
| <b>e</b>                                        |                                                          |                           | 0             |                                      | 0             | 0                                                           |
| <b>12</b>                                       | Subtotal. Add columns (b), (d), and (e)                  |                           | 0             |                                      | 487,216       | 0                                                           |
| <b>13</b>                                       | Total. Add line 12, columns (b), (d), and (e)            |                           |               |                                      | 13            | 487,216                                                     |

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

[illegible]



**Schedule B**  
(Form 990, 990-EZ,  
or 990-PF)Department of the Treasury  
Internal Revenue Service**Schedule of Contributors**

▶ Attach to Form 990, Form 990-EZ, or Form 990-PF.

OMB No 1545-0047

**2011**

Name of the organization

Employer identification number

JOHN A &amp; JOAN M DIETZE CHARITABLE TRUST

51-6523322

Organization type (check one):

Filers of:

Section:

Form 990 or 990-EZ

☐ 501(c)( ) (enter number) organization☐ 4947(a)(1) nonexempt charitable trust **not** treated as a private foundation☐ 527 political organization

Form 990-PF

☒ 501(c)(3) exempt private foundation☐ 4947(a)(1) nonexempt charitable trust treated as a private foundation☐ 501(c)(3) taxable private foundationCheck if your organization is covered by the **General Rule** or a **Special Rule**.**Note.** Only a section 501(c)(7), (8), or (10) organization can check boxes for both the General Rule and a Special Rule. See instructions.**General Rule**

- ☒
- For an organization filing Form 990, 990-EZ, or 990-PF that received, during the year, \$5,000 or more (in money or property) from any one contributor. Complete Parts I and II.

**Special Rules**

- ☐
- For a section 501(c)(3) organization filing Form 990 or 990-EZ that met the 33 1/3% support test of the regulations under sections 509(a)(1) and 170(b)(1)(A)(vi) and received from any one contributor, during the year, a contribution of the greater of (1) \$5,000 or (2) 2% of the amount on (i) Form 990, Part VIII, line 1h, or (ii) Form 990-EZ, line 1. Complete Parts I and II.

- ☐
- For a section 501(c)(7), (8), or (10) organization filing Form 990 or 990-EZ that received from any one contributor, during the year, total contributions of more than \$1,000 for use
- exclusively*
- for religious, charitable, scientific, literary, or educational purposes, or the prevention of cruelty to children or animals. Complete Parts I, II, and III

- ☐
- For a section 501(c)(7), (8), or (10) organization filing Form 990 or 990-EZ that received from any one contributor, during the year, contributions for use
- exclusively*
- for religious, charitable, etc., purposes, but these contributions did not total to more than \$1,000. If this box is checked, enter here the total contributions that were received during the year for an
- exclusively*
- religious, charitable, etc., purpose. Do not complete any of the parts unless the
- General Rule**
- applies to this organization because it received nonexclusively religious, charitable, etc., contributions of \$5,000 or more during the year. . . . . ▶ \$ .....

**Caution.** An organization that is not covered by the General Rule and/or the Special Rules does not file Schedule B (Form 990, 990-EZ, or 990-PF), but it **must** answer "No" on Part IV, line 2, of its Form 990; or check the box on line H of its Form 990-EZ or on Part I, line 2, of its Form 990-PF, to certify that it does not meet the filing requirements of Schedule B (Form 990, 990-EZ, or 990-PF).

|                                                                        |                                                     |
|------------------------------------------------------------------------|-----------------------------------------------------|
| <b>Name of organization</b><br>JOHN A & JOAN M DIETZE CHARITABLE TRUST | <b>Employer identification number</b><br>51-6523322 |
|------------------------------------------------------------------------|-----------------------------------------------------|

**Part I Contributors** (see instructions). Use duplicate copies of Part I if additional space is needed.

| (a)<br>No. | (b)<br>Name, address, and ZIP + 4                                                                                                 | (c)<br>Total contributions | (d)<br>Type of contribution                                                                                                                                                  |
|------------|-----------------------------------------------------------------------------------------------------------------------------------|----------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| 1          | JOHN A. & JOAN M. DIETZE<br>1712 OBLONG ROAD<br>WILLIAMSTOWN MA 01267<br>Foreign State or Province _____<br>Foreign Country _____ | \$ 1                       | Person <input checked="" type="checkbox"/><br>Payroll <input type="checkbox"/><br>Noncash <input type="checkbox"/><br>(Complete Part II if there is a noncash contribution ) |
| 2          | _____<br>_____<br>_____<br>Foreign State or Province _____<br>Foreign Country _____                                               | \$ 0                       | Person <input type="checkbox"/><br>Payroll <input type="checkbox"/><br>Noncash <input type="checkbox"/><br>(Complete Part II if there is a noncash contribution )            |
| 3          | _____<br>_____<br>_____<br>Foreign State or Province _____<br>Foreign Country _____                                               | \$ 0                       | Person <input type="checkbox"/><br>Payroll <input type="checkbox"/><br>Noncash <input type="checkbox"/><br>(Complete Part II if there is a noncash contribution )            |
| 4          | _____<br>_____<br>_____<br>Foreign State or Province _____<br>Foreign Country _____                                               | \$ 0                       | Person <input type="checkbox"/><br>Payroll <input type="checkbox"/><br>Noncash <input type="checkbox"/><br>(Complete Part II if there is a noncash contribution )            |
| 5          | _____<br>_____<br>_____<br>Foreign State or Province _____<br>Foreign Country _____                                               | \$ 0                       | Person <input type="checkbox"/><br>Payroll <input type="checkbox"/><br>Noncash <input type="checkbox"/><br>(Complete Part II if there is a noncash contribution )            |
| 6          | _____<br>_____<br>_____<br>Foreign State or Province _____<br>Foreign Country _____                                               | \$ 0                       | Person <input type="checkbox"/><br>Payroll <input type="checkbox"/><br>Noncash <input type="checkbox"/><br>(Complete Part II if there is a noncash contribution )            |

JOHN A &amp; JOAN M DIETZE CHARITABLE TRUST

51-6523322 Page 1 of 5

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

Recipient(s) paid during the year

Name

WILLIAMS COLLEGE

Street

|                               |                   |          |                 |
|-------------------------------|-------------------|----------|-----------------|
| City                          | State             | Zip Code | Foreign Country |
| WILLIAMSTOWN                  | MA                |          |                 |
| Relationship                  | Foundation Status |          |                 |
| NONE                          | 501(C)(3)         |          |                 |
| Purpose of grant/contribution | Amount            |          |                 |
| GENERAL OPERATING             | 5,409             |          |                 |

Name

THE CLARK

Street

|                               |                   |          |                 |
|-------------------------------|-------------------|----------|-----------------|
| City                          | State             | Zip Code | Foreign Country |
| WILLIAMSTOWN                  | MA                |          |                 |
| Relationship                  | Foundation Status |          |                 |
| NONE                          | 501(C)(3)         |          |                 |
| Purpose of grant/contribution | Amount            |          |                 |
| GENERAL OPERATING             | 5,309             |          |                 |

Name

SOUTH WILLIAMSTOWN COMMUNITY ASSOCIATION

Street

|                               |                   |          |                 |
|-------------------------------|-------------------|----------|-----------------|
| City                          | State             | Zip Code | Foreign Country |
| WILLIAMSTOWN                  | MA                |          |                 |
| Relationship                  | Foundation Status |          |                 |
| NONE                          | 501(C)(3)         |          |                 |
| Purpose of grant/contribution | Amount            |          |                 |
| GENERAL OPERATING             | 100               |          |                 |

Name

WILLIAMSTOWN RURAL LANDS FOUNDATION

Street

|                               |                   |          |                 |
|-------------------------------|-------------------|----------|-----------------|
| City                          | State             | Zip Code | Foreign Country |
| WILLIAMSTOWN                  | MA                |          |                 |
| Relationship                  | Foundation Status |          |                 |
| NONE                          | 501(C)(3)         |          |                 |
| Purpose of grant/contribution | Amount            |          |                 |
| GENERAL OPERATING             | 5,500             |          |                 |

Name

MASS MOCA FOUNDATION

Street

|                               |                   |          |                 |
|-------------------------------|-------------------|----------|-----------------|
| City                          | State             | Zip Code | Foreign Country |
| NORTH ADAMS                   | MA                |          |                 |
| Relationship                  | Foundation Status |          |                 |
| NONE                          | 501(C)(3)         |          |                 |
| Purpose of grant/contribution | Amount            |          |                 |
| GENERAL OPERATING             | 5,309             |          |                 |

Name

BERKSHIRE HUMANE SOCIETY

Street

|                               |                   |          |                 |
|-------------------------------|-------------------|----------|-----------------|
| City                          | State             | Zip Code | Foreign Country |
| PITTSFIELD                    | MA                |          |                 |
| Relationship                  | Foundation Status |          |                 |
| NONE                          | 501(C)(3)         |          |                 |
| Purpose of grant/contribution | Amount            |          |                 |
| GENERAL OPERATING             | 100               |          |                 |

JOHN A &amp; JOAN M DIETZE CHARITABLE TRUST

51-6523322 Page 2 of 5

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

Name

WILLIAMSTOWN COMMUNITY CHEST

Street

|                               |                   |                   |           |          |  |                 |     |
|-------------------------------|-------------------|-------------------|-----------|----------|--|-----------------|-----|
| City                          | WILLIAMSTOWN      | State             | MA        | Zip Code |  | Foreign Country |     |
| Relationship                  | NONE              | Foundation Status | 501(C)(3) |          |  |                 |     |
| Purpose of grant/contribution | GENERAL OPERATING |                   |           |          |  | Amount          | 200 |

Name

BERKSHIRE TACONIC FUND FOR WILLIAMSTOWN

Street

|                               |                   |                   |           |          |  |                 |       |
|-------------------------------|-------------------|-------------------|-----------|----------|--|-----------------|-------|
| City                          | SHEFFIELD         | State             | MA        | Zip Code |  | Foreign Country |       |
| Relationship                  | NONE              | Foundation Status | 501(C)(3) |          |  |                 |       |
| Purpose of grant/contribution | GENERAL OPERATING |                   |           |          |  | Amount          | 1,000 |

Name

UNITED WAY OF DELAWARE

Street

|                               |                   |                   |           |          |  |                 |        |
|-------------------------------|-------------------|-------------------|-----------|----------|--|-----------------|--------|
| City                          | WILMINGTON        | State             | DE        | Zip Code |  | Foreign Country |        |
| Relationship                  | NONE              | Foundation Status | 501(C)(3) |          |  |                 |        |
| Purpose of grant/contribution | GENERAL OPERATING |                   |           |          |  | Amount          | 13,073 |

Name

WOUNDED WARRIOR PROJECT 2011 GRANT AWARD

Street

|                               |                   |                   |           |          |  |                 |        |
|-------------------------------|-------------------|-------------------|-----------|----------|--|-----------------|--------|
| City                          | JACKSONVILLE      | State             | FL        | Zip Code |  | Foreign Country |        |
| Relationship                  | NONE              | Foundation Status | 501(C)(3) |          |  |                 |        |
| Purpose of grant/contribution | GENERAL OPERATING |                   |           |          |  | Amount          | 10,000 |

Name

FOX CHASE CANCER CENTER

Street

|                               |                   |                   |           |          |  |                 |        |
|-------------------------------|-------------------|-------------------|-----------|----------|--|-----------------|--------|
| City                          | PHILADELPHIA      | State             | PA        | Zip Code |  | Foreign Country |        |
| Relationship                  | NONE              | Foundation Status | 501(C)(3) |          |  |                 |        |
| Purpose of grant/contribution | GENERAL OPERATING |                   |           |          |  | Amount          | 13,074 |

Name

UNITED GOOD NEIGHBORS OF JEFFERSON COUNTY

Street

|                               |                   |                   |           |          |  |                 |       |
|-------------------------------|-------------------|-------------------|-----------|----------|--|-----------------|-------|
| City                          | PORT HADLOCK      | State             | WA        | Zip Code |  | Foreign Country |       |
| Relationship                  | NONE              | Foundation Status | 501(C)(3) |          |  |                 |       |
| Purpose of grant/contribution | GENERAL OPERATING |                   |           |          |  | Amount          | 7,500 |

JOHN A &amp; JOAN M DIETZE CHARITABLE TRUST

51-6523322 Page 3 of 5

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

Recipient(s) paid during the year

Name

HUMANE SOCIETY OF JEFFERSON COUNTY

Street

|                               |                   |                   |           |          |  |                 |       |
|-------------------------------|-------------------|-------------------|-----------|----------|--|-----------------|-------|
| City                          | PORT HADLOCK      | State             | WA        | Zip Code |  | Foreign Country |       |
| Relationship                  | NONE              | Foundation Status | 501(C)(3) |          |  |                 |       |
| Purpose of grant/contribution | GENERAL OPERATING |                   |           |          |  | Amount          | 1,000 |

Name

PAWSITIVE LIFE FOUNDATION

Street

|                               |                   |                   |           |          |  |                 |       |
|-------------------------------|-------------------|-------------------|-----------|----------|--|-----------------|-------|
| City                          | PINELLAS PARK     | State             | FL        | Zip Code |  | Foreign Country |       |
| Relationship                  | NONE              | Foundation Status | 501(C)(3) |          |  |                 |       |
| Purpose of grant/contribution | GENERAL OPERATING |                   |           |          |  | Amount          | 5,970 |

Name

WILMINGTON FRIENDS SCHOOL

Street

|                               |                   |                   |           |          |  |                 |        |
|-------------------------------|-------------------|-------------------|-----------|----------|--|-----------------|--------|
| City                          | WILMINGTON        | State             | DE        | Zip Code |  | Foreign Country |        |
| Relationship                  | NONE              | Foundation Status | 501(C)(3) |          |  |                 |        |
| Purpose of grant/contribution | GENERAL OPERATING |                   |           |          |  | Amount          | 13,073 |

Name

PILOT SCHOOL

Street

|                               |                   |                   |           |          |  |                 |        |
|-------------------------------|-------------------|-------------------|-----------|----------|--|-----------------|--------|
| City                          | TETERBORO         | State             | NJ        | Zip Code |  | Foreign Country |        |
| Relationship                  | NONE              | Foundation Status | 501(C)(3) |          |  |                 |        |
| Purpose of grant/contribution | GENERAL OPERATING |                   |           |          |  | Amount          | 13,073 |

Name

INGLESIDE HOMES, INC.

Street

|                               |                   |                   |           |          |  |                 |        |
|-------------------------------|-------------------|-------------------|-----------|----------|--|-----------------|--------|
| City                          | WILMINGTON        | State             | DE        | Zip Code |  | Foreign Country |        |
| Relationship                  | NONE              | Foundation Status | 501(C)(3) |          |  |                 |        |
| Purpose of grant/contribution | GENERAL OPERATING |                   |           |          |  | Amount          | 13,073 |

Name

MINISTRY OF CARING

Street

|                               |                   |                   |           |          |  |                 |        |
|-------------------------------|-------------------|-------------------|-----------|----------|--|-----------------|--------|
| City                          | WILMINGTON        | State             | DE        | Zip Code |  | Foreign Country |        |
| Relationship                  | NONE              | Foundation Status | 501(C)(3) |          |  |                 |        |
| Purpose of grant/contribution | GENERAL OPERATING |                   |           |          |  | Amount          | 13,073 |

JOHN A &amp; JOAN M DIETZE CHARITABLE TRUST

51-6523322 Page 4 of 5

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

Recipient(s) paid during the year

Name

DELAWARE HOSPICE, INC.

Street

|                               |                   |                   |           |          |  |                 |        |
|-------------------------------|-------------------|-------------------|-----------|----------|--|-----------------|--------|
| City                          | WILMINGTON        | State             | DE        | Zip Code |  | Foreign Country |        |
| Relationship                  | NONE              | Foundation Status | 501(C)(3) |          |  |                 |        |
| Purpose of grant/contribution | GENERAL OPERATING |                   |           |          |  | Amount          | 13,073 |

Name

ARTS &amp; SCIENCE CENTER

Street

|                               |                   |                   |           |          |  |                 |       |
|-------------------------------|-------------------|-------------------|-----------|----------|--|-----------------|-------|
| City                          | PAHOA             | State             | HI        | Zip Code |  | Foreign Country |       |
| Relationship                  | NONE              | Foundation Status | 501(C)(3) |          |  |                 |       |
| Purpose of grant/contribution | GENERAL OPERATING |                   |           |          |  | Amount          | 2,000 |

Name

BLUE RIDGE HUMANE SOCIETY

Street

|                               |                   |                   |           |          |  |                 |       |
|-------------------------------|-------------------|-------------------|-----------|----------|--|-----------------|-------|
| City                          | HENDERSONVILLE    | State             | NC        | Zip Code |  | Foreign Country |       |
| Relationship                  | NONE              | Foundation Status | 501(C)(3) |          |  |                 |       |
| Purpose of grant/contribution | GENERAL OPERATING |                   |           |          |  | Amount          | 1,002 |

Name

PORT TOWNSEND EDUCATION FOUNDATION

Street

|                               |                   |                   |           |          |  |                 |       |
|-------------------------------|-------------------|-------------------|-----------|----------|--|-----------------|-------|
| City                          | PORT TOWNSEND     | State             | WA        | Zip Code |  | Foreign Country |       |
| Relationship                  | NONE              | Foundation Status | 501(C)(3) |          |  |                 |       |
| Purpose of grant/contribution | GENERAL OPERATING |                   |           |          |  | Amount          | 8,500 |

Name

PARASOL TAHOE COMMUNITY FOUNDATION

Street

|                               |                   |                   |           |          |  |                 |        |
|-------------------------------|-------------------|-------------------|-----------|----------|--|-----------------|--------|
| City                          | INCLINE VILLAGE   | State             | NV        | Zip Code |  | Foreign Country |        |
| Relationship                  | NONE              | Foundation Status | 501(C)(3) |          |  |                 |        |
| Purpose of grant/contribution | GENERAL OPERATING |                   |           |          |  | Amount          | 22,942 |

Name

PORT TOWNSEND MARINE SCIENCE CENTER

Street

|                               |                   |                   |           |          |  |                 |       |
|-------------------------------|-------------------|-------------------|-----------|----------|--|-----------------|-------|
| City                          | PORT TOWNSEND     | State             | WA        | Zip Code |  | Foreign Country |       |
| Relationship                  | NONE              | Foundation Status | 501(C)(3) |          |  |                 |       |
| Purpose of grant/contribution | GENERAL OPERATING |                   |           |          |  | Amount          | 1,941 |

JOHN A &amp; JOAN M DIETZE CHARITABLE TRUST

51-6523322 Page 5 of 5

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

Recipient(s) paid during the year

Name

HABITAT FOR HUMANITY OF JEFFERSON COUNTY

Street

|                               |                   |                   |           |          |  |                 |       |
|-------------------------------|-------------------|-------------------|-----------|----------|--|-----------------|-------|
| City                          | PORT TOWNSEND     | State             | WA        | Zip Code |  | Foreign Country |       |
| Relationship                  | NONE              | Foundation Status | 501(C)(3) |          |  |                 |       |
| Purpose of grant/contribution | GENERAL OPERATING |                   |           |          |  | Amount          | 2,000 |

Name

SALPOINTE CATHOLIC HIGH SCHOOL

Street

|                               |                   |                   |           |          |  |                 |        |
|-------------------------------|-------------------|-------------------|-----------|----------|--|-----------------|--------|
| City                          | TUCSON            | State             | AZ        | Zip Code |  | Foreign Country |        |
| Relationship                  | NONE              | Foundation Status | 501(C)(3) |          |  |                 |        |
| Purpose of grant/contribution | GENERAL OPERATING |                   |           |          |  | Amount          | 22,942 |

Name

SOUTHEAST GUIDE DOGS

Street

|                               |                   |                   |           |          |  |                 |       |
|-------------------------------|-------------------|-------------------|-----------|----------|--|-----------------|-------|
| City                          | PALMETTO          | State             | FL        | Zip Code |  | Foreign Country |       |
| Relationship                  | NONE              | Foundation Status | 501(C)(3) |          |  |                 |       |
| Purpose of grant/contribution | GENERAL OPERATING |                   |           |          |  | Amount          | 5,970 |

Name

WESTMINISTER PRESBYTERIAN

Street

|                               |                   |                   |           |          |  |                 |        |
|-------------------------------|-------------------|-------------------|-----------|----------|--|-----------------|--------|
| City                          | WILMINGTON        | State             | DE        | Zip Code |  | Foreign Country |        |
| Relationship                  | NONE              | Foundation Status | 501(C)(3) |          |  |                 |        |
| Purpose of grant/contribution | GENERAL OPERATING |                   |           |          |  | Amount          | 13,074 |

Name

Street

|                               |  |                   |  |          |  |                 |   |
|-------------------------------|--|-------------------|--|----------|--|-----------------|---|
| City                          |  | State             |  | Zip Code |  | Foreign Country |   |
| Relationship                  |  | Foundation Status |  |          |  |                 |   |
| Purpose of grant/contribution |  |                   |  |          |  | Amount          | 0 |

Name

Street

|                               |  |                   |  |          |  |                 |   |
|-------------------------------|--|-------------------|--|----------|--|-----------------|---|
| City                          |  | State             |  | Zip Code |  | Foreign Country |   |
| Relationship                  |  | Foundation Status |  |          |  |                 |   |
| Purpose of grant/contribution |  |                   |  |          |  | Amount          | 0 |

**Line 18 (990-PF) - Taxes**

|    |                           | 4,905                                | 2,203                    | 0                      | 0                                           |
|----|---------------------------|--------------------------------------|--------------------------|------------------------|---------------------------------------------|
|    | Description               | Revenue<br>and Expenses<br>per Books | Net Investment<br>Income | Adjusted<br>Net Income | Disbursements<br>for Charitable<br>Purposes |
| 1  | PY FED EXCISE TAX         | 334                                  |                          |                        |                                             |
| 2  | ESTIMATED EXCISE TAX PAID | 2,368                                |                          |                        |                                             |
| 3  | FOREIGN TAX WITHHELD      | 2,203                                | 2,203                    |                        |                                             |
| 4  |                           |                                      |                          |                        |                                             |
| 5  |                           |                                      |                          |                        |                                             |
| 6  |                           |                                      |                          |                        |                                             |
| 7  |                           |                                      |                          |                        |                                             |
| 8  |                           |                                      |                          |                        |                                             |
| 9  |                           |                                      |                          |                        |                                             |
| 10 |                           |                                      |                          |                        |                                             |

**Line 23 (990-PF) - Other Expenses**

|   |                        | 1,649                                | 1,649                    | 0                      | 0                                           |
|---|------------------------|--------------------------------------|--------------------------|------------------------|---------------------------------------------|
|   | Description            | Revenue and<br>Expenses<br>per Books | Net Investment<br>Income | Adjusted Net<br>Income | Disbursements<br>for Charitable<br>Purposes |
| 1 | PARTNERSHIP DEDUCTIONS | 153                                  | 153                      |                        |                                             |
| 2 | INVESTMENT FEES        | 1,493                                | 1,493                    |                        |                                             |
| 3 | PARTNERSHIP DEDUCTIONS | 3                                    | 3                        |                        |                                             |
| 4 |                        |                                      |                          |                        |                                             |
| 5 |                        |                                      |                          |                        |                                             |
| 6 |                        |                                      |                          |                        |                                             |
| 7 |                        |                                      |                          |                        |                                             |
| 8 |                        |                                      |                          |                        |                                             |
| 9 |                        |                                      |                          |                        |                                             |

**Part III (990-PF) - Changes in Net Assets or Fund Balances****Line 3 - Other increases not included in Part III, Line 2**

|   |                                                  |   |       |
|---|--------------------------------------------------|---|-------|
| 1 | COST BASIS ADJUSTMENT                            | 1 | 5,028 |
| 2 | LOSS ON CY SALES NOT SETTLED AT YEAR END         | 2 | 1,243 |
| 3 | PY LATE POSTING MUTUAL FUNDS                     | 3 | 3,454 |
| 4 | PURCHASE OF ACCRUED INTEREST C/O FROM PRIOR YEAR | 4 | 116   |
| 5 | Total                                            | 5 | 9,841 |

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

|   |                                               |   |       |
|---|-----------------------------------------------|---|-------|
| 1 | BOND AMORTIZATION                             | 1 | 63    |
| 2 | CY LATE POSTING MUTUAL FUNDS                  | 2 | 1,920 |
| 3 | PURCHASE OF ACCRUED INTEREST C/O TO NEXT YEAR | 3 | 277   |
| 4 | Total                                         | 4 | 2,260 |

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

| Long Term CG Distributions  |                           |           |              |               |            |  |                   |                      |                                          |              |                      |                               |                              | Amount                                                  |         |
|-----------------------------|---------------------------|-----------|--------------|---------------|------------|--|-------------------|----------------------|------------------------------------------|--------------|----------------------|-------------------------------|------------------------------|---------------------------------------------------------|---------|
| Short Term CG Distributions |                           |           |              |               |            |  |                   |                      |                                          |              |                      |                               |                              | 6,722                                                   | 0       |
|                             | Kind(s) of Property Sold  | CUSIP #   | How Acquired | Date Acquired | 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 |         |
| 1                           | TREEHOUSE FOODS INC COM   | 89469A104 |              | 6/15/2010     | 1/10/2011  |  | 496               | 0                    | 503                                      | -7           |                      |                               | 0                            | -7                                                      | 283,894 |
| 2                           | TREEHOUSE FOODS INC COM   | 89469A104 |              | 6/16/2010     | 1/10/2011  |  | 1,539             | 0                    | 1,564                                    | -25          |                      |                               | 0                            | -25                                                     |         |
| 3                           | TREEHOUSE FOODS INC COM   | 89469A104 |              | 6/16/2010     | 1/11/2011  |  | 592               | 0                    | 606                                      | -14          |                      |                               | 0                            | -14                                                     |         |
| 4                           | TRINITY INDUS INC DEL     | 896522109 |              | 4/6/2011      | 6/23/2011  |  | 422               | 0                    | 484                                      | -62          |                      |                               | 0                            | -62                                                     |         |
| 5                           | TRINITY INDUS INC DEL     | 896522109 |              | 4/6/2011      | 6/24/2011  |  | 33                | 0                    | 37                                       | -4           |                      |                               | 0                            | -4                                                      |         |
| 6                           | TRINITY INDUS INC DEL     | 896522109 |              | 4/6/2011      | 7/19/2011  |  | 1,448             | 0                    | 1,603                                    | -155         |                      |                               | 0                            | -155                                                    |         |
| 7                           | TURKIYE GRTI BK SPN ADR   | 900148701 |              | 5/14/2010     | 3/3/2011   |  | 3,259             | 0                    | 3,610                                    | -351         |                      |                               | 0                            | -351                                                    |         |
| 8                           | TURKIYE GRTI BK SPN ADR   | 900148701 |              | 5/17/2010     | 3/3/2011   |  | 651               | 0                    | 705                                      | -54          |                      |                               | 0                            | -54                                                     |         |
| 9                           | ULTA SALON COSMETICS &    | 90384S303 |              | 9/9/2011      | 10/18/2011 |  | 69                | 0                    | 65                                       | 4            |                      |                               | 0                            | 4                                                       |         |
| 10                          | ULTA SALON COSMETICS &    | 90384S303 |              | 9/9/2011      | 11/16/2011 |  | 143               | 0                    | 130                                      | 13           |                      |                               | 0                            | 13                                                      |         |
| 11                          | UNITED CONTL HLDGS INC    | 910047109 |              | 3/24/2010     | 1/20/2011  |  | 1,692             | 0                    | 1,497                                    | 195          |                      |                               | 0                            | 195                                                     |         |
| 12                          | UNITED CONTL HLDGS INC    | 910047109 |              | 4/12/2010     | 1/20/2011  |  | 435               | 0                    | 393                                      | 42           |                      |                               | 0                            | 42                                                      |         |
| 13                          | UNITED CONTL HLDGS INC    | 910047109 |              | 4/12/2010     | 2/23/2011  |  | 1,617             | 0                    | 1,551                                    | 66           |                      |                               | 0                            | 66                                                      |         |
| 14                          | UNITED CONTL HLDGS INC    | 910047109 |              | 7/2/2010      | 2/23/2011  |  | 10,075            | 0                    | 2,735                                    | 7,340        |                      |                               | 0                            | 7,340                                                   |         |
| 15                          | ALLEGHENY TECH INC        | 01741R102 |              | 7/21/2010     | 10/13/2011 |  | 311               | 0                    | 387                                      | -76          |                      |                               | 0                            | -76                                                     |         |
| 16                          | ALLEGHENY TECH INC        | 01741R102 |              | 7/21/2010     | 10/18/2011 |  | 40                | 0                    | 48                                       | -8           |                      |                               | 0                            | -8                                                      |         |
| 17                          | ALLEGHENY TECH INC        | 01741R102 |              | 7/21/2010     | 10/20/2011 |  | 3,100             | 0                    | 1,402                                    | 1,698        |                      |                               | 0                            | 1,698                                                   |         |
| 18                          | ALLEGHENY TECH INC        | 01741R102 |              | 7/21/2010     | 11/18/2011 |  | 1,129             | 0                    | 1,161                                    | -32          |                      |                               | 0                            | -32                                                     |         |
| 19                          | ALLEGHENY TECH INC        | 01741R102 |              | 7/21/2010     | 11/23/2011 |  | 775               | 0                    | 870                                      | -95          |                      |                               | 0                            | -95                                                     |         |
| 20                          | ALLEGHENY TECH INC        | 01741R102 |              | 7/23/2010     | 11/23/2011 |  | 172               | 0                    | 202                                      | -30          |                      |                               | 0                            | -30                                                     |         |
| 21                          | ALLIANZ SE SPD ADR        | 018805101 |              | 6/11/2008     | 1/28/2011  |  | 204               | 0                    | 261                                      | -57          |                      |                               | 0                            | -57                                                     |         |
| 22                          | ALLIANZ SE SPD ADR        | 018805101 |              | 6/11/2008     | 3/3/2011   |  | 4,919             | 0                    | 5,850                                    | -931         |                      |                               | 0                            | -931                                                    |         |
| 23                          | ALLIANZ SE SPD ADR        | 018805101 |              | 10/27/2008    | 3/3/2011   |  | 5,548             | 0                    | 2,525                                    | 3,023        |                      |                               | 0                            | 3,023                                                   |         |
| 24                          | ALLIANZ SE SPD ADR        | 018805101 |              | 4/1/2010      | 3/3/2011   |  | 410               | 0                    | 360                                      | 50           |                      |                               | 0                            | 50                                                      |         |
| 25                          | ALLIANZ SE SPD ADR        | 018805101 |              | 4/6/2010      | 3/3/2011   |  | 4,685             | 0                    | 4,126                                    | 559          |                      |                               | 0                            | 559                                                     |         |
| 26                          | ALLIED NEV GOLD CORP      | 019344100 |              | 3/15/2011     | 4/12/2011  |  | 4,548             | 0                    | 3,667                                    | 881          |                      |                               | 0                            | 881                                                     |         |
| 27                          | ALLIED NEV GOLD CORP      | 019344100 |              | 3/15/2011     | 9/22/2011  |  | 1,728             | 0                    | 1,364                                    | 364          |                      |                               | 0                            | 364                                                     |         |
| 28                          | ALLIED NEV GOLD CORP      | 019344100 |              | 3/15/2011     | 12/1/2011  |  | 2,814             | 0                    | 2,394                                    | 420          |                      |                               | 0                            | 420                                                     |         |
| 29                          | ALTERA CORP COM           | 021441100 |              | 11/8/2010     | 3/4/2011   |  | 9,697             | 0                    | 7,446                                    | 2,251        |                      |                               | 0                            | 2,251                                                   |         |
| 30                          | ALTERA CORP COM           | 021441100 |              | 11/8/2010     | 9/9/2011   |  | 9,319             | 0                    | 9,003                                    | 316          |                      |                               | 0                            | 316                                                     |         |
| 31                          | ALTERA CORP COM           | 021441100 |              | 11/9/2010     | 9/9/2011   |  | 1,822             | 0                    | 1,755                                    | 67           |                      |                               | 0                            | 67                                                      |         |
| 32                          | ALTRIA GROUP INC          | 02209S103 |              | 3/15/2011     | 6/10/2011  |  | 2,557             | 0                    | 2,324                                    | 233          |                      |                               | 0                            | 233                                                     |         |
| 33                          | ALTRIA GROUP INC          | 02209S103 |              | 3/4/2009      | 8/4/2011   |  | 7,390             | 0                    | 4,266                                    | 3,124        |                      |                               | 0                            | 3,124                                                   |         |
| 34                          | ALTRIA GROUP INC          | 02209S103 |              | 3/10/2009     | 8/4/2011   |  | 933               | 0                    | 587                                      | 346          |                      |                               | 0                            | 346                                                     |         |
| 35                          | ALTRIA GROUP INC          | 02209S103 |              | 3/10/2009     | 8/5/2011   |  | 1,012             | 0                    | 636                                      | 376          |                      |                               | 0                            | 376                                                     |         |
| 36                          | ALTRIA GROUP INC          | 02209S103 |              | 3/11/2009     | 8/5/2011   |  | 6,591             | 0                    | 4,206                                    | 2,385        |                      |                               | 0                            | 2,385                                                   |         |
| 37                          | ALTRIA GROUP INC          | 02209S103 |              | 3/11/2009     | 8/10/2011  |  | 3,583             | 0                    | 2,418                                    | 1,165        |                      |                               | 0                            | 1,165                                                   |         |
| 38                          | ALTRIA GROUP INC          | 02209S103 |              | 3/13/2009     | 8/10/2011  |  | 2,749             | 0                    | 1,878                                    | 871          |                      |                               | 0                            | 871                                                     |         |
| 39                          | ALTRIA GROUP INC          | 02209S103 |              | 3/13/2009     | 8/11/2011  |  | 7,032             | 0                    | 4,830                                    | 2,202        |                      |                               | 0                            | 2,202                                                   |         |
| 40                          | ALTRIA GROUP INC          | 02209S103 |              | 3/15/2011     | 11/16/2011 |  | 138               | 0                    | 124                                      | 14           |                      |                               | 0                            | 14                                                      |         |
| 41                          | AMERICAN INTERNATIONAL    | 026874784 |              | 3/21/2011     | 8/15/2011  |  | 2,479             | 0                    | 3,771                                    | -1,292       |                      |                               | 0                            | -1,292                                                  |         |
| 42                          | AMERICAN INTERNATIONAL    | 026874784 |              | 3/22/2011     | 8/15/2011  |  | 3,177             | 0                    | 4,892                                    | -1,715       |                      |                               | 0                            | -1,715                                                  |         |
| 43                          | AMERIPRISE FINL INC       | 03076C106 |              | 1/11/2011     | 3/4/2011   |  | 5,002             | 0                    | 4,854                                    | 148          |                      |                               | 0                            | 148                                                     |         |
| 44                          | AMERIPRISE FINL INC       | 03076C106 |              | 1/11/2011     | 9/9/2011   |  | 1,484             | 0                    | 2,124                                    | -640         |                      |                               | 0                            | -640                                                    |         |
| 45                          | AMERIPRISE FINL INC       | 03076C106 |              | 1/12/2011     | 9/9/2011   |  | 3,095             | 0                    | 4,475                                    | -1,380       |                      |                               | 0                            | -1,380                                                  |         |
| 46                          | AMGEN INC COM PV \$0 0001 | 031162100 |              | 11/3/2008     | 3/4/2011   |  | 8,039             | 0                    | 9,447                                    | -1,408       |                      |                               | 0                            | -1,408                                                  |         |
| 47                          | AMGEN INC COM PV \$0 0001 | 031162100 |              | 11/4/2008     | 3/4/2011   |  | 1,357             | 0                    | 1,576                                    | -219         |                      |                               | 0                            | -219                                                    |         |
| 48                          | AMGEN INC COM PV \$0 0001 | 031162100 |              | 6/30/2009     | 9/9/2011   |  | 2,999             | 0                    | 3,334                                    | -335         |                      |                               | 0                            | -335                                                    |         |
| 49                          | AMGEN INC COM PV \$0 0001 | 031162100 |              | 10/18/2010    | 9/9/2011   |  | 545               | 0                    | 529                                      | 16           |                      |                               | 0                            | 16                                                      |         |
| 50                          | AMGEN INC COM PV \$0 0001 | 031162100 |              | 10/18/2010    | 9/9/2011   |  | 8,725             | 0                    | 9,154                                    | -429         |                      |                               | 0                            | -429                                                    |         |
| 51                          | AMGEN INC COM PV \$0 0001 | 031162100 |              | 10/19/2010    | 9/9/2011   |  | 1,963             | 0                    | 2,076                                    | -113         |                      |                               | 0                            | -113                                                    |         |
| 52                          | ANALOG DEVICES INC COM    | 03265A105 |              | 1/18/2011     | 1/28/2011  |  | 385               | 0                    | 397                                      | -12          |                      |                               | 0                            | -12                                                     |         |
| 53                          | KRAFT FOODS INC VA CL A   | 50075N104 |              | 2/19/2009     | 11/7/2011  |  | 2,040             | 0                    | 1,421                                    | 619          |                      |                               | 0                            | 619                                                     |         |
| 54                          | KRAFT FOODS INC VA CL A   | 50075N104 |              | 2/19/2009     | 11/8/2011  |  | 8,038             | 0                    | 5,588                                    | 2,450        |                      |                               | 0                            | 2,450                                                   |         |
| 55                          | KROGER CO                 | 501044101 |              | 3/18/2007     | 1/28/2011  |  | 428               | 0                    | 542                                      | -114         |                      |                               | 0                            | -114                                                    |         |
| 56                          | KROGER CO                 | 501044101 |              | 3/19/2007     | 3/4/2011   |  | 6,119             | 0                    | 7,024                                    | -905         |                      |                               | 0                            | -905                                                    |         |
| 57                          | KROGER CO                 | 501044101 |              | 3/19/2007     | 3/4/2011   |  | 614               | 0                    | 705                                      | -91          |                      |                               | 0                            | -91                                                     |         |
| 58                          | KROGER CO                 | 501044101 |              | 3/19/2007     | 9/9/2011   |  | 1,172             | 0                    | 1,464                                    | -292         |                      |                               | 0                            | -292                                                    |         |

## 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 | 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  | 6,722   | Totals       |               |            |                   |                      |                                          |              |                    |                               |                               |                                                         |  |  |  |  |  |  |  |  |  |  |  |
|     |                          | Short Term CG Distributions | 0       |              |               |            |                   |                      |                                          |              |                    |                               |                               |                                                         |  |  |  |  |  |  |  |  |  |  |  |
| 59  | KROGER CO                | 501044101                   |         |              | 3/19/2007     | 9/9/2011   | 5,621             | 0                    | 6,864                                    | -1,243       |                    |                               | 0                             | 283,894                                                 |  |  |  |  |  |  |  |  |  |  |  |
| 60  | KROGER CO                | 501044101                   |         |              | 3/27/2007     | 9/9/2011   | 1,411             | 0                    | 1,854                                    | -443         |                    |                               | 0                             | -1,243                                                  |  |  |  |  |  |  |  |  |  |  |  |
| 61  | KROGER CO                | 501044101                   |         |              | 4/12/2007     | 9/9/2011   | 564               | 0                    | 713                                      | -149         |                    |                               | 0                             | -149                                                    |  |  |  |  |  |  |  |  |  |  |  |
| 62  | KROGER CO                | 501044101                   |         |              | 3/28/2011     | 9/9/2011   | 4,232             | 0                    | 4,668                                    | -436         |                    |                               | 0                             | -436                                                    |  |  |  |  |  |  |  |  |  |  |  |
| 63  | L-3 COMMINTNS HLDGS      | 502424104                   |         |              | 8/22/2007     | 1/28/2011  | 459               | 0                    | 592                                      | -133         |                    |                               | 0                             | -133                                                    |  |  |  |  |  |  |  |  |  |  |  |
| 64  | L-3 COMMINTNS HLDGS      | 502424104                   |         |              | 10/8/2007     | 1/28/2011  | 306               | 0                    | 424                                      | -118         |                    |                               | 0                             | -118                                                    |  |  |  |  |  |  |  |  |  |  |  |
| 65  | L-3 COMMINTNS HLDGS      | 502424104                   |         |              | 10/8/2007     | 3/4/2011   | 6,673             | 0                    | 9,014                                    | -2,341       |                    |                               | 0                             | -2,341                                                  |  |  |  |  |  |  |  |  |  |  |  |
| 66  | L-3 COMMINTNS HLDGS      | 502424104                   |         |              | 10/8/2007     | 9/9/2011   | 8,469             | 0                    | 13,892                                   | -5,423       |                    |                               | 0                             | -5,423                                                  |  |  |  |  |  |  |  |  |  |  |  |
| 67  | LAS VEGAS SANDS CORP     | 517834107                   |         |              | 10/29/2010    | 1/12/2011  | 1,827             | 0                    | 1,696                                    | 131          |                    |                               | 0                             | 131                                                     |  |  |  |  |  |  |  |  |  |  |  |
| 68  | LAS VEGAS SANDS CORP     | 517834107                   |         |              | 10/29/2010    | 1/28/2011  | 1,278             | 0                    | 1,283                                    | -5           |                    |                               | 0                             | -5                                                      |  |  |  |  |  |  |  |  |  |  |  |
| 69  | LAS VEGAS SANDS CORP     | 517834107                   |         |              | 11/1/2010     | 1/28/2011  | 2,465             | 0                    | 2,548                                    | -83          |                    |                               | 0                             | -83                                                     |  |  |  |  |  |  |  |  |  |  |  |
| 70  | LAS VEGAS SANDS CORP     | 517834107                   |         |              | 11/2/2010     | 1/28/2011  | 1,597             | 0                    | 1,707                                    | -110         |                    |                               | 0                             | -110                                                    |  |  |  |  |  |  |  |  |  |  |  |
| 71  | LIMITED BRANDS INC       | 532716107                   |         |              | 6/1/2010      | 1/28/2011  | 579               | 0                    | 509                                      | 70           |                    |                               | 0                             | 70                                                      |  |  |  |  |  |  |  |  |  |  |  |
| 72  | LIMITED BRANDS INC       | 532716107                   |         |              | 6/1/2010      | 3/4/2011   | 7,536             | 0                    | 5,959                                    | 1,577        |                    |                               | 0                             | 1,577                                                   |  |  |  |  |  |  |  |  |  |  |  |
| 73  | LIMITED BRANDS INC       | 532716107                   |         |              | 6/2/2010      | 3/4/2011   | 998               | 0                    | 793                                      | 205          |                    |                               | 0                             | 205                                                     |  |  |  |  |  |  |  |  |  |  |  |
| 74  | LIMITED BRANDS INC       | 532716107                   |         |              | 6/2/2010      | 9/9/2011   | 10,877            | 0                    | 7,499                                    | 3,378        |                    |                               | 0                             | 3,378                                                   |  |  |  |  |  |  |  |  |  |  |  |
| 75  | LIMITED BRANDS INC       | 532716107                   |         |              | 6/3/2010      | 9/9/2011   | 3,638             | 0                    | 2,609                                    | 1,029        |                    |                               | 0                             | 1,029                                                   |  |  |  |  |  |  |  |  |  |  |  |
| 76  | LLOYDS BANKING GROUP PLC | 539439109                   |         |              | 1/5/2011      | 3/3/2011   | 3,164             | 0                    | 3,382                                    | -218         |                    |                               | 0                             | -218                                                    |  |  |  |  |  |  |  |  |  |  |  |
| 77  | LOCKHEED MARTIN CORP     | 539830109                   |         |              | 3/19/2007     | 1/28/2011  | 783               | 0                    | 991                                      | -208         |                    |                               | 0                             | -208                                                    |  |  |  |  |  |  |  |  |  |  |  |
| 78  | LOCKHEED MARTIN CORP     | 539830109                   |         |              | 3/19/2007     | 3/4/2011   | 1,502             | 0                    | 1,883                                    | -381         |                    |                               | 0                             | -381                                                    |  |  |  |  |  |  |  |  |  |  |  |
| 79  | LOCKHEED MARTIN CORP     | 539830109                   |         |              | 8/18/2008     | 3/4/2011   | 3,240             | 0                    | 4,711                                    | -1,471       |                    |                               | 0                             | -1,471                                                  |  |  |  |  |  |  |  |  |  |  |  |
| 80  | LOCKHEED MARTIN CORP     | 539830109                   |         |              | 8/18/2008     | 9/9/2011   | 1,006             | 0                    | 1,609                                    | -603         |                    |                               | 0                             | -603                                                    |  |  |  |  |  |  |  |  |  |  |  |
| 81  | LOCKHEED MARTIN CORP     | 539830109                   |         |              | 8/19/2008     | 9/9/2011   | 4,526             | 0                    | 7,266                                    | -2,740       |                    |                               | 0                             | -2,740                                                  |  |  |  |  |  |  |  |  |  |  |  |
| 82  | LOCKHEED MARTIN CORP     | 539830109                   |         |              | 8/20/2008     | 9/9/2011   | 862               | 0                    | 1,365                                    | -503         |                    |                               | 0                             | -503                                                    |  |  |  |  |  |  |  |  |  |  |  |
| 83  | LOCKHEED MARTIN CORP     | 539830109                   |         |              | 4/4/2011      | 9/9/2011   | 2,730             | 0                    | 3,078                                    | -348         |                    |                               | 0                             | -348                                                    |  |  |  |  |  |  |  |  |  |  |  |
| 84  | LOCKHEED MARTIN CORP     | 539830109                   |         |              | 4/5/2011      | 9/9/2011   | 1,940             | 0                    | 2,198                                    | -258         |                    |                               | 0                             | -258                                                    |  |  |  |  |  |  |  |  |  |  |  |
| 85  | LOCKHEED MARTIN CORP     | 539830109                   |         |              | 4/6/2011      | 9/9/2011   | 1,221             | 0                    | 1,385                                    | -164         |                    |                               | 0                             | -164                                                    |  |  |  |  |  |  |  |  |  |  |  |
| 86  | LORILLARD INC            | 544147101                   |         |              | 5/24/2011     | 10/18/2011 | 226               | 0                    | 229                                      | -3           |                    |                               | 0                             | -3                                                      |  |  |  |  |  |  |  |  |  |  |  |
| 87  | LORILLARD INC            | 544147101                   |         |              | 5/24/2011     | 10/20/2011 | 1,146             | 0                    | 1,143                                    | 3            |                    |                               | 0                             | 3                                                       |  |  |  |  |  |  |  |  |  |  |  |
| 88  | LORILLARD INC            | 544147101                   |         |              | 5/24/2011     | 10/21/2011 | 1,728             | 0                    | 1,714                                    | 14           |                    |                               | 0                             | 14                                                      |  |  |  |  |  |  |  |  |  |  |  |
| 89  | LORILLARD INC            | 544147101                   |         |              | 5/24/2011     | 11/10/2011 | 754               | 0                    | 800                                      | -46          |                    |                               | 0                             | -46                                                     |  |  |  |  |  |  |  |  |  |  |  |
| 90  | LORILLARD INC            | 544147101                   |         |              | 5/24/2011     | 11/16/2011 | 221               | 0                    | 229                                      | -8           |                    |                               | 0                             | -8                                                      |  |  |  |  |  |  |  |  |  |  |  |
| 91  | LUBRIZOL CORP            | 549271104                   |         |              | 1/15/2010     | 3/15/2011  | 803               | 0                    | 468                                      | 335          |                    |                               | 0                             | 335                                                     |  |  |  |  |  |  |  |  |  |  |  |
| 92  | LUBRIZOL CORP            | 549271104                   |         |              | 1/19/2010     | 3/15/2011  | 12,715            | 0                    | 7,609                                    | 5,106        |                    |                               | 0                             | 5,106                                                   |  |  |  |  |  |  |  |  |  |  |  |
| 93  | LUBRIZOL CORP            | 549271104                   |         |              | 1/20/2010     | 3/15/2011  | 5,086             | 0                    | 3,118                                    | 1,968        |                    |                               | 0                             | 1,968                                                   |  |  |  |  |  |  |  |  |  |  |  |
| 94  | LUBRIZOL CORP            | 549271104                   |         |              | 1/20/2010     | 3/16/2011  | 12,325            | 0                    | 7,550                                    | 4,775        |                    |                               | 0                             | 4,775                                                   |  |  |  |  |  |  |  |  |  |  |  |
| 95  | PROSHARES ULTRASHORT S&P | 74347R883                   |         |              | 5/4/2011      | 12/19/2011 | 42                | 0                    | 44                                       | -2           |                    |                               | 0                             | -2                                                      |  |  |  |  |  |  |  |  |  |  |  |
| 96  | PROSHARES ULTRASHORT S&P | 74347R883                   |         |              | 5/4/2011      | 12/19/2011 | 42                | 0                    | 44                                       | -2           |                    |                               | 0                             | -2                                                      |  |  |  |  |  |  |  |  |  |  |  |
| 97  | PROSHARES ULTRASHORT S&P | 74347R883                   |         |              | 5/4/2011      | 12/19/2011 | 105               | 0                    | 111                                      | -6           |                    |                               | 0                             | -6                                                      |  |  |  |  |  |  |  |  |  |  |  |
| 98  | PROSHARES ULTRASHORT S&P | 74347W676                   |         |              | 5/12/2011     | 6/3/2011   | 521               | 0                    | 583                                      | -62          |                    |                               | 0                             | -62                                                     |  |  |  |  |  |  |  |  |  |  |  |
| 99  | PROSHARES ULTRASHORT S&P | 74347W676                   |         |              | 5/12/2011     | 6/3/2011   | 1,867             | 0                    | 2,292                                    | -425         |                    |                               | 0                             | -425                                                    |  |  |  |  |  |  |  |  |  |  |  |
| 100 | PROSHARES ULTRASHORT S&P | 74347W676                   |         |              | 5/12/2011     | 6/3/2011   | 347               | 0                    | 388                                      | -41          |                    |                               | 0                             | -41                                                     |  |  |  |  |  |  |  |  |  |  |  |
| 101 | PROSHARES ULTRASHORT S&P | 74347W676                   |         |              | 5/16/2011     | 6/3/2011   | 304               | 0                    | 333                                      | -29          |                    |                               | 0                             | -29                                                     |  |  |  |  |  |  |  |  |  |  |  |
| 102 | PROSHARES ULTRASHORT S&P | 74347W676                   |         |              | 5/12/2011     | 6/8/2011   | 1,216             | 0                    | 1,476                                    | -260         |                    |                               | 0                             | -260                                                    |  |  |  |  |  |  |  |  |  |  |  |
| 103 | PROSHARES ULTRASHORT S&P | 74347W676                   |         |              | 5/12/2011     | 7/13/2011  | 528               | 0                    | 633                                      | -105         |                    |                               | 0                             | -105                                                    |  |  |  |  |  |  |  |  |  |  |  |
| 104 | PROSHARES ULTRASHORT S&P | 74347W676                   |         |              | 5/12/2011     | 7/14/2011  | 134               | 0                    | 158                                      | -24          |                    |                               | 0                             | -24                                                     |  |  |  |  |  |  |  |  |  |  |  |
| 105 | PROSHARES ULTRASHORT S&P | 74347W676                   |         |              | 5/12/2011     | 7/14/2011  | 534               | 0                    | 646                                      | -112         |                    |                               | 0                             | -112                                                    |  |  |  |  |  |  |  |  |  |  |  |
| 106 | PROSHARES ULTRASHORT S&P | 74347X237                   |         |              | 12/1/2010     | 3/3/2011   | 50                | 0                    | 61                                       | -11          |                    |                               | 0                             | -11                                                     |  |  |  |  |  |  |  |  |  |  |  |
| 107 | PROSHARES ULTRASHORT S&P | 74347X237                   |         |              | 12/1/2010     | 3/3/2011   | 300               | 0                    | 367                                      | -67          |                    |                               | 0                             | -67                                                     |  |  |  |  |  |  |  |  |  |  |  |
| 108 | PROSHARES ULTRASHORT S&P | 74347X237                   |         |              | 12/1/2010     | 3/3/2011   | 450               | 0                    | 550                                      | -100         |                    |                               | 0                             | -100                                                    |  |  |  |  |  |  |  |  |  |  |  |
| 109 | PROSHARES ULTRASHORT S&P | 74347X237                   |         |              | 12/28/2010    | 3/3/2011   | 450               | 0                    | 525                                      | -75          |                    |                               | 0                             | -75                                                     |  |  |  |  |  |  |  |  |  |  |  |
| 110 | PROSHARES ULTRASHORT S&P | 74347X237                   |         |              | 12/28/2010    | 3/3/2011   | 100               | 0                    | 117                                      | -17          |                    |                               | 0                             | -17                                                     |  |  |  |  |  |  |  |  |  |  |  |
| 111 | PROSHARES ULTRASHORT S&P | 74347X237                   |         |              | 12/28/2010    | 3/3/2011   | 400               | 0                    | 467                                      | -67          |                    |                               | 0                             | -67                                                     |  |  |  |  |  |  |  |  |  |  |  |
| 112 | PROSHARES ULTRASHORT S&P | 74347X237                   |         |              | 2/9/2011      | 3/3/2011   | 551               | 0                    | 562                                      | -11          |                    |                               | 0                             | -11                                                     |  |  |  |  |  |  |  |  |  |  |  |
| 113 | PROSHARES ULTRASHORT S&P | 74347X237                   |         |              | 2/9/2011      | 3/3/2011   | 250               | 0                    | 256                                      | -6           |                    |                               | 0                             | -6                                                      |  |  |  |  |  |  |  |  |  |  |  |
| 114 | PROSHARES ULTRASHORT S&P | 74347X237                   |         |              | 2/9/2011      | 3/3/2011   | 250               | 0                    | 256                                      | -6           |                    |                               | 0                             | -6                                                      |  |  |  |  |  |  |  |  |  |  |  |
| 115 | PROSHARES ULTRASHORT S&P | 74347X237                   |         |              | 2/10/2011     | 3/3/2011   | 801               | 0                    | 826                                      | -25          |                    |                               | 0                             | -25                                                     |  |  |  |  |  |  |  |  |  |  |  |
| 116 | PROSHARES ULTRASHORT S&P | 74347X237                   |         |              | 2/10/2011     | 3/3/2011   | 551               | 0                    | 568                                      | -17          |                    |                               | 0                             | -17                                                     |  |  |  |  |  |  |  |  |  |  |  |

## 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 |                   |                      |                                          |              |                    |                               |                               |                                                         |
|     |                          |                          |           |              |               |            | 6,722  | 0                          |                   |                      |                                          |              |                    |                               |                               | 283,894                                                 |
| 117 | PROSHARES ULTRASHORT     | QQQ                      | 74347X237 |              | 2/10/2011     | 3/3/2011   |        |                            | 150               | 0                    | 155                                      | -5           |                    |                               | 0                             | 283,894                                                 |
| 118 | PROSHARES ULTRASHORT     | QQQ                      | 74347X237 |              | 2/10/2011     | 3/3/2011   |        |                            | 50                | 0                    | 52                                       | -2           |                    |                               | 0                             | -5                                                      |
| 119 | PROSHARES ULTRASHORT     | QQQ                      | 74347X237 |              | 2/10/2011     | 3/3/2011   |        |                            | 801               | 0                    | 826                                      | -25          |                    |                               | 0                             | -25                                                     |
| 120 | PROSHARES ULTRASHORT     | QQQ                      | 74347X237 |              | 2/10/2011     | 3/3/2011   |        |                            | 300               | 0                    | 310                                      | -10          |                    |                               | 0                             | -10                                                     |
| 121 | PROSHARES ULTRASHORT     | QQQ                      | 74347X237 |              | 2/10/2011     | 3/3/2011   |        |                            | 751               | 0                    | 774                                      | -23          |                    |                               | 0                             | -23                                                     |
| 122 | PROSHARES ULTRASHORT     | QQQ                      | 74347X237 |              | 2/10/2011     | 3/3/2011   |        |                            | 350               | 0                    | 361                                      | -11          |                    |                               | 0                             | -11                                                     |
| 123 | PROSHARES ULTRASHORT     | QQQ                      | 74347X237 |              | 2/10/2011     | 3/3/2011   |        |                            | 501               | 0                    | 516                                      | -15          |                    |                               | 0                             | -15                                                     |
| 124 | PROSHARES ULTRASHORT     | QQQ                      | 74347X237 |              | 12/12/2010    | 3/16/2011  |        |                            | 441               | 0                    | 385                                      | -44          |                    |                               | 0                             | -44                                                     |
| 125 | PROSHARES ULTRASHORT     | QQQ                      | 74347X237 |              | 12/28/2010    | 3/16/2011  |        |                            | 355               | 0                    | 491                                      | -36          |                    |                               | 0                             | -36                                                     |
| 126 | PROSHARES ULTRASHORT     | QQQ                      | 74347X237 |              | 12/28/2010    | 3/22/2011  |        |                            | 491               | 0                    | 553                                      | -62          |                    |                               | 0                             | -62                                                     |
| 127 | PROSHARES ULTRASHORT     | QQQ                      | 74347X237 |              | 12/28/2010    | 3/22/2011  |        |                            | 109               | 0                    | 123                                      | -14          |                    |                               | 0                             | -14                                                     |
| 128 | PROSHARES ULTRASHORT     | QQQ                      | 74347X237 |              | 2/9/2011      | 3/22/2011  |        |                            | 273               | 0                    | 271                                      | 2            |                    |                               | 0                             | 2                                                       |
| 129 | PROSHARES ULTRASHORT     | QQQ                      | 74347X237 |              | 3/14/2011     | 3/22/2011  |        |                            | 273               | 0                    | 269                                      | 4            |                    |                               | 0                             | 4                                                       |
| 130 | PROSHARES ULTRASHORT     | QQQ                      | 74347X237 |              | 3/14/2011     | 3/22/2011  |        |                            | 491               | 0                    | 484                                      | 7            |                    |                               | 0                             | 7                                                       |
| 131 | PROSHARES ULTRASHORT     | QQQ                      | 74347X237 |              | 2/9/2011      | 5/9/2011   |        |                            | 245               | 0                    | 271                                      | -26          |                    |                               | 0                             | -26                                                     |
| 132 | PROSHARES ULTRASHORT     | QQQ                      | 74347X237 |              | 3/14/2011     | 5/9/2011   |        |                            | 49                | 0                    | 54                                       | -5           |                    |                               | 0                             | -5                                                      |
| 133 | PROSHARES ULTRASHORT     | QQQ                      | 74347X237 |              | 3/14/2011     | 5/9/2011   |        |                            | 293               | 0                    | 323                                      | -30          |                    |                               | 0                             | -30                                                     |
| 134 | PROSHARES ULTRASHORT     | QQQ                      | 74347X237 |              | 3/14/2011     | 5/9/2011   |        |                            | 98                | 0                    | 108                                      | -10          |                    |                               | 0                             | -10                                                     |
| 135 | TARGET CORP COM          |                          | 87612E106 |              | 4/6/2010      | 9/9/2011   |        |                            | 4,084             | 0                    | 4,366                                    | -282         |                    |                               | 0                             | -282                                                    |
| 136 | TARGET CORP COM          |                          | 87612E106 |              | 4/7/2010      | 9/9/2011   |        |                            | 1,714             | 0                    | 1,847                                    | -133         |                    |                               | 0                             | -133                                                    |
| 137 | TATA MOTORS LTD ADR      |                          | 876568502 |              | 11/17/2009    | 2/1/2011   |        |                            | 677               | 0                    | 390                                      | 287          |                    |                               | 0                             | 287                                                     |
| 138 | TATA MOTORS LTD ADR      |                          | 876568502 |              | 1/7/2010      | 2/1/2011   |        |                            | 1,863             | 0                    | 1,353                                    | 510          |                    |                               | 0                             | 510                                                     |
| 139 | TATA MOTORS LTD ADR      |                          | 876568502 |              | 1/7/2010      | 2/8/2011   |        |                            | 369               | 0                    | 264                                      | 105          |                    |                               | 0                             | 105                                                     |
| 140 | TATA MOTORS LTD ADR      |                          | 876568502 |              | 1/8/2010      | 2/8/2011   |        |                            | 2,068             | 0                    | 1,479                                    | 589          |                    |                               | 0                             | 589                                                     |
| 141 | TATA MOTORS LTD ADR      |                          | 876568502 |              | 9/7/2010      | 2/8/2011   |        |                            | 1,748             | 0                    | 1,607                                    | 141          |                    |                               | 0                             | 141                                                     |
| 142 | TATA MOTORS LTD ADR      |                          | 876568502 |              | 9/7/2010      | 2/17/2011  |        |                            | 379               | 0                    | 317                                      | 62           |                    |                               | 0                             | 62                                                      |
| 143 | TATA MOTORS LTD ADR      |                          | 876568502 |              | 11/15/2010    | 2/17/2011  |        |                            | 1,164             | 0                    | 1,339                                    | -175         |                    |                               | 0                             | -175                                                    |
| 144 | TATA MOTORS LTD ADR      |                          | 876568502 |              | 11/15/2010    | 2/18/2011  |        |                            | 688               | 0                    | 810                                      | -122         |                    |                               | 0                             | -122                                                    |
| 145 | TATA MOTORS LTD ADR      |                          | 876568502 |              | 11/15/2010    | 2/24/2011  |        |                            | 331               | 0                    | 436                                      | -105         |                    |                               | 0                             | -105                                                    |
| 146 | TATA MOTORS LTD ADR      |                          | 876568502 |              | 12/2/2010     | 2/24/2011  |        |                            | 1,537             | 0                    | 2,037                                    | -500         |                    |                               | 0                             | -500                                                    |
| 147 | TELECOM ITALIA S P A NEW |                          | 87927Y102 |              | 9/8/2008      | 3/3/2011   |        |                            | 1,447             | 0                    | 1,413                                    | 34           |                    |                               | 0                             | 34                                                      |
| 148 | TELECOM ITALIA S P A NEW |                          | 87927Y102 |              | 2/5/2009      | 3/3/2011   |        |                            | 5,032             | 0                    | 4,296                                    | 736          |                    |                               | 0                             | 736                                                     |
| 149 | TELECOM ITALIA S P A NEW |                          | 87927Y102 |              | 3/20/2009     | 3/3/2011   |        |                            | 928               | 0                    | 732                                      | 196          |                    |                               | 0                             | 196                                                     |
| 150 | TELECOM ITALIA S P A NEW |                          | 87927Y102 |              | 3/27/2009     | 3/3/2011   |        |                            | 833               | 0                    | 692                                      | 141          |                    |                               | 0                             | 141                                                     |
| 151 | TELECOM ITALIA S P A NEW |                          | 87927Y102 |              | 12/14/2010    | 3/3/2011   |        |                            | 5,016             | 0                    | 4,274                                    | 742          |                    |                               | 0                             | 742                                                     |
| 152 | TELECOM ITALIA S P A NEW |                          | 87927Y102 |              | 2/8/2011      | 3/3/2011   |        |                            | 1,294             | 0                    | 1,243                                    | 41           |                    |                               | 0                             | 41                                                      |
| 153 | TELECOM ITALIA S P A NEW |                          | 87927Y102 |              | 2/8/2011      | 3/3/2011   |        |                            | 2,271             | 0                    | 2,206                                    | 65           |                    |                               | 0                             | 65                                                      |
| 154 | TELECOM ITALIA S P A NEW |                          | 87927Y102 |              | 6/26/2009     | 1/28/2011  |        |                            | 111               | 0                    | 107                                      | 4            |                    |                               | 0                             | 4                                                       |
| 155 | TELECOM ITALIA S P A NEW |                          | 87927Y102 |              | 3/15/2010     | 1/28/2011  |        |                            | 97                | 0                    | 99                                       | -2           |                    |                               | 0                             | -2                                                      |
| 156 | TELECOM ITALIA S P A NEW |                          | 87927Y102 |              | 3/15/2010     | 3/3/2011   |        |                            | 3,736             | 0                    | 3,717                                    | 19           |                    |                               | 0                             | 19                                                      |
| 157 | TELECOM ITALIA S P A NEW |                          | 87927Y102 |              | 12/6/2010     | 2/9/2011   |        |                            | 8,114             | 0                    | 8,146                                    | -32          |                    |                               | 0                             | -32                                                     |
| 158 | TELECOM ITALIA S P A NEW |                          | 87927Y102 |              | 12/8/2010     | 2/9/2011   |        |                            | 1,798             | 0                    | 1,798                                    | 0            |                    |                               | 0                             | 0                                                       |
| 159 | TELECOM ITALIA S P A NEW |                          | 87927Y102 |              | 12/8/2010     | 2/10/2011  |        |                            | 1,787             | 0                    | 1,798                                    | -31          |                    |                               | 0                             | -31                                                     |
| 160 | TELECOM ITALIA S P A NEW |                          | 87927Y102 |              | 10/5/2009     | 1/28/2011  |        |                            | 686               | 0                    | 457                                      | 229          |                    |                               | 0                             | 229                                                     |
| 161 | TELECOM ITALIA S P A NEW |                          | 87927Y102 |              | 10/5/2009     | 3/4/2011   |        |                            | 8,184             | 0                    | 5,159                                    | 3,025        |                    |                               | 0                             | 3,025                                                   |
| 162 | TELECOM ITALIA S P A NEW |                          | 87927Y102 |              | 10/6/2009     | 3/4/2011   |        |                            | 1,593             | 0                    | 1,019                                    | 574          |                    |                               | 0                             | 574                                                     |
| 163 | TELECOM ITALIA S P A NEW |                          | 87927Y102 |              | 10/6/2009     | 9/9/2011   |        |                            | 5,770             | 0                    | 5,097                                    | 673          |                    |                               | 0                             | 673                                                     |
| 164 | TELECOM ITALIA S P A NEW |                          | 87927Y102 |              | 2/28/2011     | 9/9/2011   |        |                            | 4,432             | 0                    | 6,020                                    | -1,588       |                    |                               | 0                             | -1,588                                                  |
| 165 | TELECOM ITALIA S P A NEW |                          | 87927Y102 |              | 3/15/2011     | 7/27/2011  |        |                            | 9,794             | 0                    | 9,832                                    | -38          |                    |                               | 0                             | -38                                                     |
| 166 | TELECOM ITALIA S P A NEW |                          | 87927Y102 |              | 4/26/2011     | 7/27/2011  |        |                            | 2,382             | 0                    | 2,568                                    | -186         |                    |                               | 0                             | -186                                                    |
| 167 | TELECOM ITALIA S P A NEW |                          | 87927Y102 |              | 7/27/2011     | 10/18/2011 |        |                            | 71                | 0                    | 84                                       | -13          |                    |                               | 0                             | -13                                                     |
| 168 | TELECOM ITALIA S P A NEW |                          | 87927Y102 |              | 11/17/2010    | 1/28/2011  |        |                            | 163               | 0                    | 152                                      | 11           |                    |                               | 0                             | 11                                                      |
| 169 | TELECOM ITALIA S P A NEW |                          | 87927Y102 |              | 11/17/2010    | 3/3/2011   |        |                            | 4,412             | 0                    | 3,651                                    | 761          |                    |                               | 0                             | 761                                                     |
| 170 | TELECOM ITALIA S P A NEW |                          | 87927Y102 |              | 12/14/2010    | 3/3/2011   |        |                            | 6,986             | 0                    | 5,944                                    | 1,042        |                    |                               | 0                             | 1,042                                                   |
| 171 | TELECOM ITALIA S P A NEW |                          | 87927Y102 |              | 10/6/2009     | 3/3/2011   |        |                            | 5,405             | 0                    | 3,101                                    | 2,304        |                    |                               | 0                             | 2,304                                                   |
| 172 | TELECOM ITALIA S P A NEW |                          | 87927Y102 |              | 10/7/2009     | 3/3/2011   |        |                            | 83                | 0                    | 48                                       | 35           |                    |                               | 0                             | 35                                                      |
| 173 | TELECOM ITALIA S P A NEW |                          | 87927Y102 |              | 1/14/2010     | 3/3/2011   |        |                            | 665               | 0                    | 406                                      | 259          |                    |                               | 0                             | 259                                                     |
| 174 | TELECOM ITALIA S P A NEW |                          | 87927Y102 |              | 1/14/2010     | 10/18/2011 |        |                            | 174               | 0                    | 101                                      | 73           |                    |                               | 0                             | 73                                                      |

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

|     | Kind(s) of Property Sold  | Amount                     |                             | How Acquired | Date Acquired | Date Sold  | 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 |              |               |            |                   |                      |                                          |              |                    |                               |                               |                                                         |
|     |                           | 6,722                      | 0                           |              |               | Totals     | 4,808,548         | 0                    | 4,524,654                                | 283,894      | 0                  | 0                             | 0                             | 283,894                                                 |
| 175 | TRAVELERS COS INC         | 89417E109                  |                             |              | 3/19/2007     | 3/4/2011   | 7,903             | 0                    | 6,893                                    | 1,010        |                    |                               | 0                             | 1,010                                                   |
| 176 | ANALOG DEVICES INC COM    | 032654105                  |                             |              | 1/18/2011     | 3/4/2011   | 4,053             | 0                    | 3,967                                    | 86           |                    |                               | 0                             | 86                                                      |
| 177 | ANALOG DEVICES INC COM    | 032654105                  |                             |              | 1/18/2011     | 3/4/2011   | 405               | 0                    | 405                                      | 0            |                    |                               | 0                             | 0                                                       |
| 178 | ANALOG DEVICES INC COM    | 032654105                  |                             |              | 1/19/2011     | 3/4/2011   | 811               | 0                    | 786                                      | 25           |                    |                               | 0                             | 25                                                      |
| 179 | ANALOG DEVICES INC COM    | 032654105                  |                             |              | 1/19/2011     | 9/9/2011   | 2,633             | 0                    | 3,145                                    | -512         |                    |                               | 0                             | -512                                                    |
| 180 | ANALOG DEVICES INC COM    | 032654105                  |                             |              | 1/20/2011     | 9/9/2011   | 3,455             | 0                    | 4,093                                    | -638         |                    |                               | 0                             | -638                                                    |
| 181 | ANALY CAP MGMT INC        | 035710409                  |                             |              | 6/30/2008     | 9/26/2011  | 70                | 0                    | 63                                       | 7            |                    |                               | 0                             | 7                                                       |
| 182 | ANALY CAP MGMT INC        | 035710409                  |                             |              | 7/8/2008      | 9/26/2011  | 7,399             | 0                    | 6,704                                    | 695          |                    |                               | 0                             | 695                                                     |
| 183 | ANALY CAP MGMT INC        | 035710409                  |                             |              | 7/15/2008     | 9/26/2011  | 6,354             | 0                    | 5,302                                    | 1,052        |                    |                               | 0                             | 1,052                                                   |
| 184 | ANALY CAP MGMT INC        | 035710409                  |                             |              | 7/15/2008     | 9/28/2011  | 1,009             | 0                    | 872                                      | 137          |                    |                               | 0                             | 137                                                     |
| 185 | ANALY CAP MGMT INC        | 035710409                  |                             |              | 7/17/2008     | 9/28/2011  | 5,468             | 0                    | 4,751                                    | 717          |                    |                               | 0                             | 717                                                     |
| 186 | ANALY CAP MGMT INC        | 035710409                  |                             |              | 3/12/2009     | 9/28/2011  | 5,417             | 0                    | 4,443                                    | 974          |                    |                               | 0                             | 974                                                     |
| 187 | APACHE CORP               | 037411105                  |                             |              | 12/16/2010    | 1/31/2011  | 4,081             | 0                    | 4,090                                    | -9           |                    |                               | 0                             | -9                                                      |
| 188 | APACHE CORP               | 037411105                  |                             |              | 3/15/2011     | 7/27/2011  | 3,786             | 0                    | 3,512                                    | 274          |                    |                               | 0                             | 274                                                     |
| 189 | APACHE CORP               | 037411105                  |                             |              | 3/15/2011     | 11/23/2011 | 4,514             | 0                    | 5,853                                    | -1,339       |                    |                               | 0                             | -1,339                                                  |
| 190 | APPLE INC                 | 037833100                  |                             |              | 1/26/2010     | 1/18/2011  | 3,015             | 0                    | 1,915                                    | 1,100        |                    |                               | 0                             | 1,100                                                   |
| 191 | APPLE INC                 | 037833100                  |                             |              | 1/26/2010     | 3/3/2011   | 4,313             | 0                    | 2,553                                    | 1,760        |                    |                               | 0                             | 1,760                                                   |
| 192 | APPLE INC                 | 037833100                  |                             |              | 2/11/2010     | 3/3/2011   | 9,705             | 0                    | 5,389                                    | 4,316        |                    |                               | 0                             | 4,316                                                   |
| 193 | APPLE INC                 | 037833100                  |                             |              | 5/3/2010      | 3/4/2011   | 5,371             | 0                    | 3,992                                    | 1,379        |                    |                               | 0                             | 1,379                                                   |
| 194 | APPLE INC                 | 037833100                  |                             |              | 5/4/2010      | 3/4/2011   | 1,790             | 0                    | 1,297                                    | 493          |                    |                               | 0                             | 493                                                     |
| 195 | APPLE INC                 | 037833100                  |                             |              | 3/15/2011     | 5/10/2011  | 3,480             | 0                    | 3,462                                    | 18           |                    |                               | 0                             | 18                                                      |
| 196 | APPLE INC                 | 037833100                  |                             |              | 2/11/2010     | 6/20/2011  | 2,214             | 0                    | 1,397                                    | 817          |                    |                               | 0                             | 817                                                     |
| 197 | APPLE INC                 | 037833100                  |                             |              | 5/4/2010      | 9/9/2011   | 4,238             | 0                    | 2,853                                    | 1,385        |                    |                               | 0                             | 1,385                                                   |
| 198 | APPLE INC                 | 037833100                  |                             |              | 5/5/2010      | 9/9/2011   | 4,238             | 0                    | 2,796                                    | 1,442        |                    |                               | 0                             | 1,442                                                   |
| 199 | APPLE INC                 | 037833100                  |                             |              | 2/11/2010     | 10/13/2011 | 2,022             | 0                    | 998                                      | 1,024        |                    |                               | 0                             | 1,024                                                   |
| 200 | APPLE INC                 | 037833100                  |                             |              | 2/11/2010     | 10/19/2011 | 406               | 0                    | 200                                      | 206          |                    |                               | 0                             | 206                                                     |
| 201 | APPLE INC                 | 037833100                  |                             |              | 4/23/2010     | 10/19/2011 | 406               | 0                    | 269                                      | 137          |                    |                               | 0                             | 137                                                     |
| 202 | APPLE INC                 | 037833100                  |                             |              | 4/23/2010     | 10/20/2011 | 1,974             | 0                    | 1,343                                    | 631          |                    |                               | 0                             | 631                                                     |
| 203 | APPLE INC                 | 037833100                  |                             |              | 4/23/2010     | 11/16/2011 | 386               | 0                    | 269                                      | 117          |                    |                               | 0                             | 117                                                     |
| 204 | ASAHI GLASS JAPAN ADR     | 043393206                  |                             |              | 9/13/2010     | 12/8/2011  | 247               | 0                    | 215                                      | 32           |                    |                               | 0                             | 32                                                      |
| 205 | ASAHI GLASS JAPAN ADR     | 043393206                  |                             |              | 9/13/2010     | 3/3/2011   | 4,377             | 0                    | 3,465                                    | 912          |                    |                               | 0                             | 912                                                     |
| 206 | ASAHI GLASS JAPAN ADR     | 043393206                  |                             |              | 10/7/2010     | 3/3/2011   | 6,234             | 0                    | 4,913                                    | 1,321        |                    |                               | 0                             | 1,321                                                   |
| 207 | ASAHI GLASS JAPAN ADR     | 043393206                  |                             |              | 12/14/2010    | 3/3/2011   | 2,629             | 0                    | 2,183                                    | 446          |                    |                               | 0                             | 446                                                     |
| 208 | ASTRAZENECA PLC SPND ADR  | 046353108                  |                             |              | 3/27/2009     | 12/8/2011  | 577               | 0                    | 395                                      | 182          |                    |                               | 0                             | 182                                                     |
| 209 | ASTRAZENECA PLC SPND ADR  | 046353108                  |                             |              | 3/27/2009     | 3/3/2011   | 3,006             | 0                    | 2,042                                    | 964          |                    |                               | 0                             | 964                                                     |
| 210 | ASTRAZENECA PLC SPND ADR  | 046353108                  |                             |              | 6/25/2009     | 3/3/2011   | 2,957             | 0                    | 2,749                                    | 208          |                    |                               | 0                             | 208                                                     |
| 211 | ASTRAZENECA PLC SPND ADR  | 046353108                  |                             |              | 7/31/2009     | 3/3/2011   | 3,685             | 0                    | 3,565                                    | 120          |                    |                               | 0                             | 120                                                     |
| 212 | ASTRAZENECA PLC SPND ADR  | 046353108                  |                             |              | 6/16/2010     | 3/3/2011   | 1,939             | 0                    | 1,834                                    | 105          |                    |                               | 0                             | 105                                                     |
| 213 | ASTRAZENECA PLC SPND ADR  | 046353108                  |                             |              | 9/9/2010      | 3/3/2011   | 2,570             | 0                    | 2,733                                    | -163         |                    |                               | 0                             | -163                                                    |
| 214 | ASTRAZENECA PLC SPND ADR  | 046353108                  |                             |              | 1/4/2011      | 3/3/2011   | 2,618             | 0                    | 2,536                                    | 82           |                    |                               | 0                             | 82                                                      |
| 215 | ASTRAZENECA PLC SPND ADR  | 046353108                  |                             |              | 1/5/2011      | 3/3/2011   | 921               | 0                    | 888                                      | 33           |                    |                               | 0                             | 33                                                      |
| 216 | AUST NW Z B G ADR         | 052528304                  |                             |              | 2/8/2011      | 3/3/2011   | 918               | 0                    | 950                                      | -32          |                    |                               | 0                             | -32                                                     |
| 217 | AUST NW Z B G ADR         | 052528304                  |                             |              | 2/9/2011      | 3/3/2011   | 5,579             | 0                    | 5,888                                    | -309         |                    |                               | 0                             | -309                                                    |
| 218 | LUBRIZOL CORP             | 549271104                  |                             |              | 1/12/2010     | 3/16/2011  | 3,349             | 0                    | 2,116                                    | 1,233        |                    |                               | 0                             | 1,233                                                   |
| 219 | MBIA INC                  | 55262C100                  |                             |              | 10/20/2010    | 3/2/2011   | 1,711             | 0                    | 2,144                                    | -433         |                    |                               | 0                             | -433                                                    |
| 220 | MF GLOBAL HDGS LTD        | 55277J108                  |                             |              | 1/10/2011     | 3/3/2011   | 655               | 0                    | 702                                      | -47          |                    |                               | 0                             | -47                                                     |
| 221 | MF GLOBAL HDGS LTD        | 55277J108                  |                             |              | 1/10/2011     | 3/3/2011   | 35                | 0                    | 37                                       | -2           |                    |                               | 0                             | -2                                                      |
| 222 | MF GLOBAL HDGS LTD        | 55277J108                  |                             |              | 1/11/2011     | 3/3/2011   | 61                | 0                    | 63                                       | -2           |                    |                               | 0                             | -2                                                      |
| 223 | MF GLOBAL HDGS LTD        | 55277J108                  |                             |              | 1/11/2011     | 3/3/2011   | 1,258             | 0                    | 1,321                                    | -63          |                    |                               | 0                             | -63                                                     |
| 224 | MF GLOBAL HDGS LTD        | 55277J108                  |                             |              | 1/11/2011     | 8/29/2011  | 694               | 0                    | 1,141                                    | -447         |                    |                               | 0                             | -447                                                    |
| 225 | MF GLOBAL HDGS LTD        | 55277J108                  |                             |              | 1/12/2011     | 8/29/2011  | 562               | 0                    | 934                                      | -372         |                    |                               | 0                             | -372                                                    |
| 226 | MF GLOBAL HDGS LTD        | 55277J108                  |                             |              | 1/12/2011     | 8/29/2011  | 22                | 0                    | 35                                       | -13          |                    |                               | 0                             | -13                                                     |
| 227 | MGM RESORTS INTERNATIONAL | 552953101                  |                             |              | 12/20/2010    | 2/23/2011  | 7,786             | 0                    | 8,366                                    | -580         |                    |                               | 0                             | -580                                                    |
| 228 | MGM RESORTS INTERNATIONAL | 552953101                  |                             |              | 1/12/2011     | 2/23/2011  | 1,980             | 0                    | 2,425                                    | -445         |                    |                               | 0                             | -445                                                    |
| 229 | MAGNA INTL INC CL A VTG   | 559222401                  |                             |              | 1/4/2011      | 3/3/2011   | 3,164             | 0                    | 3,459                                    | -295         |                    |                               | 0                             | -295                                                    |
| 230 | MARATHON OIL CORP         | 565849106                  |                             |              | 7/6/2009      | 1/28/2011  | 896               | 0                    | 566                                      | 330          |                    |                               | 0                             | 330                                                     |
| 231 | MARATHON OIL CORP         | 565849106                  |                             |              | 3/21/2007     | 2/28/2011  | 9,297             | 0                    | 9,365                                    | -68          |                    |                               | 0                             | -68                                                     |
| 232 | MARATHON OIL CORP         | 565849106                  |                             |              | 7/6/2009      | 3/4/2011   | 5,661             | 0                    | 3,113                                    | 2,568        |                    |                               | 0                             | 2,568                                                   |

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

|     | Kind(s) of Property Sold | Amount                     |                             | 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 |
|-----|--------------------------|----------------------------|-----------------------------|--------------|---------------|-----------|-------------------|----------------------|------------------------------------------|--------------|----------------------|-------------------------------|-------------------------------|---------------------------------------------------------|
|     |                          | Long Term CG Distributions | Short Term CG Distributions |              |               |           |                   |                      |                                          |              |                      |                               |                               |                                                         |
|     |                          | 6,722                      | 0                           |              |               | Totals    | 4,808,548         | 0                    | 4,524,654                                | 283,894      | 0                    | 0                             | 0                             | 283,894                                                 |
| 233 | MARATHON OIL CORP        | 565849106                  |                             |              | 7/6/2009      | 9/9/2011  | 4,467             | 0                    | 3,009                                    | 1,458        |                      |                               | 0                             | 1,458                                                   |
| 234 | MARATHON OIL CORP        | 565849106                  |                             |              | 8/15/2011     | 9/9/2011  | 5,295             | 0                    | 5,786                                    | -491         |                      |                               | 0                             | -491                                                    |
| 235 | MARATHON OIL CORP        | 565849106                  |                             |              | 8/22/2011     | 9/9/2011  | 2,936             | 0                    | 2,996                                    | -60          |                      |                               | 0                             | -60                                                     |
| 236 | MARATHON PETROLEUM CORP  | 56585A102                  |                             |              | 7/6/2009      | 7/6/2011  | 1,089             | 0                    | 594                                      | 495          |                      |                               | 0                             | 495                                                     |
| 237 | MARATHON PETROLEUM CORP  | 56585A102                  |                             |              | 7/6/2009      | 7/7/2011  | 1,051             | 0                    | 571                                      | 480          |                      |                               | 0                             | 480                                                     |
| 238 | MARATHON PETROLEUM CORP  | 56585A102                  |                             |              | 7/6/2009      | 7/8/2011  | 1,036             | 0                    | 571                                      | 467          |                      |                               | 0                             | 467                                                     |
| 239 | MARATHON PETROLEUM CORP  | 56585A102                  |                             |              | 7/6/2009      | 7/11/2011 | 520               | 0                    | 297                                      | 223          |                      |                               | 0                             | 223                                                     |
| 240 | MARATHON PETROLEUM CORP  | 56585A102                  |                             |              | 3/21/2007     | 7/13/2011 | 3,111             | 0                    | 3,120                                    | -9           |                      |                               | 0                             | -9                                                      |
| 241 | MARATHON PETROLEUM CORP  | 56585A102                  |                             |              | 2/19/2009     | 7/13/2011 | 2,274             | 0                    | 1,150                                    | 1,124        |                      |                               | 0                             | 1,124                                                   |
| 242 | MARATHON PETROLEUM CORP  | 56585A102                  |                             |              | 2/19/2009     | 7/14/2011 | 4,635             | 0                    | 2,421                                    | 2,214        |                      |                               | 0                             | 2,214                                                   |
| 243 | MARATHON PETROLEUM CORP  | 56585A102                  |                             |              | 2/19/2009     | 7/15/2011 | 2,373             | 0                    | 1,231                                    | 1,142        |                      |                               | 0                             | 1,142                                                   |
| 244 | MARATHON PETROLEUM CORP  | 56585A102                  |                             |              | 7/27/2011     | 10/4/2011 | 6,594             | 0                    | 10,249                                   | -3,655       |                      |                               | 0                             | -3,655                                                  |
| 245 | MARATHON PETROLEUM CORP  | 56585A102                  |                             |              | 8/5/2011      | 10/4/2011 | 1,773             | 0                    | 2,342                                    | -569         |                      |                               | 0                             | -569                                                    |
| 246 | MARKET VECTORS ETF TR    | 57060U100                  |                             |              | 7/18/2011     | 8/8/2011  | 445               | 0                    | 486                                      | -41          |                      |                               | 0                             | -41                                                     |
| 247 | MARKET VECTORS ETF TR    | 57060U100                  |                             |              | 7/18/2011     | 8/8/2011  | 334               | 0                    | 365                                      | -31          |                      |                               | 0                             | -31                                                     |
| 248 | MARKET VECTORS ETF TR    | 57060U100                  |                             |              | 7/18/2011     | 8/8/2011  | 945               | 0                    | 1,033                                    | -88          |                      |                               | 0                             | -88                                                     |
| 249 | MARKET VECTORS ETF TR    | 57060U100                  |                             |              | 7/18/2011     | 8/9/2011  | 335               | 0                    | 397                                      | -62          |                      |                               | 0                             | -62                                                     |
| 250 | MARKET VECTORS ETF TR    | 57060U100                  |                             |              | 7/18/2011     | 8/9/2011  | 950               | 0                    | 1,121                                    | -171         |                      |                               | 0                             | -171                                                    |
| 251 | MARKET VECTORS ETF TR    | 57060U100                  |                             |              | 7/18/2011     | 8/9/2011  | 447               | 0                    | 526                                      | -79          |                      |                               | 0                             | -79                                                     |
| 252 | MARKET VECTORS ETF TR    | 57060U100                  |                             |              | 7/18/2011     | 8/9/2011  | 112               | 0                    | 122                                      | -10          |                      |                               | 0                             | -10                                                     |
| 253 | MARKET VECTORS ETF TR    | 57060U100                  |                             |              | 7/25/2011     | 8/9/2011  | 224               | 0                    | 244                                      | -20          |                      |                               | 0                             | -20                                                     |
| 254 | MARKET VECTORS ETF TR    | 57060U100                  |                             |              | 7/18/2011     | 8/10/2011 | 974               | 0                    | 1,177                                    | -203         |                      |                               | 0                             | -203                                                    |
| 255 | MARKET VECTORS ETF TR    | 57060U100                  |                             |              | 7/18/2011     | 8/10/2011 | 458               | 0                    | 567                                      | -109         |                      |                               | 0                             | -109                                                    |
| 256 | MARKET VECTORS ETF TR    | 57060U100                  |                             |              | 7/18/2011     | 8/10/2011 | 115               | 0                    | 132                                      | -17          |                      |                               | 0                             | -17                                                     |
| 257 | MARKET VECTORS ETF TR    | 57060U100                  |                             |              | 7/25/2011     | 8/10/2011 | 286               | 0                    | 305                                      | -19          |                      |                               | 0                             | -19                                                     |
| 258 | MARKET VECTORS ETF TR    | 57060U100                  |                             |              | 7/25/2011     | 8/12/2011 | 1,652             | 0                    | 1,708                                    | -56          |                      |                               | 0                             | -56                                                     |
| 259 | PROSHARES ULTRASHORT QQQ | 74347X237                  |                             |              | 4/14/2011     | 5/9/2011  | 98                | 0                    | 105                                      | -7           |                      |                               | 0                             | -7                                                      |
| 260 | PROSHARES ULTRASHORT QQQ | 74347X237                  |                             |              | 4/14/2011     | 5/9/2011  | 49                | 0                    | 53                                       | -4           |                      |                               | 0                             | -4                                                      |
| 261 | PROSHARES ULTRASHORT QQQ | 74347X237                  |                             |              | 4/14/2011     | 5/9/2011  | 245               | 0                    | 264                                      | -19          |                      |                               | 0                             | -19                                                     |
| 262 | PROSHARES ULTRASHORT QQQ | 74347X237                  |                             |              | 4/14/2011     | 5/9/2011  | 147               | 0                    | 158                                      | -11          |                      |                               | 0                             | -11                                                     |
| 263 | PROSHARES ULTRASHORT QQQ | 74347X237                  |                             |              | 4/18/2011     | 5/9/2011  | 98                | 0                    | 108                                      | -10          |                      |                               | 0                             | -10                                                     |
| 264 | PROSHARES ULTRASHORT QQQ | 74347X237                  |                             |              | 12/1/2010     | 5/10/2011 | 433               | 0                    | 564                                      | -131         |                      |                               | 0                             | -131                                                    |
| 265 | PROSHARES ULTRASHORT QQQ | 74347X237                  |                             |              | 12/1/2010     | 5/10/2011 | 48                | 0                    | 63                                       | -15          |                      |                               | 0                             | -15                                                     |
| 266 | PROSHARES ULTRASHORT QQQ | 74347X237                  |                             |              | 2/9/2011      | 5/10/2011 | 529               | 0                    | 596                                      | -67          |                      |                               | 0                             | -67                                                     |
| 267 | PROSHARES ULTRASHORT QQQ | 74347X237                  |                             |              | 2/10/2011     | 5/10/2011 | 481               | 0                    | 547                                      | -66          |                      |                               | 0                             | -66                                                     |
| 268 | PROSHARES ULTRASHORT QQQ | 74347X237                  |                             |              | 2/10/2011     | 5/10/2011 | 721               | 0                    | 820                                      | -99          |                      |                               | 0                             | -99                                                     |
| 269 | PROSHARES ULTRASHORT QQQ | 74347X237                  |                             |              | 2/10/2011     | 5/10/2011 | 336               | 0                    | 383                                      | -47          |                      |                               | 0                             | -47                                                     |
| 270 | PROSHARES ULTRASHORT QQQ | 74347X237                  |                             |              | 3/14/2011     | 5/10/2011 | 48                | 0                    | 59                                       | -11          |                      |                               | 0                             | -11                                                     |
| 271 | PROSHARES ULTRASHORT QQQ | 74347X237                  |                             |              | 3/14/2011     | 5/10/2011 | 288               | 0                    | 352                                      | -64          |                      |                               | 0                             | -64                                                     |
| 272 | PROSHARES ULTRASHORT QQQ | 74347X237                  |                             |              | 3/14/2011     | 5/10/2011 | 96                | 0                    | 117                                      | -21          |                      |                               | 0                             | -21                                                     |
| 273 | PROSHARES ULTRASHORT QQQ | 74347X237                  |                             |              | 4/14/2011     | 5/10/2011 | 96                | 0                    | 105                                      | -9           |                      |                               | 0                             | -9                                                      |
| 274 | PROSHARES ULTRASHORT QQQ | 74347X237                  |                             |              | 4/14/2011     | 5/10/2011 | 48                | 0                    | 53                                       | -5           |                      |                               | 0                             | -5                                                      |
| 275 | PROSHARES ULTRASHORT QQQ | 74347X237                  |                             |              | 4/14/2011     | 5/10/2011 | 96                | 0                    | 105                                      | -9           |                      |                               | 0                             | -9                                                      |
| 276 | PROSHARES ULTRASHORT QQQ | 74347X237                  |                             |              | 4/14/2011     | 5/10/2011 | 96                | 0                    | 115                                      | -19          |                      |                               | 0                             | -19                                                     |
| 277 | PROSHARES ULTRASHORT QQQ | 74347X237                  |                             |              | 4/14/2011     | 5/10/2011 | 240               | 0                    | 288                                      | -48          |                      |                               | 0                             | -48                                                     |
| 278 | PROSHARES ULTRASHORT QQQ | 74347X237                  |                             |              | 4/14/2011     | 5/10/2011 | 144               | 0                    | 173                                      | -29          |                      |                               | 0                             | -29                                                     |
| 279 | PROSHARES ULTRASHORT QQQ | 74347X237                  |                             |              | 4/19/2011     | 5/10/2011 | 96                | 0                    | 106                                      | -10          |                      |                               | 0                             | -10                                                     |
| 280 | PROSHARES ULTRASHORT QQQ | 74347X237                  |                             |              | 4/19/2011     | 5/10/2011 | 192               | 0                    | 212                                      | -20          |                      |                               | 0                             | -20                                                     |
| 281 | PROSHARES ULTRASHORT QQQ | 74347X237                  |                             |              | 4/19/2011     | 5/10/2011 | 144               | 0                    | 159                                      | -15          |                      |                               | 0                             | -15                                                     |
| 282 | PROSHARES ULTRASHORT QQQ | 74347X237                  |                             |              | 4/19/2011     | 5/10/2011 | 96                | 0                    | 106                                      | -10          |                      |                               | 0                             | -10                                                     |
| 283 | PROSHARES ULTRASHORT QQQ | 74347X237                  |                             |              | 4/14/2011     | 6/22/2011 | 54                | 0                    | 54                                       | 0            |                      |                               | 0                             | 0                                                       |
| 284 | PROSHARES ULTRASHORT QQQ | 74347X237                  |                             |              | 4/14/2011     | 6/22/2011 | 108               | 0                    | 107                                      | 1            |                      |                               | 0                             | 1                                                       |
| 285 | PROSHARES ULTRASHORT QQQ | 74347X237                  |                             |              | 5/5/2011      | 6/22/2011 | 270               | 0                    | 245                                      | 25           |                      |                               | 0                             | 25                                                      |
| 286 | PROSHARES ULTRASHORT QQQ | 74347X237                  |                             |              | 5/24/2011     | 6/22/2011 | 162               | 0                    | 155                                      | 7            |                      |                               | 0                             | 7                                                       |
| 287 | PROSHARES ULTRASHORT QQQ | 74347X237                  |                             |              | 5/24/2011     | 6/22/2011 | 162               | 0                    | 155                                      | 7            |                      |                               | 0                             | 7                                                       |
| 288 | PROSHARES ULTRASHORT QQQ | 74347X237                  |                             |              | 5/24/2011     | 6/22/2011 | 162               | 0                    | 155                                      | 7            |                      |                               | 0                             | 7                                                       |
| 289 | PROSHARES ULTRASHORT QQQ | 74347X237                  |                             |              | 5/3/2011      | 6/24/2011 | 163               | 0                    | 169                                      | -6           |                      |                               | 0                             | -6                                                      |
| 290 | PROSHARES ULTRASHORT QQQ | 74347X237                  |                             |              | 5/3/2011      | 6/24/2011 | 109               | 0                    | 113                                      | -4           |                      |                               | 0                             | -4                                                      |

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

|     | 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 | 283,894 |
|-----|--------------------------|----------------------------|-----------------------------|--------------|---------------|------------|-----------|---|-------------------|----------------------|------------------------------------------|--------------|--------------------|-------------------------------|------------------------------|---------------------------------------------------------|---------|
|     |                          | Long Term CG Distributions | Short Term CG Distributions |              |               |            | 4,808,548 | 0 |                   |                      |                                          |              |                    |                               |                              |                                                         |         |
|     |                          | 6,722                      | 0                           |              |               |            |           |   |                   |                      |                                          |              |                    |                               |                              |                                                         |         |
| 349 | MARKS AND SPENCER GP ADR | 570912105                  |                             |              | 1/8/2010      | 2/8/2011   | 811       | 0 | 818               | 0                    | 313                                      | -7           |                    |                               | 0                            | -7                                                      | 283,894 |
| 350 | MARKS AND SPENCER GP ADR | 570912105                  |                             |              | 1/8/2010      | 2/9/2011   | 2,272     | 0 | 2,285             | 0                    | 3,204                                    | -13          |                    |                               | 0                            | -13                                                     |         |
| 351 | MARSH & MCLENNAN COS INC | 571748102                  |                             |              | 3/1/2011      | 3/3/2011   | 5,271     | 0 | 5,319             | 0                    | 1,100                                    | -48          |                    |                               | 0                            | -48                                                     |         |
| 352 | MARSH & MCLENNAN COS INC | 571748102                  |                             |              | 3/1/2011      | 3/3/2011   | 818       | 0 | 825               | 0                    | 645                                      | -7           |                    |                               | 0                            | -7                                                      |         |
| 353 | MARSH & MCLENNAN COS INC | 571748102                  |                             |              | 3/1/2011      | 10/18/2011 | 188       | 0 | 183               | 0                    | 2,992                                    | -15          |                    |                               | 0                            | -15                                                     |         |
| 354 | MATTEL INC COM           | 577081102                  |                             |              | 3/15/2011     | 10/24/2011 | 85        | 0 | 75                | 0                    | 301                                      | 10           |                    |                               | 0                            | 10                                                      |         |
| 355 | MCDONALDS CORP COM       | 580135101                  |                             |              | 8/23/2010     | 1/13/2011  | 3,646     | 0 | 3,695             | 0                    | 3,781                                    | -49          |                    |                               | 0                            | -49                                                     |         |
| 356 | MCDONALDS CORP COM       | 580135101                  |                             |              | 8/23/2010     | 3/3/2011   | 1,452     | 0 | 1,404             | 0                    | 73                                       | 48           |                    |                               | 0                            | 48                                                      |         |
| 357 | MCDONALDS CORP COM       | 580135101                  |                             |              | 8/24/2010     | 3/3/2011   | 2,599     | 0 | 2,474             | 0                    | 88                                       | 125          |                    |                               | 0                            | 125                                                     |         |
| 358 | MCDONALDS CORP COM       | 580135101                  |                             |              | 8/24/2010     | 10/18/2011 | 89        | 0 | 73                | 0                    | 301                                      | 16           |                    |                               | 0                            | 16                                                      |         |
| 359 | MCDONALDS CORP COM       | 580135101                  |                             |              | 3/15/2011     | 12/14/2011 | 389       | 0 | 301               | 0                    | 1,557                                    | 88           |                    |                               | 0                            | 88                                                      |         |
| 360 | MCKESSON CORPORATION COM | 58155Q103                  |                             |              | 3/19/2007     | 3/4/2011   | 5,338     | 0 | 3,781             | 0                    | 313                                      | 1,557        |                    |                               | 0                            | 1,557                                                   |         |
| 361 | MCKESSON CORPORATION COM | 58155Q103                  |                             |              | 3/9/2009      | 3/4/2011   | 637       | 0 | 313               | 0                    | 324                                      | 324          |                    |                               | 0                            | 324                                                     |         |
| 362 | MCKESSON CORPORATION COM | 58155Q103                  |                             |              | 3/9/2009      | 9/9/2011   | 6,235     | 0 | 3,204             | 0                    | 3,031                                    | 3,031        |                    |                               | 0                            | 3,031                                                   |         |
| 363 | MCKESSON CORPORATION COM | 58155Q103                  |                             |              | 6/30/2009     | 9/9/2011   | 1,901     | 0 | 1,100             | 0                    | 801                                      | 801          |                    |                               | 0                            | 801                                                     |         |
| 364 | MICROSOFT CORP           | 594918104                  |                             |              | 11/22/2002    | 3/4/2011   | 570       | 0 | 645               | 0                    | -75                                      | -75          |                    |                               | 0                            | -75                                                     |         |
| 365 | MICROSOFT CORP           | 594918104                  |                             |              | 4/28/2008     | 3/4/2011   | 2,591     | 0 | 2,992             | 0                    | -401                                     | -401         |                    |                               | 0                            | -401                                                    |         |
| 366 | MICROSOFT CORP           | 594918104                  |                             |              | 11/9/2009     | 3/4/2011   | 7,151     | 0 | 7,983             | 0                    | -832                                     | -832         |                    |                               | 0                            | -832                                                    |         |
| 367 | MICROSOFT CORP           | 594918104                  |                             |              | 11/16/2009    | 3/4/2011   | 3,032     | 0 | 3,480             | 0                    | -448                                     | -448         |                    |                               | 0                            | -448                                                    |         |
| 368 | MICROSOFT CORP           | 594918104                  |                             |              | 11/16/2009    | 9/9/2011   | 4,416     | 0 | 5,057             | 0                    | -641                                     | -641         |                    |                               | 0                            | -641                                                    |         |
| 369 | MICROSOFT CORP           | 594918104                  |                             |              | 11/17/2009    | 9/9/2011   | 1,247     | 0 | 1,439             | 0                    | -192                                     | -192         |                    |                               | 0                            | -192                                                    |         |
| 370 | MICROSOFT CORP           | 594918104                  |                             |              | 12/29/2009    | 9/9/2011   | 2,779     | 0 | 3,371             | 0                    | -592                                     | -592         |                    |                               | 0                            | -592                                                    |         |
| 371 | MICROSOFT CORP           | 594918104                  |                             |              | 12/30/2009    | 9/9/2011   | 1,584     | 0 | 1,899             | 0                    | -315                                     | -315         |                    |                               | 0                            | -315                                                    |         |
| 372 | MICROSOFT CORP           | 594918104                  |                             |              | 12/31/2009    | 9/9/2011   | 1,636     | 0 | 1,943             | 0                    | -307                                     | -307         |                    |                               | 0                            | -307                                                    |         |
| 373 | MICROSOFT CORP           | 594918104                  |                             |              | 1/4/2010      | 9/9/2011   | 1,325     | 0 | 1,586             | 0                    | -261                                     | -261         |                    |                               | 0                            | -261                                                    |         |
| 374 | MICROSOFT CORP           | 594918104                  |                             |              | 1/11/2010     | 9/9/2011   | 5,480     | 0 | 6,429             | 0                    | -949                                     | -949         |                    |                               | 0                            | -949                                                    |         |
| 375 | MICROCHIP TECHNOLOGY INC | 595017104                  |                             |              | 8/5/2009      | 3/3/2011   | 4,206     | 0 | 2,761             | 0                    | 1,032                                    | 1,032        |                    |                               | 0                            | 1,032                                                   |         |
| 376 | MICROCHIP TECHNOLOGY INC | 595017104                  |                             |              | 8/11/2009     | 3/3/2011   | 4,206     | 0 | 2,968             | 0                    | 1,238                                    | 1,238        |                    |                               | 0                            | 1,238                                                   |         |
| 377 | U S TREASURY NOTE        | 912828NR7                  |                             |              | 8/17/2010     | 2/4/2011   | 34,968    | 0 | 36,722            | 0                    | -1,754                                   | -1,754       |                    |                               | 0                            | -1,754                                                  |         |
| 378 | UNITED TECHS CORP COM    | 913017109                  |                             |              | 3/15/2011     | 10/18/2011 | 221       | 0 | 236               | 0                    | -15                                      | -15          |                    |                               | 0                            | -15                                                     |         |
| 379 | UNITED TECHS CORP COM    | 913017109                  |                             |              | 3/15/2011     | 10/24/2011 | 77        | 0 | 79                | 0                    | -2                                       | -2           |                    |                               | 0                            | -2                                                      |         |
| 380 | UNITEDHEALTH GROUP INC   | 91324P102                  |                             |              | 12/13/2010    | 1/28/2011  | 411       | 0 | 372               | 0                    | 39                                       | 39           |                    |                               | 0                            | 39                                                      |         |
| 381 | UNITEDHEALTH GROUP INC   | 91324P102                  |                             |              | 12/13/2010    | 3/4/2011   | 9,566     | 0 | 8,074             | 0                    | 1,492                                    | 1,492        |                    |                               | 0                            | 1,492                                                   |         |
| 382 | UNITEDHEALTH GROUP INC   | 91324P102                  |                             |              | 12/14/2010    | 3/4/2011   | 1,234     | 0 | 1,031             | 0                    | 203                                      | 203          |                    |                               | 0                            | 203                                                     |         |
| 383 | UNITEDHEALTH GROUP INC   | 91324P102                  |                             |              | 12/14/2010    | 9/9/2011   | 5,623     | 0 | 4,456             | 0                    | 1,167                                    | 1,167        |                    |                               | 0                            | 1,167                                                   |         |
| 384 | UNITEDHEALTH GROUP INC   | 91324P102                  |                             |              | 1/3/2011      | 9/9/2011   | 10,782    | 0 | 8,603             | 0                    | 2,179                                    | 2,179        |                    |                               | 0                            | 2,179                                                   |         |
| 385 | UNUM GROUP               | 91529Y106                  |                             |              | 10/20/2008    | 3/4/2011   | 4,375     | 0 | 2,982             | 0                    | 1,393                                    | 1,393        |                    |                               | 0                            | 1,393                                                   |         |
| 386 | UNUM GROUP               | 91529Y106                  |                             |              | 10/21/2008    | 3/4/2011   | 4,761     | 0 | 3,337             | 0                    | 1,424                                    | 1,424        |                    |                               | 0                            | 1,424                                                   |         |
| 387 | UNUM GROUP               | 91529Y106                  |                             |              | 10/21/2008    | 9/9/2011   | 2,848     | 0 | 2,291             | 0                    | 557                                      | 557          |                    |                               | 0                            | 557                                                     |         |
| 388 | AUTOMATIC DATA PROC      | 053015103                  |                             |              | 3/15/2011     | 10/18/2011 | 51        | 0 | 49                | 0                    | 2                                        | 2            |                    |                               | 0                            | 2                                                       |         |
| 389 | AUTOMATIC DATA PROC      | 053015103                  |                             |              | 3/15/2011     | 10/24/2011 | 53        | 0 | 49                | 0                    | 4                                        | 4            |                    |                               | 0                            | 4                                                       |         |
| 390 | AVIVA PLC SHS            | 05382A104                  |                             |              | 7/29/2010     | 1/28/2011  | 57        | 0 | 47                | 0                    | 10                                       | 10           |                    |                               | 0                            | 10                                                      |         |
| 391 | AVIVA PLC SHS            | 05382A104                  |                             |              | 7/29/2010     | 3/3/2011   | 5,241     | 0 | 4,066             | 0                    | 1,175                                    | 1,175        |                    |                               | 0                            | 1,175                                                   |         |
| 392 | BAE SYS PLC SPN ADR      | 05523R107                  |                             |              | 1/8/2010      | 1/28/2011  | 198       | 0 | 215               | 0                    | -17                                      | -17          |                    |                               | 0                            | -17                                                     |         |
| 393 | BAE SYS PLC SPN ADR      | 05523R107                  |                             |              | 1/8/2010      | 3/3/2011   | 1,579     | 0 | 1,767             | 0                    | -188                                     | -188         |                    |                               | 0                            | -188                                                    |         |
| 394 | BAE SYS PLC SPN ADR      | 05523R107                  |                             |              | 2/1/2010      | 3/3/2011   | 3,521     | 0 | 3,732             | 0                    | -211                                     | -211         |                    |                               | 0                            | -211                                                    |         |
| 395 | BAE SYS PLC SPN ADR      | 05523R107                  |                             |              | 5/13/2010     | 3/3/2011   | 3,116     | 0 | 2,971             | 0                    | 145                                      | 145          |                    |                               | 0                            | 145                                                     |         |
| 396 | BASF SE SPONSORED ADR    | 05526Z505                  |                             |              | 9/10/2010     | 1/28/2011  | 76        | 0 | 56                | 0                    | 20                                       | 20           |                    |                               | 0                            | 20                                                      |         |
| 397 | MICROCHIP TECHNOLOGY INC | 595017104                  |                             |              | 8/11/2009     | 5/18/2011  | 914       | 0 | 610               | 0                    | 304                                      | 304          |                    |                               | 0                            | 304                                                     |         |
| 398 | MICROCHIP TECHNOLOGY INC | 595017104                  |                             |              | 9/10/2009     | 5/18/2011  | 1,390     | 0 | 974               | 0                    | 416                                      | 416          |                    |                               | 0                            | 416                                                     |         |
| 399 | MICROCHIP TECHNOLOGY INC | 595017104                  |                             |              | 3/15/2011     | 6/10/2011  | 5,674     | 0 | 5,480             | 0                    | 194                                      | 194          |                    |                               | 0                            | 194                                                     |         |
| 400 | MICROCHIP TECHNOLOGY INC | 595017104                  |                             |              | 9/10/2009     | 10/18/2011 | 202       | 0 | 167               | 0                    | 35                                       | 35           |                    |                               | 0                            | 35                                                      |         |
| 401 | MICROCHIP TECHNOLOGY INC | 595017104                  |                             |              | 9/10/2009     | 11/16/2011 | 110       | 0 | 84                | 0                    | 26                                       | 26           |                    |                               | 0                            | 26                                                      |         |
| 402 | DAIICHI KOP SPNSRD ADR   | 606769305                  |                             |              | 10/27/2008    | 1/28/2011  | 332       | 0 | 173               | 0                    | 159                                      | 159          |                    |                               | 0                            | 159                                                     |         |
| 403 | MITSUBISHI CP SPNSRD ADR | 606769305                  |                             |              | 10/27/2008    | 3/3/2011   | 1,170     | 0 | 604               | 0                    | 566                                      | 566          |                    |                               | 0                            | 566                                                     |         |
| 404 | MITSUBISHI CP SPNSRD ADR | 606769305                  |                             |              | 1/8/2010      | 3/3/2011   | 6,353     | 0 | 5,939             | 0                    | 414                                      | 414          |                    |                               | 0                            | 414                                                     |         |
| 405 | MITSUBISHI CP SPNSRD ADR | 606769305                  |                             |              | 3/15/2010     | 3/3/2011   | 2,619     | 0 | 2,446             | 0                    | 173                                      | 173          |                    |                               | 0                            | 173                                                     |         |
| 406 | MITSUBISHI CP SPNSRD ADR | 606769305                  |                             |              | 5/13/2010     | 3/3/2011   | 1,449     | 0 | 1,203             | 0                    | 246                                      | 246          |                    |                               | 0                            | 246                                                     |         |

[illegible]

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

| Long Term CG Distributions  |                          |           |              |               |            |        |                   |                      |                                          |              |                      |                               |                              |                                                         | Amount |   |
|-----------------------------|--------------------------|-----------|--------------|---------------|------------|--------|-------------------|----------------------|------------------------------------------|--------------|----------------------|-------------------------------|------------------------------|---------------------------------------------------------|--------|---|
| Short Term CG Distributions |                          |           |              |               |            |        |                   |                      |                                          |              |                      |                               |                              |                                                         | 6,722  | 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 or Losses |        |   |
| 465                         | BAYER AG SP ADR          | 072730302 |              | 2/5/2009      | 1/28/2011  |        | 145               | 0                    | 111                                      | 34           |                      |                               | 0                            | 34                                                      |        |   |
| 466                         | BAYER AG SP ADR          | 072730302 |              | 2/5/2009      | 2/8/2011   |        | 3,782             | 0                    | 2,766                                    | 1,016        |                      |                               | 0                            | 1,016                                                   |        |   |
| 467                         | BAYER AG SP ADR          | 072730302 |              | 2/5/2009      | 2/9/2011   |        | 2,038             | 0                    | 1,494                                    | 544          |                      |                               | 0                            | 544                                                     |        |   |
| 468                         | BAYER AG SP ADR          | 072730302 |              | 3/20/2009     | 2/9/2011   |        | 453               | 0                    | 298                                      | 155          |                      |                               | 0                            | 155                                                     |        |   |
| 469                         | BAYER AG SP ADR          | 072730302 |              | 3/20/2009     | 3/3/2011   |        | 2,961             | 0                    | 1,841                                    | 1,120        |                      |                               | 0                            | 1,120                                                   |        |   |
| 470                         | BAYER AG SP ADR          | 072730302 |              | 7/7/2010      | 3/3/2011   |        | 240               | 0                    | 173                                      | 67           |                      |                               | 0                            | 67                                                      |        |   |
| 471                         | BAYER AG SP ADR          | 072730302 |              | 7/8/2010      | 3/3/2011   |        | 3,041             | 0                    | 2,222                                    | 819          |                      |                               | 0                            | 819                                                     |        |   |
| 472                         | BEAM INC COM             | 073730103 |              | 5/31/2011     | 10/18/2011 |        | 94                | 0                    | 101                                      | -7           |                      |                               | 0                            | -7                                                      |        |   |
| 473                         | BEAM INC COM             | 073730103 |              | 5/31/2011     | 11/16/2011 |        | 50                | 0                    | 50                                       | 0            |                      |                               | 0                            | 0                                                       |        |   |
| 474                         | BIODEN IDEC INC          | 09062X103 |              | 6/27/2011     | 10/18/2011 |        | 103               | 0                    | 103                                      | 0            |                      |                               | 0                            | 0                                                       |        |   |
| 475                         | BLACKROCK ENERGY         | 091937532 |              | 3/14/2011     | 9/27/2011  |        | 3                 | 0                    | 4                                        | -1           |                      |                               | 0                            | -1                                                      |        |   |
| 476                         | BLACKROCK ENERGY         | 091937532 |              | 3/14/2011     | 9/27/2011  |        | 51,600            | 0                    | 68,996                                   | -17,396      |                      |                               | 0                            | -17,396                                                 |        |   |
| 477                         | BLACKROCK INC            | 09247X101 |              | 9/16/2011     | 10/18/2011 |        | 152               | 0                    | 161                                      | -9           |                      |                               | 0                            | -9                                                      |        |   |
| 478                         | BLACKROCK GLOBAL         | 09251T509 |              | 3/14/2011     | 3/17/2011  |        | 34,178            | 0                    | 34,527                                   | -349         |                      |                               | 0                            | -349                                                    |        |   |
| 479                         | BLACKROCK GLOBAL         | 09251T509 |              | 3/14/2011     | 11/16/2011 |        | 11,517            | 0                    | 12,035                                   | -518         |                      |                               | 0                            | -518                                                    |        |   |
| 480                         | BLACKROCK GLOBAL DYNAMIC | 09251W403 |              | 3/17/2011     | 9/16/2011  |        | 7                 | 0                    | 7                                        | 0            |                      |                               | 0                            | 0                                                       |        |   |
| 481                         | BLACKROCK GLOBAL DYNAMIC | 09251W403 |              | 3/17/2011     | 9/16/2011  |        | 32,493            | 0                    | 34,169                                   | -1,676       |                      |                               | 0                            | -1,676                                                  |        |   |
| 482                         | BORG WARNER INC COM      | 099724106 |              | 3/4/2010      | 3/3/2011   |        | 233               | 0                    | 115                                      | 118          |                      |                               | 0                            | 118                                                     |        |   |
| 483                         | BORG WARNER INC COM      | 099724106 |              | 3/5/2010      | 3/3/2011   |        | 8,708             | 0                    | 4,281                                    | 4,427        |                      |                               | 0                            | 4,427                                                   |        |   |
| 484                         | BORG WARNER INC COM      | 099724106 |              | 4/1/2010      | 3/3/2011   |        | 1,166             | 0                    | 587                                      | 579          |                      |                               | 0                            | 579                                                     |        |   |
| 485                         | BORG WARNER INC COM      | 099724106 |              | 4/1/2010      | 4/18/2011  |        | 632               | 0                    | 352                                      | 280          |                      |                               | 0                            | 280                                                     |        |   |
| 486                         | BORG WARNER INC COM      | 099724106 |              | 4/1/2010      | 4/19/2011  |        | 1,351             | 0                    | 744                                      | 607          |                      |                               | 0                            | 607                                                     |        |   |
| 487                         | BORG WARNER INC COM      | 099724106 |              | 4/1/2010      | 5/6/2011   |        | 762               | 0                    | 392                                      | 370          |                      |                               | 0                            | 370                                                     |        |   |
| 488                         | BORG WARNER INC COM      | 099724106 |              | 9/7/2010      | 5/6/2011   |        | 1,525             | 0                    | 960                                      | 565          |                      |                               | 0                            | 565                                                     |        |   |
| 489                         | BORG WARNER INC COM      | 099724106 |              | 9/7/2010      | 5/18/2011  |        | 2,758             | 0                    | 1,872                                    | 886          |                      |                               | 0                            | 886                                                     |        |   |
| 490                         | BORG WARNER INC COM      | 099724106 |              | 9/7/2010      | 5/24/2011  |        | 1,295             | 0                    | 912                                      | 383          |                      |                               | 0                            | 383                                                     |        |   |
| 491                         | BORG WARNER INC COM      | 099724106 |              | 9/13/2010     | 5/24/2011  |        | 682               | 0                    | 480                                      | 202          |                      |                               | 0                            | 202                                                     |        |   |
| 492                         | BORG WARNER INC COM      | 099724106 |              | 9/13/2010     | 5/31/2011  |        | 648               | 0                    | 432                                      | 216          |                      |                               | 0                            | 216                                                     |        |   |
| 493                         | BRIDGESTONE CORP ADR     | 108441205 |              | 2/8/2011      | 3/3/2011   |        | 895               | 0                    | 828                                      | 67           |                      |                               | 0                            | 67                                                      |        |   |
| 494                         | BRIDGESTONE CORP ADR     | 108441205 |              | 2/9/2011      | 3/3/2011   |        | 4,132             | 0                    | 3,817                                    | 315          |                      |                               | 0                            | 315                                                     |        |   |
| 495                         | MITSUBISHI CP SPNSRD ADR | 606769305 |              | 5/17/2010     | 3/3/2011   |        | 724               | 0                    | 594                                      | 130          |                      |                               | 0                            | 130                                                     |        |   |
| 496                         | MITSUBISHI UFJ FINL GRP  | 606822104 |              | 10/6/2010     | 3/3/2011   |        | 1,846             | 0                    | 1,676                                    | 170          |                      |                               | 0                            | 170                                                     |        |   |
| 497                         | MITSUBISHI UFJ FINL GRP  | 606822104 |              | 10/7/2010     | 3/3/2011   |        | 1,532             | 0                    | 1,402                                    | 130          |                      |                               | 0                            | 130                                                     |        |   |
| 498                         | MITSUI CO ADR            | 606827202 |              | 10/27/2008    | 3/3/2011   |        | 1,105             | 0                    | 502                                      | 603          |                      |                               | 0                            | 603                                                     |        |   |
| 499                         | MITSUI CO ADR            | 606827202 |              | 3/5/2010      | 3/3/2011   |        | 3,682             | 0                    | 3,285                                    | 397          |                      |                               | 0                            | 397                                                     |        |   |
| 500                         | MITSUI CO ADR            | 606827202 |              | 3/15/2010     | 3/3/2011   |        | 4,786             | 0                    | 4,434                                    | 352          |                      |                               | 0                            | 352                                                     |        |   |
| 501                         | MITSUI CO ADR            | 606827202 |              | 10/26/2010    | 3/3/2011   |        | 1,841             | 0                    | 1,606                                    | 235          |                      |                               | 0                            | 235                                                     |        |   |
| 502                         | MOLYCORP INC DEL         | 608753109 |              | 3/15/2011     | 4/21/2011  |        | 3,690             | 0                    | 2,277                                    | 1,413        |                      |                               | 0                            | 1,413                                                   |        |   |
| 503                         | MOLYCORP INC DEL         | 608753109 |              | 3/15/2011     | 7/12/2011  |        | 2,077             | 0                    | 1,708                                    | 369          |                      |                               | 0                            | 369                                                     |        |   |
| 504                         | MOLYCORP INC DEL         | 608753109 |              | 3/15/2011     | 9/6/2011   |        | 5,615             | 0                    | 4,641                                    | 974          |                      |                               | 0                            | 974                                                     |        |   |
| 505                         | MONSTER WORLDWIDE INC    | 611742107 |              | 12/8/2008     | 3/3/2011   |        | 223               | 0                    | 156                                      | 67           |                      |                               | 0                            | 67                                                      |        |   |
| 506                         | MONSTER WORLDWIDE INC    | 611742107 |              | 7/23/2009     | 3/3/2011   |        | 5,315             | 0                    | 4,223                                    | 1,092        |                      |                               | 0                            | 1,092                                                   |        |   |
| 507                         | MONSTER WORLDWIDE INC    | 611742107 |              | 7/23/2009     | 3/7/2011   |        | 505               | 0                    | 450                                      | 55           |                      |                               | 0                            | 55                                                      |        |   |
| 508                         | MONSTER WORLDWIDE INC    | 611742107 |              | 7/23/2009     | 3/8/2011   |        | 1,899             | 0                    | 1,676                                    | 223          |                      |                               | 0                            | 223                                                     |        |   |
| 509                         | VERIFONE SYSTEMS INC     | 92342Y109 |              | 2/17/2011     | 3/3/2011   |        | 539               | 0                    | 545                                      | -6           |                      |                               | 0                            | -6                                                      |        |   |
| 510                         | VERIFONE SYSTEMS INC     | 92342Y109 |              | 2/17/2011     | 5/5/2011   |        | 2,117             | 0                    | 2,130                                    | -13          |                      |                               | 0                            | -13                                                     |        |   |
| 511                         | VERIFONE SYSTEMS INC     | 92342Y109 |              | 2/17/2011     | 10/18/2011 |        | 77                | 0                    | 99                                       | -22          |                      |                               | 0                            | -22                                                     |        |   |
| 512                         | VERIFONE SYSTEMS INC     | 92342Y109 |              | 2/17/2011     | 11/16/2011 |        | 132               | 0                    | 149                                      | -17          |                      |                               | 0                            | -17                                                     |        |   |
| 513                         | VERIZON COMMUNICATNS COM | 92343V104 |              | 4/6/2009      | 1/28/2011  |        | 358               | 0                    | 308                                      | 50           |                      |                               | 0                            | 50                                                      |        |   |
| 514                         | VERIZON COMMUNICATNS COM | 92343V104 |              | 4/6/2009      | 3/4/2011   |        | 5,583             | 0                    | 4,768                                    | 815          |                      |                               | 0                            | 815                                                     |        |   |
| 515                         | VERIZON COMMUNICATNS COM | 92343V104 |              | 3/21/2007     | 5/3/2011   |        | 15,200            | 0                    | 14,156                                   | 1,044        |                      |                               | 0                            | 1,044                                                   |        |   |
| 516                         | VERIZON COMMUNICATNS COM | 92343V104 |              | 3/21/2007     | 5/5/2011   |        | 8,274             | 0                    | 7,798                                    | 476          |                      |                               | 0                            | 476                                                     |        |   |
| 517                         | VERIZON COMMUNICATNS COM | 92343V104 |              | 2/19/2009     | 5/5/2011   |        | 8,386             | 0                    | 5,950                                    | 2,436        |                      |                               | 0                            | 2,436                                                   |        |   |
| 518                         | VERIZON COMMUNICATNS COM | 92343V104 |              | 3/15/2011     | 7/26/2011  |        | 10,715            | 0                    | 10,274                                   | 441          |                      |                               | 0                            | 441                                                     |        |   |
| 519                         | VERIZON COMMUNICATNS COM | 92343V104 |              | 4/6/2009      | 9/9/2011   |        | 2,291             | 0                    | 2,000                                    | 291          |                      |                               | 0                            | 291                                                     |        |   |
| 520                         | VERIZON COMMUNICATNS COM | 92343V104 |              | 7/28/2009     | 9/9/2011   |        | 5,499             | 0                    | 4,575                                    | 924          |                      |                               | 0                            | 924                                                     |        |   |
| 521                         | VERISK ANALYTICS INC     | 92345Y106 |              | 5/17/2010     | 3/3/2011   |        | 1,595             | 0                    | 1,603                                    | -8           |                      |                               | 0                            | -8                                                      |        |   |
| 522                         | VERISK ANALYTICS INC     | 92345Y106 |              | 5/18/2010     | 3/3/2011   |        | 1,000             | 0                    | 977                                      | 23           |                      |                               | 0                            | 23                                                      |        |   |

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

|     | 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 |              |               |            | 4,808,548 | 283,894 |                   |                      |                                          |              |                    |                               |                              |                                                         |
|     |                          | 6,722                      | 0                           |              |               |            |           |         |                   |                      |                                          |              |                    |                               |                              |                                                         |
| 523 | VERISK ANALYTICS INC     | 92345Y106                  |                             |              | 5/18/2010     | 4/14/2011  | 67        |         | 0                 | 0                    | 61                                       | 6            |                    |                               | 0                            | 283,894                                                 |
| 524 | VERISK ANALYTICS INC     | 92345Y106                  |                             |              | 5/18/2010     | 6/15/2011  | 1,007     |         | 0                 | 0                    | 916                                      | 91           |                    |                               | 0                            | 91                                                      |
| 525 | VERISK ANALYTICS INC     | 92345Y106                  |                             |              | 5/19/2010     | 6/15/2011  | 1,914     |         | 0                 | 0                    | 1,713                                    | 201          |                    |                               | 0                            | 201                                                     |
| 526 | VERMILION ENERGY INC SHS | 923725105                  |                             |              | 3/15/2011     | 10/18/2011 | 134       |         | 0                 | 0                    | 142                                      | -8           |                    |                               | 0                            | -8                                                      |
| 527 | VERMILION ENERGY INC SHS | 923725105                  |                             |              | 3/15/2011     | 11/14/2011 | 4,716     |         | 0                 | 0                    | 4,788                                    | -72          |                    |                               | 0                            | -72                                                     |
| 528 | VIVENDI SHS UNSP ADR     | 92852T201                  |                             |              | 8/31/2009     | 1/28/2011  | 114       |         | 0                 | 0                    | 115                                      | -1           |                    |                               | 0                            | -1                                                      |
| 529 | VIVENDI SHS UNSP ADR     | 92852T201                  |                             |              | 8/31/2009     | 3/3/2011   | 5,208     |         | 0                 | 0                    | 5,374                                    | -166         |                    |                               | 0                            | -166                                                    |
| 530 | V F CORPORATION          | 918204108                  |                             |              | 3/21/2007     | 7/14/2011  | 14,136    |         | 0                 | 0                    | 10,172                                   | 3,964        |                    |                               | 0                            | 3,964                                                   |
| 531 | V F CORPORATION          | 918204108                  |                             |              | 3/21/2007     | 7/15/2011  | 4,057     |         | 0                 | 0                    | 2,953                                    | 1,104        |                    |                               | 0                            | 1,104                                                   |
| 532 | V F CORPORATION          | 918204108                  |                             |              | 2/19/2009     | 7/15/2011  | 3,831     |         | 0                 | 0                    | 1,809                                    | 2,022        |                    |                               | 0                            | 2,022                                                   |
| 533 | V F CORPORATION          | 918204108                  |                             |              | 2/19/2009     | 7/20/2011  | 8,922     |         | 0                 | 0                    | 4,150                                    | 4,772        |                    |                               | 0                            | 4,772                                                   |
| 534 | V F CORPORATION          | 918204108                  |                             |              | 2/19/2009     | 7/21/2011  | 7,584     |         | 0                 | 0                    | 3,352                                    | 4,232        |                    |                               | 0                            | 4,232                                                   |
| 535 | VALE SA PFD SHS ADR      | 91912E204                  |                             |              | 3/15/2010     | 1/28/2011  | 182       |         | 0                 | 0                    | 158                                      | 24           |                    |                               | 0                            | 24                                                      |
| 536 | VALE SA PFD SHS ADR      | 91912E204                  |                             |              | 3/15/2010     | 3/3/2011   | 6,694     |         | 0                 | 0                    | 5,832                                    | 862          |                    |                               | 0                            | 862                                                     |
| 537 | VALE SA PFD SHS ADR      | 91912E204                  |                             |              | 7/29/2010     | 3/3/2011   | 4,331     |         | 0                 | 0                    | 3,516                                    | 815          |                    |                               | 0                            | 815                                                     |
| 538 | VALE SA PFD SHS ADR      | 91912E204                  |                             |              | 10/6/2010     | 3/3/2011   | 2,696     |         | 0                 | 0                    | 2,561                                    | 135          |                    |                               | 0                            | 135                                                     |
| 539 | VERIFONE SYSTEMS INC     | 92342Y109                  |                             |              | 2/14/2011     | 3/3/2011   | 3,527     |         | 0                 | 0                    | 3,474                                    | 53           |                    |                               | 0                            | 53                                                      |
| 540 | VERIFONE SYSTEMS INC     | 92342Y109                  |                             |              | 2/15/2011     | 3/3/2011   | 735       |         | 0                 | 0                    | 726                                      | 9            |                    |                               | 0                            | 9                                                       |
| 541 | VERIFONE SYSTEMS INC     | 92342Y109                  |                             |              | 2/17/2011     | 3/3/2011   | 833       |         | 0                 | 0                    | 842                                      | -9           |                    |                               | 0                            | -9                                                      |
| 542 | VERIFONE SYSTEMS INC     | 92342Y109                  |                             |              | 2/17/2011     | 3/3/2011   | 49        |         | 0                 | 0                    | 50                                       | -1           |                    |                               | 0                            | -1                                                      |
| 543 | VERIFONE SYSTEMS INC     | 92342Y109                  |                             |              | 2/17/2011     | 3/3/2011   | 245       |         | 0                 | 0                    | 248                                      | -3           |                    |                               | 0                            | -3                                                      |
| 544 | MONSTER WORLDWIDE INC    | 611742107                  |                             |              | 7/23/2009     | 3/31/2011  | 702       |         | 0                 | 0                    | 599                                      | 103          |                    |                               | 0                            | 103                                                     |
| 545 | MONSTER WORLDWIDE INC    | 611742107                  |                             |              | 7/23/2009     | 5/19/2011  | 1,882     |         | 0                 | 0                    | 1,757                                    | 125          |                    |                               | 0                            | 125                                                     |
| 546 | MONSTER WORLDWIDE INC    | 611742107                  |                             |              | 3/14/2011     | 5/19/2011  | 15        |         | 0                 | 0                    | 15                                       | 0            |                    |                               | 0                            | 0                                                       |
| 547 | MOSAIC CO                | 61945A107                  |                             |              | 1/13/2011     | 3/3/2011   | 6,200     |         | 0                 | 0                    | 5,865                                    | 335          |                    |                               | 0                            | 335                                                     |
| 548 | MOSAIC CO                | 61945A107                  |                             |              | 1/13/2011     | 3/10/2011  | 1,850     |         | 0                 | 0                    | 1,955                                    | -105         |                    |                               | 0                            | -105                                                    |
| 549 | MOSAIC CO                | 61945A107                  |                             |              | 1/18/2011     | 3/10/2011  | 308       |         | 0                 | 0                    | 341                                      | -33          |                    |                               | 0                            | -33                                                     |
| 550 | MOSAIC CO                | 61945A107                  |                             |              | 1/18/2011     | 3/11/2011  | 1,588     |         | 0                 | 0                    | 1,792                                    | -204         |                    |                               | 0                            | -204                                                    |
| 551 | MOSAIC CO                | 61945A107                  |                             |              | 1/18/2011     | 3/11/2011  | 1,815     |         | 0                 | 0                    | 1,905                                    | -90          |                    |                               | 0                            | -90                                                     |
| 552 | THE MOSAIC COMPANY       | 61945C103                  |                             |              | 3/15/2011     | 6/15/2011  | 4,988     |         | 0                 | 0                    | 5,874                                    | -886         |                    |                               | 0                            | -886                                                    |
| 553 | THE MOSAIC COMPANY       | 61945C103                  |                             |              | 3/15/2011     | 12/9/2011  | 4,003     |         | 0                 | 0                    | 6,103                                    | -2,100       |                    |                               | 0                            | -2,100                                                  |
| 554 | THE MOSAIC COMPANY       | 61945C103                  |                             |              | 10/10/2011    | 12/9/2011  | 4,154     |         | 0                 | 0                    | 4,470                                    | -316         |                    |                               | 0                            | -316                                                    |
| 555 | MOTOROLA SOLUTIONS INC   | 620076307                  |                             |              | 9/13/2010     | 1/28/2011  | 382       |         | 0                 | 0                    | 334                                      | 48           |                    |                               | 0                            | 48                                                      |
| 556 | MOTOROLA SOLUTIONS INC   | 620076307                  |                             |              | 9/13/2010     | 3/4/2011   | 9,760     |         | 0                 | 0                    | 8,144                                    | 1,616        |                    |                               | 0                            | 1,616                                                   |
| 557 | MOTOROLA SOLUTIONS INC   | 620076307                  |                             |              | 9/14/2010     | 3/4/2011   | 240       |         | 0                 | 0                    | 202                                      | 38           |                    |                               | 0                            | 38                                                      |
| 558 | MOTOROLA SOLUTIONS INC   | 620076307                  |                             |              | 9/14/2010     | 9/9/2011   | 1,198     |         | 0                 | 0                    | 977                                      | 221          |                    |                               | 0                            | 221                                                     |
| 559 | MOTOROLA SOLUTIONS INC   | 620076307                  |                             |              | 10/25/2010    | 9/9/2011   | 4,792     |         | 0                 | 0                    | 3,759                                    | 1,033        |                    |                               | 0                            | 1,033                                                   |
| 560 | MOTOROLA SOLUTIONS INC   | 620076307                  |                             |              | 1/31/2011     | 9/9/2011   | 4,627     |         | 0                 | 0                    | 4,329                                    | 298          |                    |                               | 0                            | 298                                                     |
| 561 | MOTOROLA SOLUTIONS INC   | 620076307                  |                             |              | 2/1/2011      | 9/9/2011   | 4,255     |         | 0                 | 0                    | 4,034                                    | 221          |                    |                               | 0                            | 221                                                     |
| 562 | MOTOROLA MOBILITY        | 620097105                  |                             |              | 9/13/2010     | 1/11/2011  | 7,006     |         | 0                 | 0                    | 6,086                                    | 920          |                    |                               | 0                            | 920                                                     |
| 563 | MOTOROLA MOBILITY        | 620097105                  |                             |              | 9/13/2010     | 1/12/2011  | 129       |         | 0                 | 0                    | 112                                      | 17           |                    |                               | 0                            | 17                                                      |
| 564 | MOTOROLA MOBILITY        | 620097105                  |                             |              | 9/14/2010     | 1/12/2011  | 997       |         | 0                 | 0                    | 874                                      | 123          |                    |                               | 0                            | 123                                                     |
| 565 | MOTOROLA MOBILITY        | 620097105                  |                             |              | 10/25/2010    | 1/12/2011  | 3,281     |         | 0                 | 0                    | 2,764                                    | 517          |                    |                               | 0                            | 517                                                     |
| 566 | MOTOROLA MOBILITY        | 620097105                  |                             |              | 8/5/2011      | 8/17/2011  | 1,640     |         | 0                 | 0                    | 974                                      | 666          |                    |                               | 0                            | 666                                                     |
| 567 | MOTOROLA MOBILITY        | 620097105                  |                             |              | 8/5/2011      | 8/18/2011  | 3,828     |         | 0                 | 0                    | 2,287                                    | 1,541        |                    |                               | 0                            | 1,541                                                   |
| 568 | MOTOROLA MOBILITY        | 620097105                  |                             |              | 8/8/2011      | 8/18/2011  | 1,440     |         | 0                 | 0                    | 847                                      | 593          |                    |                               | 0                            | 593                                                     |
| 569 | MOTOROLA MOBILITY        | 620097105                  |                             |              | 8/11/2011     | 8/18/2011  | 531       |         | 0                 | 0                    | 338                                      | 193          |                    |                               | 0                            | 193                                                     |
| 570 | MOTOROLA MOBILITY        | 620097105                  |                             |              | 8/11/2011     | 8/19/2011  | 1,022     |         | 0                 | 0                    | 651                                      | 371          |                    |                               | 0                            | 371                                                     |
| 571 | PROSHARES ULTRASHORT QQQ | 74347X237                  |                             |              | 7/18/2011     | 10/6/2011  | 102       |         | 0                 | 0                    | 101                                      | 1            |                    |                               | 0                            | 1                                                       |
| 572 | PROSHARES ULTRASHORT QQQ | 74347X237                  |                             |              | 7/18/2011     | 10/6/2011  | 102       |         | 0                 | 0                    | 101                                      | 1            |                    |                               | 0                            | 1                                                       |
| 573 | PROSHARES ULTRASHORT QQQ | 74347X237                  |                             |              | 7/19/2011     | 10/6/2011  | 51        |         | 0                 | 0                    | 50                                       | 1            |                    |                               | 0                            | 1                                                       |
| 574 | PROSHARES ULTRASHORT QQQ | 74347X237                  |                             |              | 7/19/2011     | 10/6/2011  | 51        |         | 0                 | 0                    | 50                                       | 1            |                    |                               | 0                            | 1                                                       |
| 575 | PROSHARES ULTRASHORT QQQ | 74347X237                  |                             |              | 7/19/2011     | 10/6/2011  | 51        |         | 0                 | 0                    | 50                                       | 1            |                    |                               | 0                            | 1                                                       |
| 576 | PROSHARES ULTRASHORT QQQ | 74347X237                  |                             |              | 7/28/2011     | 10/6/2011  | 204       |         | 0                 | 0                    | 192                                      | 12           |                    |                               | 0                            | 12                                                      |
| 577 | MONSTER WORLDWIDE INC    | 611742107                  |                             |              | 7/23/2009     | 3/8/2011   | 152       |         | 0                 | 0                    | 136                                      | 16           |                    |                               | 0                            | 16                                                      |
| 578 | PROSHARES ULTRASHORT     | 74347X617                  |                             |              | 6/3/2011      | 8/15/2011  | 288       |         | 0                 | 0                    | 252                                      | 36           |                    |                               | 0                            | 36                                                      |
| 579 | PROSHARES ULTRASHORT     | 74347X617                  |                             |              | 6/3/2011      | 9/8/2011   | 1,809     |         | 0                 | 0                    | 1,641                                    | 168          |                    |                               | 0                            | 168                                                     |
| 580 | PROSHARES ULTRASHORT     | 74347X617                  |                             |              | 6/3/2011      | 10/6/2011  | 197       |         | 0                 | 0                    | 144                                      | 53           |                    |                               | 0                            | 53                                                      |

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

| Amount                      |                          |           |              |               |            |                   |                      |                                          |              |                      |                               |                              |                                                         |
|-----------------------------|--------------------------|-----------|--------------|---------------|------------|-------------------|----------------------|------------------------------------------|--------------|----------------------|-------------------------------|------------------------------|---------------------------------------------------------|
| 6,722                       |                          |           |              |               |            |                   |                      |                                          |              |                      |                               |                              |                                                         |
| 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 |
| 581                         | PROSHARES ULTRASHORT     | 74347X617 |              | 7/14/2011     | 10/6/2011  | 591               | 0                    | 403                                      | 188          |                      |                               | 0                            | 188                                                     |
| 582                         | PROSHARES ULTRASHORT     | 74347X617 |              | 7/14/2011     | 10/11/2011 | 160               | 0                    | 117                                      | 43           |                      |                               | 0                            | 43                                                      |
| 583                         | PROSHARES ULTRASHORT     | 74347X617 |              | 9/22/2010     | 10/11/2011 | 365               | 0                    | 423                                      | -58          |                      |                               | 0                            | -58                                                     |
| 584                         | PROSHARES ULTRASHORT     | 74348A202 |              | 12/2/2010     | 3/3/2011   | 44                | 0                    | 56                                       | -12          |                      |                               | 0                            | -12                                                     |
| 585                         | PROSHARES ULTRASHORT     | 74348A202 |              | 12/2/2010     | 3/3/2011   | 219               | 0                    | 281                                      | -62          |                      |                               | 0                            | -62                                                     |
| 586                         | PROSHARES ULTRASHORT     | 74348A202 |              | 12/2/2010     | 3/3/2011   | 307               | 0                    | 394                                      | -87          |                      |                               | 0                            | -87                                                     |
| 587                         | PROSHARES ULTRASHORT     | 74348A202 |              | 12/2/2010     | 3/3/2011   | 307               | 0                    | 394                                      | -87          |                      |                               | 0                            | -87                                                     |
| 588                         | PROSHARES ULTRASHORT     | 74348A202 |              | 12/28/2010    | 3/3/2011   | 569               | 0                    | 711                                      | -142         |                      |                               | 0                            | -142                                                    |
| 589                         | PROSHARES ULTRASHORT     | 74348A202 |              | 12/28/2010    | 3/3/2011   | 44                | 0                    | 55                                       | -11          |                      |                               | 0                            | -11                                                     |
| 590                         | PROSHARES ULTRASHORT     | 74348A202 |              | 12/29/2010    | 3/3/2011   | 175               | 0                    | 218                                      | -43          |                      |                               | 0                            | -43                                                     |
| 591                         | PROSHARES ULTRASHORT     | 74348A202 |              | 12/29/2010    | 3/3/2011   | 131               | 0                    | 164                                      | -33          |                      |                               | 0                            | -33                                                     |
| 592                         | PROSHARES ULTRASHORT     | 74348A202 |              | 2/9/2011      | 3/3/2011   | 263               | 0                    | 278                                      | -15          |                      |                               | 0                            | -15                                                     |
| 593                         | PROSHARES ULTRASHORT     | 74348A202 |              | 2/9/2011      | 3/3/2011   | 350               | 0                    | 370                                      | -20          |                      |                               | 0                            | -20                                                     |
| 594                         | PROSHARES ULTRASHORT     | 74348A202 |              | 2/9/2011      | 3/3/2011   | 307               | 0                    | 324                                      | -17          |                      |                               | 0                            | -17                                                     |
| 595                         | PROSHARES ULTRASHORT     | 74348A202 |              | 2/10/2011     | 3/3/2011   | 657               | 0                    | 702                                      | -45          |                      |                               | 0                            | -45                                                     |
| 596                         | PROSHARES ULTRASHORT     | 74348A202 |              | 2/10/2011     | 3/3/2011   | 44                | 0                    | 47                                       | -3           |                      |                               | 0                            | -3                                                      |
| 597                         | PROSHARES ULTRASHORT     | 74348A202 |              | 2/10/2011     | 3/3/2011   | 1,007             | 0                    | 1,076                                    | -69          |                      |                               | 0                            | -69                                                     |
| 598                         | PROSHARES ULTRASHORT     | 74348A202 |              | 2/10/2011     | 3/3/2011   | 657               | 0                    | 702                                      | -45          |                      |                               | 0                            | -45                                                     |
| 599                         | PROSHARES ULTRASHORT     | 74348A202 |              | 2/10/2011     | 3/3/2011   | 569               | 0                    | 608                                      | -39          |                      |                               | 0                            | -39                                                     |
| 600                         | PROSHARES ULTRASHORT     | 74348A202 |              | 2/10/2011     | 3/3/2011   | 350               | 0                    | 374                                      | -24          |                      |                               | 0                            | -24                                                     |
| 601                         | PROSHARES ULTRASHORT     | 74348A202 |              | 2/10/2011     | 3/3/2011   | 350               | 0                    | 374                                      | -24          |                      |                               | 0                            | -24                                                     |
| 602                         | PROSHARES ULTRASHORT     | 74348A202 |              | 2/10/2011     | 3/3/2011   | 350               | 0                    | 374                                      | -24          |                      |                               | 0                            | -24                                                     |
| 603                         | LYONDELBASELL INDUSTRIE  | N53745100 |              | 8/8/2011      | 9/9/2011   | 3,504             | 0                    | 3,248                                    | 256          |                      |                               | 0                            | 256                                                     |
| 604                         | LYONDELBASELL INDUSTRIE  | N53745100 |              | 8/9/2011      | 9/9/2011   | 3,279             | 0                    | 3,132                                    | 147          |                      |                               | 0                            | 147                                                     |
| 605                         | LYONDELBASELL INDUSTRIE  | N53745100 |              | 9/6/2011      | 9/9/2011   | 3,793             | 0                    | 3,729                                    | 64           |                      |                               | 0                            | 64                                                      |
| 606                         | NXP SEMICONDUCTORS N V   | N6596X109 |              | 3/17/2011     | 4/14/2011  | 32                | 0                    | 27                                       | 5            |                      |                               | 0                            | 5                                                       |
| 607                         | NXP SEMICONDUCTORS N V   | N6596X109 |              | 3/17/2011     | 5/26/2011  | 1,048             | 0                    | 1,010                                    | 38           |                      |                               | 0                            | 38                                                      |
| 608                         | NXP SEMICONDUCTORS N V   | N6596X109 |              | 3/22/2011     | 5/26/2011  | 1,020             | 0                    | 989                                      | 31           |                      |                               | 0                            | 31                                                      |
| 609                         | NXP SEMICONDUCTORS N V   | N6596X109 |              | 3/23/2011     | 5/26/2011  | 1,246             | 0                    | 1,189                                    | 57           |                      |                               | 0                            | 57                                                      |
| 610                         | NXP SEMICONDUCTORS N V   | N6596X109 |              | 3/24/2011     | 5/26/2011  | 651               | 0                    | 645                                      | 6            |                      |                               | 0                            | 6                                                       |
| 611                         | NXP SEMICONDUCTORS N V   | N6596X109 |              | 3/31/2011     | 5/26/2011  | 623               | 0                    | 666                                      | -43          |                      |                               | 0                            | -43                                                     |
| 612                         | TEEKAY CORP              | Y8564W103 |              | 3/22/2011     | 8/9/2011   | 602               | 0                    | 972                                      | -370         |                      |                               | 0                            | -370                                                    |
| 613                         | TEEKAY CORP              | Y8564W103 |              | 3/23/2011     | 8/9/2011   | 67                | 0                    | 107                                      | -40          |                      |                               | 0                            | -40                                                     |
| 614                         | TEEKAY CORP              | Y8564W103 |              | 3/23/2011     | 8/10/2011  | 221               | 0                    | 358                                      | -137         |                      |                               | 0                            | -137                                                    |
| 615                         | TEEKAY CORP              | Y8564W103 |              | 3/24/2011     | 8/10/2011  | 399               | 0                    | 648                                      | -249         |                      |                               | 0                            | -249                                                    |
| 616                         | CONAGRA FOODS INC        | 205887102 |              | 6/22/2009     | 3/4/2011   | 990               | 0                    | 822                                      | 168          |                      |                               | 0                            | 168                                                     |
| 617                         | CONAGRA FOODS INC        | 205887102 |              | 6/23/2009     | 3/4/2011   | 3,847             | 0                    | 3,318                                    | 529          |                      |                               | 0                            | 529                                                     |
| 618                         | CONAGRA FOODS INC        | 205887102 |              | 6/23/2009     | 9/9/2011   | 3,792             | 0                    | 3,119                                    | 673          |                      |                               | 0                            | 673                                                     |
| 619                         | CONAGRA FOODS INC        | 205887102 |              | 6/24/2009     | 9/9/2011   | 3,502             | 0                    | 2,911                                    | 591          |                      |                               | 0                            | 591                                                     |
| 620                         | CONOCOPHILLIPS           | 20825C104 |              | 6/4/2008      | 1/28/2011  | 774               | 0                    | 997                                      | -223         |                      |                               | 0                            | -223                                                    |
| 621                         | CONOCOPHILLIPS           | 20825C104 |              | 6/5/2008      | 1/28/2011  | 633               | 0                    | 828                                      | -195         |                      |                               | 0                            | -195                                                    |
| 622                         | CONOCOPHILLIPS           | 20825C104 |              | 3/21/2007     | 2/28/2011  | 11,290            | 0                    | 9,830                                    | 1,460        |                      |                               | 0                            | 1,460                                                   |
| 623                         | CONOCOPHILLIPS           | 20825C104 |              | 6/5/2008      | 3/4/2011   | 5,551             | 0                    | 6,443                                    | -892         |                      |                               | 0                            | -892                                                    |
| 624                         | CONOCOPHILLIPS           | 20825C104 |              | 6/9/2008      | 3/4/2011   | 7,929             | 0                    | 9,486                                    | -1,557       |                      |                               | 0                            | -1,557                                                  |
| 625                         | CONOCOPHILLIPS           | 20825C104 |              | 6/9/2008      | 9/9/2011   | 1,971             | 0                    | 2,846                                    | -875         |                      |                               | 0                            | -875                                                    |
| 626                         | CONOCOPHILLIPS           | 20825C104 |              | 2/16/2010     | 9/9/2011   | 6,175             | 0                    | 4,882                                    | 1,493        |                      |                               | 0                            | 1,493                                                   |
| 627                         | CONOCOPHILLIPS           | 20825C104 |              | 2/17/2010     | 9/9/2011   | 6,569             | 0                    | 4,952                                    | 1,617        |                      |                               | 0                            | 1,617                                                   |
| 628                         | CONOCOPHILLIPS           | 20825C104 |              | 2/18/2010     | 9/9/2011   | 3,153             | 0                    | 2,350                                    | 803          |                      |                               | 0                            | 803                                                     |
| 629                         | CONOCOPHILLIPS           | 20825C104 |              | 3/15/2011     | 11/14/2011 | 6,726             | 0                    | 7,061                                    | -335         |                      |                               | 0                            | -335                                                    |
| 630                         | OCCIDENTAL PETE CORP CAL | 674599105 |              | 10/14/2010    | 4/14/2011  | 98                | 0                    | 85                                       | 13           |                      |                               | 0                            | 13                                                      |
| 631                         | OCCIDENTAL PETE CORP CAL | 674599105 |              | 3/19/2007     | 9/9/2011   | 10,984            | 0                    | 6,174                                    | 4,810        |                      |                               | 0                            | 4,810                                                   |
| 632                         | OCCIDENTAL PETE CORP CAL | 674599105 |              | 10/14/2010    | 10/18/2011 | 84                | 0                    | 85                                       | -1           |                      |                               | 0                            | -1                                                      |
| 633                         | OCCIDENTAL PETE CORP CAL | 674599105 |              | 10/14/2010    | 11/15/2011 | 885               | 0                    | 767                                      | 118          |                      |                               | 0                            | 118                                                     |
| 634                         | OCCIDENTAL PETE CORP CAL | 674599105 |              | 11/4/2010     | 11/15/2011 | 2,164             | 0                    | 1,862                                    | 302          |                      |                               | 0                            | 302                                                     |
| 635                         | OCCIDENTAL PETE CORP CAL | 674599105 |              | 2/1/2011      | 11/15/2011 | 2,557             | 0                    | 2,590                                    | -33          |                      |                               | 0                            | -33                                                     |
| 636                         | OCCIDENTAL PETE CORP CAL | 674599105 |              | 2/1/2011      | 11/16/2011 | 2,095             | 0                    | 2,092                                    | 3            |                      |                               | 0                            | 3                                                       |
| 637                         | OCCIDENTAL PETE CORP CAL | 674599105 |              | 4/5/2011      | 11/16/2011 | 399               | 0                    | 414                                      | -15          |                      |                               | 0                            | -15                                                     |
| 638                         | LUKOIL SPONSORED ADR     | 677862104 |              | 2/5/2009      | 3/3/2011   | 3,709             | 0                    | 1,586                                    | 2,123        |                      |                               | 0                            | 2,123                                                   |

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

|     | Kind(s) of Property Sold | Amount                     |                             | 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 | Date Acquired | Date Sold  |                   |                      |                                          |              |                    |                               |                               |                                                         |
|     |                          | 6,722                      | 0                           |               |            | 4,808,548         | 0                    | 4,524,654                                | 283,894      | 0                  | 0                             | 0                             | 283,894                                                 |
| 639 | OLD MUTUAL PLCADR        | 680031200                  |                             | 11/11/2009    | 2/8/2011   | 1,413             | 0                    | 1,271                                    | 142          |                    |                               | 0                             | 142                                                     |
| 640 | OLD MUTUAL PLCADR        | 680031200                  |                             | 11/11/2009    | 2/9/2011   | 2,144             | 0                    | 1,929                                    | 215          |                    |                               | 0                             | 215                                                     |
| 641 | OMNICARE INC             | 681904108                  |                             | 10/12/2011    | 10/18/2011 | 26                | 0                    | 27                                       | -1           |                    |                               | 0                             | -1                                                      |
| 642 | OMNICARE INC             | 681904108                  |                             | 10/12/2011    | 11/16/2011 | 30                | 0                    | 27                                       | 3            |                    |                               | 0                             | 3                                                       |
| 643 | ONEOK INC (OKLAHOMA)     | 682680103                  |                             | 3/15/2011     | 7/28/2011  | 1,983             | 0                    | 1,693                                    | 290          |                    |                               | 0                             | 290                                                     |
| 644 | ONEOK INC (OKLAHOMA)     | 682680103                  |                             | 6/23/2011     | 10/18/2011 | 72                | 0                    | 72                                       | 0            |                    |                               | 0                             | 0                                                       |
| 645 | ONEOK INC (OKLAHOMA)     | 682680103                  |                             | 3/15/2011     | 10/18/2011 | 143               | 0                    | 125                                      | 18           |                    |                               | 0                             | 18                                                      |
| 646 | ONEOK INC (OKLAHOMA)     | 682680103                  |                             | 3/15/2011     | 11/16/2011 | 79                | 0                    | 63                                       | 16           |                    |                               | 0                             | 16                                                      |
| 647 | ORACLE CORP \$0.01 DEL   | 68389X105                  |                             | 3/15/2011     | 8/3/2011   | 4,159             | 0                    | 4,368                                    | -209         |                    |                               | 0                             | -209                                                    |
| 648 | ORACLE CORP \$0.01 DEL   | 68389X105                  |                             | 3/15/2011     | 8/18/2011  | 352               | 0                    | 434                                      | -82          |                    |                               | 0                             | -82                                                     |
| 649 | ORACLE CORP \$0.01 DEL   | 68389X105                  |                             | 8/29/2011     | 8/18/2011  | 3,775             | 0                    | 4,782                                    | -1,007       |                    |                               | 0                             | -1,007                                                  |
| 650 | ORACLE CORP \$0.01 DEL   | 68389X105                  |                             | 8/29/2011     | 10/18/2011 | 31                | 0                    | 28                                       | 3            |                    |                               | 0                             | 3                                                       |
| 651 | ORACLE CORP \$0.01 DEL   | 68389X105                  |                             | 8/29/2011     | 11/16/2011 | 97                | 0                    | 83                                       | 14           |                    |                               | 0                             | 14                                                      |
| 652 | ORACLE CORP \$0.01 DEL   | 68389X105                  |                             | 8/29/2011     | 12/21/2011 | 2,247             | 0                    | 2,434                                    | -187         |                    |                               | 0                             | -187                                                    |
| 653 | PROSHARES ULTRASHORT QQQ | 74347X237                  |                             | 7/28/2011     | 10/6/2011  | 153               | 0                    | 144                                      | 9            |                    |                               | 0                             | 9                                                       |
| 654 | PROSHARES ULTRASHORT QQQ | 74347X237                  |                             | 7/28/2011     | 10/6/2011  | 51                | 0                    | 48                                       | 3            |                    |                               | 0                             | 3                                                       |
| 655 | PROSHARES ULTRASHORT QQQ | 74347X237                  |                             | 7/28/2011     | 10/6/2011  | 102               | 0                    | 96                                       | 6            |                    |                               | 0                             | 6                                                       |
| 656 | PROSHARES ULTRASHORT QQQ | 74347X237                  |                             | 9/2/2011      | 10/6/2011  | 102               | 0                    | 106                                      | -4           |                    |                               | 0                             | -4                                                      |
| 657 | PROSHARES ULTRASHORT QQQ | 74347X237                  |                             | 9/2/2011      | 10/6/2011  | 204               | 0                    | 213                                      | -9           |                    |                               | 0                             | -9                                                      |
| 658 | PROSHARES ULTRASHORT QQQ | 74347X237                  |                             | 9/2/2011      | 10/6/2011  | 153               | 0                    | 160                                      | -7           |                    |                               | 0                             | -7                                                      |
| 659 | PROSHARES ULTRASHORT QQQ | 74347X237                  |                             | 9/2/2011      | 10/6/2011  | 51                | 0                    | 53                                       | -2           |                    |                               | 0                             | -2                                                      |
| 660 | PROSHARES ULTRASHORT QQQ | 74347X237                  |                             | 9/2/2011      | 10/6/2011  | 102               | 0                    | 106                                      | -4           |                    |                               | 0                             | -4                                                      |
| 661 | PROSHARES ULTRASHORT QQQ | 74347X237                  |                             | 2/23/2011     | 10/27/2011 | 43                | 0                    | 53                                       | -10          |                    |                               | 0                             | -10                                                     |
| 662 | PROSHARES ULTRASHORT QQQ | 74347X237                  |                             | 2/23/2011     | 10/27/2011 | 87                | 0                    | 107                                      | -20          |                    |                               | 0                             | -20                                                     |
| 663 | PROSHARES ULTRASHORT QQQ | 74347X237                  |                             | 2/23/2011     | 10/27/2011 | 43                | 0                    | 53                                       | -10          |                    |                               | 0                             | -10                                                     |
| 664 | PROSHARES ULTRASHORT QQQ | 74347X237                  |                             | 2/23/2011     | 10/27/2011 | 173               | 0                    | 214                                      | -41          |                    |                               | 0                             | -41                                                     |
| 665 | PROSHARES ULTRASHORT QQQ | 74347X237                  |                             | 2/23/2011     | 10/27/2011 | 43                | 0                    | 53                                       | -10          |                    |                               | 0                             | -10                                                     |
| 666 | PROSHARES ULTRASHORT QQQ | 74347X237                  |                             | 5/24/2011     | 10/27/2011 | 87                | 0                    | 103                                      | -16          |                    |                               | 0                             | -16                                                     |
| 667 | PROSHARES ULTRASHORT QQQ | 74347X237                  |                             | 5/24/2011     | 10/27/2011 | 130               | 0                    | 155                                      | -25          |                    |                               | 0                             | -25                                                     |
| 668 | PROSHARES ULTRASHORT QQQ | 74347X237                  |                             | 5/24/2011     | 10/27/2011 | 130               | 0                    | 155                                      | -25          |                    |                               | 0                             | -25                                                     |
| 669 | PROSHARES ULTRASHORT QQQ | 74347X237                  |                             | 5/24/2011     | 10/27/2011 | 87                | 0                    | 103                                      | -16          |                    |                               | 0                             | -16                                                     |
| 670 | PROSHARES ULTRASHORT QQQ | 74347X237                  |                             | 5/24/2011     | 10/27/2011 | 173               | 0                    | 206                                      | -33          |                    |                               | 0                             | -33                                                     |
| 671 | PROSHARES ULTRASHORT QQQ | 74347X237                  |                             | 9/2/2011      | 10/27/2011 | 87                | 0                    | 110                                      | -23          |                    |                               | 0                             | -23                                                     |
| 672 | PROSHARES ULTRASHORT QQQ | 74347X237                  |                             | 9/2/2011      | 10/27/2011 | 173               | 0                    | 220                                      | -47          |                    |                               | 0                             | -47                                                     |
| 673 | PROSHARES ULTRASHORT QQQ | 74347X237                  |                             | 9/2/2011      | 10/27/2011 | 130               | 0                    | 165                                      | -35          |                    |                               | 0                             | -35                                                     |
| 674 | PROSHARES ULTRASHORT QQQ | 74347X237                  |                             | 9/2/2011      | 10/27/2011 | 43                | 0                    | 55                                       | -12          |                    |                               | 0                             | -12                                                     |
| 675 | PROSHARES ULTRASHORT QQQ | 74347X237                  |                             | 9/2/2011      | 10/27/2011 | 87                | 0                    | 110                                      | -23          |                    |                               | 0                             | -23                                                     |
| 676 | PROSHARES ULTRASHORT QQQ | 74347X237                  |                             | 9/22/2011     | 10/27/2011 | 87                | 0                    | 103                                      | -16          |                    |                               | 0                             | -16                                                     |
| 677 | PROSHARES ULTRASHORT QQQ | 74347X237                  |                             | 9/22/2011     | 10/27/2011 | 130               | 0                    | 154                                      | -24          |                    |                               | 0                             | -24                                                     |
| 678 | PROSHARES ULTRASHORT QQQ | 74347X237                  |                             | 9/23/2011     | 10/27/2011 | 43                | 0                    | 53                                       | -10          |                    |                               | 0                             | -10                                                     |
| 679 | PROSHARES ULTRASHORT QQQ | 74347X237                  |                             | 9/23/2011     | 10/27/2011 | 130               | 0                    | 159                                      | -29          |                    |                               | 0                             | -29                                                     |
| 680 | PROSHARES ULTRASHORT QQQ | 74347X237                  |                             | 9/23/2011     | 10/27/2011 | 87                | 0                    | 106                                      | -19          |                    |                               | 0                             | -19                                                     |
| 681 | PROSHARES ULTRASHORT QQQ | 74347X237                  |                             | 9/23/2011     | 10/27/2011 | 260               | 0                    | 317                                      | -57          |                    |                               | 0                             | -57                                                     |
| 682 | PROSHARES ULTRASHORT QQQ | 74347X237                  |                             | 9/23/2011     | 10/27/2011 | 87                | 0                    | 106                                      | -19          |                    |                               | 0                             | -19                                                     |
| 683 | PROSHARES ULTRASHORT QQQ | 74347X237                  |                             | 5/24/2011     | 10/28/2011 | 170               | 0                    | 260                                      | -90          |                    |                               | 0                             | -90                                                     |
| 684 | PROSHARES ULTRASHORT QQQ | 74347X237                  |                             | 5/24/2011     | 10/28/2011 | 85                | 0                    | 130                                      | -45          |                    |                               | 0                             | -45                                                     |
| 685 | PROSHARES ULTRASHORT QQQ | 74347X237                  |                             | 5/24/2011     | 10/28/2011 | 128               | 0                    | 195                                      | -67          |                    |                               | 0                             | -67                                                     |
| 686 | PROSHARES ULTRASHORT QQQ | 74347X237                  |                             | 5/24/2011     | 10/28/2011 | 128               | 0                    | 195                                      | -67          |                    |                               | 0                             | -67                                                     |
| 687 | VODAFONE GROU PLC SP ADR | 92857W209                  |                             | 3/29/2007     | 3/3/2011   | 9,841             | 0                    | 9,269                                    | 572          |                    |                               | 0                             | 572                                                     |
| 688 | VODAFONE GROU PLC SP ADR | 92857W209                  |                             | 7/31/2009     | 3/3/2011   | 5,851             | 0                    | 4,115                                    | 1,736        |                    |                               | 0                             | 1,736                                                   |
| 689 | VODAFONE GROU PLC SP ADR | 92857W209                  |                             | 11/11/2009    | 3/3/2011   | 3,989             | 0                    | 3,035                                    | 954          |                    |                               | 0                             | 954                                                     |
| 690 | WABCO HOLDINGS INC       | 92927K102                  |                             | 5/3/2011      | 10/18/2011 | 44                | 0                    | 72                                       | -28          |                    |                               | 0                             | -28                                                     |
| 691 | WABCO HOLDINGS INC       | 92927K102                  |                             | 5/3/2011      | 11/22/2011 | 42                | 0                    | 71                                       | -29          |                    |                               | 0                             | -29                                                     |
| 692 | WABCO HOLDINGS INC       | 92927K102                  |                             | 5/3/2011      | 11/22/2011 | 1,178             | 0                    | 2,025                                    | -849         |                    |                               | 0                             | -849                                                    |
| 693 | WABCO HOLDINGS INC       | 92927K102                  |                             | 5/4/2011      | 11/22/2011 | 1,134             | 0                    | 1,906                                    | -772         |                    |                               | 0                             | -772                                                    |
| 694 | WABCO HOLDINGS INC       | 92927K102                  |                             | 5/12/2011     | 11/22/2011 | 1,176             | 0                    | 1,996                                    | -820         |                    |                               | 0                             | -820                                                    |
| 695 | WABCO HOLDINGS INC       | 92927K102                  |                             | 9/12/2011     | 11/22/2011 | 756               | 0                    | 801                                      | -45          |                    |                               | 0                             | -45                                                     |
| 696 | WABCO HOLDINGS INC       | 92927K102                  |                             | 9/12/2011     | 11/23/2011 | 124               | 0                    | 134                                      | -10          |                    |                               | 0                             | -10                                                     |

---

| 4,808,548         | 0                    | 4,524,654                                | 283,894      | 0                    | 0                             | 0                             | 283,894                                                 | 0 | 0 | 0 | 283,894 | Excess of FMV Over Adjusted Basis or Losses |
|-------------------|----------------------|------------------------------------------|--------------|----------------------|-------------------------------|-------------------------------|---------------------------------------------------------|---|---|---|---------|---------------------------------------------|
| 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 |   |   |   |         |                                             |
| 248               | 0                    | 277                                      | -29          |                      |                               | 0                             | -29                                                     |   |   |   |         |                                             |
| 414               | 0                    | 425                                      | -11          |                      |                               | 0                             | -11                                                     |   |   |   |         |                                             |
| 1,933             | 0                    | 1,688                                    | 245          |                      |                               | 0                             | 245                                                     |   |   |   |         |                                             |
| 535               | 0                    | 467                                      | 68           |                      |                               | 0                             | 68                                                      |   |   |   |         |                                             |
| 40                | 0                    | 36                                       | 4            |                      |                               | 0                             | 4                                                       |   |   |   |         |                                             |
| 224               | 0                    | 252                                      | -28          |                      |                               | 0                             | -28                                                     |   |   |   |         |                                             |
| 1,473             | 0                    | 1,668                                    | -195         |                      |                               | 0                             | -195                                                    |   |   |   |         |                                             |
| 64                | 0                    | 78                                       | -14          |                      |                               | 0                             | -14                                                     |   |   |   |         |                                             |
| 1,441             | 0                    | 1,781                                    | -340         |                      |                               | 0                             | -340                                                    |   |   |   |         |                                             |
| 9,638             | 0                    | 10,577                                   | -939         |                      |                               | 0                             | -939                                                    |   |   |   |         |                                             |
| 521               | 0                    | 487                                      | 34           |                      |                               | 0                             | 34                                                      |   |   |   |         |                                             |
| 5,818             | 0                    | 4,951                                    | 867          |                      |                               | 0                             | 867                                                     |   |   |   |         |                                             |
| 783               | 0                    | 671                                      | 112          |                      |                               | 0                             | 112                                                     |   |   |   |         |                                             |
| 114               | 0                    | 96                                       | 18           |                      |                               | 0                             | 18                                                      |   |   |   |         |                                             |
| 2,838             | 0                    | 2,813                                    | 25           |                      |                               | 0                             | 25                                                      |   |   |   |         |                                             |
| 1,639             | 0                    | 1,662                                    | -23          |                      |                               | 0                             | -23                                                     |   |   |   |         |                                             |
| 1,261             | 0                    | 1,407                                    | -146         |                      |                               | 0                             | -146                                                    |   |   |   |         |                                             |
| 163               | 0                    | 184                                      | -21          |                      |                               | 0                             | -21                                                     |   |   |   |         |                                             |
| 205               | 0                    | 221                                      | -16          |                      |                               | 0                             | -16                                                     |   |   |   |         |                                             |
| 31                | 0                    | 37                                       | -6           |                      |                               | 0                             | -6                                                      |   |   |   |         |                                             |
| 6,273             | 0                    | 2,851                                    | 3,422        |                      |                               | 0                             | 3,422                                                   |   |   |   |         |                                             |
| 518               | 0                    | 239                                      | 279          |                      |                               | 0                             | 279                                                     |   |   |   |         |                                             |
| 157               | 0                    | 80                                       | 77           |                      |                               | 0                             | 77                                                      |   |   |   |         |                                             |
| 1,802             | 0                    | 1,462                                    | 340          |                      |                               | 0                             | 340                                                     |   |   |   |         |                                             |
| 141               | 0                    | 106                                      | 35           |                      |                               | 0                             | 35                                                      |   |   |   |         |                                             |
| 1,019             | 0                    | 1,063                                    | -44          |                      |                               | 0                             | -44                                                     |   |   |   |         |                                             |
| 1,056             | 0                    | 1,063                                    | -7           |                      |                               | 0                             | -7                                                      |   |   |   |         |                                             |
| 859               | 0                    | 1,279                                    | -420         |                      |                               | 0                             | -420                                                    |   |   |   |         |                                             |
| 7,436             | 0                    | 8,697                                    | -1,261       |                      |                               | 0                             | -1,261                                                  |   |   |   |         |                                             |
| 1,352             | 0                    | 802                                      | 550          |                      |                               | 0                             | 550                                                     |   |   |   |         |                                             |
| 10,049            | 0                    | 6,413                                    | 3,636        |                      |                               | 0                             | 3,636                                                   |   |   |   |         |                                             |
| 7,592             | 0                    | 6,658                                    | 934          |                      |                               | 0                             | 934                                                     |   |   |   |         |                                             |
| 3,827             | 0                    | 3,361                                    | 466          |                      |                               | 0                             | 466                                                     |   |   |   |         |                                             |
| 3,609             | 0                    | 2,297                                    | 1,312        |                      |                               | 0                             | 1,312                                                   |   |   |   |         |                                             |
| 1,001             | 0                    | 1,012                                    | -11          |                      |                               | 0                             | -11                                                     |   |   |   |         |                                             |
| 26                | 0                    | 26                                       | 0            |                      |                               | 0                             | 0                                                       |   |   |   |         |                                             |
| 6,078             | 0                    | 6,048                                    | 30           |                      |                               | 0                             | 30                                                      |   |   |   |         |                                             |
| 922               | 0                    | 909                                      | 13           |                      |                               | 0                             | 13                                                      |   |   |   |         |                                             |
| 83                | 0                    | 78                                       | 5            |                      |                               | 0                             | 5                                                       |   |   |   |         |                                             |
| 4,531             | 0                    | 4,038                                    | 493          |                      |                               | 0                             | 493                                                     |   |   |   |         |                                             |
| 4,513             | 0                    | 3,678                                    | 835          |                      |                               | 0                             | 835                                                     |   |   |   |         |                                             |
| 97                | 0                    | 78                                       | 19           |                      |                               | 0                             | 19                                                      |   |   |   |         |                                             |
| 97                | 0                    | 77                                       | 20           |                      |                               | 0                             | 20                                                      |   |   |   |         |                                             |
| 3,656             | 0                    | 2,932                                    | 724          |                      |                               | 0                             | 724                                                     |   |   |   |         |                                             |
| 31                | 0                    | 26                                       | 5            |                      |                               | 0                             | 5                                                       |   |   |   |         |                                             |
| 62                | 0                    | 51                                       | 11           |                      |                               | 0                             | 11                                                      |   |   |   |         |                                             |
| 73                | 0                    | 65                                       | 8            |                      |                               | 0                             | 8                                                       |   |   |   |         |                                             |
| 2,972             | 0                    | 2,469                                    | 503          |                      |                               | 0                             | 503                                                     |   |   |   |         |                                             |
| 3,526             | 0                    | 2,794                                    | 732          |                      |                               | 0                             | 732                                                     |   |   |   |         |                                             |
| 469               | 0                    | 518                                      | -49          |                      |                               | 0                             | -49                                                     |   |   |   |         |                                             |
| 4,692             | 0                    | 5,047                                    | -355         |                      |                               | 0                             | -355                                                    |   |   |   |         |                                             |
| 4,572             | 0                    | 4,986                                    | -414         |                      |                               | 0                             | -414                                                    |   |   |   |         |                                             |
| 1,333             | 0                    | 1,443                                    | -110         |                      |                               | 0                             | -110                                                    |   |   |   |         |                                             |
| 2,312             | 0                    | 2,467                                    | -155         |                      |                               | 0                             | -155                                                    |   |   |   |         |                                             |
| 2,294             | 0                    | 2,467                                    | -173         |                      |                               | 0                             | -173                                                    |   |   |   |         |                                             |
| 917               | 0                    | 971                                      | -54          |                      |                               | 0                             | -54                                                     |   |   |   |         |                                             |
| 6,314             | 0                    | 8,267                                    | -1,953       |                      |                               | 0                             | -1,953                                                  |   |   |   |         |                                             |
| 70                | 0                    | 83                                       | -13          |                      |                               | 0                             | -13                                                     |   |   |   |         |                                             |

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

|     | Kind(s) of Property Sold | Amount                     |                             | How Acquired | Date Acquired | Date Sold  | 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 |              |               |            |                   |                      |                                          |              |                    |                               |                              |                                                         |
|     |                          | 6,722                      | 0                           |              |               |            | 4,808,548         | 0                    | 4,524,654                                | 283,894      | 0                  | 0                             | 0                            | 283,894                                                 |
| 755 | CAPITAL ONE FINL         | 14040H105                  |                             |              | 3/29/2010     | 3/4/2011   | 3,774             | 0                    | 3,323                                    | 451          |                    |                               | 0                            | 451                                                     |
| 756 | CAPITAL ONE FINL         | 14040H105                  |                             |              | 3/30/2010     | 3/4/2011   | 5,177             | 0                    | 4,534                                    | 643          |                    |                               | 0                            | 643                                                     |
| 757 | CAPITAL ONE FINL         | 14040H105                  |                             |              | 3/30/2010     | 9/9/2011   | 1,152             | 0                    | 1,144                                    | 8            |                    |                               | 0                            | 8                                                       |
| 758 | CAPITAL ONE FINL         | 14040H105                  |                             |              | 4/5/2010      | 9/9/2011   | 4,438             | 0                    | 4,451                                    | -13          |                    |                               | 0                            | -13                                                     |
| 759 | CAPITAL ONE FINL         | 14040H105                  |                             |              | 4/6/2010      | 9/9/2011   | 5,547             | 0                    | 5,620                                    | -73          |                    |                               | 0                            | -73                                                     |
| 760 | CAPITAL ONE FINL         | 14040H105                  |                             |              | 4/7/2010      | 9/9/2011   | 2,389             | 0                    | 2,429                                    | -40          |                    |                               | 0                            | -40                                                     |
| 761 | CARDINAL HEALTH INC OHIO | 14149Y108                  |                             |              | 3/1/2010      | 1/28/2011  | 821               | 0                    | 700                                      | 121          |                    |                               | 0                            | 121                                                     |
| 762 | CARDINAL HEALTH INC OHIO | 14149Y108                  |                             |              | 3/1/2010      | 3/4/2011   | 6,676             | 0                    | 5,530                                    | 1,146        |                    |                               | 0                            | 1,146                                                   |
| 763 | CARDINAL HEALTH INC OHIO | 14149Y108                  |                             |              | 3/2/2010      | 3/4/2011   | 3,676             | 0                    | 3,101                                    | 575          |                    |                               | 0                            | 575                                                     |
| 764 | CARDINAL HEALTH INC OHIO | 14149Y108                  |                             |              | 3/2/2010      | 9/9/2011   | 3,933             | 0                    | 3,422                                    | 511          |                    |                               | 0                            | 511                                                     |
| 765 | CARDINAL HEALTH INC OHIO | 14149Y108                  |                             |              | 3/3/2010      | 9/9/2011   | 4,998             | 0                    | 4,325                                    | 673          |                    |                               | 0                            | 673                                                     |
| 766 | CARDINAL HEALTH INC OHIO | 14149Y108                  |                             |              | 4/5/2010      | 9/9/2011   | 2,704             | 0                    | 2,409                                    | 295          |                    |                               | 0                            | 295                                                     |
| 767 | CARDINAL HEALTH INC OHIO | 14149Y108                  |                             |              | 4/6/2010      | 9/9/2011   | 2,130             | 0                    | 1,883                                    | 247          |                    |                               | 0                            | 247                                                     |
| 768 | CARDINAL HEALTH INC OHIO | 14149Y108                  |                             |              | 4/7/2010      | 9/9/2011   | 901               | 0                    | 789                                      | 112          |                    |                               | 0                            | 112                                                     |
| 769 | MOTOROLA MOBILITY        | 620097105                  |                             |              | 8/12/2011     | 8/19/2011  | 1,704             | 0                    | 1,120                                    | 584          |                    |                               | 0                            | 584                                                     |
| 770 | MUENCHENER RUECK-UNSPON  | 626188106                  |                             |              | 1/22/2009     | 1/28/2011  | 93                | 0                    | 82                                       | 11           |                    |                               | 0                            | 11                                                      |
| 771 | MUENCHENER RUECK-UNSPON  | 626188106                  |                             |              | 1/22/2009     | 3/3/2011   | 2,118             | 0                    | 1,743                                    | 375          |                    |                               | 0                            | 375                                                     |
| 772 | MUENCHENER RUECK-UNSPON  | 626188106                  |                             |              | 2/5/2009      | 3/3/2011   | 2,367             | 0                    | 2,033                                    | 334          |                    |                               | 0                            | 334                                                     |
| 773 | CITIGROUP INC COM NEW    | 172967424                  |                             |              | 7/26/2010     | 5/23/2011  | 5,604             | 0                    | 5,793                                    | -189         |                    |                               | 0                            | -189                                                    |
| 774 | CITIGROUP INC COM NEW    | 172967424                  |                             |              | 7/26/2010     | 5/24/2011  | 1,242             | 0                    | 1,292                                    | -50          |                    |                               | 0                            | -50                                                     |
| 775 | CLEAN HARBORS INC        | 184496107                  |                             |              | 5/3/2010      | 3/3/2011   | 8,720             | 0                    | 6,172                                    | 2,548        |                    |                               | 0                            | 2,548                                                   |
| 776 | CLEAN HARBORS INC        | 184496107                  |                             |              | 5/3/2010      | 10/18/2011 | 110               | 0                    | 66                                       | 44           |                    |                               | 0                            | 44                                                      |
| 777 | NAVISTAR INTL CORP NEW   | 63934E108                  |                             |              | 3/14/2011     | 6/13/2011  | 163               | 0                    | 191                                      | -28          |                    |                               | 0                            | -28                                                     |
| 778 | NAVISTAR INTL CORP NEW   | 63934E108                  |                             |              | 3/14/2011     | 6/14/2011  | 706               | 0                    | 826                                      | -120         |                    |                               | 0                            | -120                                                    |
| 779 | NAVISTAR INTL CORP NEW   | 63934E108                  |                             |              | 3/14/2011     | 8/3/2011   | 556               | 0                    | 762                                      | -206         |                    |                               | 0                            | -206                                                    |
| 780 | NAVISTAR INTL CORP NEW   | 63934E108                  |                             |              | 3/15/2011     | 8/3/2011   | 509               | 0                    | 697                                      | -188         |                    |                               | 0                            | -188                                                    |
| 781 | NAVISTAR INTL CORP NEW   | 63934E108                  |                             |              | 3/15/2011     | 9/12/2011  | 217               | 0                    | 380                                      | -163         |                    |                               | 0                            | -163                                                    |
| 782 | NAVISTAR INTL CORP NEW   | 63934E108                  |                             |              | 3/22/2011     | 9/12/2011  | 541               | 0                    | 989                                      | -448         |                    |                               | 0                            | -448                                                    |
| 783 | NESTLE SA REP RG SH ADR  | 641069406                  |                             |              | 8/11/2011     | 10/18/2011 | 114               | 0                    | 124                                      | -10          |                    |                               | 0                            | -10                                                     |
| 784 | NESTLE SA REP RG SH ADR  | 641069406                  |                             |              | 8/11/2011     | 10/25/2011 | 1,852             | 0                    | 1,989                                    | -137         |                    |                               | 0                            | -137                                                    |
| 785 | NESTLE SA REP RG SH ADR  | 641069406                  |                             |              | 8/11/2011     | 10/26/2011 | 1,320             | 0                    | 1,429                                    | -109         |                    |                               | 0                            | -109                                                    |
| 786 | NESTLE SA REP RG SH ADR  | 641069406                  |                             |              | 8/12/2011     | 10/26/2011 | 574               | 0                    | 638                                      | -64          |                    |                               | 0                            | -64                                                     |
| 787 | NESTLE SA REP RG SH ADR  | 641069406                  |                             |              | 8/12/2011     | 11/3/2011  | 1,258             | 0                    | 1,403                                    | -145         |                    |                               | 0                            | -145                                                    |
| 788 | NESTLE SA REP RG SH ADR  | 641069406                  |                             |              | 8/12/2011     | 11/4/2011  | 1,543             | 0                    | 1,722                                    | -179         |                    |                               | 0                            | -179                                                    |
| 789 | MUENCHENER RUECK-UNSPON  | 626188106                  |                             |              | 5/7/2009      | 3/3/2011   | 496               | 0                    | 420                                      | 76           |                    |                               | 0                            | 76                                                      |
| 790 | MUENCHENER RUECK-UNSPON  | 626188106                  |                             |              | 5/8/2009      | 3/3/2011   | 1,605             | 0                    | 1,340                                    | 265          |                    |                               | 0                            | 265                                                     |
| 791 | MURPHY OIL CORP          | 626717102                  |                             |              | 3/14/2011     | 9/9/2011   | 3,181             | 0                    | 4,339                                    | -1,158       |                    |                               | 0                            | -1,158                                                  |
| 792 | MURPHY OIL CORP          | 626717102                  |                             |              | 3/15/2011     | 9/9/2011   | 1,898             | 0                    | 2,553                                    | -655         |                    |                               | 0                            | -655                                                    |
| 793 | NRG ENERGY INC           | 629377508                  |                             |              | 12/27/2007    | 3/4/2011   | 4,431             | 0                    | 9,984                                    | -5,553       |                    |                               | 0                            | -5,553                                                  |
| 794 | NRG ENERGY INC           | 629377508                  |                             |              | 12/27/2007    | 9/9/2011   | 697               | 0                    | 1,302                                    | -605         |                    |                               | 0                            | -605                                                    |
| 795 | NRG ENERGY INC           | 629377508                  |                             |              | 8/10/2009     | 9/9/2011   | 5,599             | 0                    | 6,899                                    | -1,300       |                    |                               | 0                            | -1,300                                                  |
| 796 | NRG ENERGY INC           | 629377508                  |                             |              | 8/11/2009     | 9/9/2011   | 1,441             | 0                    | 1,792                                    | -351         |                    |                               | 0                            | -351                                                    |
| 797 | NYSE EURONEXT            | 629491101                  |                             |              | 3/12/2010     | 1/31/2011  | 867               | 0                    | 781                                      | 86           |                    |                               | 0                            | 86                                                      |
| 798 | NYSE EURONEXT            | 629491101                  |                             |              | 4/14/2010     | 1/31/2011  | 1,349             | 0                    | 1,383                                    | -34          |                    |                               | 0                            | -34                                                     |
| 799 | NALCO HLDG CO            | 62985Q101                  |                             |              | 1/5/2010      | 2/25/2011  | 1,640             | 0                    | 1,696                                    | -56          |                    |                               | 0                            | -56                                                     |
| 800 | NALCO HLDG CO            | 62985Q101                  |                             |              | 1/6/2010      | 2/25/2011  | 1,973             | 0                    | 2,043                                    | -70          |                    |                               | 0                            | -70                                                     |
| 801 | NALCO HLDG CO            | 62985Q101                  |                             |              | 1/11/2010     | 2/25/2011  | 2,024             | 0                    | 2,078                                    | -54          |                    |                               | 0                            | -54                                                     |
| 802 | NALCO HLDG CO            | 62985Q101                  |                             |              | 4/16/2010     | 2/25/2011  | 1,230             | 0                    | 1,213                                    | 17           |                    |                               | 0                            | 17                                                      |
| 803 | NALCO HLDG CO            | 62985Q101                  |                             |              | 7/2/2010      | 2/25/2011  | 922               | 0                    | 767                                      | 155          |                    |                               | 0                            | 155                                                     |
| 804 | NALCO HLDG CO            | 62985Q101                  |                             |              | 7/2/2010      | 2/28/2011  | 667               | 0                    | 554                                      | 113          |                    |                               | 0                            | 113                                                     |
| 805 | NALCO HLDG CO            | 62985Q101                  |                             |              | 7/14/2010     | 2/28/2011  | 3,260             | 0                    | 3,006                                    | 254          |                    |                               | 0                            | 254                                                     |
| 806 | NATL AUSTRALIA B ADR     | 632525408                  |                             |              | 2/26/2009     | 1/28/2011  | 264               | 0                    | 127                                      | 137          |                    |                               | 0                            | 137                                                     |
| 807 | NATL AUSTRALIA B ADR     | 632525408                  |                             |              | 2/26/2009     | 3/3/2011   | 7,643             | 0                    | 3,414                                    | 4,229        |                    |                               | 0                            | 4,229                                                   |
| 808 | NATL AUSTRALIA B ADR     | 632525408                  |                             |              | 6/16/2010     | 3/3/2011   | 3,938             | 0                    | 3,326                                    | 612          |                    |                               | 0                            | 612                                                     |
| 809 | NATL AUSTRALIA B ADR     | 632525408                  |                             |              | 1/5/2011      | 3/3/2011   | 3,472             | 0                    | 3,237                                    | 235          |                    |                               | 0                            | 235                                                     |
| 810 | NAT FUEL GAS CO NJ \$1   | 636180101                  |                             |              | 2/17/2009     | 3/3/2011   | 11,348            | 0                    | 5,023                                    | 6,325        |                    |                               | 0                            | 6,325                                                   |
| 811 | NAT FUEL GAS CO NJ \$1   | 636180101                  |                             |              | 2/17/2009     | 4/14/2011  | 71                | 0                    | 32                                       | 39           |                    |                               | 0                            | 39                                                      |
| 812 | NAT FUEL GAS CO NJ \$1   | 636180101                  |                             |              | 2/17/2009     | 10/18/2011 | 112               | 0                    | 65                                       | 47           |                    |                               | 0                            | 47                                                      |

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

|     | Kind(s) of Property Sold  | Amount                     |                             | How Acquired | Date Acquired | Date Sold  | 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 |              |               |            |                   |                      |                                          |              |                    |                               |                               |                                                         |
|     |                           |                            | 6,722                       |              |               | Totals     | 4,808,548         |                      | 0                                        | 4,524,654    | 283,894            | 0                             | 0                             | 283,894                                                 |
| 813 | NAT FUEL GAS CO NJ \$1    | 636180101                  |                             |              | 2/17/2009     | 11/16/2011 | 119               | 0                    | 65                                       | 54           |                    |                               | 0                             | 54                                                      |
| 814 | NAT FUEL GAS CO NJ \$1    | 636180101                  |                             |              | 2/17/2009     | 12/22/2011 | 1,049             | 0                    | 616                                      | 433          |                    |                               | 0                             | 433                                                     |
| 815 | NAT FUEL GAS CO NJ \$1    | 636180101                  |                             |              | 8/7/2009      | 12/22/2011 | 1,435             | 0                    | 1,183                                    | 252          |                    |                               | 0                             | 252                                                     |
| 816 | NATIONAL-OILWELL VARCO    | 637071101                  |                             |              | 2/7/2011      | 3/3/2011   | 8,306             | 0                    | 7,932                                    | 374          |                    |                               | 0                             | 374                                                     |
| 817 | NATIONAL-OILWELL VARCO    | 637071101                  |                             |              | 2/7/2011      | 4/14/2011  | 152               | 0                    | 156                                      | -4           |                    |                               | 0                             | -4                                                      |
| 818 | NATIONAL-OILWELL VARCO    | 637071101                  |                             |              | 2/7/2011      | 6/15/2011  | 773               | 0                    | 855                                      | -82          |                    |                               | 0                             | -82                                                     |
| 819 | NATIONAL-OILWELL VARCO    | 637071101                  |                             |              | 2/7/2011      | 6/20/2011  | 894               | 0                    | 1,011                                    | -117         |                    |                               | 0                             | -117                                                    |
| 820 | NATIONAL-OILWELL VARCO    | 637071101                  |                             |              | 2/7/2011      | 7/14/2011  | 689               | 0                    | 700                                      | -11          |                    |                               | 0                             | -11                                                     |
| 821 | NATIONAL-OILWELL VARCO    | 637071101                  |                             |              | 2/8/2011      | 7/14/2011  | 1,378             | 0                    | 1,391                                    | -13          |                    |                               | 0                             | -13                                                     |
| 822 | NATIONAL-OILWELL VARCO    | 637071101                  |                             |              | 2/8/2011      | 7/28/2011  | 4,376             | 0                    | 4,172                                    | 204          |                    |                               | 0                             | 204                                                     |
| 823 | NATIONAL-OILWELL VARCO    | 637071101                  |                             |              | 3/14/2011     | 7/28/2011  | 81                | 0                    | 76                                       | 5            |                    |                               | 0                             | 5                                                       |
| 824 | NATIONAL RETAIL PPTYS     | 637417106                  |                             |              | 3/15/2011     | 11/16/2011 | 26                | 0                    | 25                                       | 1            |                    |                               | 0                             | 1                                                       |
| 825 | NAVISTAR INTL CORP NEW    | 63934E108                  |                             |              | 3/11/2011     | 6/13/2011  | 1,733             | 0                    | 2,074                                    | -341         |                    |                               | 0                             | -341                                                    |
| 826 | PROSHARES UL TRASHORT QQQ | 74347X237                  |                             |              | 5/24/2011     | 10/28/2011 | 85                | 0                    | 130                                      | -45          |                    |                               | 0                             | -45                                                     |
| 827 | PROSHARES UL TRASHORT QQQ | 74347X237                  |                             |              | 10/4/2011     | 10/28/2011 | 43                | 0                    | 57                                       | -14          |                    |                               | 0                             | -14                                                     |
| 828 | PROSHARES UL TRASHORT QQQ | 74347X237                  |                             |              | 10/4/2011     | 10/28/2011 | 43                | 0                    | 57                                       | -14          |                    |                               | 0                             | -14                                                     |
| 829 | PROSHARES UL TRASHORT QQQ | 74347X237                  |                             |              | 10/20/2011    | 10/28/2011 | 43                | 0                    | 47                                       | -4           |                    |                               | 0                             | -4                                                      |
| 830 | PROSHARES UL TRASHORT QQQ | 74347X237                  |                             |              | 10/20/2011    | 10/28/2011 | 43                | 0                    | 47                                       | -4           |                    |                               | 0                             | -4                                                      |
| 831 | PROSHARES UL TRASHORT QQQ | 74347X237                  |                             |              | 10/20/2011    | 10/28/2011 | 128               | 0                    | 140                                      | -12          |                    |                               | 0                             | -12                                                     |
| 832 | PROSHARES UL TRASHORT QQQ | 74347X237                  |                             |              | 10/20/2011    | 10/28/2011 | 43                | 0                    | 47                                       | -4           |                    |                               | 0                             | -4                                                      |
| 833 | PROSHARES UL TRASHORT QQQ | 74347X237                  |                             |              | 10/20/2011    | 10/28/2011 | 43                | 0                    | 47                                       | -4           |                    |                               | 0                             | -4                                                      |
| 834 | PROSHARES UL TRASHORT QQQ | 74347X237                  |                             |              | 10/20/2011    | 10/28/2011 | 43                | 0                    | 47                                       | -4           |                    |                               | 0                             | -4                                                      |
| 835 | PROSHARES UL TRASHORT QQQ | 74347X237                  |                             |              | 10/20/2011    | 10/28/2011 | 85                | 0                    | 94                                       | -9           |                    |                               | 0                             | -9                                                      |
| 836 | PROSHARES UL TRASHORT QQQ | 74347X237                  |                             |              | 5/24/2011     | 11/30/2011 | 46                | 0                    | 52                                       | -6           |                    |                               | 0                             | -6                                                      |
| 837 | PROSHARES UL TRASHORT QQQ | 74347X237                  |                             |              | 5/24/2011     | 11/30/2011 | 46                | 0                    | 52                                       | -6           |                    |                               | 0                             | -6                                                      |
| 838 | PROSHARES UL TRASHORT QQQ | 74347X237                  |                             |              | 5/24/2011     | 11/30/2011 | 92                | 0                    | 103                                      | -11          |                    |                               | 0                             | -11                                                     |
| 839 | PROSHARES UL TRASHORT QQQ | 74347X237                  |                             |              | 5/24/2011     | 11/30/2011 | 184               | 0                    | 206                                      | -22          |                    |                               | 0                             | -22                                                     |
| 840 | PROSHARES UL TRASHORT QQQ | 74347X237                  |                             |              | 5/24/2011     | 11/30/2011 | 92                | 0                    | 103                                      | -11          |                    |                               | 0                             | -11                                                     |
| 841 | PROSHARES UL TRASHORT QQQ | 74347X237                  |                             |              | 5/24/2011     | 11/30/2011 | 46                | 0                    | 52                                       | -6           |                    |                               | 0                             | -6                                                      |
| 842 | NEW GOLD INC CDA          | 644535106                  |                             |              | 3/15/2011     | 7/15/2011  | 5,902             | 0                    | 5,134                                    | 768          |                    |                               | 0                             | 768                                                     |
| 843 | NEW GOLD INC CDA          | 644535106                  |                             |              | 3/15/2011     | 8/19/2011  | 2,946             | 0                    | 2,167                                    | 779          |                    |                               | 0                             | 779                                                     |
| 844 | NEW GOLD INC CDA          | 644535106                  |                             |              | 3/15/2011     | 9/15/2011  | 2,719             | 0                    | 1,939                                    | 780          |                    |                               | 0                             | 780                                                     |
| 845 | NEW GOLD INC CDA          | 644535106                  |                             |              | 3/15/2011     | 9/22/2011  | 2,546             | 0                    | 1,920                                    | 626          |                    |                               | 0                             | 626                                                     |
| 846 | NEW WORLD DEV SPNSRD ADR  | 649274305                  |                             |              | 10/5/2009     | 1/28/2011  | 160               | 0                    | 187                                      | -27          |                    |                               | 0                             | -27                                                     |
| 847 | NEW WORLD DEV SPNSRD ADR  | 649274305                  |                             |              | 10/5/2009     | 3/3/2011   | 2,742             | 0                    | 3,281                                    | -539         |                    |                               | 0                             | -539                                                    |
| 848 | NEW YORK CMNTY BANCORP    | 649445103                  |                             |              | 1/23/2009     | 6/20/2011  | 1,887             | 0                    | 1,453                                    | 434          |                    |                               | 0                             | 434                                                     |
| 849 | NEW YORK CMNTY BANCORP    | 649445103                  |                             |              | 1/30/2009     | 6/20/2011  | 619               | 0                    | 534                                      | 85           |                    |                               | 0                             | 85                                                      |
| 850 | NEW YORK CMNTY BANCORP    | 649445103                  |                             |              | 1/30/2009     | 6/21/2011  | 5,187             | 0                    | 4,521                                    | 666          |                    |                               | 0                             | 666                                                     |
| 851 | NEW YORK CMNTY BANCORP    | 649445103                  |                             |              | 1/30/2009     | 6/22/2011  | 483               | 0                    | 425                                      | 58           |                    |                               | 0                             | 58                                                      |
| 852 | NEW YORK CMNTY BANCORP    | 649445103                  |                             |              | 2/4/2009      | 6/22/2011  | 3,149             | 0                    | 2,564                                    | 585          |                    |                               | 0                             | 585                                                     |
| 853 | NEW YORK CMNTY BANCORP    | 649445103                  |                             |              | 2/4/2009      | 6/30/2011  | 1,095             | 0                    | 927                                      | 168          |                    |                               | 0                             | 168                                                     |
| 854 | NEW YORK CMNTY BANCORP    | 649445103                  |                             |              | 2/19/2009     | 6/30/2011  | 6,272             | 0                    | 4,403                                    | 1,869        |                    |                               | 0                             | 1,869                                                   |
| 855 | NEW YORK CMNTY BANCORP    | 649445103                  |                             |              | 2/19/2009     | 7/1/2011   | 6,997             | 0                    | 4,814                                    | 2,183        |                    |                               | 0                             | 2,183                                                   |
| 856 | NEWMONT MINING CORP       | 651639106                  |                             |              | 1/19/2010     | 1/7/2011   | 2,121             | 0                    | 2,323                                    | -202         |                    |                               | 0                             | -202                                                    |
| 857 | NEWMONT MINING CORP       | 651639106                  |                             |              | 1/11/2010     | 1/7/2011   | 1,663             | 0                    | 1,815                                    | -152         |                    |                               | 0                             | -152                                                    |
| 858 | NEWMONT MINING CORP       | 651639106                  |                             |              | 1/12/2010     | 1/7/2011   | 860               | 0                    | 932                                      | -72          |                    |                               | 0                             | -72                                                     |
| 859 | NEWS CORP CL A            | 65248E104                  |                             |              | 8/30/2010     | 3/4/2011   | 6,601             | 0                    | 4,691                                    | 1,910        |                    |                               | 0                             | 1,910                                                   |
| 860 | NEWS CORP CL A            | 65248E104                  |                             |              | 8/30/2010     | 9/9/2011   | 2,867             | 0                    | 2,201                                    | 666          |                    |                               | 0                             | 666                                                     |
| 861 | NEWS CORP CL A            | 65248E104                  |                             |              | 8/31/2010     | 9/9/2011   | 5,849             | 0                    | 4,499                                    | 1,350        |                    |                               | 0                             | 1,350                                                   |
| 862 | NEXEN INC CANADA COM      | 65334H102                  |                             |              | 6/12/2009     | 1/28/2011  | 606               | 0                    | 632                                      | -26          |                    |                               | 0                             | -26                                                     |
| 863 | NEXEN INC CANADA COM      | 65334H102                  |                             |              | 6/12/2009     | 3/3/2011   | 1,707             | 0                    | 1,594                                    | 113          |                    |                               | 0                             | 113                                                     |
| 864 | NEXEN INC CANADA COM      | 65334H102                  |                             |              | 7/2/2009      | 3/3/2011   | 677               | 0                    | 627                                      | 50           |                    |                               | 0                             | 50                                                      |
| 865 | NEXEN INC CANADA COM      | 65334H102                  |                             |              | 1/11/2009     | 3/3/2011   | 4,579             | 0                    | 4,263                                    | 316          |                    |                               | 0                             | 316                                                     |
| 866 | NEXEN INC CANADA COM      | 65334H102                  |                             |              | 12/14/2010    | 3/3/2011   | 4,579             | 0                    | 3,780                                    | 799          |                    |                               | 0                             | 799                                                     |
| 867 | NEXEN INC CANADA COM      | 65334H102                  |                             |              | 2/17/2011     | 3/3/2011   | 271               | 0                    | 240                                      | 31           |                    |                               | 0                             | 31                                                      |
| 868 | NEXTERA ENERGY INC SHS    | 65339F101                  |                             |              | 9/10/2010     | 1/11/2011  | 6,597             | 0                    | 6,866                                    | -269         |                    |                               | 0                             | -269                                                    |
| 869 | NEXTERA ENERGY INC SHS    | 65339F101                  |                             |              | 3/15/2011     | 9/16/2011  | 2,074             | 0                    | 2,058                                    | 16           |                    |                               | 0                             | 16                                                      |
| 870 | NEXTERA ENERGY INC SHS    | 65339F101                  |                             |              | 3/15/2011     | 10/18/2011 | 109               | 0                    | 108                                      | 1            |                    |                               | 0                             | 1                                                       |

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

|     | Kind(s) of Property Sold  | Amount                     |                             | How Acquired | Date Acquired | Date Sold  | 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 |              |               |            |                   |                      |                                          |              |                    |                               |                              |                                                         |
|     |                           |                            | 6,722                       |              |               | Totals     | 4,808,548         |                      | 0                                        | 4,524,654    | 283,894            | 0                             | 0                            | 283,894                                                 |
| 871 | PROSHARES UL TRASHORT QQQ | 74347X237                  |                             |              | 11/9/2011     | 11/30/2011 | 138               | 0                    | 133                                      | 5            |                    |                               | 0                            | 5                                                       |
| 872 | PROSHARES UL TRASHORT QQQ | 74347X237                  |                             |              | 11/9/2011     | 11/30/2011 | 46                | 0                    | 0                                        | 44           | 2                  |                               | 0                            | 2                                                       |
| 873 | PROSHARES UL TRASHORT QQQ | 74347X237                  |                             |              | 11/9/2011     | 11/30/2011 | 46                | 0                    | 44                                       | 2            |                    |                               | 0                            | 2                                                       |
| 874 | PROSHARES UL TRASHORT QQQ | 74347X237                  |                             |              | 11/9/2011     | 11/30/2011 | 184               | 0                    | 178                                      | 6            |                    |                               | 0                            | 6                                                       |
| 875 | PROSHARES UL TRASHORT QQQ | 74347X237                  |                             |              | 11/9/2011     | 11/30/2011 | 92                | 0                    | 89                                       | 3            |                    |                               | 0                            | 3                                                       |
| 876 | PROSHARES UL TRASHORT QQQ | 74347X237                  |                             |              | 5/24/2011     | 11/30/2011 | 138               | 0                    | 155                                      | -17          |                    |                               | 0                            | -17                                                     |
| 877 | PROSHARES UL TRASHORT QQQ | 74347X237                  |                             |              | 5/24/2011     | 11/30/2011 | 46                | 0                    | 52                                       | -6           |                    |                               | 0                            | -6                                                      |
| 878 | PROSHARES UL TRASHORT QQQ | 74347X237                  |                             |              | 5/24/2011     | 11/30/2011 | 92                | 0                    | 103                                      | -11          |                    |                               | 0                            | -11                                                     |
| 879 | PROSHARES UL TRASHORT QQQ | 74347X237                  |                             |              | 5/24/2011     | 11/30/2011 | 92                | 0                    | 103                                      | -11          |                    |                               | 0                            | -11                                                     |
| 880 | PROSHARES UL TRASHORT QQQ | 74347X237                  |                             |              | 5/24/2011     | 11/30/2011 | 92                | 0                    | 103                                      | -11          |                    |                               | 0                            | -11                                                     |
| 881 | PROSHARES UL TRASHORT QQQ | 74347X237                  |                             |              | 5/24/2011     | 11/30/2011 | 46                | 0                    | 52                                       | -6           |                    |                               | 0                            | -6                                                      |
| 882 | PROSHARES UL TRASHORT QQQ | 74347X237                  |                             |              | 5/24/2011     | 11/30/2011 | 92                | 0                    | 103                                      | -11          |                    |                               | 0                            | -11                                                     |
| 883 | PROSHARES UL TRASHORT QQQ | 74347X237                  |                             |              | 5/24/2011     | 11/30/2011 | 46                | 0                    | 52                                       | -6           |                    |                               | 0                            | -6                                                      |
| 884 | PROSHARES UL TRASHORT QQQ | 74347X237                  |                             |              | 5/24/2011     | 11/30/2011 | 138               | 0                    | 155                                      | -17          |                    |                               | 0                            | -17                                                     |
| 885 | PROSHARES UL TRASHORT QQQ | 74347X237                  |                             |              | 5/24/2011     | 11/30/2011 | 230               | 0                    | 258                                      | -28          |                    |                               | 0                            | -28                                                     |
| 886 | PROSHARES UL TRASHORT QQQ | 74347X237                  |                             |              | 9/22/2011     | 11/30/2011 | 92                | 0                    | 110                                      | -18          |                    |                               | 0                            | -18                                                     |
| 887 | PROSHARES UL TRASHORT QQQ | 74347X237                  |                             |              | 9/22/2011     | 11/30/2011 | 138               | 0                    | 164                                      | -26          |                    |                               | 0                            | -26                                                     |
| 888 | PROSHARES UL TRASHORT QQQ | 74347X237                  |                             |              | 9/22/2011     | 11/30/2011 | 92                | 0                    | 110                                      | -18          |                    |                               | 0                            | -18                                                     |
| 889 | PROSHARES UL TRASHORT QQQ | 74347X237                  |                             |              | 9/28/2011     | 11/30/2011 | 46                | 0                    | 55                                       | -9           |                    |                               | 0                            | -9                                                      |
| 890 | PROSHARES UL TRASHORT QQQ | 74347X237                  |                             |              | 9/28/2011     | 11/30/2011 | 138               | 0                    | 165                                      | -27          |                    |                               | 0                            | -27                                                     |
| 891 | PROSHARES UL TRASHORT QQQ | 74347X237                  |                             |              | 10/20/2011    | 11/30/2011 | 230               | 0                    | 234                                      | -4           |                    |                               | 0                            | -4                                                      |
| 892 | PROSHARES UL TRASHORT QQQ | 74347X237                  |                             |              | 10/20/2011    | 11/30/2011 | 46                | 0                    | 47                                       | -1           |                    |                               | 0                            | -1                                                      |
| 893 | PROSHARES UL TRASHORT QQQ | 74347X237                  |                             |              | 10/21/2011    | 11/30/2011 | 92                | 0                    | 91                                       | 1            |                    |                               | 0                            | 1                                                       |
| 894 | PROSHARES UL TRASHORT QQQ | 74347X237                  |                             |              | 10/21/2011    | 11/30/2011 | 276               | 0                    | 272                                      | 4            |                    |                               | 0                            | 4                                                       |
| 895 | PROSHARES UL TRASHORT QQQ | 74347X237                  |                             |              | 10/21/2011    | 11/30/2011 | 46                | 0                    | 45                                       | 1            |                    |                               | 0                            | 1                                                       |
| 896 | PROSHARES UL TRASHORT QQQ | 74347X237                  |                             |              | 11/1/2011     | 11/30/2011 | 92                | 0                    | 91                                       | 1            |                    |                               | 0                            | 1                                                       |
| 897 | PROSHARES UL TRASHORT QQQ | 74347X237                  |                             |              | 11/1/2011     | 11/30/2011 | 92                | 0                    | 91                                       | 1            |                    |                               | 0                            | 1                                                       |
| 898 | PROSHARES UL TRASHORT QQQ | 74347X237                  |                             |              | 11/1/2011     | 11/30/2011 | 46                | 0                    | 45                                       | 1            |                    |                               | 0                            | 1                                                       |
| 899 | PROSHARES UL TRASHORT QQQ | 74347X237                  |                             |              | 11/1/2011     | 11/30/2011 | 184               | 0                    | 182                                      | 2            |                    |                               | 0                            | 2                                                       |
| 900 | WELLPOINT INC             | 94973V107                  |                             |              | 6/30/2009     | 9/9/2011   | 1,884             | 0                    | 1,523                                    | 361          |                    |                               | 0                            | 361                                                     |
| 901 | WELLS FARGO & CO NEW DEL  | 949746101                  |                             |              | 1/4/2011      | 3/3/2011   | 8,048             | 0                    | 7,908                                    | 142          |                    |                               | 0                            | 142                                                     |
| 902 | WELLS FARGO & CO NEW DEL  | 949746101                  |                             |              | 1/4/2011      | 4/4/2011   | 576               | 0                    | 574                                      | 2            |                    |                               | 0                            | 2                                                       |
| 903 | WELLS FARGO & CO NEW DEL  | 949746101                  |                             |              | 1/4/2011      | 4/14/2011  | 1,950             | 0                    | 2,040                                    | -90          |                    |                               | 0                            | -90                                                     |
| 904 | WELLS FARGO & CO NEW DEL  | 949746101                  |                             |              | 1/4/2011      | 4/21/2011  | 868               | 0                    | 956                                      | -88          |                    |                               | 0                            | -88                                                     |
| 905 | WELLS FARGO & CO NEW DEL  | 949746101                  |                             |              | 1/4/2011      | 4/25/2011  | 800               | 0                    | 893                                      | -93          |                    |                               | 0                            | -93                                                     |
| 906 | WELLS FARGO & CO NEW DEL  | 949746101                  |                             |              | 1/6/2011      | 4/25/2011  | 3,027             | 0                    | 3,429                                    | -402         |                    |                               | 0                            | -402                                                    |
| 907 | WELLS FARGO & CO NEW DEL  | 949746101                  |                             |              | 3/14/2011     | 4/25/2011  | 114               | 0                    | 128                                      | -14          |                    |                               | 0                            | -14                                                     |
| 908 | WELLS FARGO ADVANTAGE     | 94985D418                  |                             |              | 3/14/2011     | 3/17/2011  | 8                 | 0                    | 8                                        | 0            |                    |                               | 0                            | 0                                                       |
| 909 | WELLS FARGO ADVANTAGE     | 94985D418                  |                             |              | 3/14/2011     | 3/17/2011  | 68,198            | 0                    | 68,991                                   | -793         |                    |                               | 0                            | -793                                                    |
| 910 | WELLS FARGO ADV GLOBAL    | 94985D822                  |                             |              | 3/17/2011     | 9/9/2011   | 4                 | 0                    | 5                                        | -1           |                    |                               | 0                            | -1                                                      |
| 911 | WELLS FARGO ADV GLOBAL    | 94985D822                  |                             |              | 3/17/2011     | 9/9/2011   | 56,691            | 0                    | 68,201                                   | -11,510      |                    |                               | 0                            | -11,510                                                 |
| 912 | WESTN DIGITAL CORP DEL    | 958102105                  |                             |              | 2/25/2008     | 1/28/2011  | 675               | 0                    | 655                                      | 20           |                    |                               | 0                            | 20                                                      |
| 913 | WESTN DIGITAL CORP DEL    | 958102105                  |                             |              | 2/25/2008     | 3/4/2011   | 6,001             | 0                    | 6,554                                    | -553         |                    |                               | 0                            | -553                                                    |
| 914 | WESTN DIGITAL CORP DEL    | 958102105                  |                             |              | 2/25/2008     | 9/9/2011   | 3,989             | 0                    | 4,523                                    | -534         |                    |                               | 0                            | -534                                                    |
| 915 | WESTN DIGITAL CORP DEL    | 958102105                  |                             |              | 4/28/2008     | 9/9/2011   | 4,336             | 0                    | 4,284                                    | 52           |                    |                               | 0                            | 52                                                      |
| 916 | WESTERN UN CO             | 959802109                  |                             |              | 6/13/2011     | 9/9/2011   | 2,677             | 0                    | 3,325                                    | -648         |                    |                               | 0                            | -648                                                    |
| 917 | WESTERN UN CO             | 959802109                  |                             |              | 6/14/2011     | 9/9/2011   | 2,693             | 0                    | 3,388                                    | -695         |                    |                               | 0                            | -695                                                    |
| 918 | WESTERN UN CO             | 959802109                  |                             |              | 6/15/2011     | 9/9/2011   | 3,959             | 0                    | 4,920                                    | -961         |                    |                               | 0                            | -961                                                    |
| 919 | WESTERN UN CO             | 959802109                  |                             |              | 6/16/2011     | 9/9/2011   | 1,523             | 0                    | 1,876                                    | -353         |                    |                               | 0                            | -353                                                    |
| 920 | WILLIAMS COMPANIES DEL    | 969457100                  |                             |              | 8/30/2010     | 1/18/2011  | 4,207             | 0                    | 2,971                                    | 1,236        |                    |                               | 0                            | 1,236                                                   |
| 921 | WILLIAMS COMPANIES DEL    | 969457100                  |                             |              | 8/30/2010     | 1/19/2011  | 3,701             | 0                    | 2,637                                    | 1,064        |                    |                               | 0                            | 1,064                                                   |
| 922 | WILLIAMS COMPANIES DEL    | 969457100                  |                             |              | 8/31/2010     | 1/19/2011  | 469               | 0                    | 329                                      | 140          |                    |                               | 0                            | 140                                                     |
| 923 | WILLIAMS COMPANIES DEL    | 969457100                  |                             |              | 8/31/2010     | 1/20/2011  | 4,011             | 0                    | 2,816                                    | 1,195        |                    |                               | 0                            | 1,195                                                   |
| 924 | WILLIAMS COMPANIES DEL    | 969457100                  |                             |              | 8/31/2010     | 1/28/2011  | 482               | 0                    | 329                                      | 153          |                    |                               | 0                            | 153                                                     |
| 925 | WILLIAMS COMPANIES DEL    | 969457100                  |                             |              | 9/7/2010      | 1/28/2011  | 54                | 0                    | 38                                       | 16           |                    |                               | 0                            | 16                                                      |
| 926 | WILLIAMS COMPANIES DEL    | 969457100                  |                             |              | 9/7/2010      | 3/4/2011   | 5,648             | 0                    | 3,545                                    | 2,103        |                    |                               | 0                            | 2,103                                                   |
| 927 | WILLIAMS COMPANIES DEL    | 969457100                  |                             |              | 9/7/2010      | 7/18/2011  | 2,581             | 0                    | 1,648                                    | 933          |                    |                               | 0                            | 933                                                     |
| 928 | WILLIAMS COMPANIES DEL    | 969457100                  |                             |              | 9/7/2010      | 7/19/2011  | 3,435             | 0                    | 2,165                                    | 1,270        |                    |                               | 0                            | 1,270                                                   |

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

|     | Kind(s) of Property Sold  | Amount                     |                             | 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 | 0 | 283,894 | Gains Minus Excess of FMV Over Adjusted Basis or Losses | 283,894 |
|-----|---------------------------|----------------------------|-----------------------------|---------------|------------|-------------------|----------------------|------------------------------------------|--------------|--------------------|-------------------------------|------------------------------|---|---------|---------------------------------------------------------|---------|
|     |                           | Long Term CG Distributions | Short Term CG Distributions | Date Acquired | Date Sold  |                   |                      |                                          |              |                    |                               |                              |   |         |                                                         |         |
|     |                           | 6,722                      | 0                           |               |            |                   |                      |                                          |              |                    |                               |                              |   |         |                                                         |         |
| 929 | WILLIAMS COMPANIES DEL    | 969457100                  |                             | 9/7/2010      | 7/20/2011  | 1,555             | 0                    | 977                                      | 578          |                    |                               | 0                            |   |         | 578                                                     |         |
| 930 | WILLIAMS COMPANIES DEL    | 969457100                  |                             | 9/8/2010      | 7/20/2011  | 823               | 0                    | 522                                      | 301          |                    |                               | 0                            |   |         | 301                                                     |         |
| 931 | WYNN RESORTS LTD          | 983134107                  |                             | 9/3/2010      | 3/3/2011   | 7,460             | 0                    | 4,993                                    | 2,467        |                    |                               | 0                            |   |         | 2,467                                                   |         |
| 932 | WYNN RESORTS LTD          | 983134107                  |                             | 9/3/2010      | 4/14/2011  | 135               | 0                    | 88                                       | 47           |                    |                               | 0                            |   |         | 47                                                      |         |
| 933 | WYNN RESORTS LTD          | 983134107                  |                             | 9/3/2010      | 7/28/2011  | 1,407             | 0                    | 788                                      | 619          |                    |                               | 0                            |   |         | 619                                                     |         |
| 934 | WYNN RESORTS LTD          | 983134107                  |                             | 9/3/2010      | 8/4/2011   | 1,856             | 0                    | 1,139                                    | 717          |                    |                               | 0                            |   |         | 717                                                     |         |
| 935 | WYNN RESORTS LTD          | 983134107                  |                             | 9/21/2010     | 8/4/2011   | 143               | 0                    | 95                                       | 48           |                    |                               | 0                            |   |         | 48                                                      |         |
| 936 | WYNN RESORTS LTD          | 983134107                  |                             | 9/21/2010     | 10/13/2011 | 1,633             | 0                    | 1,135                                    | 498          |                    |                               | 0                            |   |         | 498                                                     |         |
| 937 | WYNN RESORTS LTD          | 983134107                  |                             | 9/21/2010     | 11/16/2011 | 123               | 0                    | 95                                       | 28           |                    |                               | 0                            |   |         | 28                                                      |         |
| 938 | WYNN RESORTS LTD          | 983134107                  |                             | 9/21/2010     | 11/18/2011 | 605               | 0                    | 473                                      | 132          |                    |                               | 0                            |   |         | 132                                                     |         |
| 939 | WYNN RESORTS LTD          | 983134107                  |                             | 11/22/2010    | 11/18/2011 | 1,693             | 0                    | 1,466                                    | 227          |                    |                               | 0                            |   |         | 227                                                     |         |
| 940 | WYNN RESORTS LTD          | 983134107                  |                             | 3/14/2011     | 11/18/2011 | 121               | 0                    | 123                                      | -2           |                    |                               | 0                            |   |         | -2                                                      |         |
| 941 | CATERPILLAR INC DEL       | 149123101                  |                             | 3/24/2011     | 8/4/2011   | 3,966             | 0                    | 4,681                                    | -685         |                    |                               | 0                            |   |         | -685                                                    |         |
| 942 | CENTURYLINK INC SHS       | 156700106                  |                             | 3/19/2007     | 4/4/2011   | 2,098             | 0                    | 2,818                                    | -720         |                    |                               | 0                            |   |         | -720                                                    |         |
| 943 | CENTURYLINK INC SHS       | 156700106                  |                             | 3/19/2007     | 4/5/2011   | 2,129             | 0                    | 2,872                                    | -743         |                    |                               | 0                            |   |         | -743                                                    |         |
| 944 | CENTURYLINK INC SHS       | 156700106                  |                             | 3/19/2007     | 4/6/2011   | 728               | 0                    | 978                                      | -248         |                    |                               | 0                            |   |         | -248                                                    |         |
| 945 | CENTURYLINK INC SHS       | 156700106                  |                             | 3/27/2007     | 4/6/2011   | 526               | 0                    | 712                                      | -186         |                    |                               | 0                            |   |         | -186                                                    |         |
| 946 | CENTURYLINK INC SHS       | 156700106                  |                             | 3/27/2007     | 7/11/2011  | 870               | 0                    | 1,204                                    | -334         |                    |                               | 0                            |   |         | -334                                                    |         |
| 947 | CENTURYLINK INC SHS       | 156700106                  |                             | 3/23/2009     | 7/11/2011  | 4,981             | 0                    | 2,819                                    | 2,162        |                    |                               | 0                            |   |         | 2,162                                                   |         |
| 948 | CENTURYLINK INC SHS       | 156700106                  |                             | 6/30/2009     | 7/11/2011  | 1,304             | 0                    | 829                                      | 475          |                    |                               | 0                            |   |         | 475                                                     |         |
| 949 | CENTURYLINK INC SHS       | 156700106                  |                             | 2/28/2011     | 7/11/2011  | 909               | 0                    | 929                                      | -20          |                    |                               | 0                            |   |         | -20                                                     |         |
| 950 | CENTURYLINK INC SHS       | 156700106                  |                             | 2/23/2009     | 8/30/2011  | 3,106             | 0                    | 2,256                                    | 850          |                    |                               | 0                            |   |         | 850                                                     |         |
| 951 | CENTURYLINK INC SHS       | 156700106                  |                             | 2/23/2009     | 8/31/2011  | 107               | 0                    | 77                                       | 30           |                    |                               | 0                            |   |         | 30                                                      |         |
| 952 | CENTURYLINK INC SHS       | 156700106                  |                             | 2/26/2009     | 8/31/2011  | 6,591             | 0                    | 4,669                                    | 1,922        |                    |                               | 0                            |   |         | 1,922                                                   |         |
| 953 | CENTURYLINK INC SHS       | 156700106                  |                             | 3/5/2009      | 8/31/2011  | 1,540             | 0                    | 1,057                                    | 483          |                    |                               | 0                            |   |         | 483                                                     |         |
| 954 | CENTURYLINK INC SHS       | 156700106                  |                             | 3/5/2009      | 9/20/2011  | 9,423             | 0                    | 6,614                                    | 2,809        |                    |                               | 0                            |   |         | 2,809                                                   |         |
| 955 | CENTURYLINK INC SHS       | 156700106                  |                             | 3/11/2009     | 9/20/2011  | 1,717             | 0                    | 1,215                                    | 502          |                    |                               | 0                            |   |         | 502                                                     |         |
| 956 | CENTURYLINK INC SHS       | 156700106                  |                             | 3/11/2009     | 9/27/2011  | 3,016             | 0                    | 2,183                                    | 833          |                    |                               | 0                            |   |         | 833                                                     |         |
| 957 | CHESAPEAKE ENERGY OKLA    | 165167107                  |                             | 11/12/2009    | 2/28/2011  | 8,435             | 0                    | 6,040                                    | 2,395        |                    |                               | 0                            |   |         | 2,395                                                   |         |
| 958 | CHEVRON CORP              | 166764100                  |                             | 2/15/2002     | 1/28/2011  | 936               | 0                    | 418                                      | 518          |                    |                               | 0                            |   |         | 518                                                     |         |
| 959 | CHEVRON CORP              | 166764100                  |                             | 2/15/2002     | 3/4/2011   | 16,924            | 0                    | 6,893                                    | 10,031       |                    |                               | 0                            |   |         | 10,031                                                  |         |
| 960 | CHEVRON CORP              | 166764100                  |                             | 2/15/2002     | 9/9/2011   | 23,162            | 0                    | 9,943                                    | 13,219       |                    |                               | 0                            |   |         | 13,219                                                  |         |
| 961 | CHEVRON CORP              | 166764100                  |                             | 6/30/2009     | 9/9/2011   | 1,946             | 0                    | 1,321                                    | 625          |                    |                               | 0                            |   |         | 625                                                     |         |
| 962 | CHEVRON CORP              | 166764100                  |                             | 3/21/2007     | 10/27/2011 | 7,750             | 0                    | 5,044                                    | 2,706        |                    |                               | 0                            |   |         | 2,706                                                   |         |
| 963 | CHICAGO BRDG & IRON CO NV | 167250109                  |                             | 3/23/2011     | 8/5/2011   | 1,005             | 0                    | 1,178                                    | -173         |                    |                               | 0                            |   |         | -173                                                    |         |
| 964 | CHICAGO BRDG & IRON CO NV | 167250109                  |                             | 3/23/2011     | 8/8/2011   | 200               | 0                    | 284                                      | -84          |                    |                               | 0                            |   |         | -84                                                     |         |
| 965 | CHICAGO BRDG & IRON CO NV | 167250109                  |                             | 3/24/2011     | 8/8/2011   | 485               | 0                    | 690                                      | -205         |                    |                               | 0                            |   |         | -205                                                    |         |
| 966 | CHICAGO BRDG & IRON CO NV | 167250109                  |                             | 3/24/2011     | 8/9/2011   | 178               | 0                    | 244                                      | -66          |                    |                               | 0                            |   |         | -66                                                     |         |
| 967 | CHICAGO BRDG & IRON CO NV | 167250109                  |                             | 3/24/2011     | 10/4/2011  | 973               | 0                    | 1,542                                    | -569         |                    |                               | 0                            |   |         | -569                                                    |         |
| 968 | CHICAGO BRDG & IRON CO NV | 167250109                  |                             | 4/6/2011      | 10/4/2011  | 640               | 0                    | 1,031                                    | -391         |                    |                               | 0                            |   |         | -391                                                    |         |
| 969 | CHICAGO BRDG & IRON CO NV | 167250109                  |                             | 6/17/2010     | 3/3/2011   | 3,134             | 0                    | 2,512                                    | 622          |                    |                               | 0                            |   |         | 622                                                     |         |
| 970 | CHINA PETE CHEM SPN ADR   | 16941R108                  |                             | 1/12/2009     | 3/4/2011   | 6,502             | 0                    | 4,966                                    | 1,536        |                    |                               | 0                            |   |         | 1,536                                                   |         |
| 971 | CHUBB CORP                | 171232101                  |                             | 1/12/2009     | 9/9/2011   | 8,181             | 0                    | 6,185                                    | 1,996        |                    |                               | 0                            |   |         | 1,996                                                   |         |
| 972 | CHUBB CORP                | 171232101                  |                             | 6/30/2009     | 9/9/2011   | 896               | 0                    | 598                                      | 298          |                    |                               | 0                            |   |         | 298                                                     |         |
| 973 | CHUBB CORP                | 171232101                  |                             | 10/21/2011    | 11/16/2011 | 66                | 0                    | 68                                       | -2           |                    |                               | 0                            |   |         | -2                                                      |         |
| 974 | CITIGROUP INC             | 172967101                  |                             | 6/28/2010     | 3/4/2011   | 10,599            | 0                    | 9,644                                    | 955          |                    |                               | 0                            |   |         | 955                                                     |         |
| 975 | CITIGROUP INC COM NEW     | 172967424                  |                             | 6/28/2010     | 5/16/2011  | 5,464             | 0                    | 5,357                                    | 107          |                    |                               | 0                            |   |         | 107                                                     |         |
| 976 | CITIGROUP INC COM NEW     | 172967424                  |                             | 6/28/2010     | 5/17/2011  | 1,944             | 0                    | 1,908                                    | 36           |                    |                               | 0                            |   |         | 36                                                      |         |
| 977 | CITIGROUP INC COM NEW     | 172967424                  |                             | 7/26/2010     | 5/17/2011  | 290               | 0                    | 292                                      | -2           |                    |                               | 0                            |   |         | -2                                                      |         |
| 978 | PROSHARES ULTRASHORT QQQ  | 74347X237                  |                             | 5/24/2011     | 12/1/2011  | 178               | 0                    | 202                                      | -24          |                    |                               | 0                            |   |         | -24                                                     |         |
| 979 | PROSHARES ULTRASHORT QQQ  | 74347X237                  |                             | 5/24/2011     | 12/1/2011  | 223               | 0                    | 253                                      | -30          |                    |                               | 0                            |   |         | -30                                                     |         |
| 980 | PROSHARES ULTRASHORT QQQ  | 74347X237                  |                             | 5/24/2011     | 12/1/2011  | 45                | 0                    | 50                                       | -5           |                    |                               | 0                            |   |         | -5                                                      |         |
| 981 | PROSHARES ULTRASHORT QQQ  | 74347X237                  |                             | 5/24/2011     | 12/1/2011  | 45                | 0                    | 48                                       | -3           |                    |                               | 0                            |   |         | -3                                                      |         |
| 982 | PROSHARES ULTRASHORT QQQ  | 74347X237                  |                             | 5/24/2011     | 12/1/2011  | 89                | 0                    | 101                                      | -12          |                    |                               | 0                            |   |         | -12                                                     |         |
| 983 | PROSHARES ULTRASHORT QQQ  | 74347X237                  |                             | 5/24/2011     | 12/1/2011  | 51                | 0                    | 51                                       | -6           |                    |                               | 0                            |   |         | -6                                                      |         |
| 984 | PROSHARES ULTRASHORT QQQ  | 74347X237                  |                             | 5/24/2011     | 12/1/2011  | 134               | 0                    | 152                                      | -18          |                    |                               | 0                            |   |         | -18                                                     |         |
| 985 | PROSHARES ULTRASHORT QQQ  | 74347X237                  |                             | 5/24/2011     | 12/1/2011  | 134               | 0                    | 152                                      | -18          |                    |                               | 0                            |   |         | -18                                                     |         |
| 986 | PROSHARES ULTRASHORT QQQ  | 74347X237                  |                             | 5/24/2011     | 12/1/2011  | 89                | 0                    | 101                                      | -12          |                    |                               | 0                            |   |         | -12                                                     |         |

1000

## 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 | 6,722     |              |               |            |        |                   |                      |                                          |              |                    |                               |                               |                                                         |
|       |                             | 0         |              |               |            |        |                   |                      |                                          |              |                    |                               |                               |                                                         |
| 1,045 | ACE LIMITED                 | H0023R105 |              | 6/28/2010     | 3/21/2011  |        | 1,114             | 0                    | 967                                      | 147          |                    |                               | 0                             | 283,894                                                 |
| 1,046 | ACE LIMITED                 | H0023R105 |              | 6/29/2010     | 3/21/2011  |        | 2,477             | 0                    | 2,090                                    | 387          |                    |                               | 0                             | 147                                                     |
| 1,047 | ACE LIMITED                 | H0023R105 |              | 6/29/2010     | 3/22/2011  |        | 1,178             | 0                    | 993                                      | 185          |                    |                               | 0                             | 387                                                     |
| 1,048 | ACE LIMITED                 | H0023R105 |              | 6/30/2010     | 3/22/2011  |        | 3,409             | 0                    | 2,875                                    | 534          |                    |                               | 0                             | 185                                                     |
| 1,049 | TYCO INTL LTD NAMEN-AKT     | H89128104 |              | 3/16/2009     | 3/3/2011   |        | 2,079             | 0                    | 862                                      | 1,217        |                    |                               | 0                             | 534                                                     |
| 1,050 | TYCO INTL LTD NAMEN-AKT     | H89128104 |              | 3/16/2009     | 4/14/2011  |        | 52                | 0                    | 19                                       | 33           |                    |                               | 0                             | 1,217                                                   |
| 1,051 | TYCO INTL LTD NAMEN-AKT     | H89128104 |              | 3/16/2009     | 10/18/2011 |        | 133               | 0                    | 57                                       | 76           |                    |                               | 0                             | 33                                                      |
| 1,052 | TYCO INTL LTD NAMEN-AKT     | H89128104 |              | 3/16/2009     | 11/16/2011 |        | 378               | 0                    | 153                                      | 225          |                    |                               | 0                             | 76                                                      |
| 1,053 | UBS AG REG                  | H89231338 |              | 11/17/2010    | 1/28/2011  |        | 127               | 0                    | 118                                      | 9            |                    |                               | 0                             | 225                                                     |
| 1,054 | UBS AG REG                  | H89231338 |              | 11/17/2010    | 3/3/2011   |        | 3,486             | 0                    | 2,958                                    | 528          |                    |                               | 0                             | 9                                                       |
| 1,055 | CLEAN HARBORS INC           | 184496107 |              | 5/3/2010      | 11/16/2011 |        | 518               | 0                    | 296                                      | 222          |                    |                               | 0                             | 528                                                     |
| 1,056 | CLIFFS NATURAL RESOURCES    | 18683K101 |              | 3/15/2011     | 7/15/2011  |        | 3,387             | 0                    | 2,990                                    | 397          |                    |                               | 0                             | 222                                                     |
| 1,057 | CLIFFS NATURAL RESOURCES    | 18683K101 |              | 5/31/2011     | 9/6/2011   |        | 3,203             | 0                    | 3,878                                    | -675         |                    |                               | 0                             | 397                                                     |
| 1,058 | CLIFFS NATURAL RESOURCES    | 18683K101 |              | 5/31/2011     | 9/9/2011   |        | 1,899             | 0                    | 2,165                                    | -266         |                    |                               | 0                             | -675                                                    |
| 1,059 | CLIFFS NATURAL RESOURCES    | 18683K101 |              | 6/1/2011      | 9/9/2011   |        | 1,978             | 0                    | 2,222                                    | -244         |                    |                               | 0                             | -266                                                    |
| 1,060 | CLIFFS NATURAL RESOURCES    | 18683K101 |              | 7/5/2011      | 9/9/2011   |        | 475               | 0                    | 567                                      | -92          |                    |                               | 0                             | -244                                                    |
| 1,061 | CLIFFS NATURAL RESOURCES    | 18683K101 |              | 7/6/2011      | 9/9/2011   |        | 712               | 0                    | 849                                      | -137         |                    |                               | 0                             | -92                                                     |
| 1,062 | CLIFFS NATURAL RESOURCES    | 18683K101 |              | 7/7/2011      | 9/9/2011   |        | 712               | 0                    | 871                                      | -159         |                    |                               | 0                             | -137                                                    |
| 1,063 | CLIFFS NATURAL RESOURCES    | 18683K101 |              | 7/8/2011      | 9/9/2011   |        | 712               | 0                    | 863                                      | -151         |                    |                               | 0                             | -159                                                    |
| 1,064 | CLIFFS NATURAL RESOURCES    | 18683K101 |              | 7/11/2011     | 9/9/2011   |        | 316               | 0                    | 381                                      | -65          |                    |                               | 0                             | -151                                                    |
| 1,065 | CLIFFS NATURAL RESOURCES    | 18683K101 |              | 3/15/2011     | 11/7/2011  |        | 6,734             | 0                    | 8,115                                    | -1,381       |                    |                               | 0                             | -65                                                     |
| 1,066 | COGNIZANT TECH SOLUTIONS A  | 192446102 |              | 4/30/2009     | 3/3/2011   |        | 11,158            | 0                    | 3,607                                    | 7,551        |                    |                               | 0                             | -1,381                                                  |
| 1,067 | COGNIZANT TECH SOLUTIONS A  | 192446102 |              | 5/4/2009      | 3/3/2011   |        | 1,847             | 0                    | 624                                      | 1,223        |                    |                               | 0                             | 7,551                                                   |
| 1,068 | COGNIZANT TECH SOLUTIONS A  | 192446102 |              | 5/4/2009      | 4/14/2011  |        | 162               | 0                    | 52                                       | 110          |                    |                               | 0                             | 1,223                                                   |
| 1,069 | COGNIZANT TECH SOLUTIONS A  | 192446102 |              | 5/4/2009      | 5/18/2011  |        | 2,117             | 0                    | 753                                      | 1,364        |                    |                               | 0                             | 110                                                     |
| 1,070 | COGNIZANT TECH SOLUTIONS A  | 192446102 |              | 5/4/2009      | 5/24/2011  |        | 1,954             | 0                    | 701                                      | 1,253        |                    |                               | 0                             | 1,364                                                   |
| 1,071 | COGNIZANT TECH SOLUTIONS A  | 192446102 |              | 5/4/2009      | 6/16/2011  |        | 1,046             | 0                    | 416                                      | 630          |                    |                               | 0                             | 1,253                                                   |
| 1,072 | COGNIZANT TECH SOLUTIONS A  | 192446102 |              | 5/4/2009      | 8/19/2011  |        | 1,432             | 0                    | 675                                      | 757          |                    |                               | 0                             | 630                                                     |
| 1,073 | COGNIZANT TECH SOLUTIONS A  | 192446102 |              | 7/27/2009     | 8/19/2011  |        | 3,636             | 0                    | 2,016                                    | 1,620        |                    |                               | 0                             | 757                                                     |
| 1,074 | COGNIZANT TECH SOLUTIONS A  | 192446102 |              | 3/14/2011     | 8/19/2011  |        | 165               | 0                    | 225                                      | -60          |                    |                               | 0                             | 1,620                                                   |
| 1,075 | CGG VERITAS                 | 204386106 |              | 6/16/2010     | 1/28/2011  |        | 60                | 0                    | 43                                       | 17           |                    |                               | 0                             | -60                                                     |
| 1,076 | CGG VERITAS                 | 204386106 |              | 6/16/2010     | 3/3/2011   |        | 4,837             | 0                    | 2,831                                    | 2,006        |                    |                               | 0                             | 17                                                      |
| 1,077 | COMPANHIA D SNMNTD BSCO     | 20441A102 |              | 1/8/2010      | 1/28/2011  |        | 49                | 0                    | 40                                       | 9            |                    |                               | 0                             | 2,006                                                   |
| 1,078 | COMPANHIA D SNMNTD BSCO     | 20441A102 |              | 1/8/2010      | 3/3/2011   |        | 4,211             | 0                    | 3,278                                    | 933          |                    |                               | 0                             | 9                                                       |
| 1,079 | COMPASS MINERALS INTL       | 20451N101 |              | 3/5/2008      | 3/3/2011   |        | 8,114             | 0                    | 5,239                                    | 2,875        |                    |                               | 0                             | 933                                                     |
| 1,080 | COMPASS MINERALS INTL       | 20451N101 |              | 3/5/2008      | 4/14/2011  |        | 93                | 0                    | 59                                       | 34           |                    |                               | 0                             | 2,875                                                   |
| 1,081 | COMPASS MINERALS INTL       | 20451N101 |              | 3/5/2008      | 6/20/2011  |        | 680               | 0                    | 471                                      | 209          |                    |                               | 0                             | 34                                                      |
| 1,082 | COMPASS MINERALS INTL       | 20451N101 |              | 3/5/2008      | 6/21/2011  |        | 681               | 0                    | 471                                      | 210          |                    |                               | 0                             | 209                                                     |
| 1,083 | COMPASS MINERALS INTL       | 20451N101 |              | 3/5/2008      | 6/28/2011  |        | 923               | 0                    | 648                                      | 275          |                    |                               | 0                             | 210                                                     |
| 1,084 | COMPASS MINERALS INTL       | 20451N101 |              | 10/11/2010    | 6/28/2011  |        | 1,342             | 0                    | 1,279                                    | 63           |                    |                               | 0                             | 275                                                     |
| 1,085 | COMPASS MINERALS INTL       | 20451N101 |              | 10/11/2010    | 6/29/2011  |        | 1,697             | 0                    | 1,599                                    | 98           |                    |                               | 0                             | 63                                                      |
| 1,086 | COMPASS MINERALS INTL       | 20451N101 |              | 10/11/2010    | 6/30/2011  |        | 1,289             | 0                    | 1,199                                    | 90           |                    |                               | 0                             | 98                                                      |
| 1,087 | COMPASS MINERALS INTL       | 20451N101 |              | 10/11/2010    | 7/11/2011  |        | 1,032             | 0                    | 959                                      | 73           |                    |                               | 0                             | 90                                                      |
| 1,088 | COMPUTER SCIENCE CRP        | 205363104 |              | 3/3/2009      | 3/4/2011   |        | 4,989             | 0                    | 3,602                                    | 1,387        |                    |                               | 0                             | 73                                                      |
| 1,089 | COMPUTER SCIENCE CRP        | 205363104 |              | 3/3/2009      | 6/13/2011  |        | 452               | 0                    | 412                                      | 40           |                    |                               | 0                             | 1,387                                                   |
| 1,090 | COMPUTER SCIENCE CRP        | 205363104 |              | 3/4/2009      | 6/13/2011  |        | 867               | 0                    | 827                                      | 40           |                    |                               | 0                             | 40                                                      |
| 1,091 | COMPUTER SCIENCE CRP        | 205363104 |              | 3/9/2009      | 6/13/2011  |        | 38                | 0                    | 32                                       | 6            |                    |                               | 0                             | 40                                                      |
| 1,092 | COMPUTER SCIENCE CRP        | 205363104 |              | 3/9/2009      | 6/14/2011  |        | 1,386             | 0                    | 1,166                                    | 220          |                    |                               | 0                             | 6                                                       |
| 1,093 | COMPUTER SCIENCE CRP        | 205363104 |              | 3/9/2009      | 6/15/2011  |        | 2,020             | 0                    | 1,716                                    | 304          |                    |                               | 0                             | 220                                                     |
| 1,094 | COMPUTER SCIENCE CRP        | 205363104 |              | 3/9/2009      | 6/16/2011  |        | 770               | 0                    | 648                                      | 122          |                    |                               | 0                             | 304                                                     |
| 1,095 | NEXTERA ENERGY INC SHS      | 65339F101 |              | 3/15/2011     | 11/16/2011 |        | 56                | 0                    | 54                                       | 2            |                    |                               | 0                             | 122                                                     |
| 1,096 | NIKE INC CL B               | 654106103 |              | 7/8/2011      | 10/18/2011 |        | 90                | 0                    | 93                                       | -3           |                    |                               | 0                             | 2                                                       |
| 1,097 | NIPPON TEL&TEL SPDN ADR     | 654624105 |              | 3/29/2007     | 1/28/2011  |        | 137               | 0                    | 156                                      | -19          |                    |                               | 0                             | -3                                                      |
| 1,098 | NIPPON TEL&TEL SPDN ADR     | 654624105 |              | 3/29/2007     | 3/3/2011   |        | 5,206             | 0                    | 5,385                                    | -179         |                    |                               | 0                             | -19                                                     |
| 1,099 | NIPPON TEL&TEL SPDN ADR     | 654624105 |              | 5/25/2007     | 3/3/2011   |        | 2,792             | 0                    | 2,582                                    | 230          |                    |                               | 0                             | -179                                                    |
| 1,100 | COCA COLA COM               | 191216100 |              | 3/15/2011     | 10/18/2011 |        | 67                | 0                    | 63                                       | 4            |                    |                               | 0                             | 230                                                     |
| 1,101 | NIPPON TEL&TEL SPDN ADR     | 654624105 |              | 12/11/2009    | 3/3/2011   |        | 4,829             | 0                    | 4,051                                    | 778          |                    |                               | 0                             | 4                                                       |
| 1,102 | NISSAN MTR LTD SPN ADR      | 654744408 |              | 10/22/2007    | 1/28/2011  |        | 142               | 0                    | 135                                      | 7            |                    |                               | 0                             | 778                                                     |

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

| Amount                      |                          |           |              |               |            |                   |                      |                                          |              |                      |                               |                               |                                                         |
|-----------------------------|--------------------------|-----------|--------------|---------------|------------|-------------------|----------------------|------------------------------------------|--------------|----------------------|-------------------------------|-------------------------------|---------------------------------------------------------|
| 6,722                       |                          |           |              |               |            |                   |                      |                                          |              |                      |                               |                               |                                                         |
| 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 |
| 1,161                       | CROWN HLDGS INC          | 228368106 |              | 6/30/2010     | 4/14/2011  | 78                | 0                    | 50                                       | 28           |                      |                               | 0                             | 28                                                      |
| 1,162                       | CROWN HLDGS INC          | 228368106 |              | 6/30/2010     | 10/18/2011 | 97                | 0                    | 76                                       | 21           |                      |                               | 0                             | 21                                                      |
| 1,163                       | CROWN HLDGS INC          | 228368106 |              | 6/30/2010     | 11/16/2011 | 64                | 0                    | 50                                       | 14           |                      |                               | 0                             | 14                                                      |
| 1,164                       | CUMMINS INC COM          | 231021106 |              | 3/15/2011     | 5/10/2011  | 4,029             | 0                    | 3,337                                    | 692          |                      |                               | 0                             | 692                                                     |
| 1,165                       | DANSKE BK A/S UNSPNS ADR | 236363107 |              | 9/1/2009      | 1/5/2011   | 2,863             | 0                    | 3,003                                    | -140         |                      |                               | 0                             | -140                                                    |
| 1,166                       | DANSKE BK A/S UNSPNS ADR | 236363107 |              | 10/5/2009     | 1/5/2011   | 180               | 0                    | 181                                      | -1           |                      |                               | 0                             | -1                                                      |
| 1,167                       | DANSKE BK A/S UNSPNS ADR | 236363107 |              | 10/5/2009     | 1/28/2011  | 144               | 0                    | 142                                      | 2            |                      |                               | 0                             | 2                                                       |
| 1,168                       | DANSKE BK A/S UNSPNS ADR | 236363107 |              | 10/5/2009     | 2/8/2011   | 874               | 0                    | 890                                      | -16          |                      |                               | 0                             | -16                                                     |
| 1,169                       | DANSKE BK A/S UNSPNS ADR | 236363107 |              | 10/5/2009     | 2/9/2011   | 1,756             | 0                    | 1,794                                    | -38          |                      |                               | 0                             | -38                                                     |
| 1,170                       | DANSKE BK A/S UNSPNS ADR | 236363107 |              | 11/11/2009    | 2/9/2011   | 215               | 0                    | 208                                      | 7            |                      |                               | 0                             | 7                                                       |
| 1,171                       | DANSKE BK A/S UNSPNS ADR | 236363107 |              | 11/11/2009    | 3/3/2011   | 3,100             | 0                    | 3,241                                    | -141         |                      |                               | 0                             | -141                                                    |
| 1,172                       | DARDEN RESTAURANTS INC   | 237194105 |              | 4/21/2009     | 3/4/2011   | 3,931             | 0                    | 3,300                                    | 631          |                      |                               | 0                             | 631                                                     |
| 1,173                       | DARDEN RESTAURANTS INC   | 237194105 |              | 8/15/2009     | 3/4/2011   | 462               | 0                    | 337                                      | 125          |                      |                               | 0                             | 125                                                     |
| 1,174                       | DARDEN RESTAURANTS INC   | 237194105 |              | 6/15/2009     | 5/9/2011   | 1,353             | 0                    | 944                                      | 409          |                      |                               | 0                             | 409                                                     |
| 1,175                       | DARDEN RESTAURANTS INC   | 237194105 |              | 6/15/2009     | 5/10/2011  | 2,918             | 0                    | 2,022                                    | 896          |                      |                               | 0                             | 896                                                     |
| 1,176                       | DARDEN RESTAURANTS INC   | 237194105 |              | 6/15/2009     | 5/11/2011  | 2,537             | 0                    | 1,752                                    | 785          |                      |                               | 0                             | 785                                                     |
| 1,177                       | DEERE CO                 | 244199105 |              | 3/15/2011     | 6/7/2011   | 2,457             | 0                    | 2,611                                    | -154         |                      |                               | 0                             | -154                                                    |
| 1,178                       | DEERE CO                 | 244199105 |              | 3/15/2011     | 8/4/2011   | 2,453             | 0                    | 2,872                                    | -419         |                      |                               | 0                             | -419                                                    |
| 1,179                       | DEERE CO                 | 244199105 |              | 3/15/2011     | 8/4/2011   | 446               | 0                    | 522                                      | -76          |                      |                               | 0                             | -76                                                     |
| 1,180                       | DEERE CO                 | 244199105 |              | 3/15/2011     | 11/1/2011  | 5,143             | 0                    | 6,092                                    | -949         |                      |                               | 0                             | -949                                                    |
| 1,181                       | NOVOZYMES A/S ADR        | 670108109 |              | 8/16/2010     | 3/3/2011   | 3,369             | 0                    | 2,774                                    | 595          |                      |                               | 0                             | 595                                                     |
| 1,182                       | NOVOZYMES A/S ADR        | 670108109 |              | 8/17/2010     | 3/3/2011   | 1,904             | 0                    | 1,611                                    | 293          |                      |                               | 0                             | 293                                                     |
| 1,183                       | NOVOZYMES A/S ADR        | 670108109 |              | 8/17/2010     | 6/20/2011  | 917               | 0                    | 744                                      | 173          |                      |                               | 0                             | 173                                                     |
| 1,184                       | NOVOZYMES A/S ADR        | 670108109 |              | 8/17/2010     | 6/21/2011  | 922               | 0                    | 744                                      | 178          |                      |                               | 0                             | 178                                                     |
| 1,185                       | NOVOZYMES A/S ADR        | 670108109 |              | 8/17/2010     | 8/11/2011  | 1,720             | 0                    | 1,488                                    | 232          |                      |                               | 0                             | 232                                                     |
| 1,186                       | NOVOZYMES A/S ADR        | 670108109 |              | 8/17/2010     | 10/5/2011  | 1,344             | 0                    | 1,240                                    | 104          |                      |                               | 0                             | 104                                                     |
| 1,187                       | NOVOZYMES A/S ADR        | 670108109 |              | 3/14/2011     | 10/5/2011  | 134               | 0                    | 146                                      | -12          |                      |                               | 0                             | -12                                                     |
| 1,188                       | NUANCE COMMUNICATIONS IN | 670207100 |              | 9/12/2011     | 11/16/2011 | 205               | 0                    | 139                                      | 66           |                      |                               | 0                             | 66                                                      |
| 1,189                       | OCCIDENTAL PETE CORP CAL | 674599105 |              | 3/19/2007     | 1/28/2011  | 945               | 0                    | 464                                      | 481          |                      |                               | 0                             | 481                                                     |
| 1,190                       | OCCIDENTAL PETE CORP CAL | 674599105 |              | 10/14/2010    | 3/3/2011   | 7,739             | 0                    | 6,396                                    | 1,343        |                      |                               | 0                             | 1,343                                                   |
| 1,191                       | OCCIDENTAL PETE CORP CAL | 674599105 |              | 3/19/2007     | 3/4/2011   | 8,679             | 0                    | 3,946                                    | 4,733        |                      |                               | 0                             | 4,733                                                   |
| 1,192                       | AGL RESOURCES INC COM    | 001204106 |              | 3/15/2011     | 9/16/2011  | 6,883             | 0                    | 6,508                                    | 375          |                      |                               | 0                             | 375                                                     |
| 1,193                       | AT&T INC                 | 00206R102 |              | 11/17/2008    | 1/28/2011  | 551               | 0                    | 541                                      | 10           |                      |                               | 0                             | 10                                                      |
| 1,194                       | AT&T INC                 | 00206R102 |              | 11/17/2008    | 3/4/2011   | 2,984             | 0                    | 2,897                                    | 87           |                      |                               | 0                             | 87                                                      |
| 1,195                       | AT&T INC                 | 00206R102 |              | 11/18/2008    | 3/4/2011   | 363               | 0                    | 344                                      | 19           |                      |                               | 0                             | 19                                                      |
| 1,196                       | AT&T INC                 | 00206R102 |              | 3/15/2011     | 3/23/2011  | 9,156             | 0                    | 9,146                                    | 10           |                      |                               | 0                             | 10                                                      |
| 1,197                       | AT&T INC                 | 00206R102 |              | 11/18/2008    | 9/9/2011   | 4,866             | 0                    | 4,637                                    | 229          |                      |                               | 0                             | 229                                                     |
| 1,198                       | AT&T INC                 | 00206R102 |              | 3/15/2011     | 11/16/2011 | 29                | 0                    | 28                                       | 1            |                      |                               | 0                             | 1                                                       |
| 1,199                       | AU OPTRONICS CORP ADR    | 002255107 |              | 12/4/2008     | 1/28/2011  | 163               | 0                    | 101                                      | 62           |                      |                               | 0                             | 62                                                      |
| 1,200                       | AU OPTRONICS CORP ADR    | 002255107 |              | 12/4/2008     | 3/3/2011   | 2,733             | 0                    | 1,747                                    | 986          |                      |                               | 0                             | 986                                                     |
| 1,201                       | AU OPTRONICS CORP ADR    | 002255107 |              | 2/5/2009      | 3/3/2011   | 2,129             | 0                    | 1,741                                    | 388          |                      |                               | 0                             | 388                                                     |
| 1,202                       | AU OPTRONICS CORP ADR    | 002255107 |              | 1/7/2010      | 3/3/2011   | 2,249             | 0                    | 3,208                                    | -959         |                      |                               | 0                             | -959                                                    |
| 1,203                       | AU OPTRONICS CORP ADR    | 002255107 |              | 3/15/2010     | 3/3/2011   | 2,575             | 0                    | 3,090                                    | -515         |                      |                               | 0                             | -515                                                    |
| 1,204                       | ACTIVISION BLIZZARD INC  | 00507V109 |              | 8/15/2011     | 9/9/2011   | 2,202             | 0                    | 2,106                                    | 96           |                      |                               | 0                             | 96                                                      |
| 1,205                       | ACTIVISION BLIZZARD INC  | 00507V109 |              | 8/16/2011     | 9/9/2011   | 4,380             | 0                    | 4,175                                    | 205          |                      |                               | 0                             | 205                                                     |
| 1,206                       | AEON COMPANY LTD ADR     | 007627102 |              | 6/12/2009     | 1/28/2011  | 337               | 0                    | 274                                      | 63           |                      |                               | 0                             | 63                                                      |
| 1,207                       | AEON COMPANY LTD ADR     | 007627102 |              | 6/12/2009     | 2/8/2011   | 558               | 0                    | 446                                      | 112          |                      |                               | 0                             | 112                                                     |
| 1,208                       | AEON COMPANY LTD ADR     | 007627102 |              | 6/12/2009     | 2/9/2011   | 1,475             | 0                    | 1,176                                    | 299          |                      |                               | 0                             | 299                                                     |
| 1,209                       | AEON COMPANY LTD ADR     | 007627102 |              | 6/12/2009     | 3/3/2011   | 1,447             | 0                    | 1,176                                    | 271          |                      |                               | 0                             | 271                                                     |
| 1,210                       | AEON COMPANY LTD ADR     | 007627102 |              | 6/26/2009     | 3/3/2011   | 2,519             | 0                    | 2,010                                    | 509          |                      |                               | 0                             | 509                                                     |
| 1,211                       | FNMA P889579 06%2038     | 31410KJY1 |              | 8/25/2011     | 8/25/2011  | 1,164             | 0                    | 1,164                                    | 0            |                      |                               | 0                             | 0                                                       |
| 1,212                       | FNMA P889579 06%2038     | 31410KJY1 |              | 9/26/2011     | 9/26/2011  | 1,170             | 0                    | 1,170                                    | 0            |                      |                               | 0                             | 0                                                       |
| 1,213                       | FNMA P889579 06%2038     | 31410KJY1 |              | 10/25/2011    | 10/25/2011 | 1,067             | 0                    | 1,067                                    | 0            |                      |                               | 0                             | 0                                                       |
| 1,214                       | FNMA P889579 06%2038     | 31410KJY1 |              | 11/25/2011    | 11/25/2011 | 1,079             | 0                    | 1,079                                    | 0            |                      |                               | 0                             | 0                                                       |
| 1,215                       | FNMA P889579 06%2038     | 31410KJY1 |              | 12/27/2011    | 12/27/2011 | 1,030             | 0                    | 1,030                                    | 0            |                      |                               | 0                             | 0                                                       |
| 1,216                       | FNMA P889579 06%2038     | 31410KJY1 |              | 1/25/2012     | 1/25/2012  | 1,034             | 0                    | 1,034                                    | 0            |                      |                               | 0                             | 0                                                       |
| 1,217                       | FNMA P988580 06%2038     | 31415TFV7 |              | 12/8/2008     | 2/9/2011   | 21,855            | 0                    | 20,728                                   | 1,127        |                      |                               | 0                             | 1,127                                                   |
| 1,218                       | FNMA P988580 06%2038     | 31415TFV7 |              | 2/25/2011     | 2/25/2011  | 1,241             | 0                    | 1,241                                    | 0            |                      |                               | 0                             | 0                                                       |

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

| Long Term CG Distributions  |                          |           |              |               |            |                   |                      |                                          |              | Amount               |                               |                              |                                                         |
|-----------------------------|--------------------------|-----------|--------------|---------------|------------|-------------------|----------------------|------------------------------------------|--------------|----------------------|-------------------------------|------------------------------|---------------------------------------------------------|
| Short Term CG Distributions |                          |           |              |               |            |                   |                      |                                          |              | 6,722                |                               |                              |                                                         |
|                             |                          |           |              |               |            |                   |                      |                                          |              | 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 |
| 1,219                       | FNMA P995672 04 50%2039  | 31416CCH7 |              | 11/25/2011    | 11/25/2011 | 1,672             | 0                    | 1,672                                    | 0            |                      |                               | 0                            | 283,894                                                 |
| 1,220                       | FNMA P995672 04 50%2039  | 31416CCH7 |              | 12/27/2011    | 12/27/2011 | 1,587             | 0                    | 1,587                                    | 0            |                      |                               | 0                            | 0                                                       |
| 1,221                       | FNMA P995672 04 50%2039  | 31416CCH7 |              | 1/25/2012     | 1/25/2012  | 1,275             | 0                    | 1,275                                    | 0            |                      |                               | 0                            | 0                                                       |
| 1,222                       | FNMA PAA7937 04 50%2037  | 31416RZB2 |              | 8/25/2011     | 8/25/2011  | 51                | 0                    | 51                                       | 0            |                      |                               | 0                            | 0                                                       |
| 1,223                       | FNMA PAA7937 04 50%2037  | 31416RZB2 |              | 9/26/2011     | 9/26/2011  | 41                | 0                    | 41                                       | 0            |                      |                               | 0                            | 0                                                       |
| 1,224                       | FNMA PAA7937 04 50%2037  | 31416RZB2 |              | 10/25/2011    | 10/25/2011 | 28                | 0                    | 28                                       | 0            |                      |                               | 0                            | 0                                                       |
| 1,225                       | FNMA PAA7937 04 50%2037  | 31416RZB2 |              | 11/25/2011    | 11/25/2011 | 60                | 0                    | 60                                       | 0            |                      |                               | 0                            | 0                                                       |
| 1,226                       | FNMA PAA7937 04 50%2037  | 31416RZB2 |              | 12/27/2011    | 12/27/2011 | 19                | 0                    | 19                                       | 0            |                      |                               | 0                            | 0                                                       |
| 1,227                       | FNMA PAA7937 04 50%2037  | 31416RZB2 |              | 1/25/2012     | 1/25/2012  | 34                | 0                    | 34                                       | 0            |                      |                               | 0                            | 0                                                       |
| 1,228                       | FNMA PAE0392 05 50%2039  | 31419ANJ2 |              | 5/25/2011     | 5/25/2011  | 597               | 0                    | 597                                      | 0            |                      |                               | 0                            | 0                                                       |
| 1,229                       | KRAFT FOODS INC VA CL A  | 50075N104 |              | 6/2/2010      | 1/4/2011   | 4,057             | 0                    | 3,761                                    | 296          |                      |                               | 0                            | 296                                                     |
| 1,230                       | KRAFT FOODS INC VA CL A  | 50075N104 |              | 6/9/2010      | 1/4/2011   | 1,553             | 0                    | 1,417                                    | 136          |                      |                               | 0                            | 136                                                     |
| 1,231                       | KRAFT FOODS INC VA CL A  | 50075N104 |              | 3/21/2007     | 11/4/2011  | 316               | 0                    | 267                                      | 49           |                      |                               | 0                            | 49                                                      |
| 1,232                       | KRAFT FOODS INC VA CL A  | 50075N104 |              | 4/24/2007     | 11/4/2011  | 6,150             | 0                    | 5,865                                    | 285          |                      |                               | 0                            | 285                                                     |
| 1,233                       | KRAFT FOODS INC VA CL A  | 50075N104 |              | 5/1/2007      | 11/4/2011  | 7,029             | 0                    | 6,721                                    | 308          |                      |                               | 0                            | 308                                                     |
| 1,234                       | KRAFT FOODS INC VA CL A  | 50075N104 |              | 5/9/2007      | 11/4/2011  | 2,144             | 0                    | 2,005                                    | 139          |                      |                               | 0                            | 139                                                     |
| 1,235                       | KRAFT FOODS INC VA CL A  | 50075N104 |              | 5/9/2007      | 11/7/2011  | 4,030             | 0                    | 3,746                                    | 284          |                      |                               | 0                            | 284                                                     |
| 1,236                       | KRAFT FOODS INC VA CL A  | 50075N104 |              | 2/19/2009     | 11/7/2011  | 2,262             | 0                    | 1,569                                    | 693          |                      |                               | 0                            | 693                                                     |
| 1,237                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 11/8/2011     | 12/1/2011  | 40                | 0                    | 43                                       | -3           |                      |                               | 0                            | -3                                                      |
| 1,238                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 11/8/2011     | 12/1/2011  | 40                | 0                    | 43                                       | -3           |                      |                               | 0                            | -3                                                      |
| 1,239                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 11/8/2011     | 12/1/2011  | 40                | 0                    | 43                                       | -3           |                      |                               | 0                            | -3                                                      |
| 1,240                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 11/8/2011     | 12/1/2011  | 99                | 0                    | 107                                      | -8           |                      |                               | 0                            | -8                                                      |
| 1,241                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 11/15/2011    | 12/1/2011  | 99                | 0                    | 99                                       | 0            |                      |                               | 0                            | 0                                                       |
| 1,242                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 11/15/2011    | 12/1/2011  | 20                | 0                    | 20                                       | 0            |                      |                               | 0                            | 0                                                       |
| 1,243                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 11/15/2011    | 12/1/2011  | 179               | 0                    | 178                                      | 1            |                      |                               | 0                            | 1                                                       |
| 1,244                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 11/15/2011    | 12/1/2011  | 179               | 0                    | 178                                      | 1            |                      |                               | 0                            | 1                                                       |
| 1,245                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 11/15/2011    | 12/1/2011  | 99                | 0                    | 99                                       | 0            |                      |                               | 0                            | 0                                                       |
| 1,246                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 11/15/2011    | 12/1/2011  | 119               | 0                    | 119                                      | 0            |                      |                               | 0                            | 0                                                       |
| 1,247                       | KRAFT FOODS INC VA CL A  | 50075N104 |              | 5/11/2010     | 1/4/2011   | 571               | 0                    | 548                                      | 23           |                      |                               | 0                            | 23                                                      |
| 1,248                       | FNMA PAE0392 05 50%2039  | 31419ANJ2 |              | 6/27/2011     | 6/27/2011  | 569               | 0                    | 569                                      | 0            |                      |                               | 0                            | 0                                                       |
| 1,249                       | JOHNSON CONTROLS INC     | 478366107 |              | 9/13/2010     | 5/19/2011  | 2,935             | 0                    | 2,231                                    | 704          |                      |                               | 0                            | 704                                                     |
| 1,250                       | KB FINL GROUP INC SPN AD | 48241A105 |              | 12/6/2007     | 3/3/2011   | 1,308             | 0                    | 1,813                                    | -505         |                      |                               | 0                            | -505                                                    |
| 1,251                       | KB FINL GROUP INC SPN AD | 48241A105 |              | 6/4/2008      | 3/3/2011   | 3,623             | 0                    | 4,555                                    | -932         |                      |                               | 0                            | -932                                                    |
| 1,252                       | KB FINL GROUP INC SPN AD | 48241A105 |              | 2/5/2009      | 3/3/2011   | 3,723             | 0                    | 1,884                                    | 1,839        |                      |                               | 0                            | 1,839                                                   |
| 1,253                       | KB FINL GROUP INC SPN AD | 48241A105 |              | 9/8/2009      | 3/3/2011   | 805               | 0                    | 480                                      | 325          |                      |                               | 0                            | 325                                                     |
| 1,254                       | KB FINL GROUP INC SPN AD | 48241A105 |              | 4/1/2010      | 3/3/2011   | 2,465             | 0                    | 2,436                                    | 29           |                      |                               | 0                            | 29                                                      |
| 1,255                       | KDDI CORP SHS            | 48667L106 |              | 2/2/2010      | 2/8/2011   | 4,026             | 0                    | 3,589                                    | 437          |                      |                               | 0                            | 437                                                     |
| 1,256                       | KDDI CORP SHS            | 48667L106 |              | 5/13/2010     | 2/8/2011   | 183               | 0                    | 145                                      | 38           |                      |                               | 0                            | 38                                                      |
| 1,257                       | KDDI CORP SHS            | 48667L106 |              | 5/13/2010     | 3/3/2011   | 2,851             | 0                    | 2,122                                    | 729          |                      |                               | 0                            | 729                                                     |
| 1,258                       | KDDI CORP SHS            | 48667L106 |              | 5/14/2010     | 3/3/2011   | 130               | 0                    | 93                                       | 37           |                      |                               | 0                            | 37                                                      |
| 1,259                       | KDDI CORP SHS            | 48667L106 |              | 5/17/2010     | 3/3/2011   | 454               | 0                    | 329                                      | 125          |                      |                               | 0                            | 125                                                     |
| 1,260                       | KEYCORP NEW COM          | 493267108 |              | 10/13/2011    | 10/18/2011 | 78                | 0                    | 81                                       | -3           |                      |                               | 0                            | -3                                                      |
| 1,261                       | KEYCORP NEW COM          | 493267108 |              | 10/13/2011    | 11/16/2011 | 268               | 0                    | 249                                      | 19           |                      |                               | 0                            | 19                                                      |
| 1,262                       | KINDER MORGAN MANAGEMENT | 49455U100 |              | 6/15/2011     | 10/18/2011 | 132               | 0                    | 127                                      | 5            |                      |                               | 0                            | 5                                                       |
| 1,263                       | KINDER MORGAN MANAGEMENT | 49455U100 |              | 6/15/2011     | 11/16/2011 | 68                | 0                    | 62                                       | 6            |                      |                               | 0                            | 6                                                       |
| 1,264                       | KINDER MORGAN INC DEL    | 49456B101 |              | 11/14/2011    | 11/16/2011 | 28                | 0                    | 28                                       | 0            |                      |                               | 0                            | 0                                                       |
| 1,265                       | KIRBY CORP COM           | 497266106 |              | 3/3/2011      | 4/14/2011  | 1,045             | 0                    | 1,074                                    | -29          |                      |                               | 0                            | -29                                                     |
| 1,266                       | KIRBY CORP COM           | 497266106 |              | 3/4/2011      | 4/14/2011  | 1,320             | 0                    | 1,346                                    | -26          |                      |                               | 0                            | -26                                                     |
| 1,267                       | KIRBY CORP COM           | 497266106 |              | 3/7/2011      | 4/14/2011  | 1,541             | 0                    | 1,553                                    | -12          |                      |                               | 0                            | -12                                                     |
| 1,268                       | KIRBY CORP COM           | 497266106 |              | 3/7/2011      | 10/18/2011 | 57                | 0                    | 55                                       | 2            |                      |                               | 0                            | 2                                                       |
| 1,269                       | KOMATSU NEW NEW SPNSDADR | 500458401 |              | 3/29/2011     | 4/14/2011  | 34                | 0                    | 34                                       | 0            |                      |                               | 0                            | 0                                                       |
| 1,270                       | KOMATSU NEW NEW SPNSDADR | 500458401 |              | 3/29/2011     | 9/9/2011   | 2,053             | 0                    | 2,984                                    | -931         |                      |                               | 0                            | -931                                                    |
| 1,271                       | KOMATSU NEW NEW SPNSDADR | 500458401 |              | 4/27/2011     | 9/9/2011   | 23                | 0                    | 34                                       | -11          |                      |                               | 0                            | -11                                                     |
| 1,272                       | KOMATSU NEW NEW SPNSDADR | 500458401 |              | 5/13/2011     | 9/9/2011   | 1,237             | 0                    | 1,786                                    | -549         |                      |                               | 0                            | -549                                                    |
| 1,273                       | KOMATSU NEW NEW SPNSDADR | 500458401 |              | 5/13/2011     | 9/13/2011  | 184               | 0                    | 270                                      | -86          |                      |                               | 0                            | -86                                                     |
| 1,274                       | KOMATSU NEW NEW SPNSDADR | 500458401 |              | 6/30/2011     | 9/13/2011  | 1,591             | 0                    | 2,146                                    | -555         |                      |                               | 0                            | -555                                                    |
| 1,275                       | KONINKLIJKE AHOLD NV ADR | 500467402 |              | 6/4/2008      | 1/28/2011  | 67                | 0                    | 76                                       | -9           |                      |                               | 0                            | -9                                                      |
| 1,276                       | KONINKLIJKE AHOLD NV ADR | 500467402 |              | 6/4/2008      | 3/3/2011   | 158               | 0                    | 183                                      | -25          |                      |                               | 0                            | -25                                                     |

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

| Long Term CG Distributions  |                          |           |              |               |            |  |                   |                      |                                          |              |                      |                               |                              | Amount                                                  |   |
|-----------------------------|--------------------------|-----------|--------------|---------------|------------|--|-------------------|----------------------|------------------------------------------|--------------|----------------------|-------------------------------|------------------------------|---------------------------------------------------------|---|
| Short Term CG Distributions |                          |           |              |               |            |  |                   |                      |                                          |              |                      |                               |                              | 6,722                                                   | 0 |
|                             | Kind(s) of Property Sold | CUSIP #   | How Acquired | Date Acquired | 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 |   |
| 1,277                       | KONINKLIJKE AHOLD NV ADR | 500467402 |              | 10/21/2009    | 3/3/2011   |  | 2,654             | 0                    | 2,644                                    | 10           |                      |                               | 0                            | 283,894                                                 |   |
| 1,278                       | KONAMI CORP SPON ADR     | 50046R101 |              | 11/17/2010    | 1/28/2011  |  | 20                | 0                    | 19                                       | 1            |                      |                               | 0                            | 1                                                       |   |
| 1,279                       | KONAMI CORP SPON ADR     | 50046R101 |              | 11/17/2010    | 3/3/2011   |  | 3,133             | 0                    | 2,700                                    | 433          |                      |                               | 0                            | 433                                                     |   |
| 1,280                       | KRAFT FOODS INC VA CL A  | 50075N104 |              | 5/11/2010     | 1/3/2011   |  | 2,312             | 0                    | 2,224                                    | 88           |                      |                               | 0                            | 88                                                      |   |
| 1,281                       | AEGON N V NY REG SHS     | 007924103 |              | 2/8/2011      | 3/3/2011   |  | 772               | 0                    | 784                                      | -12          |                      |                               | 0                            | -12                                                     |   |
| 1,282                       | AEGON N V NY REG SHS     | 007924103 |              | 2/9/2011      | 3/3/2011   |  | 3,235             | 0                    | 3,282                                    | -47          |                      |                               | 0                            | -47                                                     |   |
| 1,283                       | AETNA INC NEW            | 00817Y108 |              | 7/30/2007     | 1/28/2011  |  | 664               | 0                    | 977                                      | -313         |                      |                               | 0                            | -313                                                    |   |
| 1,284                       | AETNA INC NEW            | 00817Y108 |              | 7/30/2007     | 3/4/2011   |  | 4,746             | 0                    | 6,109                                    | -1,363       |                      |                               | 0                            | -1,363                                                  |   |
| 1,285                       | AETNA INC NEW            | 00817Y108 |              | 7/30/2007     | 9/9/2011   |  | 5,901             | 0                    | 7,428                                    | -1,527       |                      |                               | 0                            | -1,527                                                  |   |
| 1,286                       | AETNA INC NEW            | 00817Y108 |              | 6/30/2009     | 9/9/2011   |  | 1,553             | 0                    | 994                                      | 559          |                      |                               | 0                            | 559                                                     |   |
| 1,287                       | AGNICO EAGLE MINES LTD   | 008474108 |              | 11/9/2010     | 1/5/2011   |  | 2,069             | 0                    | 2,422                                    | -353         |                      |                               | 0                            | -353                                                    |   |
| 1,288                       | AGNICO EAGLE MINES LTD   | 008474108 |              | 11/11/2010    | 1/5/2011   |  | 1,498             | 0                    | 1,700                                    | -202         |                      |                               | 0                            | -202                                                    |   |
| 1,289                       | AGRIUM INC               | 008916108 |              | 9/9/2010      | 1/28/2011  |  | 439               | 0                    | 365                                      | 74           |                      |                               | 0                            | 74                                                      |   |
| 1,290                       | AGRIUM INC               | 008916108 |              | 9/9/2010      | 3/3/2011   |  | 9,980             | 0                    | 7,599                                    | 2,381        |                      |                               | 0                            | 2,381                                                   |   |
| 1,291                       | AGRIUM INC               | 008916108 |              | 3/15/2011     | 6/7/2011   |  | 3,366             | 0                    | 3,522                                    | -156         |                      |                               | 0                            | -156                                                    |   |
| 1,292                       | ALBEMARLE CORP COM       | 012653101 |              | 10/1/2010     | 3/3/2011   |  | 8,785             | 0                    | 7,113                                    | 1,672        |                      |                               | 0                            | 1,672                                                   |   |
| 1,293                       | ALBEMARLE CORP COM       | 012653101 |              | 10/1/2010     | 8/4/2011   |  | 865               | 0                    | 659                                      | 206          |                      |                               | 0                            | 206                                                     |   |
| 1,294                       | ALBEMARLE CORP COM       | 012653101 |              | 10/1/2010     | 9/22/2011  |  | 1,197             | 0                    | 1,366                                    | -169         |                      |                               | 0                            | -169                                                    |   |
| 1,295                       | ALBEMARLE CORP COM       | 012653101 |              | 10/1/2010     | 9/23/2011  |  | 778               | 0                    | 895                                      | -117         |                      |                               | 0                            | -117                                                    |   |
| 1,296                       | ALBEMARLE CORP COM       | 012653101 |              | 10/1/2010     | 10/18/2011 |  | 96                | 0                    | 94                                       | 2            |                      |                               | 0                            | 2                                                       |   |
| 1,297                       | ALBEMARLE CORP COM       | 012653101 |              | 10/1/2010     | 11/16/2011 |  | 157               | 0                    | 141                                      | 16           |                      |                               | 0                            | 16                                                      |   |
| 1,298                       | ALEXION PHARMS INC       | 015351109 |              | 9/21/2011     | 10/18/2011 |  | 66                | 0                    | 67                                       | -1           |                      |                               | 0                            | -1                                                      |   |
| 1,299                       | ALEXION PHARMS INC       | 015351109 |              | 9/21/2011     | 11/16/2011 |  | 66                | 0                    | 67                                       | -1           |                      |                               | 0                            | -1                                                      |   |
| 1,300                       | ALLEGHENY TECH INC       | 01741R102 |              | 11/9/2009     | 3/3/2011   |  | 3,518             | 0                    | 1,796                                    | 1,722        |                      |                               | 0                            | 1,722                                                   |   |
| 1,301                       | ALLEGHENY TECH INC       | 01741R102 |              | 11/16/2009    | 3/3/2011   |  | 3,651             | 0                    | 1,898                                    | 1,753        |                      |                               | 0                            | 1,753                                                   |   |
| 1,302                       | ALLEGHENY TECH INC       | 01741R102 |              | 11/20/2009    | 3/3/2011   |  | 3,651             | 0                    | 1,851                                    | 1,800        |                      |                               | 0                            | 1,800                                                   |   |
| 1,303                       | FNMA P745275 05%2038     | 31403G6L0 |              | 1/25/2012     | 1/25/2012  |  | 595               | 0                    | 595                                      | 0            |                      |                               | 0                            | 0                                                       |   |
| 1,304                       | FNMA P889572 05 50%2038  | 31410KJR6 |              | 3/25/2011     | 3/25/2011  |  | 1,419             | 0                    | 1,419                                    | 0            |                      |                               | 0                            | 0                                                       |   |
| 1,305                       | FNMA P889572 05 50%2038  | 31410KJR6 |              | 4/25/2011     | 4/25/2011  |  | 1,389             | 0                    | 1,389                                    | 0            |                      |                               | 0                            | 0                                                       |   |
| 1,306                       | FNMA P889572 05 50%2038  | 31410KJR6 |              | 5/25/2011     | 5/25/2011  |  | 1,227             | 0                    | 1,227                                    | 0            |                      |                               | 0                            | 0                                                       |   |
| 1,307                       | FNMA P889572 05 50%2038  | 31410KJR6 |              | 6/27/2011     | 6/27/2011  |  | 1,273             | 0                    | 1,273                                    | 0            |                      |                               | 0                            | 0                                                       |   |
| 1,308                       | FNMA P889572 05 50%2038  | 31410KJR6 |              | 7/25/2011     | 7/25/2011  |  | 1,182             | 0                    | 1,182                                    | 0            |                      |                               | 0                            | 0                                                       |   |
| 1,309                       | FNMA P889572 05 50%2038  | 31410KJR6 |              | 8/25/2011     | 8/25/2011  |  | 1,129             | 0                    | 1,129                                    | 0            |                      |                               | 0                            | 0                                                       |   |
| 1,310                       | FNMA P889572 05 50%2038  | 31410KJR6 |              | 9/26/2011     | 9/26/2011  |  | 1,228             | 0                    | 1,228                                    | 0            |                      |                               | 0                            | 0                                                       |   |
| 1,311                       | FNMA P889572 05 50%2038  | 31410KJR6 |              | 10/25/2011    | 10/25/2011 |  | 1,191             | 0                    | 1,191                                    | 0            |                      |                               | 0                            | 0                                                       |   |
| 1,312                       | FNMA P889572 05 50%2038  | 31410KJR6 |              | 11/25/2011    | 11/25/2011 |  | 1,251             | 0                    | 1,251                                    | 0            |                      |                               | 0                            | 0                                                       |   |
| 1,313                       | FNMA P889572 05 50%2038  | 31410KJR6 |              | 12/27/2011    | 12/27/2011 |  | 1,181             | 0                    | 1,181                                    | 0            |                      |                               | 0                            | 0                                                       |   |
| 1,314                       | FNMA P889572 05 50%2038  | 31410KJR6 |              | 1/25/2012     | 1/25/2012  |  | 1,218             | 0                    | 1,218                                    | 0            |                      |                               | 0                            | 0                                                       |   |
| 1,315                       | FNMA P889579 06%2038     | 31410KJY1 |              | 10/14/2008    | 2/9/2011   |  | 2,545             | 0                    | 2,364                                    | 181          |                      |                               | 0                            | 181                                                     |   |
| 1,316                       | FNMA P889579 06%2038     | 31410KJY1 |              | 10/14/2008    | 2/11/2011  |  | 25,473            | 0                    | 23,637                                   | 1,836        |                      |                               | 0                            | 1,836                                                   |   |
| 1,317                       | FNMA P889579 06%2038     | 31410KJY1 |              | 10/20/2008    | 2/11/2011  |  | 17,406            | 0                    | 16,334                                   | 1,072        |                      |                               | 0                            | 1,072                                                   |   |
| 1,318                       | FNMA P889579 06%2038     | 31410KJY1 |              | 2/25/2011     | 2/25/2011  |  | 2,834             | 0                    | 2,834                                    | 0            |                      |                               | 0                            | 0                                                       |   |
| 1,319                       | FNMA P889579 06%2038     | 31410KJY1 |              | 3/25/2011     | 3/25/2011  |  | 1,508             | 0                    | 1,508                                    | 0            |                      |                               | 0                            | 0                                                       |   |
| 1,320                       | FNMA P889579 06%2038     | 31410KJY1 |              | 4/25/2011     | 4/25/2011  |  | 1,633             | 0                    | 1,633                                    | 0            |                      |                               | 0                            | 0                                                       |   |
| 1,321                       | FNMA P889579 06%2038     | 31410KJY1 |              | 5/25/2011     | 5/25/2011  |  | 1,407             | 0                    | 1,407                                    | 0            |                      |                               | 0                            | 0                                                       |   |
| 1,322                       | FNMA P889579 06%2038     | 31410KJY1 |              | 6/27/2011     | 6/27/2011  |  | 1,294             | 0                    | 1,294                                    | 0            |                      |                               | 0                            | 0                                                       |   |
| 1,323                       | FNMA P889579 06%2038     | 31410KJY1 |              | 7/25/2011     | 7/25/2011  |  | 1,272             | 0                    | 1,272                                    | 0            |                      |                               | 0                            | 0                                                       |   |
| 1,324                       | TJX COS INC NEW          | 872540109 |              | 12/14/2009    | 2/28/2011  |  | 4,142             | 0                    | 3,157                                    | 985          |                      |                               | 0                            | 985                                                     |   |
| 1,325                       | TJX COS INC NEW          | 872540109 |              | 12/14/2009    | 3/1/2011   |  | 4,739             | 0                    | 3,613                                    | 1,126        |                      |                               | 0                            | 1,126                                                   |   |
| 1,326                       | TJX COS INC NEW          | 872540109 |              | 12/14/2009    | 3/4/2011   |  | 904               | 0                    | 685                                      | 219          |                      |                               | 0                            | 219                                                     |   |
| 1,327                       | TJX COS INC NEW          | 872540109 |              | 12/15/2009    | 3/4/2011   |  | 4,622             | 0                    | 3,514                                    | 1,108        |                      |                               | 0                            | 1,108                                                   |   |
| 1,328                       | TJX COS INC NEW          | 872540109 |              | 12/15/2009    | 5/31/2011  |  | 159               | 0                    | 115                                      | 44           |                      |                               | 0                            | 44                                                      |   |
| 1,329                       | TJX COS INC NEW          | 872540109 |              | 12/21/2009    | 5/31/2011  |  | 5,871             | 0                    | 4,139                                    | 1,732        |                      |                               | 0                            | 1,732                                                   |   |
| 1,330                       | TJX COS INC NEW          | 872540109 |              | 12/21/2009    | 6/1/2011   |  | 2,196             | 0                    | 1,566                                    | 630          |                      |                               | 0                            | 630                                                     |   |
| 1,331                       | TW TELECOM INC           | 87311L104 |              | 4/27/2011     | 10/18/2011 |  | 103               | 0                    | 128                                      | -25          |                      |                               | 0                            | -25                                                     |   |
| 1,332                       | TW TELECOM INC           | 87311L104 |              | 4/27/2011     | 11/16/2011 |  | 18                | 0                    | 21                                       | -3           |                      |                               | 0                            | -3                                                      |   |
| 1,333                       | TARGET CORP COM          | 87612E106 |              | 3/1/2010      | 1/28/2011  |  | 545               | 0                    | 522                                      | 23           |                      |                               | 0                            | 23                                                      |   |
| 1,334                       | TARGET CORP COM          | 87612E106 |              | 3/1/2010      | 3/4/2011   |  | 2,325             | 0                    | 2,348                                    | -23          |                      |                               | 0                            | -23                                                     |   |

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

| Long Term CG Distributions  |                          | Amount    | Totals       |               | 4,808,548  |                   | 0                    |                                          | 4,524,654    |                      | 283,894                       |                              | 0                                                       |  | 0 |  | 283,894 |  |
|-----------------------------|--------------------------|-----------|--------------|---------------|------------|-------------------|----------------------|------------------------------------------|--------------|----------------------|-------------------------------|------------------------------|---------------------------------------------------------|--|---|--|---------|--|
| 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 |  |   |  |         |  |
| 1,335                       | TARGET CORP COM          | 87612E106 |              | 3/2/2010      | 3/4/2011   | 3,926             | 0                    | 3,943                                    | -17          |                      |                               | 0                            | -17                                                     |  |   |  |         |  |
| 1,336                       | TARGET CORP COM          | 87612E106 |              | 3/3/2010      | 3/4/2011   | 2,015             | 0                    | 2,020                                    | -5           |                      |                               | 0                            | -5                                                      |  |   |  |         |  |
| 1,337                       | TARGET CORP COM          | 87612E106 |              | 3/3/2010      | 8/1/2011   | 560               | 0                    | 570                                      | -10          |                      |                               | 0                            | -10                                                     |  |   |  |         |  |
| 1,338                       | TARGET CORP COM          | 87612E106 |              | 4/5/2010      | 8/1/2011   | 2,696             | 0                    | 2,852                                    | -156         |                      |                               | 0                            | -156                                                    |  |   |  |         |  |
| 1,339                       | TARGET CORP COM          | 87612E106 |              | 4/5/2010      | 8/2/2011   | 348               | 0                    | 377                                      | -29          |                      |                               | 0                            | -29                                                     |  |   |  |         |  |
| 1,340                       | TARGET CORP COM          | 87612E106 |              | 4/5/2010      | 9/9/2011   | 2,773             | 0                    | 2,960                                    | -187         |                      |                               | 0                            | -187                                                    |  |   |  |         |  |
| 1,341                       | ALLEGHENY TECH INC       | 01741R102 |              | 12/15/2009    | 3/3/2011   | 3,120             | 0                    | 1,807                                    | 1,313        |                      |                               | 0                            | 1,313                                                   |  |   |  |         |  |
| 1,342                       | ALLEGHENY TECH INC       | 01741R102 |              | 12/15/2009    | 4/14/2011  | 128               | 0                    | 77                                       | 51           |                      |                               | 0                            | 51                                                      |  |   |  |         |  |
| 1,343                       | ALLEGHENY TECH INC       | 01741R102 |              | 12/15/2009    | 10/13/2011 | 933               | 0                    | 923                                      | 10           |                      |                               | 0                            | 10                                                      |  |   |  |         |  |
| 1,344                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 11/15/2011    | 12/1/2011  | 40                | 0                    | 40                                       | 0            |                      |                               | 0                            | 0                                                       |  |   |  |         |  |
| 1,345                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 11/15/2011    | 12/1/2011  | 60                | 0                    | 59                                       | 1            |                      |                               | 0                            | 1                                                       |  |   |  |         |  |
| 1,346                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 11/15/2011    | 12/1/2011  | 40                | 0                    | 40                                       | 0            |                      |                               | 0                            | 0                                                       |  |   |  |         |  |
| 1,347                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 11/15/2011    | 12/1/2011  | 199               | 0                    | 198                                      | 1            |                      |                               | 0                            | 1                                                       |  |   |  |         |  |
| 1,348                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 11/15/2011    | 12/1/2011  | 80                | 0                    | 79                                       | 1            |                      |                               | 0                            | 1                                                       |  |   |  |         |  |
| 1,349                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 11/15/2011    | 12/1/2011  | 80                | 0                    | 79                                       | 1            |                      |                               | 0                            | 1                                                       |  |   |  |         |  |
| 1,350                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 11/15/2011    | 12/1/2011  | 139               | 0                    | 138                                      | 1            |                      |                               | 0                            | 1                                                       |  |   |  |         |  |
| 1,351                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 11/15/2011    | 12/1/2011  | 40                | 0                    | 40                                       | 0            |                      |                               | 0                            | 0                                                       |  |   |  |         |  |
| 1,352                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 11/16/2011    | 12/1/2011  | 119               | 0                    | 120                                      | -1           |                      |                               | 0                            | -1                                                      |  |   |  |         |  |
| 1,353                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 11/16/2011    | 12/1/2011  | 60                | 0                    | 60                                       | 0            |                      |                               | 0                            | 0                                                       |  |   |  |         |  |
| 1,354                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 11/16/2011    | 12/1/2011  | 179               | 0                    | 179                                      | 0            |                      |                               | 0                            | 0                                                       |  |   |  |         |  |
| 1,355                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 11/16/2011    | 12/1/2011  | 40                | 0                    | 40                                       | 0            |                      |                               | 0                            | 0                                                       |  |   |  |         |  |
| 1,356                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 11/16/2011    | 12/1/2011  | 80                | 0                    | 80                                       | 0            |                      |                               | 0                            | 0                                                       |  |   |  |         |  |
| 1,357                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 11/16/2011    | 12/1/2011  | 20                | 0                    | 20                                       | 0            |                      |                               | 0                            | 0                                                       |  |   |  |         |  |
| 1,358                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 11/16/2011    | 12/1/2011  | 20                | 0                    | 20                                       | 0            |                      |                               | 0                            | 0                                                       |  |   |  |         |  |
| 1,359                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 11/16/2011    | 12/1/2011  | 20                | 0                    | 20                                       | 0            |                      |                               | 0                            | 0                                                       |  |   |  |         |  |
| 1,360                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 11/16/2011    | 12/1/2011  | 80                | 0                    | 80                                       | 0            |                      |                               | 0                            | 0                                                       |  |   |  |         |  |
| 1,361                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 11/16/2011    | 12/1/2011  | 20                | 0                    | 20                                       | 0            |                      |                               | 0                            | 0                                                       |  |   |  |         |  |
| 1,362                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 11/18/2011    | 12/1/2011  | 80                | 0                    | 84                                       | -4           |                      |                               | 0                            | -4                                                      |  |   |  |         |  |
| 1,363                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 5/4/2011      | 12/9/2011  | 79                | 0                    | 87                                       | -8           |                      |                               | 0                            | -8                                                      |  |   |  |         |  |
| 1,364                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 5/5/2011      | 12/9/2011  | 952               | 0                    | 980                                      | -28          |                      |                               | 0                            | -28                                                     |  |   |  |         |  |
| 1,365                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 4/24/2011     | 12/19/2011 | 21                | 0                    | 23                                       | -2           |                      |                               | 0                            | -2                                                      |  |   |  |         |  |
| 1,366                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 4/24/2011     | 12/19/2011 | 42                | 0                    | 46                                       | -4           |                      |                               | 0                            | -4                                                      |  |   |  |         |  |
| 1,367                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 4/24/2011     | 12/19/2011 | 42                | 0                    | 46                                       | -4           |                      |                               | 0                            | -4                                                      |  |   |  |         |  |
| 1,368                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 4/24/2011     | 12/19/2011 | 63                | 0                    | 69                                       | -6           |                      |                               | 0                            | -6                                                      |  |   |  |         |  |
| 1,369                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 4/24/2011     | 12/19/2011 | 42                | 0                    | 46                                       | -4           |                      |                               | 0                            | -4                                                      |  |   |  |         |  |
| 1,370                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 4/26/2011     | 12/19/2011 | 105               | 0                    | 111                                      | -6           |                      |                               | 0                            | -6                                                      |  |   |  |         |  |
| 1,371                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 4/26/2011     | 12/19/2011 | 105               | 0                    | 111                                      | -6           |                      |                               | 0                            | -6                                                      |  |   |  |         |  |
| 1,372                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 4/26/2011     | 12/19/2011 | 63                | 0                    | 67                                       | -4           |                      |                               | 0                            | -4                                                      |  |   |  |         |  |
| 1,373                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 5/4/2011      | 12/19/2011 | 63                | 0                    | 65                                       | -2           |                      |                               | 0                            | -2                                                      |  |   |  |         |  |
| 1,374                       | SPECTRA ENERGY CORP      | 847560109 |              | 3/15/2011     | 10/18/2011 | 136               | 0                    | 129                                      | 7            |                      |                               | 0                            | 7                                                       |  |   |  |         |  |
| 1,375                       | SPRINT NEXTEL CORP       | 852061100 |              | 7/11/2011     | 9/9/2011   | 5,050             | 0                    | 8,160                                    | -3,110       |                      |                               | 0                            | -3,110                                                  |  |   |  |         |  |
| 1,376                       | STERICYCLE INC COM       | 858912108 |              | 3/5/2008      | 3/3/2011   | 3,732             | 0                    | 2,399                                    | 1,333        |                      |                               | 0                            | 1,333                                                   |  |   |  |         |  |
| 1,377                       | STERICYCLE INC COM       | 858912108 |              | 3/5/2008      | 4/14/2011  | 91                | 0                    | 56                                       | 35           |                      |                               | 0                            | 35                                                      |  |   |  |         |  |
| 1,378                       | STERICYCLE INC COM       | 858912108 |              | 3/5/2008      | 11/14/2011 | 1,102             | 0                    | 781                                      | 321          |                      |                               | 0                            | 321                                                     |  |   |  |         |  |
| 1,379                       | STERICYCLE INC COM       | 858912108 |              | 3/5/2008      | 11/15/2011 | 793               | 0                    | 558                                      | 235          |                      |                               | 0                            | 235                                                     |  |   |  |         |  |
| 1,380                       | STERICYCLE INC COM       | 858912108 |              | 6/10/2010     | 11/15/2011 | 159               | 0                    | 126                                      | 33           |                      |                               | 0                            | 33                                                      |  |   |  |         |  |
| 1,381                       | STERICYCLE INC COM       | 858912108 |              | 6/10/2010     | 11/17/2011 | 1,229             | 0                    | 1,010                                    | 219          |                      |                               | 0                            | 219                                                     |  |   |  |         |  |
| 1,382                       | STERICYCLE INC COM       | 858912108 |              | 3/14/2011     | 11/17/2011 | 77                | 0                    | 88                                       | -11          |                      |                               | 0                            | -11                                                     |  |   |  |         |  |
| 1,383                       | SUMITOMO CORP SP ADR     | 865613103 |              | 12/14/2010    | 1/28/2011  | 57                | 0                    | 57                                       | 0            |                      |                               | 0                            | 0                                                       |  |   |  |         |  |
| 1,384                       | SUMITOMO CORP SP ADR     | 865613103 |              | 12/14/2010    | 3/3/2011   | 3,218             | 0                    | 3,078                                    | 140          |                      |                               | 0                            | 140                                                     |  |   |  |         |  |
| 1,385                       | SUMITOMO MITSUI-UNSPONS  | 86562M209 |              | 3/29/2007     | 3/3/2011   | 1,955             | 0                    | 4,750                                    | -2,795       |                      |                               | 0                            | -2,795                                                  |  |   |  |         |  |
| 1,386                       | SUMITOMO MITSUI-UNSPONS  | 86562M209 |              | 9/14/2007     | 3/3/2011   | 1,336             | 0                    | 2,490                                    | -1,154       |                      |                               | 0                            | -1,154                                                  |  |   |  |         |  |
| 1,387                       | SUMITOMO MITSUI-UNSPONS  | 86562M209 |              | 2/20/2008     | 3/3/2011   | 2,997             | 0                    | 5,778                                    | -2,781       |                      |                               | 0                            | -2,781                                                  |  |   |  |         |  |
| 1,388                       | SUMITOMO MITSUI-UNSPONS  | 86562M209 |              | 11/11/2009    | 3/3/2011   | 3,707             | 0                    | 3,598                                    | 109          |                      |                               | 0                            | 109                                                     |  |   |  |         |  |
| 1,389                       | SUNCOR ENERGY INC NEW    | 867224107 |              | 6/11/2008     | 1/28/2011  | 480               | 0                    | 545                                      | -65          |                      |                               | 0                            | -65                                                     |  |   |  |         |  |
| 1,390                       | SUNCOR ENERGY INC NEW    | 867224107 |              | 6/11/2008     | 3/3/2011   | 1,403             | 0                    | 1,363                                    | 40           |                      |                               | 0                            | 40                                                      |  |   |  |         |  |
| 1,391                       | SUNCOR ENERGY INC NEW    | 867224107 |              | 7/25/2008     | 3/3/2011   | 7,950             | 0                    | 6,185                                    | 1,765        |                      |                               | 0                            | 1,765                                                   |  |   |  |         |  |
| 1,392                       | SYMANTEC CORP COM        | 871503108 |              | 9/27/2010     | 1/28/2011  | 526               | 0                    | 467                                      | 59           |                      |                               | 0                            | 59                                                      |  |   |  |         |  |

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

|       | Kind(s) of Property Sold  | Amount                     |                             | How Acquired | Date Acquired | Date Sold  | 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 |              |               |            |                   |                      |                                          |              |                    |                               |                              |                                                         |
|       |                           | 6,722                      | 0                           |              |               | Totals     | 4,808,548         | 0                    | 4,524,654                                | 283,894      | 0                  | 0                             | 0                            | 283,894                                                 |
| 1,451 | DEVON ENERGY CORP NEW     | 25179M103                  |                             |              | 3/15/2011     | 9/22/2011  | 6,370             | 0                    | 9,940                                    | -3,570       | 0                  | 0                             | 0                            | -3,570                                                  |
| 1,452 | DIAMOND OFFSHORE DRLNG    | 25271C102                  |                             |              | 1/4/2008      | 1/27/2011  | 1,515             | 0                    | 2,875                                    | -1,360       | 0                  | 0                             | 0                            | -1,360                                                  |
| 1,453 | DIAMOND OFFSHORE DRLNG    | 25271C102                  |                             |              | 1/12/2009     | 1/27/2011  | 9,237             | 0                    | 7,517                                    | 1,720        | 0                  | 0                             | 0                            | 1,720                                                   |
| 1,454 | DIAMOND OFFSHORE DRLNG    | 25271C102                  |                             |              | 1/12/2009     | 1/31/2011  | 1,149             | 0                    | 940                                      | 209          | 0                  | 0                             | 0                            | 209                                                     |
| 1,455 | DIAMOND OFFSHORE DRLNG    | 25271C102                  |                             |              | 7/27/2009     | 1/31/2011  | 6,964             | 0                    | 9,104                                    | -2,140       | 0                  | 0                             | 0                            | -2,140                                                  |
| 1,456 | DIAMOND OFFSHORE DRLNG    | 25271C102                  |                             |              | 7/27/2009     | 1/21/2011  | 3,301             | 0                    | 5,068                                    | -1,767       | 0                  | 0                             | 0                            | -1,767                                                  |
| 1,457 | DIAMOND OFFSHORE DRLNG    | 25271C102                  |                             |              | 7/27/2009     | 1/22/2011  | 4,657             | 0                    | 7,227                                    | -2,570       | 0                  | 0                             | 0                            | -2,570                                                  |
| 1,458 | DIAMOND OFFSHORE DRLNG    | 25271C102                  |                             |              | 7/27/2009     | 1/23/2011  | 2,782             | 0                    | 4,411                                    | -1,629       | 0                  | 0                             | 0                            | -1,629                                                  |
| 1,459 | DIAMOND OFFSHORE DRLNG    | 25271C102                  |                             |              | 7/29/2009     | 1/23/2011  | 59                | 0                    | 90                                       | -31          | 0                  | 0                             | 0                            | -31                                                     |
| 1,460 | DIAMOND OFFSHORE DRLNG    | 25271C102                  |                             |              | 7/29/2009     | 1/30/2011  | 1,803             | 0                    | 2,711                                    | -908         | 0                  | 0                             | 0                            | -908                                                    |
| 1,461 | DIAMOND OFFSHORE DRLNG    | 25271C102                  |                             |              | 5/14/2010     | 11/30/2011 | 11,417            | 0                    | 13,576                                   | -2,159       | 0                  | 0                             | 0                            | -2,159                                                  |
| 1,462 | DIGITAL RLTY TR INC       | 253868103                  |                             |              | 6/10/2011     | 10/18/2011 | 57                | 0                    | 64                                       | -7           | 0                  | 0                             | 0                            | -7                                                      |
| 1,463 | DIGITAL RLTY TR INC       | 253868103                  |                             |              | 6/10/2011     | 10/24/2011 | 125               | 0                    | 128                                      | -3           | 0                  | 0                             | 0                            | -3                                                      |
| 1,464 | DIGITAL RLTY TR INC       | 253868103                  |                             |              | 6/10/2011     | 12/14/2011 | 823               | 0                    | 831                                      | -8           | 0                  | 0                             | 0                            | -8                                                      |
| 1,465 | DIGITAL RLTY TR INC       | 253868103                  |                             |              | 3/8/2010      | 1/3/2011   | 2,119             | 0                    | 1,870                                    | 249          | 0                  | 0                             | 0                            | 249                                                     |
| 1,466 | DISNEY (WALT) CO COM STK  | 254687106                  |                             |              | 3/8/2010      | 1/4/2011   | 10,472            | 0                    | 9,082                                    | 1,390        | 0                  | 0                             | 0                            | 1,390                                                   |
| 1,467 | DISNEY (WALT) CO COM STK  | 254687106                  |                             |              | 5/16/2011     | 9/9/2011   | 5,283             | 0                    | 5,451                                    | -168         | 0                  | 0                             | 0                            | -168                                                    |
| 1,468 | DISCOVER FINL SVCS        | 254709108                  |                             |              | 5/17/2011     | 9/9/2011   | 2,118             | 0                    | 2,195                                    | -77          | 0                  | 0                             | 0                            | -77                                                     |
| 1,469 | DISCOVER FINL SVCS        | 254709108                  |                             |              | 5/23/2011     | 9/9/2011   | 5,454             | 0                    | 5,516                                    | -62          | 0                  | 0                             | 0                            | -62                                                     |
| 1,470 | DISCOVER FINL SVCS        | 254709108                  |                             |              | 5/24/2011     | 9/9/2011   | 1,217             | 0                    | 1,199                                    | 18           | 0                  | 0                             | 0                            | 18                                                      |
| 1,471 | DISCOVER FINL SVCS        | 254709108                  |                             |              | 3/30/2011     | 10/18/2011 | 182               | 0                    | 199                                      | -17          | 0                  | 0                             | 0                            | -17                                                     |
| 1,472 | DISCOVER FINL SVCS        | 254709108                  |                             |              | 5/21/2009     | 2/24/2011  | 1,866             | 0                    | 944                                      | 922          | 0                  | 0                             | 0                            | 922                                                     |
| 1,473 | DISCOVERY COMMUNICATN     | 25470F104                  |                             |              | 5/21/2009     | 3/3/2011   | 5,432             | 0                    | 2,725                                    | 2,707        | 0                  | 0                             | 0                            | 2,707                                                   |
| 1,474 | DISCOVERY COMMUNICATN     | 25470F104                  |                             |              | 5/21/2009     | 3/28/2011  | 745               | 0                    | 408                                      | 337          | 0                  | 0                             | 0                            | 337                                                     |
| 1,475 | DISCOVERY COMMUNICATN     | 25470F104                  |                             |              | 5/21/2009     | 3/31/2011  | 1,080             | 0                    | 579                                      | 501          | 0                  | 0                             | 0                            | 501                                                     |
| 1,476 | DISCOVERY COMMUNICATN     | 25470F104                  |                             |              | 5/21/2009     | 7/21/2011  | 933               | 0                    | 493                                      | 440          | 0                  | 0                             | 0                            | 440                                                     |
| 1,477 | DISCOVERY COMMUNICATN     | 25470F104                  |                             |              | 5/21/2009     | 7/25/2011  | 2,257             | 0                    | 1,201                                    | 1,056        | 0                  | 0                             | 0                            | 1,056                                                   |
| 1,478 | DISCOVERY COMMUNICATN     | 25470M109                  |                             |              | 7/18/2011     | 9/9/2011   | 2,215             | 0                    | 2,733                                    | -518         | 0                  | 0                             | 0                            | -518                                                    |
| 1,479 | DISH NETWORK CORPORATION  | 25470M109                  |                             |              | 7/19/2011     | 9/9/2011   | 2,866             | 0                    | 3,636                                    | -750         | 0                  | 0                             | 0                            | -750                                                    |
| 1,480 | DISH NETWORK CORPORATION  | 25470M109                  |                             |              | 7/20/2011     | 9/9/2011   | 1,742             | 0                    | 2,226                                    | -484         | 0                  | 0                             | 0                            | -484                                                    |
| 1,481 | DISH NETWORK CORPORATION  | 25470M109                  |                             |              | 8/1/2011      | 9/9/2011   | 2,787             | 0                    | 3,328                                    | -541         | 0                  | 0                             | 0                            | -541                                                    |
| 1,482 | DISH NETWORK CORPORATION  | 25470M109                  |                             |              | 7/29/2011     | 9/16/2011  | 1,678             | 0                    | 2,238                                    | -560         | 0                  | 0                             | 0                            | -560                                                    |
| 1,483 | ORIX CORPORATION SP ADR   | 686330101                  |                             |              | 7/29/2011     | 10/18/2011 | 43                | 0                    | 55                                       | -12          | 0                  | 0                             | 0                            | -12                                                     |
| 1,484 | ORIX CORPORATION SP ADR   | 686330101                  |                             |              | 7/29/2011     | 11/7/2011  | 1,395             | 0                    | 1,747                                    | -362         | 0                  | 0                             | 0                            | -362                                                    |
| 1,485 | ORIX CORPORATION SP ADR   | 686330101                  |                             |              | 11/7/2011     | 11/16/2011 | 58                | 0                    | 59                                       | -1           | 0                  | 0                             | 0                            | -1                                                      |
| 1,486 | OWENS CORNING INC         | 690742101                  |                             |              | 9/22/2010     | 10/18/2011 | 66                | 0                    | 59                                       | 7            | 0                  | 0                             | 0                            | 7                                                       |
| 1,487 | PVH CORP                  | 693656100                  |                             |              | 9/22/2010     | 11/16/2011 | 137               | 0                    | 118                                      | 19           | 0                  | 0                             | 0                            | 19                                                      |
| 1,488 | PVH CORP                  | 693656100                  |                             |              | 3/15/2011     | 7/28/2011  | 6,697             | 0                    | 7,594                                    | -897         | 0                  | 0                             | 0                            | -897                                                    |
| 1,489 | PAYCHEX INC               | 704326107                  |                             |              | 9/30/2010     | 3/3/2011   | 9,532             | 0                    | 6,793                                    | 2,739        | 0                  | 0                             | 0                            | 2,739                                                   |
| 1,490 | PEABODY ENERGY CORP COM   | 704549104                  |                             |              | 10/4/2010     | 3/3/2011   | 4,904             | 0                    | 3,545                                    | 1,359        | 0                  | 0                             | 0                            | 1,359                                                   |
| 1,491 | PEABODY ENERGY CORP COM   | 704549104                  |                             |              | 10/4/2010     | 3/10/2011  | 2,171             | 0                    | 1,748                                    | 423          | 0                  | 0                             | 0                            | 423                                                     |
| 1,492 | PEABODY ENERGY CORP COM   | 704549104                  |                             |              | 10/4/2010     | 4/14/2011  | 197               | 0                    | 150                                      | 47           | 0                  | 0                             | 0                            | 47                                                      |
| 1,493 | PEABODY ENERGY CORP COM   | 704549104                  |                             |              | 10/4/2010     | 5/13/2011  | 2,053             | 0                    | 1,698                                    | 355          | 0                  | 0                             | 0                            | 355                                                     |
| 1,494 | PEABODY ENERGY CORP COM   | 704549104                  |                             |              | 2/9/2011      | 3/22/2011  | 131               | 0                    | 133                                      | -2           | 0                  | 0                             | 0                            | -2                                                      |
| 1,495 | PROSHARES UL TRASHORT S&P | 74347R883                  |                             |              | 2/10/2011     | 3/22/2011  | 589               | 0                    | 582                                      | -13          | 0                  | 0                             | 0                            | -13                                                     |
| 1,496 | PROSHARES UL TRASHORT S&P | 74347R883                  |                             |              | 2/10/2011     | 3/22/2011  | 262               | 0                    | 269                                      | -7           | 0                  | 0                             | 0                            | -7                                                      |
| 1,497 | PROSHARES UL TRASHORT S&P | 74347R883                  |                             |              | 2/10/2011     | 3/22/2011  | 284               | 0                    | 291                                      | -7           | 0                  | 0                             | 0                            | -7                                                      |
| 1,498 | PROSHARES UL TRASHORT S&P | 74347R883                  |                             |              | 2/23/2011     | 3/22/2011  | 153               | 0                    | 152                                      | 1            | 0                  | 0                             | 0                            | 1                                                       |
| 1,499 | PROSHARES UL TRASHORT S&P | 74347R883                  |                             |              | 2/23/2011     | 3/22/2011  | 197               | 0                    | 195                                      | 2            | 0                  | 0                             | 0                            | 2                                                       |
| 1,500 | PROSHARES UL TRASHORT S&P | 74347R883                  |                             |              | 3/15/2011     | 5/9/2011   | 407               | 0                    | 459                                      | -52          | 0                  | 0                             | 0                            | -52                                                     |
| 1,501 | PROSHARES UL TRASHORT S&P | 74347R883                  |                             |              | 3/15/2011     | 5/9/2011   | 81                | 0                    | 92                                       | -11          | 0                  | 0                             | 0                            | -11                                                     |
| 1,502 | PROSHARES UL TRASHORT S&P | 74347R883                  |                             |              | 3/15/2011     | 5/9/2011   | 61                | 0                    | 69                                       | -8           | 0                  | 0                             | 0                            | -8                                                      |
| 1,503 | PROSHARES UL TRASHORT S&P | 74347R883                  |                             |              | 3/15/2011     | 5/9/2011   | 61                | 0                    | 69                                       | -8           | 0                  | 0                             | 0                            | -8                                                      |
| 1,504 | PROSHARES UL TRASHORT S&P | 74347R883                  |                             |              | 3/15/2011     | 5/9/2011   | 122               | 0                    | 138                                      | -16          | 0                  | 0                             | 0                            | -16                                                     |
| 1,505 | PROSHARES UL TRASHORT S&P | 74347R883                  |                             |              | 3/15/2011     | 5/9/2011   | 183               | 0                    | 207                                      | -24          | 0                  | 0                             | 0                            | -24                                                     |
| 1,506 | PROSHARES UL TRASHORT S&P | 74347R883                  |                             |              | 3/15/2011     | 5/9/2011   | 81                | 0                    | 92                                       | -11          | 0                  | 0                             | 0                            | -11                                                     |
| 1,507 | PROSHARES UL TRASHORT S&P | 74347R883                  |                             |              | 3/15/2011     | 5/9/2011   | 142               | 0                    | 161                                      | -19          | 0                  | 0                             | 0                            | -19                                                     |
| 1,508 | PROSHARES UL TRASHORT S&P | 74347R883                  |                             |              |               |            |                   | 0                    |                                          |              |                    |                               |                              |                                                         |

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

| Amount                      |                          |           |              |               |            |  |                   |                      |                                          |              |                      |                               |                              |                                                         |
|-----------------------------|--------------------------|-----------|--------------|---------------|------------|--|-------------------|----------------------|------------------------------------------|--------------|----------------------|-------------------------------|------------------------------|---------------------------------------------------------|
| 6,722                       |                          |           |              |               |            |  |                   |                      |                                          |              |                      |                               |                              |                                                         |
| 0                           |                          |           |              |               |            |  |                   |                      |                                          |              |                      |                               |                              |                                                         |
| Long Term CG Distributions  |                          |           |              |               |            |  |                   |                      |                                          |              |                      |                               |                              |                                                         |
| Short Term CG Distributions |                          |           |              |               |            |  |                   |                      |                                          |              |                      |                               |                              |                                                         |
|                             | Kind(s) of Property Sold | CUSIP #   | How Acquired | Date Acquired | 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 |
| 1,509                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 3/15/2011     | 5/9/2011   |  | 244               | 0                    | 276                                      | -32          |                      |                               | 0                            | -32                                                     |
| 1,510                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 3/15/2011     | 6/22/2011  |  | 129               | 0                    | 138                                      | -9           |                      |                               | 0                            | -9                                                      |
| 1,511                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 3/15/2011     | 6/22/2011  |  | 430               | 0                    | 486                                      | -56          |                      |                               | 0                            | -56                                                     |
| 1,512                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 3/15/2011     | 6/22/2011  |  | 86                | 0                    | 97                                       | -11          |                      |                               | 0                            | -11                                                     |
| 1,513                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 3/15/2011     | 6/22/2011  |  | 64                | 0                    | 73                                       | -9           |                      |                               | 0                            | -9                                                      |
| 1,514                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 4/18/2011     | 6/22/2011  |  | 64                | 0                    | 65                                       | -1           |                      |                               | 0                            | -1                                                      |
| 1,515                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 4/18/2011     | 6/22/2011  |  | 236               | 0                    | 238                                      | -2           |                      |                               | 0                            | -2                                                      |
| 1,516                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 4/19/2011     | 6/22/2011  |  | 64                | 0                    | 64                                       | 0            |                      |                               | 0                            | 0                                                       |
| 1,517                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 3/15/2011     | 6/24/2011  |  | 132               | 0                    | 136                                      | -4           |                      |                               | 0                            | -4                                                      |
| 1,518                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 4/18/2011     | 6/24/2011  |  | 66                | 0                    | 67                                       | -1           |                      |                               | 0                            | -1                                                      |
| 1,519                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 4/19/2011     | 6/24/2011  |  | 110               | 0                    | 107                                      | 3            |                      |                               | 0                            | 3                                                       |
| 1,520                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 6/3/2011      | 6/24/2011  |  | 22                | 0                    | 21                                       | 1            |                      |                               | 0                            | 1                                                       |
| 1,521                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 6/8/2011      | 6/24/2011  |  | 154               | 0                    | 155                                      | -1           |                      |                               | 0                            | -1                                                      |
| 1,522                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 6/8/2011      | 6/24/2011  |  | 88                | 0                    | 89                                       | -1           |                      |                               | 0                            | -1                                                      |
| 1,523                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 6/8/2011      | 6/24/2011  |  | 154               | 0                    | 155                                      | -1           |                      |                               | 0                            | -1                                                      |
| 1,524                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 6/8/2011      | 6/24/2011  |  | 88                | 0                    | 89                                       | -1           |                      |                               | 0                            | -1                                                      |
| 1,525                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 6/8/2011      | 6/24/2011  |  | 199               | 0                    | 199                                      | 0            |                      |                               | 0                            | 0                                                       |
| 1,526                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 6/8/2011      | 6/24/2011  |  | 66                | 0                    | 66                                       | 0            |                      |                               | 0                            | 0                                                       |
| 1,527                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 12/11/2010    | 6/28/2011  |  | 86                | 0                    | 107                                      | -21          |                      |                               | 0                            | -21                                                     |
| 1,528                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 2/23/2011     | 6/28/2011  |  | 43                | 0                    | 43                                       | 0            |                      |                               | 0                            | 0                                                       |
| 1,529                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 2/23/2011     | 6/28/2011  |  | 367               | 0                    | 369                                      | -2           |                      |                               | 0                            | -2                                                      |
| 1,530                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 3/15/2011     | 6/28/2011  |  | 259               | 0                    | 290                                      | -31          |                      |                               | 0                            | -31                                                     |
| 1,531                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 4/19/2011     | 6/28/2011  |  | 410               | 0                    | 407                                      | 3            |                      |                               | 0                            | 3                                                       |
| 1,532                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 6/3/2011      | 6/28/2011  |  | 129               | 0                    | 127                                      | 2            |                      |                               | 0                            | 2                                                       |
| 1,533                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 6/8/2011      | 6/28/2011  |  | 65                | 0                    | 66                                       | -1           |                      |                               | 0                            | -1                                                      |
| 1,534                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 6/8/2011      | 6/28/2011  |  | 43                | 0                    | 44                                       | -1           |                      |                               | 0                            | -1                                                      |
| 1,535                       | PROSHARES ULTRASHORT S&P | 74348A202 |              | 11/9/2011     | 11/30/2011 |  | 83                | 0                    | 85                                       | -2           |                      |                               | 0                            | -2                                                      |
| 1,536                       | PROSHARES ULTRASHORT S&P | 74348A202 |              | 11/9/2011     | 11/30/2011 |  | 83                | 0                    | 85                                       | -2           |                      |                               | 0                            | -2                                                      |
| 1,537                       | PROSHARES ULTRASHORT S&P | 74348A202 |              | 11/9/2011     | 11/30/2011 |  | 125               | 0                    | 127                                      | -2           |                      |                               | 0                            | -2                                                      |
| 1,538                       | PROSHARES ULTRASHORT S&P | 74348A202 |              | 11/9/2011     | 11/30/2011 |  | 83                | 0                    | 85                                       | -2           |                      |                               | 0                            | -2                                                      |
| 1,539                       | PROSHARES ULTRASHORT S&P | 74348A202 |              | 11/10/2011    | 11/30/2011 |  | 125               | 0                    | 127                                      | -2           |                      |                               | 0                            | -2                                                      |
| 1,540                       | PROSHARES ULTRASHORT S&P | 74348A202 |              | 11/10/2011    | 11/30/2011 |  | 125               | 0                    | 127                                      | -2           |                      |                               | 0                            | -2                                                      |
| 1,541                       | PROSHARES ULTRASHORT S&P | 74348A202 |              | 11/10/2011    | 11/30/2011 |  | 166               | 0                    | 169                                      | -3           |                      |                               | 0                            | -3                                                      |
| 1,542                       | PROSHARES ULTRASHORT S&P | 74348A202 |              | 11/10/2011    | 11/30/2011 |  | 166               | 0                    | 168                                      | -2           |                      |                               | 0                            | -2                                                      |
| 1,543                       | PROSHARES ULTRASHORT S&P | 74348A202 |              | 11/10/2011    | 11/30/2011 |  | 42                | 0                    | 42                                       | 0            |                      |                               | 0                            | 0                                                       |
| 1,544                       | PROSHARES ULTRASHORT S&P | 74348A202 |              | 11/10/2011    | 11/30/2011 |  | 42                | 0                    | 42                                       | 0            |                      |                               | 0                            | 0                                                       |
| 1,545                       | PROSHARES ULTRASHORT S&P | 74348A202 |              | 11/10/2011    | 11/30/2011 |  | 42                | 0                    | 42                                       | 0            |                      |                               | 0                            | 0                                                       |
| 1,546                       | PROSHARES ULTRASHORT S&P | 74348A202 |              | 11/15/2011    | 11/30/2011 |  | 291               | 0                    | 281                                      | 10           |                      |                               | 0                            | 10                                                      |
| 1,547                       | PROSHARES ULTRASHORT S&P | 74348A202 |              | 8/3/2011      | 12/1/2011  |  | 80                | 0                    | 94                                       | -14          |                      |                               | 0                            | -14                                                     |
| 1,548                       | FMC TECHS INC COM        | 30249U101 |              | 9/16/2009     | 4/26/2011  |  | 1,379             | 0                    | 792                                      | 587          |                      |                               | 0                            | 587                                                     |
| 1,549                       | FMC TECHS INC COM        | 30249U101 |              | 10/11/2010    | 4/26/2011  |  | 95                | 0                    | 71                                       | 24           |                      |                               | 0                            | 24                                                      |
| 1,550                       | FMC TECHS INC COM        | 30249U101 |              | 10/11/2010    | 5/6/2011   |  | 5,865             | 0                    | 4,909                                    | 956          |                      |                               | 0                            | 956                                                     |
| 1,551                       | FHLMC G0 3432 05 50%2037 | 3128M5ED8 |              | 2/15/2011     | 2/15/2011  |  | 1,579             | 0                    | 1,579                                    | 0            |                      |                               | 0                            | 0                                                       |
| 1,552                       | FHLMC G0 3432 05 50%2037 | 3128M5ED8 |              | 3/15/2011     | 3/15/2011  |  | 1,356             | 0                    | 1,356                                    | 0            |                      |                               | 0                            | 0                                                       |
| 1,553                       | FHLMC G0 3432 05 50%2037 | 3128M5ED8 |              | 4/15/2011     | 4/15/2011  |  | 1,175             | 0                    | 1,175                                    | 0            |                      |                               | 0                            | 0                                                       |
| 1,554                       | FHLMC G0 3432 05 50%2037 | 3128M5ED8 |              | 5/16/2011     | 5/16/2011  |  | 966               | 0                    | 966                                      | 0            |                      |                               | 0                            | 0                                                       |
| 1,555                       | FHLMC G0 3432 05 50%2037 | 3128M5ED8 |              | 6/15/2011     | 6/15/2011  |  | 910               | 0                    | 910                                      | 0            |                      |                               | 0                            | 0                                                       |
| 1,556                       | FHLMC G0 3432 05 50%2037 | 3128M5ED8 |              | 7/15/2011     | 7/15/2011  |  | 916               | 0                    | 916                                      | 0            |                      |                               | 0                            | 0                                                       |
| 1,557                       | FHLMC G0 3432 05 50%2037 | 3128M5ED8 |              | 8/15/2011     | 8/15/2011  |  | 808               | 0                    | 808                                      | 0            |                      |                               | 0                            | 0                                                       |
| 1,558                       | FHLMC G0 3432 05 50%2037 | 3128M5ED8 |              | 9/15/2011     | 9/15/2011  |  | 1,056             | 0                    | 1,056                                    | 0            |                      |                               | 0                            | 0                                                       |
| 1,559                       | FHLMC G0 3432 05 50%2037 | 3128M5ED8 |              | 10/17/2011    | 10/17/2011 |  | 920               | 0                    | 920                                      | 0            |                      |                               | 0                            | 0                                                       |
| 1,560                       | FHLMC G0 3432 05 50%2037 | 3128M5ED8 |              | 11/15/2011    | 11/15/2011 |  | 1,102             | 0                    | 1,102                                    | 0            |                      |                               | 0                            | 0                                                       |
| 1,561                       | FHLMC G0 3432 05 50%2037 | 3128M5ED8 |              | 12/15/2011    | 12/15/2011 |  | 934               | 0                    | 934                                      | 0            |                      |                               | 0                            | 0                                                       |
| 1,562                       | FHLMC G0 3432 05 50%2037 | 3128M5ED8 |              | 1/17/2012     | 1/17/2012  |  | 1,068             | 0                    | 1,068                                    | 0            |                      |                               | 0                            | 0                                                       |
| 1,563                       | FHLMC G0 5188 05%2038    | 3128M7CZ7 |              | 11/15/2011    | 11/15/2011 |  | 1,317             | 0                    | 1,317                                    | 0            |                      |                               | 0                            | 0                                                       |
| 1,564                       | FHLMC G0 5188 05%2038    | 3128M7CZ7 |              | 12/15/2011    | 12/15/2011 |  | 1,246             | 0                    | 1,246                                    | 0            |                      |                               | 0                            | 0                                                       |
| 1,565                       | FHLMC G0 5188 05%2038    | 3128M7CZ7 |              | 1/17/2012     | 1/17/2012  |  | 1,132             | 0                    | 1,132                                    | 0            |                      |                               | 0                            | 0                                                       |
| 1,566                       | FNMA P190391 06%2038     | 31368HNG4 |              | 10/24/2008    | 2/9/2011   |  | 60,438            | 0                    | 55,807                                   | 4,631        |                      |                               | 0                            | 4,631                                                   |

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

| Long Term CG Distributions |                          |           |              |               |            |                   |                      |                                          |              |                      |                               |                              |                                                         |         | Amount |  | Short Term CG Distributions |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
|----------------------------|--------------------------|-----------|--------------|---------------|------------|-------------------|----------------------|------------------------------------------|--------------|----------------------|-------------------------------|------------------------------|---------------------------------------------------------|---------|--------|--|-----------------------------|--|--|--|--|--|--|--|--|--|--|--|--|--|--|
|                            |                          |           |              |               |            |                   |                      |                                          |              |                      |                               |                              |                                                         |         | 6,722  |  |                             |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
|                            |                          |           |              |               |            |                   |                      |                                          |              |                      |                               |                              |                                                         |         | 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                      | FNMA P190391 06%2038     | 31368HNG4 |              | 10/24/2008    | 2/11/2011  | 14,842            | 0                    | 13,954                                   | 888          |                      |                               | 0                            | 888                                                     | 283,894 |        |  |                             |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 1,568                      | FNMA P190391 06%2038     | 31368HNG4 |              | 2/25/2011     | 2/25/2011  | 2,585             | 0                    | 2,585                                    | 0            |                      |                               | 0                            | 0                                                       | 0       |        |  |                             |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 1,569                      | FNMA PAH3401 04 50%2041  | 3138AAX75 |              | 3/25/2011     | 3/25/2011  | 155               | 0                    | 155                                      | 0            |                      |                               | 0                            | 0                                                       | 0       |        |  |                             |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 1,570                      | FNMA PAH3401 04 50%2041  | 3138AAX75 |              | 4/25/2011     | 4/25/2011  | 160               | 0                    | 160                                      | 0            |                      |                               | 0                            | 0                                                       | 0       |        |  |                             |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 1,571                      | FNMA PAH3401 04 50%2041  | 3138AAX75 |              | 5/25/2011     | 5/25/2011  | 244               | 0                    | 244                                      | 0            |                      |                               | 0                            | 0                                                       | 0       |        |  |                             |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 1,572                      | FNMA PAH3401 04 50%2041  | 3138AAX75 |              | 6/27/2011     | 6/27/2011  | 282               | 0                    | 282                                      | 0            |                      |                               | 0                            | 0                                                       | 0       |        |  |                             |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 1,573                      | FNMA PAH3401 04 50%2041  | 3138AAX75 |              | 7/25/2011     | 7/25/2011  | 363               | 0                    | 363                                      | 0            |                      |                               | 0                            | 0                                                       | 0       |        |  |                             |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 1,574                      | FNMA PAH3401 04 50%2041  | 3138AAX75 |              | 8/25/2011     | 8/25/2011  | 468               | 0                    | 468                                      | 0            |                      |                               | 0                            | 0                                                       | 0       |        |  |                             |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 1,575                      | FNMA PAH3401 04 50%2041  | 3138AAX75 |              | 9/26/2011     | 9/26/2011  | 487               | 0                    | 487                                      | 0            |                      |                               | 0                            | 0                                                       | 0       |        |  |                             |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 1,576                      | FNMA PAH3401 04 50%2041  | 3138AAX75 |              | 10/25/2011    | 10/25/2011 | 844               | 0                    | 844                                      | 0            |                      |                               | 0                            | 0                                                       | 0       |        |  |                             |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 1,577                      | IMPERIAL OIL LTD COM NEW | 453038408 |              | 4/5/2011      | 6/27/2011  | 220               | 0                    | 270                                      | -50          |                      |                               | 0                            | -50                                                     | 0       |        |  |                             |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 1,578                      | IMPERIAL OIL LTD COM NEW | 453038408 |              | 4/6/2011      | 6/27/2011  | 264               | 0                    | 324                                      | -60          |                      |                               | 0                            | -60                                                     | 0       |        |  |                             |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 1,579                      | IMPERIAL TOB GRP SPS ADR | 453142101 |              | 6/16/2010     | 1/28/2011  | 169               | 0                    | 173                                      | -4           |                      |                               | 0                            | -4                                                      | 0       |        |  |                             |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 1,580                      | IMPERIAL TOB GRP SPS ADR | 453142101 |              | 6/16/2010     | 3/3/2011   | 578               | 0                    | 523                                      | 55           |                      |                               | 0                            | 55                                                      | 0       |        |  |                             |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 1,581                      | IMPERIAL TOB GRP SPS ADR | 453142101 |              | 6/16/2010     | 3/3/2011   | 6,259             | 0                    | 5,518                                    | 741          |                      |                               | 0                            | 741                                                     | 0       |        |  |                             |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 1,582                      | IMPERIAL TOB GRP SPS ADR | 453142101 |              | 6/17/2010     | 3/3/2011   | 1,863             | 0                    | 1,678                                    | 185          |                      |                               | 0                            | 185                                                     | 0       |        |  |                             |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 1,583                      | IMPERIAL TOB GRP SPS ADR | 453142101 |              | 11/17/2010    | 3/3/2011   | 3,083             | 0                    | 3,027                                    | 56           |                      |                               | 0                            | 56                                                      | 0       |        |  |                             |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 1,584                      | INTEL CORP               | 458140100 |              | 3/15/2011     | 10/18/2011 | 186               | 0                    | 161                                      | 25           |                      |                               | 0                            | 25                                                      | 0       |        |  |                             |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 1,585                      | E ON AG ADR              | 268780103 |              | 3/29/2007     | 3/3/2011   | 6,961             | 0                    | 9,620                                    | -2,659       |                      |                               | 0                            | -2,659                                                  | 0       |        |  |                             |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 1,586                      | E ON AG ADR              | 268780103 |              | 2/5/2009      | 3/3/2011   | 2,049             | 0                    | 2,134                                    | -85          |                      |                               | 0                            | -85                                                     | 0       |        |  |                             |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 1,587                      | E ON AG ADR              | 268780103 |              | 4/1/2010      | 3/3/2011   | 1,041             | 0                    | 1,200                                    | -159         |                      |                               | 0                            | -159                                                    | 0       |        |  |                             |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 1,588                      | E ON AG ADR              | 268780103 |              | 4/6/2010      | 3/3/2011   | 1,041             | 0                    | 1,185                                    | -144         |                      |                               | 0                            | -144                                                    | 0       |        |  |                             |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 1,589                      | E ON AG ADR              | 268780103 |              | 12/14/2010    | 3/3/2011   | 4,749             | 0                    | 4,526                                    | 223          |                      |                               | 0                            | 223                                                     | 0       |        |  |                             |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 1,590                      | ETFS PHYSICAL PLATINUM   | 26922V101 |              | 11/4/2010     | 1/1/2011   | 1                 | 0                    | 1                                        | 0            |                      |                               | 0                            | 0                                                       | 0       |        |  |                             |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 1,591                      | ETFS PHYSICAL PLATINUM   | 26922V101 |              | 9/24/2010     | 1/1/2011   | 1                 | 0                    | 1                                        | 0            |                      |                               | 0                            | 0                                                       | 0       |        |  |                             |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 1,592                      | ETFS PHYSICAL PLATINUM   | 26922V101 |              | 9/24/2010     | 1/1/2011   | 2                 | 0                    | 2                                        | 0            |                      |                               | 0                            | 0                                                       | 0       |        |  |                             |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 1,593                      | ETFS PHYSICAL PLATINUM   | 26922V101 |              | 9/24/2010     | 1/1/2011   | 1                 | 0                    | 1                                        | 0            |                      |                               | 0                            | 0                                                       | 0       |        |  |                             |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 1,594                      | ETFS PHYSICAL PLATINUM   | 26922V101 |              | 11/4/2010     | 2/1/2011   | 1                 | 0                    | 1                                        | 0            |                      |                               | 0                            | 0                                                       | 0       |        |  |                             |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 1,595                      | ETFS PHYSICAL PLATINUM   | 26922V101 |              | 9/24/2010     | 2/1/2011   | 2                 | 0                    | 2                                        | 0            |                      |                               | 0                            | 0                                                       | 0       |        |  |                             |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 1,596                      | ETFS PHYSICAL PLATINUM   | 26922V101 |              | 9/24/2010     | 2/1/2011   | 1                 | 0                    | 1                                        | 0            |                      |                               | 0                            | 0                                                       | 0       |        |  |                             |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 1,597                      | ETFS PHYSICAL PLATINUM   | 26922V101 |              | 9/24/2010     | 2/1/2011   | 1                 | 0                    | 1                                        | 0            |                      |                               | 0                            | 0                                                       | 0       |        |  |                             |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 1,598                      | ETFS PHYSICAL PLATINUM   | 26922V101 |              | 9/24/2010     | 3/1/2011   | 1                 | 0                    | 1                                        | 0            |                      |                               | 0                            | 0                                                       | 0       |        |  |                             |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 1,599                      | ETFS PHYSICAL PLATINUM   | 26922V101 |              | 9/24/2010     | 3/1/2011   | 2                 | 0                    | 2                                        | 0            |                      |                               | 0                            | 0                                                       | 0       |        |  |                             |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 1,600                      | ETFS PHYSICAL PLATINUM   | 26922V101 |              | 9/24/2010     | 3/1/2011   | 1                 | 0                    | 1                                        | 0            |                      |                               | 0                            | 0                                                       | 0       |        |  |                             |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 1,601                      | ETFS PHYSICAL PLATINUM   | 26922V101 |              | 11/4/2010     | 3/1/2011   | 1                 | 0                    | 1                                        | 0            |                      |                               | 0                            | 0                                                       | 0       |        |  |                             |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 1,602                      | ETFS PHYSICAL PLATINUM   | 26922V101 |              | 9/24/2010     | 3/3/2011   | 4,722             | 0                    | 4,251                                    | 471          |                      |                               | 0                            | 471                                                     | 0       |        |  |                             |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 1,603                      | ETFS PHYSICAL PLATINUM   | 26922V101 |              | 9/24/2010     | 3/10/2011  | 1,749             | 0                    | 1,635                                    | 114          |                      |                               | 0                            | 114                                                     | 0       |        |  |                             |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 1,604                      | ETFS PHYSICAL PLATINUM   | 26922V101 |              | 9/24/2010     | 3/11/2011  | 1,589             | 0                    | 1,472                                    | 117          |                      |                               | 0                            | 117                                                     | 0       |        |  |                             |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 1,605                      | ETFS PHYSICAL PLATINUM   | 26922V101 |              | 11/4/2010     | 3/11/2011  | 1,412             | 0                    | 1,400                                    | 12           |                      |                               | 0                            | 12                                                      | 0       |        |  |                             |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 1,606                      | ETFS PHYSICAL PALLADIUM  | 26923A106 |              | 10/7/2010     | 1/1/2011   | 0                 | 0                    | 0                                        | 0            |                      |                               | 0                            | 0                                                       | 0       |        |  |                             |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 1,607                      | ETFS PHYSICAL PALLADIUM  | 26923A106 |              | 12/2/2010     | 1/1/2011   | 0                 | 0                    | 0                                        | 0            |                      |                               | 0                            | 0                                                       | 0       |        |  |                             |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 1,608                      | ETFS PHYSICAL PALLADIUM  | 26923A106 |              | 10/7/2010     | 1/1/2011   | 2                 | 0                    | 1                                        | 1            |                      |                               | 0                            | 1                                                       | 0       |        |  |                             |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 1,609                      | ETFS PHYSICAL PALLADIUM  | 26923A106 |              | 9/30/2010     | 1/1/2011   | 1                 | 0                    | 1                                        | 0            |                      |                               | 0                            | 0                                                       | 0       |        |  |                             |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 1,610                      | FRANCE TELECOM ADR       | 35177Q105 |              | 6/6/2007      | 1/28/2011  | 43                | 0                    | 58                                       | -15          |                      |                               | 0                            | -15                                                     | 0       |        |  |                             |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 1,611                      | FRANCE TELECOM ADR       | 35177Q105 |              | 6/6/2007      | 3/3/2011   | 1,913             | 0                    | 2,533                                    | -620         |                      |                               | 0                            | -620                                                    | 0       |        |  |                             |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 1,612                      | FRANCE TELECOM ADR       | 35177Q105 |              | 6/8/2007      | 3/3/2011   | 66                | 0                    | 86                                       | -20          |                      |                               | 0                            | -20                                                     | 0       |        |  |                             |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 1,613                      | FRANCE TELECOM ADR       | 35177Q105 |              | 2/5/2009      | 3/3/2011   | 2,375             | 0                    | 2,604                                    | -229         |                      |                               | 0                            | -229                                                    | 0       |        |  |                             |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 1,614                      | FRANCE TELECOM ADR       | 35177Q105 |              | 2/26/2009     | 3/3/2011   | 1,517             | 0                    | 1,551                                    | -34          |                      |                               | 0                            | -34                                                     | 0       |        |  |                             |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 1,615                      | FRANCE TELECOM ADR       | 35177Q105 |              | 5/7/2009      | 3/3/2011   | 1,803             | 0                    | 1,856                                    | -53          |                      |                               | 0                            | -53                                                     | 0       |        |  |                             |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 1,616                      | FRANCE TELECOM ADR       | 35177Q105 |              | 12/11/2009    | 3/3/2011   | 1,759             | 0                    | 2,061                                    | -302         |                      |                               | 0                            | -302                                                    | 0       |        |  |                             |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 1,617                      | FREEMT-MCMRAN CPR & GLD  | 35671D857 |              | 4/14/2010     | 3/4/2011   | 1,757             | 0                    | 1,457                                    | 300          |                      |                               | 0                            | 300                                                     | 0       |        |  |                             |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 1,618                      | FREEMT-MCMRAN CPR & GLD  | 35671D857 |              | 4/26/2010     | 3/4/2011   | 5,478             | 0                    | 4,299                                    | 1,179        |                      |                               | 0                            | 1,179                                                   | 0       |        |  |                             |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 1,619                      | FREEMT-MCMRAN CPR & GLD  | 35671D857 |              | 4/26/2010     | 9/9/2011   | 2,155             | 0                    | 2,028                                    | 127          |                      |                               | 0                            | 127                                                     | 0       |        |  |                             |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 1,620                      | FREEMT-MCMRAN CPR & GLD  | 35671D857 |              | 6/14/2010     | 9/9/2011   | 3,103             | 0                    | 2,389                                    | 714          |                      |                               | 0                            | 714                                                     | 0       |        |  |                             |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 1,621                      | FREEMT-MCMRAN CPR & GLD  | 35671D857 |              | 6/15/2010     | 9/9/2011   | 3,965             | 0                    | 3,050                                    | 915          |                      |                               | 0                            | 915                                                     | 0       |        |  |                             |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 1,622                      | FREEMT-MCMRAN CPR & GLD  | 35671D857 |              | 3/21/2011     | 9/13/2011  | 654               | 0                    | 833                                      | -179         |                      |                               | 0                            | -179                                                    | 0       |        |  |                             |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 1,623                      | FREEMT-MCMRAN CPR & GLD  | 35671D857 |              | 3/21/2011     | 9/13/2011  | 5,235             | 0                    | 6,662                                    | -1,427       |                      |                               | 0                            | -1,427                                                  | 0       |        |  |                             |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 1,624                      | FRONTIER COMMUNICATIONS  | 35906A108 |              | 3/15/2011     | 8/4/2011   | 4,201             | 0                    | 4,890                                    | -689         |                      |                               | 0                            | -689                                                    | 0       |        |  |                             |  |  |  |  |  |  |  |  |  |  |  |  |  |  |

## 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                     |                             | 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 |                      |                                          |              |                    |                               |                               |                                                         |
|       |                           |                          |         |              |               |            | Amount                     | 6,722                       |                      |                                          |              |                    |                               |                               |                                                         |
| 1,625 | FRONTIER COMMUNICATIONS   | 35906A108                |         |              | 3/15/2011     | 8/5/2011   |                            |                             | 6,642                | 0                                        | -1,607       |                    |                               | 0                             | 283,894                                                 |
| 1,626 | FUJITSU LTD NEW ADR       | 359590304                |         |              | 12/14/2010    | 3/3/2011   |                            |                             | 3,042                | 0                                        | -134         |                    |                               | 0                             | -1,607                                                  |
| 1,627 | FUJITSU LTD NEW ADR       | 359590304                |         |              | 2/8/2011      | 3/3/2011   |                            |                             | 1,832                | 0                                        | -8           |                    |                               | 0                             | -134                                                    |
| 1,628 | FUJITSU LTD NEW ADR       | 359590304                |         |              | 2/9/2011      | 3/3/2011   |                            |                             | 3,107                | 0                                        | 25           |                    |                               | 0                             | -8                                                      |
| 1,629 | GAP INC DELAWARE          | 364760108                |         |              | 4/17/2008     | 1/28/2011  |                            |                             | 385                  | 0                                        | 384          |                    |                               | 0                             | 25                                                      |
| 1,630 | GAP INC DELAWARE          | 364760108                |         |              | 4/17/2008     | 3/4/2011   |                            |                             | 9,423                | 0                                        | 1,071        |                    |                               | 0                             | 384                                                     |
| 1,631 | GAP INC DELAWARE          | 364760108                |         |              | 4/17/2008     | 3/14/2011  |                            |                             | 1,068                | 0                                        | 127          |                    |                               | 0                             | 1,071                                                   |
| 1,632 | GAP INC DELAWARE          | 364760108                |         |              | 6/30/2009     | 3/14/2011  |                            |                             | 763                  | 0                                        | 184          |                    |                               | 0                             | 127                                                     |
| 1,633 | GAP INC DELAWARE          | 364760108                |         |              | 10/26/2009    | 3/14/2011  |                            |                             | 2,331                | 0                                        | -88          |                    |                               | 0                             | 184                                                     |
| 1,634 | GAP INC DELAWARE          | 364760108                |         |              | 10/26/2009    | 3/15/2011  |                            |                             | 2,328                | 0                                        | -114         |                    |                               | 0                             | -88                                                     |
| 1,635 | GAP INC DELAWARE          | 364760108                |         |              | 7/26/2010     | 9/9/2011   |                            |                             | 5,341                | 0                                        | 11           |                    |                               | 0                             | -114                                                    |
| 1,636 | GAP INC DELAWARE          | 364760108                |         |              | 11/11/2009    | 1/28/2011  |                            |                             | 505                  | 0                                        | 14           |                    |                               | 0                             | 11                                                      |
| 1,637 | OAO GAZPROM SPON ADR      | 368287207                |         |              | 11/11/2009    | 3/3/2011   |                            |                             | 2,430                | 0                                        | 364          |                    |                               | 0                             | -905                                                    |
| 1,638 | OAO GAZPROM SPON ADR      | 368287207                |         |              | 10/31/2007    | 1/28/2011  |                            |                             | 280                  | 0                                        | -71          |                    |                               | 0                             | 14                                                      |
| 1,639 | ROYAL DUTCH SHELL PLC     | 780259206                |         |              | 10/31/2007    | 2/8/2011   |                            |                             | 3,363                | 0                                        | -852         |                    |                               | 0                             | 364                                                     |
| 1,640 | ROYAL DUTCH SHELL PLC     | 780259206                |         |              | 10/31/2007    | 3/3/2011   |                            |                             | 1,083                | 0                                        | -234         |                    |                               | 0                             | -71                                                     |
| 1,641 | ROYAL DUTCH SHELL PLC     | 780259206                |         |              | 3/13/2008     | 3/3/2011   |                            |                             | 5,488                | 0                                        | 133          |                    |                               | 0                             | -852                                                    |
| 1,642 | ROYAL DUTCH SHELL PLC     | 780259206                |         |              | 6/6/2008      | 3/3/2011   |                            |                             | 7,727                | 0                                        | -1,246       |                    |                               | 0                             | -234                                                    |
| 1,643 | ROYAL DUTCH SHELL PLC     | 780259206                |         |              | 6/11/2008     | 3/3/2011   |                            |                             | 3,322                | 0                                        | 8,973        |                    |                               | 0                             | 133                                                     |
| 1,644 | ROYAL DUTCH SHELL PLC     | 780259206                |         |              | 10/26/2010    | 3/3/2011   |                            |                             | 1,516                | 0                                        | -512         |                    |                               | 0                             | -1,246                                                  |
| 1,645 | ROYAL DUTCH SHELL PLC     | 780259206                |         |              | 12/23/2010    | 3/3/2011   |                            |                             | 5,380                | 0                                        | 185          |                    |                               | 0                             | -512                                                    |
| 1,646 | SLM CORP                  | 78442P106                |         |              | 12/27/2010    | 3/3/2011   |                            |                             | 1,494                | 0                                        | 203          |                    |                               | 0                             | 185                                                     |
| 1,647 | SLM CORP                  | 78442P106                |         |              | 12/27/2010    | 4/14/2011  |                            |                             | 15                   | 0                                        | 2            |                    |                               | 0                             | 694                                                     |
| 1,648 | SLM CORP                  | 78442P106                |         |              | 12/27/2010    | 10/18/2011 |                            |                             | 321                  | 0                                        | 11           |                    |                               | 0                             | 203                                                     |
| 1,649 | SLM CORP                  | 78442P106                |         |              | 12/27/2010    | 11/16/2011 |                            |                             | 137                  | 0                                        | 8            |                    |                               | 0                             | 2                                                       |
| 1,650 | SLM CORP                  | 78442P106                |         |              | 12/27/2010    | 11/28/2011 |                            |                             | 855                  | 0                                        | -49          |                    |                               | 0                             | 11                                                      |
| 1,651 | SLM CORP                  | 78442P106                |         |              | 12/28/2010    | 11/28/2011 |                            |                             | 195                  | 0                                        | -11          |                    |                               | 0                             | 8                                                       |
| 1,652 | SM ENERGY CO SHS          | 78454L100                |         |              | 10/26/2011    | 11/16/2011 |                            |                             | 168                  | 0                                        | 4            |                    |                               | 0                             | -49                                                     |
| 1,653 | SM ENERGY CO SHS          | 78454L100                |         |              | 10/26/2011    | 11/16/2011 |                            |                             | 756                  | 0                                        | -66          |                    |                               | 0                             | -11                                                     |
| 1,654 | SPDR GOLD TRUST           | 78463V107                |         |              | 8/9/2011      | 9/9/2011   |                            |                             | 0                    | 0                                        | 0            |                    |                               | 0                             | 4                                                       |
| 1,655 | SPDR GOLD TRUST           | 78463V107                |         |              | 8/10/2011     | 9/9/2011   |                            |                             | 1                    | 0                                        | 0            |                    |                               | 0                             | -66                                                     |
| 1,656 | SPDR GOLD TRUST           | 78463V107                |         |              | 8/10/2011     | 9/9/2011   |                            |                             | 1                    | 0                                        | 0            |                    |                               | 0                             | 0                                                       |
| 1,657 | SPDR GOLD TRUST           | 78463V107                |         |              | 8/9/2011      | 9/9/2011   |                            |                             | 1                    | 0                                        | 0            |                    |                               | 0                             | 0                                                       |
| 1,658 | SPDR GOLD TRUST           | 78463V107                |         |              | 8/9/2011      | 9/9/2011   |                            |                             | 1                    | 0                                        | 0            |                    |                               | 0                             | 0                                                       |
| 1,659 | SPDR GOLD TRUST           | 78463V107                |         |              | 8/9/2011      | 9/9/2011   |                            |                             | 1                    | 0                                        | 0            |                    |                               | 0                             | 0                                                       |
| 1,660 | SPDR GOLD TRUST           | 78463V107                |         |              | 8/9/2011      | 9/9/2011   |                            |                             | 1                    | 0                                        | 0            |                    |                               | 0                             | 0                                                       |
| 1,661 | SPDR GOLD TRUST           | 78463V107                |         |              | 8/9/2011      | 9/9/2011   |                            |                             | 1                    | 0                                        | 0            |                    |                               | 0                             | 0                                                       |
| 1,662 | SPDR GOLD TRUST           | 78463V107                |         |              | 8/9/2011      | 9/9/2011   |                            |                             | 1                    | 0                                        | 0            |                    |                               | 0                             | 0                                                       |
| 1,663 | SPDR GOLD TRUST           | 78463V107                |         |              | 8/9/2011      | 9/9/2011   |                            |                             | 1                    | 0                                        | 0            |                    |                               | 0                             | 0                                                       |
| 1,664 | SPDR GOLD TRUST           | 78463V107                |         |              | 8/9/2011      | 9/9/2011   |                            |                             | 1                    | 0                                        | 0            |                    |                               | 0                             | 0                                                       |
| 1,665 | PROSHARES UL TRASHORT S&P | 74347R883                |         |              | 8/9/2011      | 9/22/2011  |                            |                             | 1,176                | 0                                        | -13          |                    |                               | 0                             | -13                                                     |
| 1,666 | PROSHARES UL TRASHORT S&P | 74347R883                |         |              | 8/9/2011      | 9/22/2011  |                            |                             | 2,016                | 0                                        | 34           |                    |                               | 0                             | 34                                                      |
| 1,667 | PROSHARES UL TRASHORT S&P | 74347R883                |         |              | 8/10/2011     | 9/23/2011  |                            |                             | 2,120                | 0                                        | -122         |                    |                               | 0                             | -122                                                    |
| 1,668 | PROSHARES UL TRASHORT S&P | 74347R883                |         |              | 8/10/2011     | 9/23/2011  |                            |                             | 163                  | 0                                        | -7           |                    |                               | 0                             | -7                                                      |
| 1,669 | PROSHARES UL TRASHORT S&P | 74347R883                |         |              | 8/10/2011     | 9/23/2011  |                            |                             | 1,141                | 0                                        | -102         |                    |                               | 0                             | -102                                                    |
| 1,670 | PROSHARES UL TRASHORT S&P | 74347R883                |         |              | 8/10/2011     | 9/23/2011  |                            |                             | 39                   | 0                                        | -10          |                    |                               | 0                             | -10                                                     |
| 1,671 | PROSHARES UL TRASHORT S&P | 74347R883                |         |              | 8/10/2011     | 9/23/2011  |                            |                             | 97                   | 0                                        | -26          |                    |                               | 0                             | -26                                                     |
| 1,672 | PROSHARES UL TRASHORT S&P | 74347R883                |         |              | 8/10/2011     | 9/23/2011  |                            |                             | 116                  | 0                                        | -11          |                    |                               | 0                             | -11                                                     |
| 1,673 | PROSHARES UL TRASHORT S&P | 74347R883                |         |              | 8/10/2011     | 9/23/2011  |                            |                             | 39                   | 0                                        | -3           |                    |                               | 0                             | -3                                                      |
| 1,674 | PROSHARES UL TRASHORT S&P | 74347R883                |         |              | 8/10/2011     | 9/23/2011  |                            |                             | 39                   | 0                                        | -3           |                    |                               | 0                             | -3                                                      |
| 1,675 | PROSHARES UL TRASHORT S&P | 74347R883                |         |              | 8/10/2011     | 9/23/2011  |                            |                             | 39                   | 0                                        | -3           |                    |                               | 0                             | -3                                                      |
| 1,676 | PROSHARES UL TRASHORT S&P | 74347R883                |         |              | 8/10/2011     | 9/23/2011  |                            |                             | 39                   | 0                                        | -3           |                    |                               | 0                             | -3                                                      |
| 1,677 | PROSHARES UL TRASHORT S&P | 74347R883                |         |              | 8/10/2011     | 9/23/2011  |                            |                             | 39                   | 0                                        | -3           |                    |                               | 0                             | -3                                                      |
| 1,678 | PROSHARES UL TRASHORT S&P | 74347R883                |         |              | 8/10/2011     | 9/23/2011  |                            |                             | 39                   | 0                                        | -3           |                    |                               | 0                             | -3                                                      |
| 1,679 | PROSHARES UL TRASHORT S&P | 74347R883                |         |              | 8/10/2011     | 9/23/2011  |                            |                             | 39                   | 0                                        | -3           |                    |                               | 0                             | -3                                                      |
| 1,680 | PROSHARES UL TRASHORT S&P | 74347R883                |         |              | 8/10/2011     | 9/23/2011  |                            |                             | 39                   | 0                                        | -3           |                    |                               | 0                             | -3                                                      |
| 1,681 | PROSHARES UL TRASHORT S&P | 74347R883                |         |              | 8/10/2011     | 9/23/2011  |                            |                             | 39                   | 0                                        | -3           |                    |                               | 0                             | -3                                                      |
| 1,682 | PROSHARES UL TRASHORT S&P | 74347R883                |         |              | 8/10/2011     | 9/23/2011  |                            |                             | 39                   | 0                                        | -3           |                    |                               | 0                             | -3                                                      |

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

| Amount                      |                          |           |              |               |            |                   |                      |                                          |              |                      |                               |                              |                                                         |
|-----------------------------|--------------------------|-----------|--------------|---------------|------------|-------------------|----------------------|------------------------------------------|--------------|----------------------|-------------------------------|------------------------------|---------------------------------------------------------|
| 6,722                       |                          |           |              |               |            |                   |                      |                                          |              |                      |                               |                              |                                                         |
| 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 |
| 1,683                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 5/4/2011      | 11/30/2011 | 41                | 0                    | 43                                       | -2           |                      |                               | 0                            | -2                                                      |
| 1,684                       | ROVI CORP                | 779376102 |              | 3/22/2011     | 11/9/2011  | 1,108             | 0                    | 1,967                                    | -859         |                      |                               | 0                            | -859                                                    |
| 1,685                       | ROVI CORP                | 779376102 |              | 3/22/2011     | 11/10/2011 | 142               | 0                    | 273                                      | -131         |                      |                               | 0                            | -131                                                    |
| 1,686                       | ROVI CORP                | 779376102 |              | 3/23/2011     | 11/10/2011 | 796               | 0                    | 1,526                                    | -730         |                      |                               | 0                            | -730                                                    |
| 1,687                       | ROVI CORP                | 779376102 |              | 8/30/2011     | 11/10/2011 | 853               | 0                    | 1,452                                    | -599         |                      |                               | 0                            | -599                                                    |
| 1,688                       | ROYAL DSM N V SPON ADR   | 780249108 |              | 11/17/2010    | 1/28/2011  | 147               | 0                    | 133                                      | 14           |                      |                               | 0                            | 14                                                      |
| 1,689                       | ROYAL DSM N V SPON ADR   | 780249108 |              | 11/17/2010    | 3/3/2011   | 4,753             | 0                    | 4,048                                    | 705          |                      |                               | 0                            | 705                                                     |
| 1,690                       | SPDR DJ WILSHIRE INTL    | 78463X863 |              | 2/1/2010      | 1/28/2011  | 115               | 0                    | 101                                      | 14           |                      |                               | 0                            | 14                                                      |
| 1,691                       | SPDR DJ WILSHIRE INTL    | 78463X863 |              | 2/1/2010      | 3/3/2011   | 6,852             | 0                    | 5,814                                    | 1,038        |                      |                               | 0                            | 1,038                                                   |
| 1,692                       | SAFEWAY INC NEW          | 786514208 |              | 3/19/2007     | 1/28/2011  | 412               | 0                    | 707                                      | -295         |                      |                               | 0                            | -295                                                    |
| 1,693                       | SAFEWAY INC NEW          | 786514208 |              | 3/19/2007     | 3/4/2011   | 3,475             | 0                    | 5,656                                    | -2,181       |                      |                               | 0                            | -2,181                                                  |
| 1,694                       | ISRAEL CHEMICALS-UNSPON  | 465036200 |              | 1/12/2011     | 4/4/2011   | 553               | 0                    | 582                                      | -29          |                      |                               | 0                            | -29                                                     |
| 1,695                       | ISRAEL CHEMICALS-UNSPON  | 465036200 |              | 1/12/2011     | 5/4/2011   | 2,623             | 0                    | 2,718                                    | -95          |                      |                               | 0                            | -95                                                     |
| 1,696                       | ITC HLDGS CORP           | 465685105 |              | 9/14/2010     | 3/3/2011   | 1,574             | 0                    | 1,420                                    | 154          |                      |                               | 0                            | 154                                                     |
| 1,697                       | ITC HLDGS CORP           | 465685105 |              | 9/15/2010     | 3/3/2011   | 2,190             | 0                    | 1,950                                    | 240          |                      |                               | 0                            | 240                                                     |
| 1,698                       | ITC HLDGS CORP           | 465685105 |              | 9/15/2010     | 4/14/2011  | 69                | 0                    | 61                                       | 8            |                      |                               | 0                            | 8                                                       |
| 1,699                       | ITC HLDGS CORP           | 465685105 |              | 9/15/2010     | 10/18/2011 | 145               | 0                    | 122                                      | 23           |                      |                               | 0                            | 23                                                      |
| 1,700                       | ITC HLDGS CORP           | 465685105 |              | 9/15/2010     | 11/16/2011 | 73                | 0                    | 61                                       | 12           |                      |                               | 0                            | 12                                                      |
| 1,701                       | JPMORGAN CHASE & CO      | 46625H100 |              | 1/13/2011     | 3/3/2011   | 5,133             | 0                    | 4,967                                    | 166          |                      |                               | 0                            | 166                                                     |
| 1,702                       | JPMORGAN CHASE & CO      | 46625H100 |              | 1/13/2011     | 4/4/2011   | 649               | 0                    | 626                                      | 23           |                      |                               | 0                            | 23                                                      |
| 1,703                       | JPMORGAN CHASE & CO      | 46625H100 |              | 1/13/2011     | 5/2/2011   | 4,399             | 0                    | 4,340                                    | 59           |                      |                               | 0                            | 59                                                      |
| 1,704                       | JPMORGAN CHASE & CO      | 46625H100 |              | 3/14/2011     | 5/2/2011   | 45                | 0                    | 45                                       | 0            |                      |                               | 0                            | 0                                                       |
| 1,705                       | JOHNSON AND JOHNSON COM  | 478160104 |              | 5/20/1997     | 3/4/2011   | 10,584            | 0                    | 5,362                                    | 5,222        |                      |                               | 0                            | 5,222                                                   |
| 1,706                       | JOHNSON AND JOHNSON COM  | 478160104 |              | 5/20/1997     | 9/9/2011   | 10,293            | 0                    | 6,323                                    | 3,970        |                      |                               | 0                            | 3,970                                                   |
| 1,707                       | JOHNSON AND JOHNSON COM  | 478160104 |              | 6/30/2009     | 9/9/2011   | 1,280             | 0                    | 1,130                                    | 150          |                      |                               | 0                            | 150                                                     |
| 1,708                       | JOHNSON CONTROLS INC     | 478366107 |              | 1/25/2010     | 3/3/2011   | 4,624             | 0                    | 3,479                                    | 1,145        |                      |                               | 0                            | 1,145                                                   |
| 1,709                       | JOHNSON CONTROLS INC     | 478366107 |              | 4/23/2010     | 3/3/2011   | 2,839             | 0                    | 2,448                                    | 391          |                      |                               | 0                            | 391                                                     |
| 1,710                       | JOHNSON CONTROLS INC     | 478366107 |              | 7/23/2010     | 3/3/2011   | 1,095             | 0                    | 791                                      | 304          |                      |                               | 0                            | 304                                                     |
| 1,711                       | JOHNSON CONTROLS INC     | 478366107 |              | 7/23/2010     | 4/18/2011  | 839               | 0                    | 644                                      | 195          |                      |                               | 0                            | 195                                                     |
| 1,712                       | JOHNSON CONTROLS INC     | 478366107 |              | 7/26/2010     | 4/18/2011  | 305               | 0                    | 232                                      | 73           |                      |                               | 0                            | 73                                                      |
| 1,713                       | JOHNSON CONTROLS INC     | 478366107 |              | 7/26/2010     | 4/19/2011  | 1,027             | 0                    | 782                                      | 245          |                      |                               | 0                            | 245                                                     |
| 1,714                       | JOHNSON CONTROLS INC     | 478366107 |              | 7/26/2010     | 5/18/2011  | 852               | 0                    | 637                                      | 215          |                      |                               | 0                            | 215                                                     |
| 1,715                       | JOHNSON CONTROLS INC     | 478366107 |              | 8/26/2010     | 5/18/2011  | 1,860             | 0                    | 1,314                                    | 546          |                      |                               | 0                            | 546                                                     |
| 1,716                       | JOHNSON CONTROLS INC     | 478366107 |              | 8/26/2010     | 5/19/2011  | 579               | 0                    | 411                                      | 168          |                      |                               | 0                            | 168                                                     |
| 1,717                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 5/4/2011      | 11/30/2011 | 102               | 0                    | 108                                      | -6           |                      |                               | 0                            | -6                                                      |
| 1,718                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 5/4/2011      | 11/30/2011 | 61                | 0                    | 64                                       | -3           |                      |                               | 0                            | -3                                                      |
| 1,719                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 5/4/2011      | 11/30/2011 | 41                | 0                    | 42                                       | -1           |                      |                               | 0                            | -1                                                      |
| 1,720                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 5/5/2011      | 11/30/2011 | 328               | 0                    | 327                                      | 1            |                      |                               | 0                            | 1                                                       |
| 1,721                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 8/10/2011     | 11/30/2011 | 102               | 0                    | 108                                      | -6           |                      |                               | 0                            | -6                                                      |
| 1,722                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 8/10/2011     | 11/30/2011 | 20                | 0                    | 22                                       | -2           |                      |                               | 0                            | -2                                                      |
| 1,723                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 8/10/2011     | 11/30/2011 | 82                | 0                    | 86                                       | -4           |                      |                               | 0                            | -4                                                      |
| 1,724                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 8/10/2011     | 11/30/2011 | 164               | 0                    | 172                                      | -8           |                      |                               | 0                            | -8                                                      |
| 1,725                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 8/10/2011     | 11/30/2011 | 20                | 0                    | 22                                       | -2           |                      |                               | 0                            | -2                                                      |
| 1,726                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 8/10/2011     | 11/30/2011 | 20                | 0                    | 22                                       | -2           |                      |                               | 0                            | -2                                                      |
| 1,727                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 8/10/2011     | 11/30/2011 | 41                | 0                    | 43                                       | -2           |                      |                               | 0                            | -2                                                      |
| 1,728                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 8/10/2011     | 11/30/2011 | 20                | 0                    | 22                                       | -2           |                      |                               | 0                            | -2                                                      |
| 1,729                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 10/6/2011     | 11/30/2011 | 41                | 0                    | 53                                       | -12          |                      |                               | 0                            | -12                                                     |
| 1,730                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 10/6/2011     | 11/30/2011 | 102               | 0                    | 134                                      | -32          |                      |                               | 0                            | -32                                                     |
| 1,731                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 10/6/2011     | 11/30/2011 | 123               | 0                    | 126                                      | -3           |                      |                               | 0                            | -3                                                      |
| 1,732                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 11/1/2011     | 11/30/2011 | 41                | 0                    | 46                                       | -5           |                      |                               | 0                            | -5                                                      |
| 1,733                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 11/2/2011     | 11/30/2011 | 143               | 0                    | 160                                      | -17          |                      |                               | 0                            | -17                                                     |
| 1,734                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 11/2/2011     | 11/30/2011 | 61                | 0                    | 69                                       | -8           |                      |                               | 0                            | -8                                                      |
| 1,735                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 11/2/2011     | 11/30/2011 | 82                | 0                    | 91                                       | -9           |                      |                               | 0                            | -9                                                      |
| 1,736                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 11/2/2011     | 11/30/2011 | 20                | 0                    | 23                                       | -3           |                      |                               | 0                            | -3                                                      |
| 1,737                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 11/3/2011     | 11/30/2011 | 20                | 0                    | 23                                       | -3           |                      |                               | 0                            | -3                                                      |
| 1,738                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 11/3/2011     | 11/30/2011 | 20                | 0                    | 23                                       | -3           |                      |                               | 0                            | -3                                                      |
| 1,739                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 11/3/2011     | 11/30/2011 | 20                | 0                    | 23                                       | -3           |                      |                               | 0                            | -3                                                      |
| 1,740                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 11/3/2011     | 11/30/2011 | 20                | 0                    | 23                                       | -3           |                      |                               | 0                            | -3                                                      |

## 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 | 0 | 0 | 283,894 | 283,894 | Gains Minus Excess of FMV Over Adjusted Basis or Losses | 283,894 |
|-------|--------------------------|-----------|--------------|---------------|------------|----------------------------|-----------------------------|-------------------|----------------------|------------------------------------------|--------------|--------------------|-------------------------------|------------------------------|---|---|---------|---------|---------------------------------------------------------|---------|
|       |                          |           |              |               |            | Long Term CG Distributions | Short Term CG Distributions |                   |                      |                                          |              |                    |                               |                              |   |   |         |         |                                                         |         |
|       |                          |           |              |               |            | 6,722                      | 0                           |                   |                      |                                          |              |                    |                               |                              |   |   |         |         |                                                         |         |
| 1,741 | PROSHARES ULTRASHORT S&P | 74347R883 |              | 11/3/2011     | 11/30/2011 |                            |                             | 82                | 0                    | 91                                       | -9           |                    |                               | 0                            |   |   |         |         |                                                         |         |
| 1,742 | PROSHARES ULTRASHORT S&P | 74347R883 |              | 11/10/2011    | 11/30/2011 |                            |                             | 102               | 0                    | 102                                      | 0            |                    |                               | 0                            |   |   |         |         |                                                         |         |
| 1,743 | PROSHARES ULTRASHORT S&P | 74347R883 |              | 11/10/2011    | 11/30/2011 |                            |                             | 82                | 0                    | 82                                       | 0            |                    |                               | 0                            |   |   |         |         |                                                         |         |
| 1,744 | PROSHARES ULTRASHORT S&P | 74347R883 |              | 11/10/2011    | 11/30/2011 |                            |                             | 328               | 0                    | 328                                      | 0            |                    |                               | 0                            |   |   |         |         |                                                         |         |
| 1,745 | PROSHARES ULTRASHORT S&P | 74347R883 |              | 11/10/2011    | 11/30/2011 |                            |                             | 123               | 0                    | 123                                      | 0            |                    |                               | 0                            |   |   |         |         |                                                         |         |
| 1,746 | PROSHARES ULTRASHORT S&P | 74347R883 |              | 5/4/2011      | 12/1/2011  |                            |                             | 40                | 0                    | 43                                       | -3           |                    |                               | 0                            |   |   |         |         |                                                         |         |
| 1,747 | PROSHARES ULTRASHORT S&P | 74347R883 |              | 5/5/2011      | 12/1/2011  |                            |                             | 139               | 0                    | 143                                      | -4           |                    |                               | 0                            |   |   |         |         |                                                         |         |
| 1,748 | PROSHARES ULTRASHORT S&P | 74347R883 |              | 5/5/2011      | 12/1/2011  |                            |                             | 179               | 0                    | 143                                      | -4           |                    |                               | 0                            |   |   |         |         |                                                         |         |
| 1,749 | PROSHARES ULTRASHORT S&P | 74347R883 |              | 5/5/2011      | 12/1/2011  |                            |                             | 139               | 0                    | 143                                      | -4           |                    |                               | 0                            |   |   |         |         |                                                         |         |
| 1,750 | PROSHARES ULTRASHORT S&P | 74347R883 |              | 5/5/2011      | 12/1/2011  |                            |                             | 119               | 0                    | 122                                      | -3           |                    |                               | 0                            |   |   |         |         |                                                         |         |
| 1,751 | PROSHARES ULTRASHORT S&P | 74347R883 |              | 5/23/2011     | 12/1/2011  |                            |                             | 40                | 0                    | 42                                       | -2           |                    |                               | 0                            |   |   |         |         |                                                         |         |
| 1,752 | PROSHARES ULTRASHORT S&P | 74347R883 |              | 5/23/2011     | 12/1/2011  |                            |                             | 60                | 0                    | 61                                       | -1           |                    |                               | 0                            |   |   |         |         |                                                         |         |
| 1,753 | PROSHARES ULTRASHORT S&P | 74347R883 |              | 11/1/2011     | 12/1/2011  |                            |                             | 60                | 0                    | 61                                       | -1           |                    |                               | 0                            |   |   |         |         |                                                         |         |
| 1,754 | PROSHARES ULTRASHORT S&P | 74347R883 |              | 11/8/2011     | 12/1/2011  |                            |                             | 119               | 0                    | 129                                      | -10          |                    |                               | 0                            |   |   |         |         |                                                         |         |
| 1,755 | PROSHARES ULTRASHORT S&P | 74347R883 |              | 11/8/2011     | 12/1/2011  |                            |                             | 20                | 0                    | 22                                       | -2           |                    |                               | 0                            |   |   |         |         |                                                         |         |
| 1,756 | PROSHARES ULTRASHORT S&P | 74347R883 |              | 8/9/2010      | 3/28/2011  |                            |                             | 1,457             | 0                    | 1,479                                    | -22          |                    |                               | 0                            |   |   |         |         |                                                         |         |
| 1,757 | SANDISK CORP INC         | 80004C101 |              | 8/10/2010     | 3/28/2011  |                            |                             | 3,552             | 0                    | 3,550                                    | 2            |                    |                               | 0                            |   |   |         |         |                                                         |         |
| 1,758 | SANDISK CORP INC         | 80004C101 |              | 8/10/2010     | 8/15/2011  |                            |                             | 1,829             | 0                    | 2,185                                    | -356         |                    |                               | 0                            |   |   |         |         |                                                         |         |
| 1,760 | SANDISK CORP INC         | 80004C101 |              | 8/16/2010     | 8/15/2011  |                            |                             | 4,496             | 0                    | 5,015                                    | -519         |                    |                               | 0                            |   |   |         |         |                                                         |         |
| 1,761 | SANOFTI ADR              | 80105N105 |              | 3/29/2007     | 1/4/2011   |                            |                             | 694               | 0                    | 910                                      | -216         |                    |                               | 0                            |   |   |         |         |                                                         |         |
| 1,762 | SANOFTI ADR              | 80105N105 |              | 6/15/2007     | 1/4/2011   |                            |                             | 2,610             | 0                    | 3,311                                    | -701         |                    |                               | 0                            |   |   |         |         |                                                         |         |
| 1,763 | SANOFTI ADR              | 80105N105 |              | 6/15/2007     | 3/3/2011   |                            |                             | 543               | 0                    | 629                                      | -86          |                    |                               | 0                            |   |   |         |         |                                                         |         |
| 1,764 | SANOFTI ADR              | 80105N105 |              | 6/11/2008     | 3/3/2011   |                            |                             | 4,456             | 0                    | 4,136                                    | 320          |                    |                               | 0                            |   |   |         |         |                                                         |         |
| 1,765 | SANOFTI ADR              | 803111103 |              | 4/1/2010      | 3/3/2011   |                            |                             | 3,659             | 0                    | 3,789                                    | -130         |                    |                               | 0                            |   |   |         |         |                                                         |         |
| 1,766 | SARA LEE CORP COM        | 803111103 |              | 6/22/2010     | 3/4/2011   |                            |                             | 3,320             | 0                    | 2,961                                    | 359          |                    |                               | 0                            |   |   |         |         |                                                         |         |
| 1,767 | SARA LEE CORP COM        | 803111103 |              | 6/22/2010     | 3/4/2011   |                            |                             | 1,935             | 0                    | 1,744                                    | 191          |                    |                               | 0                            |   |   |         |         |                                                         |         |
| 1,768 | SARA LEE CORP COM        | 803111103 |              | 6/22/2010     | 9/9/2011   |                            |                             | 7,057             | 0                    | 6,090                                    | 967          |                    |                               | 0                            |   |   |         |         |                                                         |         |
| 1,769 | SARA LEE CORP COM        | 803111103 |              | 3/15/2011     | 5/10/2011  |                            |                             | 993               | 0                    | 851                                      | 142          |                    |                               | 0                            |   |   |         |         |                                                         |         |
| 1,770 | SEABRIDGE GOLD INC       | 811916105 |              | 3/15/2011     | 5/10/2011  |                            |                             | 5,051             | 0                    | 5,008                                    | 43           |                    |                               | 0                            |   |   |         |         |                                                         |         |
| 1,771 | SEABRIDGE GOLD INC       | 811916105 |              | 3/15/2011     | 5/17/2011  |                            |                             | 2,237             | 0                    | 2,383                                    | -146         |                    |                               | 0                            |   |   |         |         |                                                         |         |
| 1,772 | SEABRIDGE GOLD INC       | 811916105 |              | 3/15/2011     | 12/29/2011 |                            |                             | 1,321             | 0                    | 2,564                                    | -1,243       |                    |                               | 0                            |   |   |         |         |                                                         |         |
| 1,773 | SHARP CORP ADR           | 819882200 |              | 8/13/2007     | 1/28/2011  |                            |                             | 207               | 0                    | 358                                      | -151         |                    |                               | 0                            |   |   |         |         |                                                         |         |
| 1,774 | SHARP CORP ADR           | 819882200 |              | 8/13/2007     | 3/3/2011   |                            |                             | 3,305             | 0                    | 5,763                                    | -2,458       |                    |                               | 0                            |   |   |         |         |                                                         |         |
| 1,775 | SHARP CORP ADR           | 819882200 |              | 7/16/2009     | 3/3/2011   |                            |                             | 667               | 0                    | 626                                      | 41           |                    |                               | 0                            |   |   |         |         |                                                         |         |
| 1,776 | SHARP CORP ADR           | 819882200 |              | 9/10/2010     | 3/3/2011   |                            |                             | 2,751             | 0                    | 2,541                                    | 210          |                    |                               | 0                            |   |   |         |         |                                                         |         |
| 1,777 | SHARP CORP ADR           | 819882200 |              | 12/14/2010    | 3/3/2011   |                            |                             | 1,909             | 0                    | 1,868                                    | 41           |                    |                               | 0                            |   |   |         |         |                                                         |         |
| 1,778 | SHARP CORP ADR           | 819882200 |              | 3/15/2011     | 6/7/2011   |                            |                             | 2,279             | 0                    | 2,245                                    | 34           |                    |                               | 0                            |   |   |         |         |                                                         |         |
| 1,779 | SILVER WHEATON CORP      | 828336107 |              | 3/15/2011     | 6/7/2011   |                            |                             | 2,756             | 0                    | 3,194                                    | -438         |                    |                               | 0                            |   |   |         |         |                                                         |         |
| 1,780 | SILVER WHEATON CORP      | 828336107 |              | 3/15/2011     | 8/8/2011   |                            |                             | 6,323             | 0                    | 9,596                                    | -3,273       |                    |                               | 0                            |   |   |         |         |                                                         |         |
| 1,781 | JM SMUCKER CO            | 832696405 |              | 6/2/2011      | 10/18/2011 |                            |                             | 79                | 0                    | 79                                       | 0            |                    |                               | 0                            |   |   |         |         |                                                         |         |
| 1,782 | SOCIETE GENERAL SPN ADR  | 83364L109 |              | 11/27/2007    | 1/28/2011  |                            |                             | 280               | 0                    | 541                                      | -281         |                    |                               | 0                            |   |   |         |         |                                                         |         |
| 1,783 | SOCIETE GENERAL SPN ADR  | 83364L109 |              | 11/27/2007    | 3/3/2011   |                            |                             | 2,463             | 0                    | 4,897                                    | -2,434       |                    |                               | 0                            |   |   |         |         |                                                         |         |
| 1,784 | SOCIETE GENERAL SPN ADR  | 83364L109 |              | 2/28/2008     | 3/3/2011   |                            |                             | 4,995             | 0                    | 7,821                                    | -2,826       |                    |                               | 0                            |   |   |         |         |                                                         |         |
| 1,785 | SOCIETE GENERAL SPN ADR  | 83364L109 |              | 10/27/2008    | 3/3/2011   |                            |                             | 2,926             | 0                    | 1,902                                    | 1,024        |                    |                               | 0                            |   |   |         |         |                                                         |         |
| 1,786 | SONY CORP ADR NEW        | 835699307 |              | 10/27/2008    | 1/28/2011  |                            |                             | 104               | 0                    | 60                                       | 44           |                    |                               | 0                            |   |   |         |         |                                                         |         |
| 1,787 | SONY CORP ADR NEW        | 835699307 |              | 10/27/2008    | 3/3/2011   |                            |                             | 4,972             | 0                    | 2,739                                    | 2,233        |                    |                               | 0                            |   |   |         |         |                                                         |         |
| 1,788 | SONY CORP ADR NEW        | 835699307 |              | 3/15/2010     | 3/3/2011   |                            |                             | 3,629             | 0                    | 3,748                                    | -119         |                    |                               | 0                            |   |   |         |         |                                                         |         |
| 1,789 | SONY CORP ADR NEW        | 835699307 |              | 7/29/2010     | 3/3/2011   |                            |                             | 3,448             | 0                    | 2,858                                    | 590          |                    |                               | 0                            |   |   |         |         |                                                         |         |
| 1,790 | SONY CORP ADR NEW        | 835699307 |              | 1/13/2010     | 3/3/2011   |                            |                             | 2,869             | 0                    | 1,446                                    | 1,423        |                    |                               | 0                            |   |   |         |         |                                                         |         |
| 1,791 | SONY CORP ADR NEW        | 835699307 |              | 1/22/2010     | 3/3/2011   |                            |                             | 3,958             | 0                    | 1,973                                    | 1,985        |                    |                               | 0                            |   |   |         |         |                                                         |         |
| 1,792 | SONY CORP ADR NEW        | 835699307 |              | 1/25/2010     | 5/5/2011   |                            |                             | 198               | 0                    | 101                                      | 97           |                    |                               | 0                            |   |   |         |         |                                                         |         |
| 1,793 | SONY CORP ADR NEW        | 835699307 |              | 1/25/2010     | 5/5/2011   |                            |                             | 2,229             | 0                    | 1,233                                    | 996          |                    |                               | 0                            |   |   |         |         |                                                         |         |
| 1,794 | SONY CORP ADR NEW        | 835699307 |              | 1/25/2010     | 5/12/2011  |                            |                             | 868               | 0                    | 529                                      | 339          |                    |                               | 0                            |   |   |         |         |                                                         |         |
| 1,795 | SONY CORP ADR NEW        | 835699307 |              | 1/26/2010     | 5/12/2011  |                            |                             | 1,778             | 0                    | 1,082                                    | 696          |                    |                               | 0                            |   |   |         |         |                                                         |         |
| 1,796 | SONY CORP ADR NEW        | 835699307 |              | 1/27/2010     | 5/12/2011  |                            |                             | 951               | 0                    | 580                                      | 371          |                    |                               | 0                            |   |   |         |         |                                                         |         |
| 1,797 | SONY CORP ADR NEW        | 835699307 |              | 3/14/2011     | 5/12/2011  |                            |                             | 165               | 0                    | 185                                      | -20          |                    |                               | 0                            |   |   |         |         |                                                         |         |
| 1,798 | SOUTHERN COMPANY         | 842587107 |              | 3/15/2011     | 11/16/2011 |                            |                             | 86                | 0                    | 74                                       | 12           |                    |                               | 0                            |   |   |         |         |                                                         |         |

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

| Long Term CG Distributions  |  |                          |           |              |               |           |                   |                      |                                          | Amount       |                      | Totals                        |                               | 4,808,548                                               |  | 0 |  | 4,524,654 |  | 283,894 |  | 0 |  | 0 |  | 283,894 |  |  |  |
|-----------------------------|--|--------------------------|-----------|--------------|---------------|-----------|-------------------|----------------------|------------------------------------------|--------------|----------------------|-------------------------------|-------------------------------|---------------------------------------------------------|--|---|--|-----------|--|---------|--|---|--|---|--|---------|--|--|--|
| Short Term CG Distributions |  |                          |           |              |               |           |                   |                      |                                          | 6,722        |                      | 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 |  |   |  |           |  |         |  |   |  |   |  |         |  |  |  |
| 1,799                       |  | PROSHARES ULTRASHORT     | 74348A202 |              | 8/4/2011      | 12/1/2011 | 40                | 0                    | 50                                       | -10          |                      |                               | 0                             | -10                                                     |  |   |  |           |  |         |  |   |  |   |  |         |  |  |  |
| 1,800                       |  | PROSHARES ULTRASHORT     | 74348A202 |              | 8/4/2011      | 12/1/2011 | 280               | 0                    | 351                                      | -71          |                      |                               | 0                             | -71                                                     |  |   |  |           |  |         |  |   |  |   |  |         |  |  |  |
| 1,801                       |  | PROSHARES ULTRASHORT     | 74348A202 |              | 8/4/2011      | 12/1/2011 | 40                | 0                    | 50                                       | -10          |                      |                               | 0                             | -10                                                     |  |   |  |           |  |         |  |   |  |   |  |         |  |  |  |
| 1,802                       |  | PROSHARES ULTRASHORT     | 74348A202 |              | 8/4/2011      | 12/1/2011 | 120               | 0                    | 150                                      | -30          |                      |                               | 0                             | -30                                                     |  |   |  |           |  |         |  |   |  |   |  |         |  |  |  |
| 1,803                       |  | PROSHARES ULTRASHORT     | 74348A202 |              | 8/4/2011      | 12/1/2011 | 240               | 0                    | 301                                      | -61          |                      |                               | 0                             | -61                                                     |  |   |  |           |  |         |  |   |  |   |  |         |  |  |  |
| 1,804                       |  | PROSHARES ULTRASHORT     | 74348A202 |              | 8/4/2011      | 12/1/2011 | 80                | 0                    | 100                                      | -20          |                      |                               | 0                             | -20                                                     |  |   |  |           |  |         |  |   |  |   |  |         |  |  |  |
| 1,805                       |  | PROSHARES ULTRASHORT     | 74348A202 |              | 11/9/2011     | 12/1/2011 | 80                | 0                    | 88                                       | -8           |                      |                               | 0                             | -8                                                      |  |   |  |           |  |         |  |   |  |   |  |         |  |  |  |
| 1,806                       |  | PROSHARES ULTRASHORT     | 74348A202 |              | 11/9/2011     | 12/1/2011 | 80                | 0                    | 88                                       | -8           |                      |                               | 0                             | -8                                                      |  |   |  |           |  |         |  |   |  |   |  |         |  |  |  |
| 1,807                       |  | PROSHARES ULTRASHORT     | 74348A202 |              | 11/9/2011     | 12/1/2011 | 120               | 0                    | 131                                      | -11          |                      |                               | 0                             | -11                                                     |  |   |  |           |  |         |  |   |  |   |  |         |  |  |  |
| 1,808                       |  | PROSHARES ULTRASHORT     | 74348A202 |              | 11/9/2011     | 12/1/2011 | 80                | 0                    | 88                                       | -8           |                      |                               | 0                             | -8                                                      |  |   |  |           |  |         |  |   |  |   |  |         |  |  |  |
| 1,809                       |  | PROSHARES ULTRASHORT     | 74348A202 |              | 11/10/2011    | 12/1/2011 | 160               | 0                    | 174                                      | -14          |                      |                               | 0                             | -14                                                     |  |   |  |           |  |         |  |   |  |   |  |         |  |  |  |
| 1,810                       |  | PROSHARES ULTRASHORT     | 74348A202 |              | 11/10/2011    | 12/1/2011 | 40                | 0                    | 44                                       | -4           |                      |                               | 0                             | -4                                                      |  |   |  |           |  |         |  |   |  |   |  |         |  |  |  |
| 1,811                       |  | PROSHARES ULTRASHORT     | 74348A202 |              | 11/10/2011    | 12/1/2011 | 40                | 0                    | 44                                       | -4           |                      |                               | 0                             | -4                                                      |  |   |  |           |  |         |  |   |  |   |  |         |  |  |  |
| 1,812                       |  | PROSHARES ULTRASHORT     | 74348A202 |              | 11/12/2011    | 12/1/2011 | 240               | 0                    | 255                                      | -15          |                      |                               | 0                             | -15                                                     |  |   |  |           |  |         |  |   |  |   |  |         |  |  |  |
| 1,813                       |  | PROSHARES ULTRASHORT     | 74348A202 |              | 11/12/2011    | 12/1/2011 | 40                | 0                    | 43                                       | -3           |                      |                               | 0                             | -3                                                      |  |   |  |           |  |         |  |   |  |   |  |         |  |  |  |
| 1,814                       |  | PROSHARES ULTRASHORT     | 74348A202 |              | 11/12/2011    | 12/1/2011 | 120               | 0                    | 128                                      | -8           |                      |                               | 0                             | -8                                                      |  |   |  |           |  |         |  |   |  |   |  |         |  |  |  |
| 1,815                       |  | PROSHARES ULTRASHORT     | 74348A202 |              | 11/12/2011    | 12/1/2011 | 40                | 0                    | 43                                       | -3           |                      |                               | 0                             | -3                                                      |  |   |  |           |  |         |  |   |  |   |  |         |  |  |  |
| 1,816                       |  | PROSHARES ULTRASHORT     | 74348A202 |              | 11/15/2011    | 12/1/2011 | 40                | 0                    | 40                                       | 0            |                      |                               | 0                             | 0                                                       |  |   |  |           |  |         |  |   |  |   |  |         |  |  |  |
| 1,817                       |  | PROSHARES ULTRASHORT     | 74348A202 |              | 11/15/2011    | 12/1/2011 | 40                | 0                    | 40                                       | 0            |                      |                               | 0                             | 0                                                       |  |   |  |           |  |         |  |   |  |   |  |         |  |  |  |
| 1,818                       |  | PROSHARES ULTRASHORT     | 74348A202 |              | 11/15/2011    | 12/1/2011 | 200               | 0                    | 201                                      | -1           |                      |                               | 0                             | -1                                                      |  |   |  |           |  |         |  |   |  |   |  |         |  |  |  |
| 1,819                       |  | PROSHARES ULTRASHORT     | 74348A202 |              | 11/15/2011    | 12/1/2011 | 40                | 0                    | 40                                       | 0            |                      |                               | 0                             | 0                                                       |  |   |  |           |  |         |  |   |  |   |  |         |  |  |  |
| 1,820                       |  | PROSHARES ULTRASHORT     | 74348A202 |              | 11/15/2011    | 12/1/2011 | 120               | 0                    | 120                                      | 0            |                      |                               | 0                             | 0                                                       |  |   |  |           |  |         |  |   |  |   |  |         |  |  |  |
| 1,821                       |  | PROSHARES ULTRASHORT     | 74348A202 |              | 11/18/2011    | 12/1/2011 | 80                | 0                    | 86                                       | -6           |                      |                               | 0                             | -6                                                      |  |   |  |           |  |         |  |   |  |   |  |         |  |  |  |
| 1,822                       |  | PROSHARES ULTRASHORT     | 74348A202 |              | 11/18/2011    | 12/1/2011 | 600               | 0                    | 644                                      | -44          |                      |                               | 0                             | -44                                                     |  |   |  |           |  |         |  |   |  |   |  |         |  |  |  |
| 1,823                       |  | PROSHARES ULTRASHORT     | 74348A202 |              | 9/2/2011      | 12/2/2011 | 78                | 0                    | 105                                      | -27          |                      |                               | 0                             | -27                                                     |  |   |  |           |  |         |  |   |  |   |  |         |  |  |  |
| 1,824                       |  | PROSHARES ULTRASHORT     | 74348A202 |              | 11/9/2011     | 12/2/2011 | 117               | 0                    | 131                                      | -14          |                      |                               | 0                             | -14                                                     |  |   |  |           |  |         |  |   |  |   |  |         |  |  |  |
| 1,825                       |  | PROSHARES ULTRASHORT     | 74348A202 |              | 11/9/2011     | 12/2/2011 | 78                | 0                    | 88                                       | -10          |                      |                               | 0                             | -10                                                     |  |   |  |           |  |         |  |   |  |   |  |         |  |  |  |
| 1,826                       |  | PROSHARES ULTRASHORT     | 74348A202 |              | 11/9/2011     | 12/2/2011 | 117               | 0                    | 131                                      | -14          |                      |                               | 0                             | -14                                                     |  |   |  |           |  |         |  |   |  |   |  |         |  |  |  |
| 1,827                       |  | ETFS PHYSICAL PALLADIUM  | 26923A106 |              | 9/27/2010     | 1/1/2011  | 1                 | 0                    | 1                                        | 0            |                      |                               | 0                             | 0                                                       |  |   |  |           |  |         |  |   |  |   |  |         |  |  |  |
| 1,828                       |  | ETFS PHYSICAL PALLADIUM  | 26923A106 |              | 12/2/2010     | 1/1/2011  | 1                 | 0                    | 1                                        | 0            |                      |                               | 0                             | 0                                                       |  |   |  |           |  |         |  |   |  |   |  |         |  |  |  |
| 1,829                       |  | ETFS PHYSICAL PALLADIUM  | 26923A106 |              | 11/4/2010     | 1/1/2011  | 1                 | 0                    | 1                                        | 0            |                      |                               | 0                             | 0                                                       |  |   |  |           |  |         |  |   |  |   |  |         |  |  |  |
| 1,830                       |  | ETFS PHYSICAL PALLADIUM  | 26923A106 |              | 10/7/2010     | 1/1/2011  | 2                 | 0                    | 2                                        | 0            |                      |                               | 0                             | 0                                                       |  |   |  |           |  |         |  |   |  |   |  |         |  |  |  |
| 1,831                       |  | ETFS PHYSICAL PALLADIUM  | 26923A106 |              | 9/30/2010     | 2/1/2011  | 1                 | 0                    | 1                                        | 0            |                      |                               | 0                             | 0                                                       |  |   |  |           |  |         |  |   |  |   |  |         |  |  |  |
| 1,832                       |  | ETFS PHYSICAL PALLADIUM  | 26923A106 |              | 10/7/2010     | 2/1/2011  | 2                 | 0                    | 2                                        | 0            |                      |                               | 0                             | 0                                                       |  |   |  |           |  |         |  |   |  |   |  |         |  |  |  |
| 1,833                       |  | ETFS PHYSICAL PALLADIUM  | 26923A106 |              | 9/27/2010     | 2/1/2011  | 1                 | 0                    | 1                                        | 0            |                      |                               | 0                             | 0                                                       |  |   |  |           |  |         |  |   |  |   |  |         |  |  |  |
| 1,834                       |  | ETFS PHYSICAL PALLADIUM  | 26923A106 |              | 10/7/2010     | 2/1/2011  | 2                 | 0                    | 1                                        | 1            |                      |                               | 0                             | 1                                                       |  |   |  |           |  |         |  |   |  |   |  |         |  |  |  |
| 1,835                       |  | ETFS PHYSICAL PALLADIUM  | 26923A106 |              | 12/2/2010     | 2/1/2011  | 1                 | 0                    | 1                                        | 0            |                      |                               | 0                             | 0                                                       |  |   |  |           |  |         |  |   |  |   |  |         |  |  |  |
| 1,836                       |  | ETFS PHYSICAL PALLADIUM  | 26923A106 |              | 12/2/2010     | 2/1/2011  | 0                 | 0                    | 0                                        | 0            |                      |                               | 0                             | 0                                                       |  |   |  |           |  |         |  |   |  |   |  |         |  |  |  |
| 1,837                       |  | ETFS PHYSICAL PALLADIUM  | 26923A106 |              | 10/7/2010     | 2/1/2011  | 0                 | 0                    | 0                                        | 0            |                      |                               | 0                             | 0                                                       |  |   |  |           |  |         |  |   |  |   |  |         |  |  |  |
| 1,838                       |  | ETFS PHYSICAL PALLADIUM  | 26923A106 |              | 11/4/2010     | 2/1/2011  | 1                 | 0                    | 0                                        | 1            |                      |                               | 0                             | 1                                                       |  |   |  |           |  |         |  |   |  |   |  |         |  |  |  |
| 1,839                       |  | ETFS PHYSICAL PALLADIUM  | 26923A106 |              | 9/30/2010     | 2/24/2011 | 2,076             | 0                    | 1,521                                    | 555          |                      |                               | 0                             | 555                                                     |  |   |  |           |  |         |  |   |  |   |  |         |  |  |  |
| 1,840                       |  | ETFS PHYSICAL PALLADIUM  | 26923A106 |              | 10/7/2010     | 2/24/2011 | 3,076             | 0                    | 2,339                                    | 737          |                      |                               | 0                             | 737                                                     |  |   |  |           |  |         |  |   |  |   |  |         |  |  |  |
| 1,841                       |  | ETFS PHYSICAL PALLADIUM  | 26923A106 |              | 9/27/2010     | 2/24/2011 | 1,615             | 0                    | 1,163                                    | 452          |                      |                               | 0                             | 452                                                     |  |   |  |           |  |         |  |   |  |   |  |         |  |  |  |
| 1,842                       |  | ETFS PHYSICAL PALLADIUM  | 26923A106 |              | 10/7/2010     | 3/1/2011  | 1                 | 0                    | 1                                        | 0            |                      |                               | 0                             | 0                                                       |  |   |  |           |  |         |  |   |  |   |  |         |  |  |  |
| 1,843                       |  | ETFS PHYSICAL PALLADIUM  | 26923A106 |              | 9/27/2010     | 3/1/2011  | 1                 | 0                    | 1                                        | 0            |                      |                               | 0                             | 0                                                       |  |   |  |           |  |         |  |   |  |   |  |         |  |  |  |
| 1,844                       |  | ETFS PHYSICAL PALLADIUM  | 26923A106 |              | 12/2/2010     | 3/1/2011  | 0                 | 0                    | 0                                        | 0            |                      |                               | 0                             | 0                                                       |  |   |  |           |  |         |  |   |  |   |  |         |  |  |  |
| 1,845                       |  | ETFS PHYSICAL PALLADIUM  | 26923A106 |              | 9/30/2010     | 3/1/2011  | 1                 | 0                    | 1                                        | 0            |                      |                               | 0                             | 0                                                       |  |   |  |           |  |         |  |   |  |   |  |         |  |  |  |
| 1,846                       |  | ETFS PHYSICAL PALLADIUM  | 26923A106 |              | 10/7/2010     | 3/1/2011  | 1                 | 0                    | 1                                        | 0            |                      |                               | 0                             | 0                                                       |  |   |  |           |  |         |  |   |  |   |  |         |  |  |  |
| 1,847                       |  | ETFS PHYSICAL PALLADIUM  | 26923A106 |              | 12/2/2010     | 3/1/2011  | 0                 | 0                    | 0                                        | 0            |                      |                               | 0                             | 0                                                       |  |   |  |           |  |         |  |   |  |   |  |         |  |  |  |
| 1,848                       |  | ETFS PHYSICAL PALLADIUM  | 26923A106 |              | 10/7/2010     | 3/3/2011  | 4,281             | 0                    | 3,101                                    | 1,180        |                      |                               | 0                             | 1,180                                                   |  |   |  |           |  |         |  |   |  |   |  |         |  |  |  |
| 1,849                       |  | ETFS PHYSICAL PALLADIUM  | 26923A106 |              | 12/2/2010     | 3/10/2011 | 455               | 0                    | 455                                      | 0            |                      |                               | 0                             | 0                                                       |  |   |  |           |  |         |  |   |  |   |  |         |  |  |  |
| 1,850                       |  | ETFS PHYSICAL PALLADIUM  | 26923A106 |              | 10/7/2010     | 3/10/2011 | 607               | 0                    | 468                                      | 139          |                      |                               | 0                             | 139                                                     |  |   |  |           |  |         |  |   |  |   |  |         |  |  |  |
| 1,851                       |  | ETFS PHYSICAL PALLADIUM  | 26923A106 |              | 11/4/2010     | 3/10/2011 | 1,063             | 0                    | 941                                      | 122          |                      |                               | 0                             | 122                                                     |  |   |  |           |  |         |  |   |  |   |  |         |  |  |  |
| 1,852                       |  | ETFS PHYSICAL PALLADIUM  | 26923A106 |              | 12/2/2010     | 3/11/2011 | 2,014             | 0                    | 2,047                                    | -33          |                      |                               | 0                             | -33                                                     |  |   |  |           |  |         |  |   |  |   |  |         |  |  |  |
| 1,853                       |  | EAST JAPAN RY CO ADR     | 273202101 |              | 2/5/2009      | 3/3/2011  | 1,937             | 0                    | 1,799                                    | 138          |                      |                               | 0                             | 138                                                     |  |   |  |           |  |         |  |   |  |   |  |         |  |  |  |
| 1,854                       |  | EAST JAPAN RY CO ADR     | 273202101 |              | 3/23/2009     | 3/3/2011  | 1,736             | 0                    | 1,301                                    | 435          |                      |                               | 0                             | 435                                                     |  |   |  |           |  |         |  |   |  |   |  |         |  |  |  |
| 1,855                       |  | EATON CORP               | 278058102 |              | 2/9/2010      | 3/4/2011  | 5,642             | 0                    | 3,318                                    | 2,324        |                      |                               | 0                             | 2,324                                                   |  |   |  |           |  |         |  |   |  |   |  |         |  |  |  |
| 1,856                       |  | EATON CORP               | 278058102 |              | 2/10/2010     | 3/4/2011  | 54                | 0                    | 32                                       | 22           |                      |                               | 0                             | 22                                                      |  |   |  |           |  |         |  |   |  |   |  |         |  |  |  |

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

| Amount                      |                          |           |              |               |            |                   |                      |                                          |              |                      |                               |                              |        |                                                         |
|-----------------------------|--------------------------|-----------|--------------|---------------|------------|-------------------|----------------------|------------------------------------------|--------------|----------------------|-------------------------------|------------------------------|--------|---------------------------------------------------------|
| 6,722                       |                          |           |              |               |            |                   |                      |                                          |              |                      |                               |                              |        |                                                         |
| 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 | 0      | Gains Minus Excess of FMV Over Adjusted Basis or Losses |
| 1,857                       | EATON CORP               | 278058102 |              | 2/10/2010     | 8/8/2011   | 1,386             | 0                    | 1,117                                    | 269          |                      |                               | 0                            | 269    | 283,894                                                 |
| 1,858                       | EATON CORP               | 278058102 |              | 4/5/2010      | 8/8/2011   | 1,980             | 0                    | 1,929                                    | 51           |                      |                               | 0                            | 51     |                                                         |
| 1,859                       | EATON CORP               | 278058102 |              | 4/5/2010      | 8/9/2011   | 863               | 0                    | 849                                      | 14           |                      |                               | 0                            | 14     |                                                         |
| 1,860                       | EATON CORP               | 278058102 |              | 4/6/2010      | 8/9/2011   | 1,569             | 0                    | 1,547                                    | 22           |                      |                               | 0                            | 22     |                                                         |
| 1,861                       | EATON CORP               | 278058102 |              | 4/7/2010      | 8/9/2011   | 706               | 0                    | 706                                      | 0            |                      |                               | 0                            | 0      |                                                         |
| 1,862                       | EBAY INC COM             | 278642103 |              | 3/19/2010     | 3/3/2011   | 2,310             | 0                    | 1,918                                    | 392          |                      |                               | 0                            | 392    |                                                         |
| 1,863                       | GIVAUDAN SA UNSP ADR     | 37636P108 |              | 3/16/2009     | 2/8/2011   | 4,122             | 0                    | 2,190                                    | 1,932        |                      |                               | 0                            | 1,932  |                                                         |
| 1,864                       | GIVAUDAN SA UNSP ADR     | 37636P108 |              | 3/16/2009     | 2/10/2011  | 5,785             | 0                    | 3,152                                    | 2,633        |                      |                               | 0                            | 2,633  |                                                         |
| 1,865                       | GLAXOSMITHKLINE PLC ADR  | 37733W105 |              | 3/15/2011     | 10/18/2011 | 172               | 0                    | 150                                      | 22           |                      |                               | 0                            | 22     |                                                         |
| 1,866                       | GLAXOSMITHKLINE PLC ADR  | 37733W105 |              | 3/15/2011     | 11/16/2011 | 44                | 0                    | 38                                       | 6            |                      |                               | 0                            | 6      |                                                         |
| 1,867                       | GLAXOSMITHKLINE PLC ADR  | 37733W105 |              | 3/15/2011     | 12/14/2011 | 5,431             | 0                    | 4,587                                    | 844          |                      |                               | 0                            | 844    |                                                         |
| 1,868                       | GLOBAL PMTS INC GEORGIA  | 37940X102 |              | 12/23/2010    | 3/3/2011   | 972               | 0                    | 920                                      | 52           |                      |                               | 0                            | 52     |                                                         |
| 1,869                       | GLOBAL PMTS INC GEORGIA  | 37940X102 |              | 12/27/2010    | 3/3/2011   | 826               | 0                    | 783                                      | 43           |                      |                               | 0                            | 43     |                                                         |
| 1,870                       | GLOBAL PMTS INC GEORGIA  | 37940X102 |              | 12/28/2010    | 3/3/2011   | 389               | 0                    | 373                                      | 16           |                      |                               | 0                            | 16     |                                                         |
| 1,871                       | GLOBAL PMTS INC GEORGIA  | 37940X102 |              | 12/28/2010    | 10/18/2011 | 43                | 0                    | 47                                       | -4           |                      |                               | 0                            | -4     |                                                         |
| 1,872                       | GOLDCORP INC             | 380956409 |              | 3/24/2011     | 11/1/2011  | 6,145             | 0                    | 6,477                                    | -332         |                      |                               | 0                            | -332   |                                                         |
| 1,873                       | GOLDCORP INC             | 380956409 |              | 6/7/2011      | 11/1/2011  | 1,810             | 0                    | 1,859                                    | -49          |                      |                               | 0                            | -49    |                                                         |
| 1,874                       | GREENHILL COMPANY INC    | 395259104 |              | 11/23/2009    | 2/2/2011   | 2,444             | 0                    | 2,853                                    | -409         |                      |                               | 0                            | -409   |                                                         |
| 1,875                       | GREENHILL COMPANY INC    | 395259104 |              | 4/16/2010     | 2/2/2011   | 1,294             | 0                    | 1,578                                    | -284         |                      |                               | 0                            | -284   |                                                         |
| 1,876                       | GREENHILL COMPANY INC    | 395259104 |              | 4/16/2010     | 2/3/2011   | 2,339             | 0                    | 2,805                                    | -466         |                      |                               | 0                            | -466   |                                                         |
| 1,877                       | GREENHILL COMPANY INC    | 395259104 |              | 9/14/2010     | 2/3/2011   | 1,828             | 0                    | 2,019                                    | -191         |                      |                               | 0                            | -191   |                                                         |
| 1,878                       | GRUPO FIN GALICIA SP ADR | 399909100 |              | 11/5/2010     | 2/16/2011  | 1,591             | 0                    | 1,729                                    | -138         |                      |                               | 0                            | -138   |                                                         |
| 1,879                       | GRUPO FIN GALICIA SP ADR | 399909100 |              | 11/5/2010     | 2/17/2011  | 911               | 0                    | 995                                      | -84          |                      |                               | 0                            | -84    |                                                         |
| 1,880                       | GRUPO FIN GALICIA SP ADR | 399909100 |              | 11/8/2010     | 2/17/2011  | 1,210             | 0                    | 1,308                                    | -98          |                      |                               | 0                            | -98    |                                                         |
| 1,881                       | HCP INC                  | 40414L109 |              | 3/15/2011     | 11/16/2011 | 38                | 0                    | 38                                       | 0            |                      |                               | 0                            | 0      |                                                         |
| 1,882                       | HAIN CELESTIAL GROUP INC | 405217100 |              | 6/4/2010      | 1/12/2011  | 1,180             | 0                    | 1,000                                    | 180          |                      |                               | 0                            | 180    |                                                         |
| 1,883                       | HAIN CELESTIAL GROUP INC | 405217100 |              | 6/4/2010      | 1/13/2011  | 699               | 0                    | 591                                      | 108          |                      |                               | 0                            | 108    |                                                         |
| 1,884                       | HAIN CELESTIAL GROUP INC | 405217100 |              | 6/4/2010      | 1/14/2011  | 161               | 0                    | 136                                      | 25           |                      |                               | 0                            | 25     |                                                         |
| 1,885                       | HAIN CELESTIAL GROUP INC | 405217100 |              | 6/7/2010      | 1/14/2011  | 482               | 0                    | 401                                      | 81           |                      |                               | 0                            | 81     |                                                         |
| 1,886                       | HAIN CELESTIAL GROUP INC | 405217100 |              | 6/7/2010      | 1/18/2011  | 964               | 0                    | 802                                      | 162          |                      |                               | 0                            | 162    |                                                         |
| 1,887                       | HAIN CELESTIAL GROUP INC | 405217100 |              | 6/7/2010      | 1/19/2011  | 528               | 0                    | 445                                      | 83           |                      |                               | 0                            | 83     |                                                         |
| 1,888                       | HANSEN NATURAL CORP      | 411310105 |              | 9/16/2011     | 10/18/2011 | 93                | 0                    | 93                                       | 0            |                      |                               | 0                            | 0      |                                                         |
| 1,889                       | HANSEN NATURAL CORP      | 411310105 |              | 9/16/2011     | 11/16/2011 | 93                | 0                    | 93                                       | 0            |                      |                               | 0                            | 0      |                                                         |
| 1,890                       | HASBRO INC COM           | 418056107 |              | 8/31/2009     | 2/23/2011  | 1,505             | 0                    | 969                                      | 536          |                      |                               | 0                            | 536    |                                                         |
| 1,891                       | HASBRO INC COM           | 418056107 |              | 8/31/2009     | 3/3/2011   | 1,246             | 0                    | 769                                      | 477          |                      |                               | 0                            | 477    |                                                         |
| 1,892                       | PEABODY ENERGY CORP COM  | 704549104 |              | 10/4/2010     | 5/16/2011  | 355               | 0                    | 300                                      | 55           |                      |                               | 0                            | 55     |                                                         |
| 1,893                       | PEABODY ENERGY CORP COM  | 704549104 |              | 11/4/2010     | 5/16/2011  | 1,477             | 0                    | 1,416                                    | 61           |                      |                               | 0                            | 61     |                                                         |
| 1,894                       | PEABODY ENERGY CORP COM  | 704549104 |              | 11/4/2010     | 5/20/2011  | 766               | 0                    | 736                                      | 30           |                      |                               | 0                            | 30     |                                                         |
| 1,895                       | PEABODY ENERGY CORP COM  | 704549104 |              | 11/15/2010    | 5/20/2011  | 1,356             | 0                    | 1,338                                    | 18           |                      |                               | 0                            | 18     |                                                         |
| 1,896                       | PEABODY ENERGY CORP COM  | 704549104 |              | 11/15/2010    | 6/8/2011   | 111               | 0                    | 116                                      | -5           |                      |                               | 0                            | -5     |                                                         |
| 1,897                       | PEABODY ENERGY CORP COM  | 704549104 |              | 11/19/2010    | 6/8/2011   | 1,556             | 0                    | 1,661                                    | -105         |                      |                               | 0                            | -105   |                                                         |
| 1,898                       | PEABODY ENERGY CORP COM  | 704549104 |              | 12/2/2010     | 6/8/2011   | 1,223             | 0                    | 1,352                                    | -129         |                      |                               | 0                            | -129   |                                                         |
| 1,899                       | PEABODY ENERGY CORP COM  | 704549104 |              | 2/1/2011      | 6/8/2011   | 945               | 0                    | 1,107                                    | -162         |                      |                               | 0                            | -162   |                                                         |
| 1,900                       | PEABODY ENERGY CORP COM  | 704549104 |              | 3/15/2011     | 11/23/2011 | 3,596             | 0                    | 6,919                                    | -3,323       |                      |                               | 0                            | -3,323 |                                                         |
| 1,901                       | PEABODY ENERGY CORP COM  | 704549104 |              | 3/15/2011     | 12/1/2011  | 2,971             | 0                    | 4,915                                    | -1,944       |                      |                               | 0                            | -1,944 |                                                         |
| 1,902                       | PENN WEST PETE LTD NEW   | 707887105 |              | 5/13/2010     | 1/28/2011  | 240               | 0                    | 183                                      | 57           |                      |                               | 0                            | 57     |                                                         |
| 1,903                       | PENN WEST PETE LTD NEW   | 707887105 |              | 5/13/2010     | 3/3/2011   | 3,465             | 0                    | 2,499                                    | 966          |                      |                               | 0                            | 966    |                                                         |
| 1,904                       | PENN WEST PETE LTD NEW   | 707887105 |              | 6/16/2010     | 3/3/2011   | 3,719             | 0                    | 2,743                                    | 976          |                      |                               | 0                            | 976    |                                                         |
| 1,905                       | PERRIGO CO               | 714290103 |              | 3/30/2009     | 3/3/2011   | 7,202             | 0                    | 2,310                                    | 4,892        |                      |                               | 0                            | 4,892  |                                                         |
| 1,906                       | PERRIGO CO               | 714290103 |              | 3/30/2009     | 4/14/2011  | 88                | 0                    | 25                                       | 63           |                      |                               | 0                            | 63     |                                                         |
| 1,907                       | PERRIGO CO               | 714290103 |              | 3/30/2009     | 10/18/2011 | 196               | 0                    | 50                                       | 146          |                      |                               | 0                            | 146    |                                                         |
| 1,908                       | PFIZER INC               | 717081103 |              | 3/21/2007     | 5/3/2011   | 16,241            | 0                    | 20,547                                   | -4,306       |                      |                               | 0                            | -4,306 |                                                         |
| 1,909                       | PFIZER INC               | 717081103 |              | 3/21/2007     | 5/3/2011   | 18,191            | 0                    | 22,945                                   | -4,754       |                      |                               | 0                            | -4,754 |                                                         |
| 1,910                       | PHILIP MORRIS INTL INC   | 718172109 |              | 8/12/2010     | 1/10/2011  | 7,529             | 0                    | 6,909                                    | 620          |                      |                               | 0                            | 620    |                                                         |
| 1,911                       | PHILIP MORRIS INTL INC   | 718172109 |              | 8/13/2010     | 1/10/2011  | 283               | 0                    | 260                                      | 23           |                      |                               | 0                            | 23     |                                                         |
| 1,912                       | PHILIP MORRIS INTL INC   | 718172109 |              | 8/13/2010     | 1/13/2011  | 3,153             | 0                    | 2,915                                    | 238          |                      |                               | 0                            | 238    |                                                         |
| 1,913                       | PHILIP MORRIS INTL INC   | 718172109 |              | 8/25/2010     | 1/13/2011  | 1,689             | 0                    | 1,543                                    | 146          |                      |                               | 0                            | 146    |                                                         |
| 1,914                       | PHILIP MORRIS INTL INC   | 718172109 |              | 3/15/2011     | 10/18/2011 | 132               | 0                    | 124                                      | 8            |                      |                               | 0                            | 8      |                                                         |

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

|       | Kind(s) of Property Sold  | Amount                     |                             | 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 |
|-------|---------------------------|----------------------------|-----------------------------|--------------|---------------|------------|-------------------|----------------------|------------------------------------------|--------------|----------------------|-------------------------------|-------------------------------|---------------------------------------------------------|
|       |                           | Long Term CG Distributions | Short Term CG Distributions |              |               |            |                   |                      |                                          |              |                      |                               |                               |                                                         |
|       |                           | 6,722                      | 0                           |              |               | Totals     | 4,808,548         | 0                    | 4,524,654                                | 283,894      | 0                    | 0                             | 0                             | 283,894                                                 |
| 1,915 | PHILIP MORRIS INTL INC    | 718172109                  |                             |              | 3/15/2011     | 10/24/2011 | 70                | 0                    | 62                                       | 8            |                      |                               | 0                             | 8                                                       |
| 1,916 | PHILIP MORRIS INTL INC    | 718172109                  |                             |              | 3/15/2011     | 11/16/2011 | 503               | 0                    | 436                                      | 67           |                      |                               | 0                             | 67                                                      |
| 1,917 | PHILIP MORRIS INTL INC    | 718172109                  |                             |              | 3/15/2011     | 12/14/2011 | 2,095             | 0                    | 1,742                                    | 353          |                      |                               | 0                             | 353                                                     |
| 1,918 | PHILLIPS VAN HEUSEN       | 718592108                  |                             |              | 9/21/2010     | 3/1/2011   | 3,923             | 0                    | 3,908                                    | 15           |                      |                               | 0                             | 15                                                      |
| 1,919 | PHILLIPS VAN HEUSEN       | 718592108                  |                             |              | 9/21/2010     | 3/3/2011   | 4,605             | 0                    | 4,441                                    | 164          |                      |                               | 0                             | 164                                                     |
| 1,920 | PHILLIPS VAN HEUSEN       | 718592108                  |                             |              | 9/22/2010     | 3/3/2011   | 491               | 0                    | 470                                      | 21           |                      |                               | 0                             | 21                                                      |
| 1,921 | PROSHARES UL TRASHORT     | 74348A202                  |                             |              | 6/26/2011     | 7/21/2011  | 80                | 0                    | 86                                       | -6           |                      |                               | 0                             | -6                                                      |
| 1,922 | PROSHARES UL TRASHORT     | 74348A202                  |                             |              | 7/12/2011     | 7/21/2011  | 160               | 0                    | 164                                      | -4           |                      |                               | 0                             | -4                                                      |
| 1,923 | PROSHARES UL TRASHORT     | 74348A202                  |                             |              | 2/10/2011     | 7/22/2011  | 524               | 0                    | 649                                      | -125         |                      |                               | 0                             | -125                                                    |
| 1,924 | PROSHARES UL TRASHORT     | 74348A202                  |                             |              | 7/12/2011     | 7/22/2011  | 121               | 0                    | 123                                      | -2           |                      |                               | 0                             | -2                                                      |
| 1,925 | PROSHARES UL TRASHORT     | 74348A202                  |                             |              | 2/10/2011     | 8/9/2011   | 918               | 0                    | 748                                      | 170          |                      |                               | 0                             | 170                                                     |
| 1,926 | PROSHARES UL TRASHORT     | 74348A202                  |                             |              | 8/3/2011      | 8/9/2011   | 367               | 0                    | 289                                      | 78           |                      |                               | 0                             | 78                                                      |
| 1,927 | PROSHARES UL TRASHORT     | 74348A202                  |                             |              | 8/3/2011      | 8/9/2011   | 428               | 0                    | 337                                      | 91           |                      |                               | 0                             | 91                                                      |
| 1,928 | PROSHARES UL TRASHORT     | 74348A202                  |                             |              | 8/3/2011      | 8/9/2011   | 184               | 0                    | 145                                      | 39           |                      |                               | 0                             | 39                                                      |
| 1,929 | PROSHARES UL TRASHORT     | 74348A202                  |                             |              | 2/10/2011     | 8/12/2011  | 1,252             | 0                    | 1,148                                    | 104          |                      |                               | 0                             | 104                                                     |
| 1,930 | PROSHARES UL TRASHORT     | 74348A202                  |                             |              | 8/4/2011      | 8/12/2011  | 327               | 0                    | 309                                      | 18           |                      |                               | 0                             | 18                                                      |
| 1,931 | PROSHARES UL TRASHORT     | 74348A202                  |                             |              | 8/4/2011      | 8/12/2011  | 381               | 0                    | 361                                      | 20           |                      |                               | 0                             | 20                                                      |
| 1,932 | PROSHARES UL TRASHORT     | 74348A202                  |                             |              | 8/4/2011      | 8/12/2011  | 163               | 0                    | 155                                      | 8            |                      |                               | 0                             | 8                                                       |
| 1,933 | PROSHARES UL TRASHORT     | 74348A202                  |                             |              | 2/10/2011     | 8/15/2011  | 53                | 0                    | 50                                       | 3            |                      |                               | 0                             | 3                                                       |
| 1,934 | PROSHARES UL TRASHORT     | 74348A202                  |                             |              | 7/24/2011     | 8/15/2011  | 158               | 0                    | 146                                      | 12           |                      |                               | 0                             | 12                                                      |
| 1,935 | PROSHARES UL TRASHORT     | 74348A202                  |                             |              | 8/3/2011      | 8/15/2011  | 158               | 0                    | 145                                      | 13           |                      |                               | 0                             | 13                                                      |
| 1,936 | PROSHARES UL TRASHORT     | 74348A202                  |                             |              | 8/3/2011      | 8/15/2011  | 316               | 0                    | 289                                      | 27           |                      |                               | 0                             | 27                                                      |
| 1,937 | PROSHARES UL TRASHORT     | 74348A202                  |                             |              | 8/3/2011      | 8/15/2011  | 210               | 0                    | 193                                      | 17           |                      |                               | 0                             | 17                                                      |
| 1,938 | PROSHARES UL TRASHORT     | 74348A202                  |                             |              | 2/10/2011     | 8/22/2011  | 900               | 0                    | 748                                      | 152          |                      |                               | 0                             | 152                                                     |
| 1,939 | PROSHARES UL TRASHORT     | 74348A202                  |                             |              | 2/23/2011     | 8/22/2011  | 240               | 0                    | 188                                      | 52           |                      |                               | 0                             | 52                                                      |
| 1,940 | PROSHARES UL TRASHORT     | 74348A202                  |                             |              | 8/4/2011      | 8/22/2011  | 180               | 0                    | 155                                      | 25           |                      |                               | 0                             | 25                                                      |
| 1,941 | PROSHARES UL TRASHORT     | 74348A202                  |                             |              | 8/4/2011      | 8/22/2011  | 360               | 0                    | 309                                      | 51           |                      |                               | 0                             | 51                                                      |
| 1,942 | PROSHARES UL TRASHORT     | 74348A202                  |                             |              | 2/23/2011     | 9/27/2011  | 210               | 0                    | 188                                      | 22           |                      |                               | 0                             | 22                                                      |
| 1,943 | PROSHARES UL TRASHORT     | 74348A202                  |                             |              | 12/2/2010     | 10/6/2011  | 270               | 0                    | 297                                      | -27          |                      |                               | 0                             | -27                                                     |
| 1,944 | HASBRO INC COM            | 418056107                  |                             |              | 9/3/2009      | 3/3/2011   | 3,416             | 0                    | 2,110                                    | 1,306        |                      |                               | 0                             | 1,306                                                   |
| 1,945 | HASBRO INC COM            | 418056107                  |                             |              | 9/4/2009      | 3/3/2011   | 1,108             | 0                    | 689                                      | 419          |                      |                               | 0                             | 419                                                     |
| 1,947 | HASBRO INC COM            | 418056107                  |                             |              | 9/14/2009     | 3/3/2011   | 3,231             | 0                    | 2,012                                    | 1,219        |                      |                               | 0                             | 1,219                                                   |
| 1,948 | HASBRO INC COM            | 418056107                  |                             |              | 9/14/2009     | 10/12/2011 | 765               | 0                    | 632                                      | 133          |                      |                               | 0                             | 133                                                     |
| 1,949 | HEALTH CARE SVCS GROUP    | 421906108                  |                             |              | 9/14/2009     | 11/16/2011 | 73                | 0                    | 57                                       | 16           |                      |                               | 0                             | 16                                                      |
| 1,950 | HEALTH CARE SVCS GROUP    | 421906108                  |                             |              | 3/15/2011     | 10/18/2011 | 51                | 0                    | 51                                       | 0            |                      |                               | 0                             | 0                                                       |
| 1,951 | HEALTH CARE SVCS GROUP    | 421906108                  |                             |              | 3/15/2011     | 11/16/2011 | 88                | 0                    | 2,091                                    | 18           |                      |                               | 0                             | 18                                                      |
| 1,952 | HEALTH CARE SVCS GROUP    | 421906108                  |                             |              | 3/15/2011     | 12/14/2011 | 1,116             | 0                    | 1,071                                    | 45           |                      |                               | 0                             | 45                                                      |
| 1,953 | HEALTH CARE SVCS GROUP    | 421906108                  |                             |              | 3/15/2011     | 12/15/2011 | 2,252             | 0                    | 2,193                                    | 59           |                      |                               | 0                             | 59                                                      |
| 1,954 | HEALTH CARE SVCS GROUP    | 421906108                  |                             |              | 3/15/2011     | 12/16/2011 | 1,399             | 0                    | 1,360                                    | 39           |                      |                               | 0                             | 39                                                      |
| 1,955 | HEALTH CARE SVCS GROUP    | 421906108                  |                             |              | 3/15/2011     | 12/19/2011 | 851               | 0                    | 850                                      | 1            |                      |                               | 0                             | 1                                                       |
| 1,956 | PROSHARES UL TRASHORT S&P | 74347R883                  |                             |              | 12/1/2010     | 7/21/2011  | 40                | 0                    | 53                                       | -13          |                      |                               | 0                             | -13                                                     |
| 1,957 | PROSHARES UL TRASHORT S&P | 74347R883                  |                             |              | 6/26/2011     | 7/21/2011  | 140               | 0                    | 145                                      | -5           |                      |                               | 0                             | -5                                                      |
| 1,958 | PROSHARES UL TRASHORT S&P | 74347R883                  |                             |              | 6/26/2011     | 7/21/2011  | 140               | 0                    | 144                                      | -4           |                      |                               | 0                             | -4                                                      |
| 1,959 | PROSHARES UL TRASHORT S&P | 74347R883                  |                             |              | 6/26/2011     | 7/21/2011  | 80                | 0                    | 83                                       | -3           |                      |                               | 0                             | -3                                                      |
| 1,960 | PROSHARES UL TRASHORT S&P | 74347R883                  |                             |              | 6/26/2011     | 7/21/2011  | 180               | 0                    | 186                                      | -6           |                      |                               | 0                             | -6                                                      |
| 1,961 | PROSHARES UL TRASHORT S&P | 74347R883                  |                             |              | 12/1/2010     | 7/22/2011  | 119               | 0                    | 160                                      | -41          |                      |                               | 0                             | -41                                                     |
| 1,962 | PROSHARES UL TRASHORT S&P | 74347R883                  |                             |              | 2/10/2011     | 7/22/2011  | 557               | 0                    | 627                                      | -70          |                      |                               | 0                             | -70                                                     |
| 1,963 | PROSHARES UL TRASHORT S&P | 74347R883                  |                             |              | 3/25/2011     | 8/12/2011  | 421               | 0                    | 358                                      | 63           |                      |                               | 0                             | 63                                                      |
| 1,964 | PROSHARES UL TRASHORT S&P | 74347R883                  |                             |              | 7/28/2011     | 8/12/2011  | 223               | 0                    | 188                                      | 35           |                      |                               | 0                             | 35                                                      |
| 1,965 | PROSHARES UL TRASHORT S&P | 74347R883                  |                             |              | 7/28/2011     | 8/12/2011  | 173               | 0                    | 146                                      | 27           |                      |                               | 0                             | 27                                                      |
| 1,966 | PROSHARES UL TRASHORT S&P | 74347R883                  |                             |              | 2/10/2011     | 8/15/2011  | 48                | 0                    | 45                                       | 3            |                      |                               | 0                             | 3                                                       |
| 1,967 | PROSHARES UL TRASHORT S&P | 74347R883                  |                             |              | 3/25/2011     | 8/15/2011  | 48                | 0                    | 42                                       | 6            |                      |                               | 0                             | 6                                                       |
| 1,968 | PROSHARES UL TRASHORT S&P | 74347R883                  |                             |              | 7/28/2011     | 8/15/2011  | 144               | 0                    | 125                                      | 19           |                      |                               | 0                             | 19                                                      |
| 1,969 | PROSHARES UL TRASHORT S&P | 74347R883                  |                             |              | 7/28/2011     | 8/15/2011  | 120               | 0                    | 104                                      | 16           |                      |                               | 0                             | 16                                                      |
| 1,970 | PROSHARES UL TRASHORT S&P | 74347R883                  |                             |              | 2/10/2011     | 8/22/2011  | 2,026             | 0                    | 1,724                                    | 302          |                      |                               | 0                             | 302                                                     |
| 1,971 | PROSHARES UL TRASHORT S&P | 74347R883                  |                             |              | 2/10/2011     | 9/26/2011  | 1,400             | 0                    | 1,231                                    | 169          |                      |                               | 0                             | 169                                                     |
| 1,972 | PROSHARES UL TRASHORT S&P | 74347R883                  |                             |              | 9/2/2011      | 9/26/2011  | 178               | 0                    | 167                                      | 11           |                      |                               | 0                             | 11                                                      |

Amount

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

| Amount                      |                          |           |              |               |            |                   |                      |                                          |              |                      |                               |                               |                                                         |
|-----------------------------|--------------------------|-----------|--------------|---------------|------------|-------------------|----------------------|------------------------------------------|--------------|----------------------|-------------------------------|-------------------------------|---------------------------------------------------------|
| 6,722                       |                          |           |              |               |            |                   |                      |                                          |              |                      |                               |                               |                                                         |
| 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 |
| 2,031                       | DR PEPPER SNAPPLE GROUP  | 26138E109 |              | 7/14/2010     | 9/9/2011   | 961               | 0                    | 1,025                                    | -64          |                      |                               | 0                             | -64                                                     |
| 2,032                       | DR PEPPER SNAPPLE GROUP  | 26138E109 |              | 7/19/2010     | 9/9/2011   | 3,251             | 0                    | 3,423                                    | -172         |                      |                               | 0                             | -172                                                    |
| 2,033                       | DR PEPPER SNAPPLE GROUP  | 26138E109 |              | 7/20/2010     | 9/9/2011   | 1,626             | 0                    | 1,735                                    | -109         |                      |                               | 0                             | -109                                                    |
| 2,034                       | DR PEPPER SNAPPLE GROUP  | 26138E109 |              | 7/26/2010     | 9/9/2011   | 5,025             | 0                    | 5,465                                    | -440         |                      |                               | 0                             | -440                                                    |
| 2,035                       | DREAMWORKS ANIMATION INC | 26153C103 |              | 4/22/2010     | 1/5/2011   | 964               | 0                    | 1,415                                    | -451         |                      |                               | 0                             | -451                                                    |
| 2,036                       | DREAMWORKS ANIMATION INC | 26153C103 |              | 4/22/2010     | 2/7/2011   | 457               | 0                    | 686                                      | -229         |                      |                               | 0                             | -229                                                    |
| 2,037                       | FNMA PAE0392 05 50%2039  | 31419ANJ2 |              | 7/25/2011     | 7/25/2011  | 565               | 0                    | 565                                      | 0            |                      |                               | 0                             | 0                                                       |
| 2,038                       | FNMA PAE0392 05 50%2039  | 31419ANJ2 |              | 8/25/2011     | 8/25/2011  | 610               | 0                    | 610                                      | 0            |                      |                               | 0                             | 0                                                       |
| 2,039                       | FNMA PAE0392 05 50%2039  | 31419ANJ2 |              | 9/26/2011     | 9/26/2011  | 577               | 0                    | 577                                      | 0            |                      |                               | 0                             | 0                                                       |
| 2,040                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 2/23/2011     | 10/6/2011  | 220               | 0                    | 195                                      | 25           |                      |                               | 0                             | 25                                                      |
| 2,041                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 7/8/2011      | 10/6/2011  | 73                | 0                    | 64                                       | 9            |                      |                               | 0                             | 9                                                       |
| 2,042                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 7/8/2011      | 10/6/2011  | 49                | 0                    | 43                                       | 6            |                      |                               | 0                             | 6                                                       |
| 2,043                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 7/28/2011     | 10/6/2011  | 220               | 0                    | 188                                      | 32           |                      |                               | 0                             | 32                                                      |
| 2,044                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 9/2/2011      | 10/6/2011  | 122               | 0                    | 120                                      | 2            |                      |                               | 0                             | 2                                                       |
| 2,045                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 9/2/2011      | 10/6/2011  | 416               | 0                    | 407                                      | 9            |                      |                               | 0                             | 9                                                       |
| 2,046                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 9/2/2011      | 10/6/2011  | 147               | 0                    | 144                                      | 3            |                      |                               | 0                             | 3                                                       |
| 2,047                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 9/23/2011     | 10/6/2011  | 49                | 0                    | 52                                       | -3           |                      |                               | 0                             | -3                                                      |
| 2,048                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 9/23/2011     | 10/6/2011  | 49                | 0                    | 52                                       | -3           |                      |                               | 0                             | -3                                                      |
| 2,049                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 9/23/2011     | 10/6/2011  | 122               | 0                    | 130                                      | -8           |                      |                               | 0                             | -8                                                      |
| 2,050                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 9/23/2011     | 10/6/2011  | 49                | 0                    | 52                                       | -3           |                      |                               | 0                             | -3                                                      |
| 2,051                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 9/30/2011     | 10/6/2011  | 171               | 0                    | 212                                      | -41          |                      |                               | 0                             | -41                                                     |
| 2,052                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 2/23/2011     | 10/7/2011  | 240               | 0                    | 217                                      | 23           |                      |                               | 0                             | 23                                                      |
| 2,053                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 2/23/2011     | 10/7/2011  | 312               | 0                    | 282                                      | 30           |                      |                               | 0                             | 30                                                      |
| 2,054                       | PROSHARES ULTRASHORT     | 74348A202 |              | 11/10/2011    | 12/2/2011  | 39                | 0                    | 44                                       | -5           |                      |                               | 0                             | -5                                                      |
| 2,055                       | PROSHARES ULTRASHORT     | 74348A202 |              | 11/10/2011    | 12/2/2011  | 117               | 0                    | 131                                      | -14          |                      |                               | 0                             | -14                                                     |
| 2,056                       | PROSHARES ULTRASHORT     | 74348A202 |              | 11/10/2011    | 12/2/2011  | 117               | 0                    | 131                                      | -14          |                      |                               | 0                             | -14                                                     |
| 2,057                       | PROSHARES ULTRASHORT     | 74348A202 |              | 11/10/2011    | 12/2/2011  | 156               | 0                    | 174                                      | -18          |                      |                               | 0                             | -18                                                     |
| 2,058                       | PROSHARES ULTRASHORT     | 74348A202 |              | 11/15/2011    | 12/2/2011  | 196               | 0                    | 228                                      | -32          |                      |                               | 0                             | -32                                                     |
| 2,059                       | PROSHARES ULTRASHORT     | 74348A202 |              | 11/15/2011    | 12/2/2011  | 39                | 0                    | 46                                       | -7           |                      |                               | 0                             | -7                                                      |
| 2,060                       | PROSHARES ULTRASHORT     | 74348A202 |              | 11/15/2011    | 12/2/2011  | 39                | 0                    | 45                                       | -6           |                      |                               | 0                             | -6                                                      |
| 2,061                       | PROSHARES ULTRASHORT     | 74348A202 |              | 11/15/2011    | 12/2/2011  | 117               | 0                    | 137                                      | -20          |                      |                               | 0                             | -20                                                     |
| 2,062                       | PROSHARES ULTRASHORT     | 74348A202 |              | 11/15/2011    | 12/2/2011  | 39                | 0                    | 45                                       | -6           |                      |                               | 0                             | -6                                                      |
| 2,063                       | PROSHARES ULTRASHORT     | 74348A202 |              | 11/22/2011    | 12/2/2011  | 39                | 0                    | 45                                       | -6           |                      |                               | 0                             | -6                                                      |
| 2,064                       | PROSHARES ULTRASHORT     | 74348A202 |              | 11/22/2011    | 12/2/2011  | 39                | 0                    | 45                                       | -6           |                      |                               | 0                             | -6                                                      |
| 2,065                       | PROSHARES ULTRASHORT     | 74348A202 |              | 11/22/2011    | 12/2/2011  | 274               | 0                    | 315                                      | -41          |                      |                               | 0                             | -41                                                     |
| 2,066                       | PROSHARES ULTRASHORT     | 74348A202 |              | 11/22/2011    | 12/2/2011  | 39                | 0                    | 45                                       | -6           |                      |                               | 0                             | -6                                                      |
| 2,067                       | PROSHARES ULTRASHORT     | 74348A202 |              | 11/22/2011    | 12/2/2011  | 235               | 0                    | 270                                      | -35          |                      |                               | 0                             | -35                                                     |
| 2,068                       | PROSHARES ULTRASHORT     | 74348A202 |              | 11/22/2011    | 12/2/2011  | 78                | 0                    | 90                                       | -12          |                      |                               | 0                             | -12                                                     |
| 2,069                       | PROSHARES ULTRASHORT     | 74348A202 |              | 9/2/2011      | 12/5/2011  | 970               | 0                    | 1,309                                    | -339         |                      |                               | 0                             | -339                                                    |
| 2,070                       | PROTECTIVE LIFE CORP COM | 743674103 |              | 1/6/2011      | 3/3/2011   | 85                | 0                    | 87                                       | -2           |                      |                               | 0                             | -2                                                      |
| 2,071                       | PROTECTIVE LIFE CORP COM | 743674103 |              | 1/6/2011      | 3/3/2011   | 2,953             | 0                    | 3,012                                    | -59          |                      |                               | 0                             | -59                                                     |
| 2,072                       | PROTECTIVE LIFE CORP COM | 743674103 |              | 1/7/2011      | 3/3/2011   | 994               | 0                    | 1,019                                    | -25          |                      |                               | 0                             | -25                                                     |
| 2,073                       | PROTECTIVE LIFE CORP COM | 743674103 |              | 1/11/2011     | 3/3/2011   | 1,704             | 0                    | 1,736                                    | -32          |                      |                               | 0                             | -32                                                     |
| 2,074                       | PROTECTIVE LIFE CORP COM | 743674103 |              | 1/11/2011     | 4/14/2011  | 26                | 0                    | 29                                       | -3           |                      |                               | 0                             | -3                                                      |
| 2,075                       | PROTECTIVE LIFE CORP COM | 743674103 |              | 1/11/2011     | 6/9/2011   | 1,097             | 0                    | 1,418                                    | -321         |                      |                               | 0                             | -321                                                    |
| 2,076                       | PROTECTIVE LIFE CORP COM | 743674103 |              | 1/12/2011     | 6/9/2011   | 403               | 0                    | 522                                      | -119         |                      |                               | 0                             | -119                                                    |
| 2,077                       | PROTECTIVE LIFE CORP COM | 743674103 |              | 1/12/2011     | 6/10/2011  | 461               | 0                    | 609                                      | -148         |                      |                               | 0                             | -148                                                    |
| 2,078                       | PROTECTIVE LIFE CORP COM | 743674103 |              | 1/12/2011     | 6/13/2011  | 674               | 0                    | 900                                      | -226         |                      |                               | 0                             | -226                                                    |
| 2,079                       | PROTECTIVE LIFE CORP COM | 743674103 |              | 1/12/2011     | 6/15/2011  | 613               | 0                    | 813                                      | -200         |                      |                               | 0                             | -200                                                    |
| 2,080                       | PROTECTIVE LIFE CORP COM | 743674103 |              | 1/12/2011     | 7/13/2011  | 338               | 0                    | 435                                      | -97          |                      |                               | 0                             | -97                                                     |
| 2,081                       | PROTECTIVE LIFE CORP COM | 743674103 |              | 1/13/2011     | 7/13/2011  | 945               | 0                    | 1,212                                    | -267         |                      |                               | 0                             | -267                                                    |
| 2,082                       | PROTECTIVE LIFE CORP COM | 743674103 |              | 1/13/2011     | 7/14/2011  | 23                | 0                    | 29                                       | -6           |                      |                               | 0                             | -6                                                      |
| 2,083                       | PROTECTIVE LIFE CORP COM | 743674103 |              | 1/17/2011     | 7/14/2011  | 69                | 0                    | 82                                       | -13          |                      |                               | 0                             | -13                                                     |
| 2,084                       | PRUDENTIAL FINANCIAL INC | 744320102 |              | 5/24/2010     | 3/4/2011   | 3,914             | 0                    | 3,459                                    | 455          |                      |                               | 0                             | 455                                                     |
| 2,085                       | PRUDENTIAL FINANCIAL INC | 744320102 |              | 5/25/2010     | 3/4/2011   | 821               | 0                    | 706                                      | 115          |                      |                               | 0                             | 115                                                     |
| 2,086                       | PRUDENTIAL FINANCIAL INC | 744320102 |              | 5/25/2010     | 9/9/2011   | 4,923             | 0                    | 5,699                                    | -776         |                      |                               | 0                             | -776                                                    |
| 2,087                       | QUESTAR CORP NPV         | 748356102 |              | 6/27/2011     | 10/18/2011 | 96                | 0                    | 89                                       | 7            |                      |                               | 0                             | 7                                                       |
| 2,088                       | QWEST COMM INTL INC COM  | 749121109 |              | 3/19/2007     | 1/28/2011  | 353               | 0                    | 444                                      | -91          |                      |                               | 0                             | -91                                                     |

## 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  | 6,722     |              |               |            |        |                   |                      |                                          |              |                    |                               |                              | 283,894                                                 |
|       | Short Term CG Distributions | 0         |              |               |            |        |                   |                      |                                          |              |                    |                               |                              |                                                         |
| 2,089 | QWEST COMM INTL INC COM     | 749121109 |              | 3/19/2007     | 3/4/2011   |        | 3,519             | 0                    | 4,867                                    | -1,148       |                    |                               | 0                            | -1,148                                                  |
| 2,090 | QWEST COMM INTL INC COM     | 749121109 |              | 3/19/2007     | 3/4/2011   |        | 1,441             | 0                    | 1,911                                    | -470         |                    |                               | 0                            | -470                                                    |
| 2,091 | QWEST COMM INTL INC COM     | 749121109 |              | 3/27/2007     | 3/4/2011   |        | 1,441             | 0                    | 1,931                                    | -490         |                    |                               | 0                            | -490                                                    |
| 2,092 | QWEST COMM INTL INC COM     | 749121109 |              | 3/23/2009     | 3/4/2011   |        | 3,184             | 0                    | 1,774                                    | 1,410        |                    |                               | 0                            | 1,410                                                   |
| 2,093 | RPM INTERNATIONAL INC       | 749685103 |              | 3/15/2011     | 10/18/2011 |        | 42                | 0                    | 45                                       | -3           |                    |                               | 0                            | -3                                                      |
| 2,094 | EBAY INC COM                | 278642103 |              | 3/22/2010     | 3/3/2011   |        | 3,036             | 0                    | 2,476                                    | 560          |                    |                               | 0                            | 560                                                     |
| 2,095 | EBAY INC COM                | 278642103 |              | 4/14/2010     | 3/3/2011   |        | 1,188             | 0                    | 967                                      | 221          |                    |                               | 0                            | 221                                                     |
| 2,096 | EBAY INC COM                | 278642103 |              | 4/14/2010     | 4/14/2011  |        | 124               | 0                    | 107                                      | 17           |                    |                               | 0                            | 17                                                      |
| 2,097 | EBAY INC COM                | 278642103 |              | 4/14/2010     | 10/18/2011 |        | 299               | 0                    | 242                                      | 57           |                    |                               | 0                            | 57                                                      |
| 2,098 | EBAY INC COM                | 278642103 |              | 4/14/2010     | 11/18/2011 |        | 982               | 0                    | 887                                      | 95           |                    |                               | 0                            | 95                                                      |
| 2,099 | FNMA PAE0392 05 50%2039     | 31419ANJ2 |              | 10/25/2011    | 10/25/2011 |        | 530               | 0                    | 530                                      | 0            |                    |                               | 0                            | 0                                                       |
| 2,100 | FNMA PAE0392 05 50%2039     | 31419ANJ2 |              | 11/25/2011    | 11/25/2011 |        | 546               | 0                    | 546                                      | 0            |                    |                               | 0                            | 0                                                       |
| 2,101 | FNMA PAE0392 05 50%2039     | 31419ANJ2 |              | 12/27/2011    | 12/27/2011 |        | 570               | 0                    | 570                                      | 0            |                    |                               | 0                            | 0                                                       |
| 2,102 | FNMA PAE0392 05 50%2039     | 31419ANJ2 |              | 1/25/2012     | 1/25/2012  |        | 540               | 0                    | 540                                      | 0            |                    |                               | 0                            | 0                                                       |
| 2,103 | FIFTH THIRD BANCORP         | 316773100 |              | 1/4/2011      | 3/3/2011   |        | 7,377             | 0                    | 7,790                                    | -413         |                    |                               | 0                            | -413                                                    |
| 2,104 | FIFTH THIRD BANCORP         | 316773100 |              | 1/4/2011      | 4/14/2011  |        | 56                | 0                    | 60                                       | -4           |                    |                               | 0                            | -4                                                      |
| 2,105 | FIFTH THIRD BANCORP         | 316773100 |              | 1/4/2011      | 4/14/2011  |        | 68                | 0                    | 74                                       | -6           |                    |                               | 0                            | -6                                                      |
| 2,106 | FIFTH THIRD BANCORP         | 316773100 |              | 1/4/2011      | 5/6/2011   |        | 3,503             | 0                    | 4,022                                    | -519         |                    |                               | 0                            | -519                                                    |
| 2,107 | FIFTH THIRD BANCORP         | 316773100 |              | 1/6/2011      | 5/6/2011   |        | 272               | 0                    | 315                                      | -43          |                    |                               | 0                            | -43                                                     |
| 2,108 | FIFTH THIRD BANCORP         | 316773100 |              | 1/6/2011      | 5/16/2011  |        | 3,010             | 0                    | 3,566                                    | -556         |                    |                               | 0                            | -556                                                    |
| 2,109 | FIFTH THIRD BANCORP         | 316773100 |              | 1/15/2011     | 5/16/2011  |        | 51                | 0                    | 59                                       | -8           |                    |                               | 0                            | -8                                                      |
| 2,110 | FLUOR CORP NEW DEL COM      | 343412102 |              | 5/9/2011      | 9/9/2011   |        | 2,184             | 0                    | 2,668                                    | -484         |                    |                               | 0                            | -484                                                    |
| 2,111 | FLUOR CORP NEW DEL COM      | 343412102 |              | 5/10/2011     | 9/9/2011   |        | 4,367             | 0                    | 5,377                                    | -1,010       |                    |                               | 0                            | -1,010                                                  |
| 2,112 | FLUOR CORP NEW DEL COM      | 343412102 |              | 5/11/2011     | 9/9/2011   |        | 4,072             | 0                    | 4,966                                    | -894         |                    |                               | 0                            | -894                                                    |
| 2,113 | FLUOR CORP NEW DEL COM      | 343412102 |              | 5/12/2011     | 9/9/2011   |        | 531               | 0                    | 638                                      | -107         |                    |                               | 0                            | -107                                                    |
| 2,114 | FOREST LABS INC             | 345838106 |              | 8/25/2008     | 3/4/2011   |        | 1,393             | 0                    | 1,598                                    | -205         |                    |                               | 0                            | -205                                                    |
| 2,115 | FOREST LABS INC             | 345838106 |              | 8/26/2008     | 3/4/2011   |        | 6,893             | 0                    | 5,311                                    | -712         |                    |                               | 0                            | -712                                                    |
| 2,116 | FOREST LABS INC             | 345838106 |              | 8/26/2008     | 9/9/2011   |        | 6,893             | 0                    | 7,817                                    | -924         |                    |                               | 0                            | -924                                                    |
| 2,117 | FOREST LABS INC             | 345838106 |              | 9/22/2010     | 9/9/2011   |        | 1,781             | 0                    | 1,971                                    | -190         |                    |                               | 0                            | -190                                                    |
| 2,118 | FORTUNE BRANDS HOME AND     | 34964C106 |              | 5/31/2011     | 10/5/2011  |        | 800               | 0                    | 929                                      | -129         |                    |                               | 0                            | -129                                                    |
| 2,119 | FORTUNE BRANDS HOME AND     | 34964C106 |              | 5/31/2011     | 10/6/2011  |        | 98                | 0                    | 113                                      | -15          |                    |                               | 0                            | -15                                                     |
| 2,120 | FORTUNE BRANDS HOME AND     | 34964C106 |              | 6/1/2011      | 10/6/2011  |        | 257               | 0                    | 297                                      | -40          |                    |                               | 0                            | -40                                                     |
| 2,121 | FORTUNE BRANDS HOME AND     | 34964C106 |              | 8/20/2011     | 10/6/2011  |        | 232               | 0                    | 265                                      | -33          |                    |                               | 0                            | -33                                                     |
| 2,122 | PHILLIPS VAN HEUSEN         | 718592108 |              | 9/22/2010     | 3/7/2011   |        | 595               | 0                    | 588                                      | 7            |                    |                               | 0                            | 7                                                       |
| 2,123 | PHILLIPS VAN HEUSEN         | 718592108 |              | 9/22/2010     | 4/14/2011  |        | 67                | 0                    | 59                                       | 8            |                    |                               | 0                            | 8                                                       |
| 2,124 | PIMCO 20+ YR ZERO CPN US    | 72201R882 |              | 8/5/2011      | 9/16/2011  |        | 1,709             | 0                    | 1,517                                    | 192          |                    |                               | 0                            | 192                                                     |
| 2,125 | PIMCO 20+ YR ZERO CPN US    | 72201R882 |              | 8/5/2011      | 9/20/2011  |        | 2,566             | 0                    | 2,191                                    | 375          |                    |                               | 0                            | 375                                                     |
| 2,126 | PIMCO 20+ YR ZERO CPN US    | 72201R882 |              | 8/18/2011     | 9/20/2011  |        | 681               | 0                    | 641                                      | 50           |                    |                               | 0                            | 50                                                      |
| 2,127 | PIMCO 20+ YR ZERO CPN US    | 72201R882 |              | 8/18/2011     | 9/29/2011  |        | 1,242             | 0                    | 1,098                                    | 144          |                    |                               | 0                            | 144                                                     |
| 2,128 | PIMCO 20+ YR ZERO CPN US    | 72201R882 |              | 8/18/2011     | 9/29/2011  |        | 1,581             | 0                    | 1,373                                    | 208          |                    |                               | 0                            | 208                                                     |
| 2,129 | PLEXUS CORP COM             | 729132100 |              | 8/6/2009      | 1/25/2011  |        | 408               | 0                    | 384                                      | 24           |                    |                               | 0                            | 24                                                      |
| 2,130 | PLEXUS CORP COM             | 729132100 |              | 8/7/2009      | 1/25/2011  |        | 190               | 0                    | 186                                      | 4            |                    |                               | 0                            | 4                                                       |
| 2,131 | PLEXUS CORP COM             | 729132100 |              | 8/7/2009      | 1/26/2011  |        | 635               | 0                    | 612                                      | 23           |                    |                               | 0                            | 23                                                      |
| 2,132 | PLEXUS CORP COM             | 729132100 |              | 8/7/2009      | 2/12/2011  |        | 808               | 0                    | 772                                      | 36           |                    |                               | 0                            | 36                                                      |
| 2,133 | PLEXUS CORP COM             | 729132100 |              | 8/10/2009     | 2/12/2011  |        | 1,152             | 0                    | 1,071                                    | 81           |                    |                               | 0                            | 81                                                      |
| 2,134 | PLEXUS CORP COM             | 729132100 |              | 8/10/2009     | 2/12/2011  |        | 967               | 0                    | 910                                      | 57           |                    |                               | 0                            | 57                                                      |
| 2,135 | PROCTER & GAMBLE CO         | 742718109 |              | 3/15/2011     | 9/16/2011  |        | 4,175             | 0                    | 4,009                                    | 166          |                    |                               | 0                            | 166                                                     |
| 2,136 | PROCTER & GAMBLE CO         | 742718109 |              | 3/15/2011     | 10/18/2011 |        | 129               | 0                    | 121                                      | 8            |                    |                               | 0                            | 8                                                       |
| 2,137 | PROCTER & GAMBLE CO         | 742718109 |              | 3/15/2011     | 11/16/2011 |        | 127               | 0                    | 121                                      | 6            |                    |                               | 0                            | 6                                                       |
| 2,138 | PROCTER & GAMBLE CO         | 742718109 |              | 3/15/2011     | 12/14/2011 |        | 258               | 0                    | 243                                      | 15           |                    |                               | 0                            | 15                                                      |
| 2,139 | PROSHARES UL TRASHORT       | 74347R834 |              | 12/1/2010     | 1/13/2011  |        | 336               | 0                    | 395                                      | -59          |                    |                               | 0                            | -59                                                     |
| 2,140 | PROSHARES UL TRASHORT       | 74347R834 |              | 12/1/2010     | 1/13/2011  |        | 324               | 0                    | 380                                      | -56          |                    |                               | 0                            | -56                                                     |
| 2,141 | PROSHARES UL TRASHORT       | 74347R834 |              | 12/2/2010     | 1/13/2011  |        | 324               | 0                    | 379                                      | -55          |                    |                               | 0                            | -55                                                     |
| 2,142 | PROSHARES UL TRASHORT       | 74347R875 |              | 12/1/2010     | 1/13/2011  |        | 1,002             | 0                    | 1,137                                    | -135         |                    |                               | 0                            | -135                                                    |
| 2,143 | PROSHARES UL TRASHORT S&P   | 74347R883 |              | 12/1/2010     | 1/13/2011  |        | 955               | 0                    | 1,094                                    | -139         |                    |                               | 0                            | -139                                                    |
| 2,144 | PROSHARES UL TRASHORT S&P   | 74347R883 |              | 12/1/2010     | 3/3/2011   |        | 126               | 0                    | 156                                      | -30          |                    |                               | 0                            | -30                                                     |
| 2,145 | PROSHARES UL TRASHORT S&P   | 74347R883 |              | 12/1/2010     | 3/3/2011   |        | 84                | 0                    | 104                                      | -20          |                    |                               | 0                            | -20                                                     |
| 2,146 | PROSHARES UL TRASHORT S&P   | 74347R883 |              | 12/1/2010     | 3/3/2011   |        | 544               | 0                    | 677                                      | -133         |                    |                               | 0                            | -133                                                    |

## 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 |
|-------|-----------------------------|-----------|--------------|---------------|------------|--------|-------|-------------------|----------------------|------------------------------------------|--------------|----------------------|-------------------------------|-------------------------------|---------------------------------------------------------|
|       |                             |           |              |               |            | Amount | 6,722 |                   |                      |                                          |              |                      |                               |                               |                                                         |
|       | Long Term CG Distributions  |           |              |               |            |        |       |                   |                      |                                          |              |                      |                               |                               |                                                         |
|       | Short Term CG Distributions |           |              |               |            |        | 0     |                   |                      |                                          |              |                      |                               |                               |                                                         |
|       |                             |           |              |               |            |        |       | 4,808,548         |                      | 0                                        | 283,894      | 0                    | 0                             | 0                             | 283,894                                                 |
| 2,147 | PROSHARES ULTRASHORT S&P    | 74347R883 |              | 12/1/2010     | 3/3/2011   |        |       | 42                | 0                    | 52                                       | -10          |                      |                               | 0                             | -10                                                     |
| 2,148 | PROSHARES ULTRASHORT S&P    | 74347R883 |              | 12/2/2010     | 3/3/2011   |        |       | 126               | 0                    | 156                                      | -30          |                      |                               | 0                             | -30                                                     |
| 2,149 | PROSHARES ULTRASHORT S&P    | 74347R883 |              | 12/28/2010    | 3/3/2011   |        |       | 879               | 0                    | 1,039                                    | -160         |                      |                               | 0                             | -160                                                    |
| 2,150 | PROSHARES ULTRASHORT S&P    | 74347R883 |              | 2/9/2011      | 3/3/2011   |        |       | 84                | 0                    | 86                                       | -2           |                      |                               | 0                             | -2                                                      |
| 2,151 | PROSHARES ULTRASHORT S&P    | 74347R883 |              | 2/9/2011      | 3/3/2011   |        |       | 126               | 0                    | 129                                      | -3           |                      |                               | 0                             | -3                                                      |
| 2,152 | PROSHARES ULTRASHORT S&P    | 74347R883 |              | 2/9/2011      | 3/3/2011   |        |       | 796               | 0                    | 814                                      | -18          |                      |                               | 0                             | -18                                                     |
| 2,153 | PROSHARES ULTRASHORT S&P    | 74347R883 |              | 2/10/2011     | 3/3/2011   |        |       | 251               | 0                    | 259                                      | -8           |                      |                               | 0                             | -8                                                      |
| 2,154 | PROSHARES ULTRASHORT S&P    | 74347R883 |              | 2/10/2011     | 3/3/2011   |        |       | 544               | 0                    | 562                                      | -18          |                      |                               | 0                             | -18                                                     |
| 2,155 | ELECTRICITE DE FRANCE       | 285039103 |              | 8/3/2009      | 2/8/2011   |        |       | 541               | 0                    | 659                                      | -118         |                      |                               | 0                             | -118                                                    |
| 2,156 | ELECTRICITE DE FRANCE       | 285039103 |              | 8/3/2009      | 2/9/2011   |        |       | 1,193             | 0                    | 1,440                                    | -247         |                      |                               | 0                             | -247                                                    |
| 2,157 | ELECTRICITE DE FRANCE       | 285039103 |              | 8/3/2009      | 3/3/2011   |        |       | 212               | 0                    | 243                                      | -31          |                      |                               | 0                             | -31                                                     |
| 2,158 | ELECTRICITE DE FRANCE       | 285039103 |              | 10/14/2009    | 3/3/2011   |        |       | 397               | 0                    | 541                                      | -144         |                      |                               | 0                             | -144                                                    |
| 2,159 | ELECTRICITE DE FRANCE       | 285039103 |              | 10/15/2009    | 3/3/2011   |        |       | 1,491             | 0                    | 2,036                                    | -545         |                      |                               | 0                             | -545                                                    |
| 2,160 | ELECTRICITE DE FRANCE       | 285039103 |              | 11/11/2009    | 3/3/2011   |        |       | 1,411             | 0                    | 1,844                                    | -433         |                      |                               | 0                             | -433                                                    |
| 2,161 | EMERSON ELEC CO             | 291011104 |              | 3/15/2011     | 10/18/2011 |        |       | 47                | 0                    | 58                                       | -11          |                      |                               | 0                             | -11                                                     |
| 2,162 | EMERSON ELEC CO             | 291011104 |              | 3/15/2011     | 10/18/2011 |        |       | 47                | 0                    | 58                                       | -11          |                      |                               | 0                             | -11                                                     |
| 2,163 | ENBRIDGE INC COM            | 29250N105 |              | 3/15/2011     | 10/18/2011 |        |       | 34                | 0                    | 29                                       | 5            |                      |                               | 0                             | 5                                                       |
| 2,164 | ENBRIDGE INC COM            | 29250N105 |              | 3/15/2011     | 10/24/2011 |        |       | 35                | 0                    | 29                                       | 6            |                      |                               | 0                             | 6                                                       |
| 2,165 | ENBRIDGE INC COM            | 29250N105 |              | 3/15/2011     | 11/16/2011 |        |       | 68                | 0                    | 59                                       | 9            |                      |                               | 0                             | 9                                                       |
| 2,166 | ESPRIT HOLDING LTD SP ADR   | 29666V204 |              | 12/11/2009    | 1/28/2011  |        |       | 217               | 0                    | 325                                      | -108         |                      |                               | 0                             | -108                                                    |
| 2,167 | ESPRIT HOLDING LTD SP ADR   | 29666V204 |              | 12/11/2009    | 3/3/2011   |        |       | 2,381             | 0                    | 3,566                                    | -1,185       |                      |                               | 0                             | -1,185                                                  |
| 2,168 | ESPRIT HOLDING LTD SP ADR   | 29666V204 |              | 1/8/2010      | 3/3/2011   |        |       | 1,890             | 0                    | 2,909                                    | -1,019       |                      |                               | 0                             | -1,019                                                  |
| 2,169 | ESPRIT HOLDING LTD SP ADR   | 29666V204 |              | 5/14/2010     | 3/3/2011   |        |       | 1,285             | 0                    | 1,760                                    | -475         |                      |                               | 0                             | -475                                                    |
| 2,170 | ESPRIT HOLDING LTD SP ADR   | 29666V204 |              | 5/17/2010     | 3/3/2011   |        |       | 850               | 0                    | 1,079                                    | -229         |                      |                               | 0                             | -229                                                    |
| 2,171 | DELHAIZE GROUP SPONS ADR    | 29759W101 |              | 9/9/2010      | 1/28/2011  |        |       | 155               | 0                    | 136                                      | 19           |                      |                               | 0                             | 19                                                      |
| 2,172 | DELHAIZE GROUP SPONS ADR    | 29759W101 |              | 9/9/2010      | 3/3/2011   |        |       | 3,161             | 0                    | 2,729                                    | 432          |                      |                               | 0                             | 432                                                     |
| 2,173 | DELHAIZE GROUP SPONS ADR    | 29759W101 |              | 10/6/2010     | 3/3/2011   |        |       | 1,817             | 0                    | 1,658                                    | 159          |                      |                               | 0                             | 159                                                     |
| 2,174 | DELHAIZE GROUP SPONS ADR    | 29759W101 |              | 10/7/2010     | 3/3/2011   |        |       | 2,291             | 0                    | 2,053                                    | 238          |                      |                               | 0                             | 238                                                     |
| 2,175 | DELHAIZE GROUP SPONS ADR    | 29759W101 |              | 11/17/2010    | 3/3/2011   |        |       | 3,951             | 0                    | 3,633                                    | 318          |                      |                               | 0                             | 318                                                     |
| 2,176 | EXELIS INC SHS              | 30162A108 |              | 3/15/2011     | 11/4/2011  |        |       | 1,415             | 0                    | 1,613                                    | -198         |                      |                               | 0                             | -198                                                    |
| 2,177 | EXELIS INC SHS              | 30162A108 |              | 7/1/2011      | 11/4/2011  |        |       | 1,599             | 0                    | 1,864                                    | -265         |                      |                               | 0                             | -265                                                    |
| 2,178 | EXELIS INC SHS              | 30162A108 |              | 8/5/2011      | 11/4/2011  |        |       | 380               | 0                    | 375                                      | 5            |                      |                               | 0                             | 5                                                       |
| 2,179 | EXELIS INC SHS              | 30162A108 |              | 10/6/2011     | 11/4/2011  |        |       | 575               | 0                    | 513                                      | 62           |                      |                               | 0                             | 62                                                      |
| 2,180 | EXELIS INC SHS              | 30162A108 |              | 10/24/2011    | 11/4/2011  |        |       | 656               | 0                    | 597                                      | 59           |                      |                               | 0                             | 59                                                      |
| 2,181 | EXPEDITORS INTL WASH INC    | 302130109 |              | 8/6/2010      | 1/31/2011  |        |       | 2,072             | 0                    | 1,791                                    | 281          |                      |                               | 0                             | 281                                                     |
| 2,182 | EXPEDITORS INTL WASH INC    | 302130109 |              | 8/6/2010      | 3/1/2011   |        |       | 1,311             | 0                    | 1,223                                    | 88           |                      |                               | 0                             | 88                                                      |
| 2,183 | EXPEDITORS INTL WASH INC    | 302130109 |              | 8/6/2010      | 3/3/2011   |        |       | 4,437             | 0                    | 3,932                                    | 505          |                      |                               | 0                             | 505                                                     |
| 2,184 | EXPEDITORS INTL WASH INC    | 302130109 |              | 8/6/2010      | 3/7/2011   |        |       | 191               | 0                    | 175                                      | 16           |                      |                               | 0                             | 16                                                      |
| 2,185 | EXPEDITORS INTL WASH INC    | 302130109 |              | 8/6/2010      | 3/8/2011   |        |       | 432               | 0                    | 393                                      | 39           |                      |                               | 0                             | 39                                                      |
| 2,186 | HEALTH CARE REIT INC COM    | 42217K106 |              | 3/15/2011     | 11/16/2011 |        |       | 50                | 0                    | 52                                       | -2           |                      |                               | 0                             | -2                                                      |
| 2,187 | HEALTH CARE REIT INC COM    | 42217K106 |              | 3/15/2011     | 12/14/2011 |        |       | 408               | 0                    | 416                                      | -8           |                      |                               | 0                             | -8                                                      |
| 2,188 | HECLA MINING CO DEL         | 422704106 |              | 3/15/2011     | 7/7/2011   |        |       | 3,445             | 0                    | 3,519                                    | -74          |                      |                               | 0                             | -74                                                     |
| 2,189 | HECLA MINING CO DEL         | 422704106 |              | 3/15/2011     | 9/22/2011  |        |       | 3,481             | 0                    | 4,711                                    | -1,230       |                      |                               | 0                             | -1,230                                                  |
| 2,190 | HECLA MINING CO DEL         | 422704106 |              | 3/15/2011     | 12/9/2011  |        |       | 4,041             | 0                    | 5,257                                    | -1,216       |                      |                               | 0                             | -1,216                                                  |
| 2,191 | HECLA MINING CO DEL         | 422704106 |              | 8/19/2011     | 12/9/2011  |        |       | 1,465             | 0                    | 1,687                                    | -222         |                      |                               | 0                             | -222                                                    |
| 2,192 | HEINZ H J CO PV 25CT        | 423074103 |              | 5/20/2011     | 9/13/2011  |        |       | 899               | 0                    | 972                                      | -73          |                      |                               | 0                             | -73                                                     |
| 2,193 | HEINZ H J CO PV 25CT        | 423074103 |              | 5/20/2011     | 9/15/2011  |        |       | 2,854             | 0                    | 3,025                                    | -171         |                      |                               | 0                             | -171                                                    |
| 2,194 | HEINZ H J CO PV 25CT        | 423074103 |              | 5/20/2011     | 10/5/2011  |        |       | 1,783             | 0                    | 1,945                                    | -162         |                      |                               | 0                             | -162                                                    |
| 2,195 | HEINZ H J CO PV 25CT        | 423074103 |              | 5/24/2011     | 10/5/2011  |        |       | 149               | 0                    | 161                                      | -12          |                      |                               | 0                             | -12                                                     |
| 2,196 | HEINZ H J CO PV 25CT        | 423074103 |              | 6/20/2011     | 10/12/2011 |        |       | 872               | 0                    | 919                                      | -47          |                      |                               | 0                             | -47                                                     |
| 2,197 | HEINZ H J CO PV 25CT        | 423074103 |              | 5/24/2011     | 10/11/2011 |        |       | 764               | 0                    | 805                                      | -41          |                      |                               | 0                             | -41                                                     |
| 2,198 | HEINZ H J CO PV 25CT        | 423074103 |              | 5/26/2011     | 10/11/2011 |        |       | 305               | 0                    | 324                                      | -19          |                      |                               | 0                             | -19                                                     |
| 2,199 | HERSHEY COMPANY             | 427866108 |              | 10/11/2010    | 1/28/2011  |        |       | 470               | 0                    | 493                                      | -23          |                      |                               | 0                             | -23                                                     |
| 2,200 | HERSHEY COMPANY             | 427866108 |              | 5/26/2011     | 10/12/2011 |        |       | 462               | 0                    | 486                                      | -24          |                      |                               | 0                             | -24                                                     |
| 2,201 | HERSHEY COMPANY             | 427866108 |              | 10/11/2010    | 3/4/2011   |        |       | 2,121             | 0                    | 1,970                                    | 151          |                      |                               | 0                             | 151                                                     |
| 2,202 | HERSHEY COMPANY             | 427866108 |              | 10/12/2010    | 3/4/2011   |        |       | 3,234             | 0                    | 3,034                                    | 200          |                      |                               | 0                             | 200                                                     |
| 2,203 | HERSHEY COMPANY             | 427866108 |              | 10/13/2010    | 3/4/2011   |        |       | 742               | 0                    | 710                                      | 32           |                      |                               | 0                             | 32                                                      |
| 2,204 | HERSHEY COMPANY             | 427866108 |              | 10/13/2010    | 9/9/2011   |        |       | 6,172             | 0                    | 5,478                                    | 694          |                      |                               | 0                             | 694                                                     |

[illegible]

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

| Long Term CG Distributions  |                          |           |              |               |            |                   |                      |                                          |              |                      |                               |                              |   |         | Amount |                                                         |
|-----------------------------|--------------------------|-----------|--------------|---------------|------------|-------------------|----------------------|------------------------------------------|--------------|----------------------|-------------------------------|------------------------------|---|---------|--------|---------------------------------------------------------|
| Short Term CG Distributions |                          |           |              |               |            |                   |                      |                                          |              |                      |                               |                              |   |         | 6,722  |                                                         |
|                             |                          |           |              |               |            |                   |                      |                                          |              |                      |                               |                              |   |         | 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 | 283,894 | 0      | Gains Minus Excess of FMV Over Adjusted Basis or Losses |
| 2,263                       | ICICI BANK LTD SPD ADR   | 45104G104 |              | 10/13/2010    | 1/31/2011  | 3,164             | 0                    | 3,856                                    | -692         |                      |                               | 0                            | 0 |         |        | -692                                                    |
| 2,264                       | IMPERIAL OIL LTD COM NEW | 453038408 |              | 3/8/2011      | 4/14/2011  | 52                | 0                    | 53                                       | -1           |                      |                               | 0                            | 0 |         |        | -1                                                      |
| 2,265                       | IMPERIAL OIL LTD COM NEW | 453038408 |              | 3/8/2011      | 6/21/2011  | 818               | 0                    | 956                                      | -138         |                      |                               | 0                            | 0 |         |        | -138                                                    |
| 2,266                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 10/4/2011     | 10/7/2011  | 48                | 0                    | 55                                       | -7           |                      |                               | 0                            | 0 |         |        | -7                                                      |
| 2,267                       | IMPERIAL OIL LTD COM NEW | 453038408 |              | 3/8/2011      | 6/22/2011  | 1,089             | 0                    | 1,275                                    | -186         |                      |                               | 0                            | 0 |         |        | -186                                                    |
| 2,268                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 10/4/2011     | 10/7/2011  | 48                | 0                    | 55                                       | -7           |                      |                               | 0                            | 0 |         |        | -7                                                      |
| 2,269                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 10/4/2011     | 10/7/2011  | 120               | 0                    | 137                                      | -17          |                      |                               | 0                            | 0 |         |        | -17                                                     |
| 2,270                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 2/23/2011     | 10/11/2011 | 361               | 0                    | 348                                      | 13           |                      |                               | 0                            | 0 |         |        | 13                                                      |
| 2,271                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 3/15/2011     | 10/11/2011 | 158               | 0                    | 169                                      | -11          |                      |                               | 0                            | 0 |         |        | -11                                                     |
| 2,272                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 9/23/2011     | 10/11/2011 | 45                | 0                    | 58                                       | -13          |                      |                               | 0                            | 0 |         |        | -13                                                     |
| 2,273                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 9/23/2011     | 10/11/2011 | 45                | 0                    | 58                                       | -13          |                      |                               | 0                            | 0 |         |        | -13                                                     |
| 2,274                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 9/23/2011     | 10/11/2011 | 113               | 0                    | 145                                      | -32          |                      |                               | 0                            | 0 |         |        | -32                                                     |
| 2,275                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 9/23/2011     | 10/11/2011 | 45                | 0                    | 58                                       | -13          |                      |                               | 0                            | 0 |         |        | -13                                                     |
| 2,276                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 10/4/2011     | 10/11/2011 | 135               | 0                    | 165                                      | -30          |                      |                               | 0                            | 0 |         |        | -30                                                     |
| 2,277                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 3/15/2011     | 10/18/2011 | 88                | 0                    | 97                                       | -9           |                      |                               | 0                            | 0 |         |        | -9                                                      |
| 2,278                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 3/15/2011     | 10/27/2011 | 179               | 0                    | 217                                      | -38          |                      |                               | 0                            | 0 |         |        | -38                                                     |
| 2,279                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 3/15/2011     | 10/27/2011 | 60                | 0                    | 73                                       | -13          |                      |                               | 0                            | 0 |         |        | -13                                                     |
| 2,280                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 3/15/2011     | 10/27/2011 | 119               | 0                    | 146                                      | -27          |                      |                               | 0                            | 0 |         |        | -27                                                     |
| 2,281                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 4/19/2011     | 10/27/2011 | 20                | 0                    | 21                                       | -1           |                      |                               | 0                            | 0 |         |        | -1                                                      |
| 2,282                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 4/19/2011     | 10/27/2011 | 179               | 0                    | 193                                      | -14          |                      |                               | 0                            | 0 |         |        | -14                                                     |
| 2,283                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 4/21/2011     | 10/27/2011 | 99                | 0                    | 103                                      | -4           |                      |                               | 0                            | 0 |         |        | -4                                                      |
| 2,284                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 4/21/2011     | 10/27/2011 | 159               | 0                    | 165                                      | -6           |                      |                               | 0                            | 0 |         |        | -6                                                      |
| 2,285                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 4/21/2011     | 10/27/2011 | 60                | 0                    | 62                                       | -2           |                      |                               | 0                            | 0 |         |        | -2                                                      |
| 2,286                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 4/21/2011     | 10/27/2011 | 40                | 0                    | 41                                       | -1           |                      |                               | 0                            | 0 |         |        | -1                                                      |
| 2,287                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 7/28/2011     | 10/27/2011 | 99                | 0                    | 104                                      | -5           |                      |                               | 0                            | 0 |         |        | -5                                                      |
| 2,288                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 7/28/2011     | 10/27/2011 | 79                | 0                    | 84                                       | -5           |                      |                               | 0                            | 0 |         |        | -5                                                      |
| 2,289                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 7/28/2011     | 10/27/2011 | 20                | 0                    | 21                                       | -1           |                      |                               | 0                            | 0 |         |        | -1                                                      |
| 2,290                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 7/28/2011     | 10/27/2011 | 79                | 0                    | 84                                       | -5           |                      |                               | 0                            | 0 |         |        | -5                                                      |
| 2,291                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 7/28/2011     | 10/27/2011 | 179               | 0                    | 188                                      | -9           |                      |                               | 0                            | 0 |         |        | -9                                                      |
| 2,292                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 9/23/2011     | 10/27/2011 | 99                | 0                    | 130                                      | -31          |                      |                               | 0                            | 0 |         |        | -31                                                     |
| 2,293                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 9/23/2011     | 10/27/2011 | 40                | 0                    | 52                                       | -12          |                      |                               | 0                            | 0 |         |        | -12                                                     |
| 2,294                       | INTEL CORP               | 458140100 |              | 3/15/2011     | 10/24/2011 | 271               | 0                    | 222                                      | 49           |                      |                               | 0                            | 0 |         |        | 49                                                      |
| 2,295                       | INTEL CORP               | 458140100 |              | 11/11/2009    | 10/27/2011 | 10,517            | 0                    | 8,804                                    | 1,713        |                      |                               | 0                            | 0 |         |        | 1,713                                                   |
| 2,296                       | INTERDIGITAL INC         | 45867G101 |              | 2/23/2011     | 3/3/2011   | 47                | 0                    | 54                                       | -7           |                      |                               | 0                            | 0 |         |        | -7                                                      |
| 2,297                       | INTERDIGITAL INC         | 45867G101 |              | 2/23/2011     | 3/3/2011   | 4,633             | 0                    | 5,324                                    | -691         |                      |                               | 0                            | 0 |         |        | -691                                                    |
| 2,298                       | INTERDIGITAL INC         | 45867G101 |              | 2/23/2011     | 3/3/2011   | 473               | 0                    | 543                                      | -70          |                      |                               | 0                            | 0 |         |        | -70                                                     |
| 2,299                       | INTERDIGITAL INC         | 45867G101 |              | 2/23/2011     | 4/14/2011  | 92                | 0                    | 109                                      | -17          |                      |                               | 0                            | 0 |         |        | -17                                                     |
| 2,300                       | INTERDIGITAL INC         | 45867G101 |              | 2/23/2011     | 8/5/2011   | 262               | 0                    | 217                                      | 45           |                      |                               | 0                            | 0 |         |        | 45                                                      |
| 2,301                       | INTERDIGITAL INC         | 45867G101 |              | 2/23/2011     | 8/15/2011  | 4,803             | 0                    | 4,346                                    | 457          |                      |                               | 0                            | 0 |         |        | 457                                                     |
| 2,302                       | INTERDIGITAL INC         | 45867G101 |              | 2/23/2011     | 10/18/2011 | 94                | 0                    | 109                                      | -15          |                      |                               | 0                            | 0 |         |        | -15                                                     |
| 2,303                       | INTERDIGITAL INC         | 45867G101 |              | 2/23/2011     | 10/27/2011 | 178               | 0                    | 217                                      | -39          |                      |                               | 0                            | 0 |         |        | -39                                                     |
| 2,304                       | INTERDIGITAL INC         | 45867G101 |              | 2/23/2011     | 10/27/2011 | 669               | 0                    | 815                                      | -146         |                      |                               | 0                            | 0 |         |        | -146                                                    |
| 2,305                       | INTERDIGITAL INC         | 45867G101 |              | 2/23/2011     | 10/27/2011 | 89                | 0                    | 138                                      | -49          |                      |                               | 0                            | 0 |         |        | -49                                                     |
| 2,306                       | INTERDIGITAL INC         | 45867G101 |              | 3/6/2011      | 10/27/2011 | 45                | 0                    | 49                                       | -4           |                      |                               | 0                            | 0 |         |        | -4                                                      |
| 2,307                       | INTERDIGITAL INC         | 45867G101 |              | 3/14/2011     | 10/27/2011 | 446               | 0                    | 512                                      | -66          |                      |                               | 0                            | 0 |         |        | -66                                                     |
| 2,308                       | INTERDIGITAL INC         | 45867G101 |              | 3/24/2011     | 10/27/2011 | 89                | 0                    | 108                                      | -19          |                      |                               | 0                            | 0 |         |        | -19                                                     |
| 2,309                       | INTERDIGITAL INC         | 45867G101 |              | 5/13/2011     | 10/27/2011 | 446               | 0                    | 455                                      | -9           |                      |                               | 0                            | 0 |         |        | -9                                                      |
| 2,310                       | INTERDIGITAL INC         | 45867G101 |              | 2/23/2011     | 10/28/2011 | 660               | 0                    | 926                                      | -266         |                      |                               | 0                            | 0 |         |        | -266                                                    |
| 2,311                       | INTERDIGITAL INC         | 45867G101 |              | 5/13/2011     | 10/28/2011 | 881               | 0                    | 910                                      | -29          |                      |                               | 0                            | 0 |         |        | -29                                                     |
| 2,312                       | INTERDIGITAL INC         | 45867G101 |              | 9/20/2011     | 10/28/2011 | 352               | 0                    | 494                                      | -142         |                      |                               | 0                            | 0 |         |        | -142                                                    |
| 2,313                       | INTL BUSINESS MACHINES   | 459200101 |              | 7/25/2000     | 1/3/2011   | 8,125             | 0                    | 6,190                                    | 1,935        |                      |                               | 0                            | 0 |         |        | 1,935                                                   |
| 2,314                       | INTL BUSINESS MACHINES   | 459200101 |              | 7/25/2000     | 2/28/2011  | 10,710            | 0                    | 8,917                                    | 1,793        |                      |                               | 0                            | 0 |         |        | 1,793                                                   |
| 2,315                       | INTL BUSINESS MACHINES   | 459200101 |              | 5/26/2009     | 2/28/2011  | 6,479             | 0                    | 4,187                                    | 2,292        |                      |                               | 0                            | 0 |         |        | 2,292                                                   |
| 2,316                       | INTL BUSINESS MACHINES   | 459200101 |              | 6/30/2009     | 2/28/2011  | 1,620             | 0                    | 1,043                                    | 577          |                      |                               | 0                            | 0 |         |        | 577                                                     |
| 2,317                       | INTL BUSINESS MACHINES   | 459200101 |              | 3/15/2011     | 7/7/2011   | 2,649             | 0                    | 2,376                                    | 273          |                      |                               | 0                            | 0 |         |        | 273                                                     |
| 2,318                       | INTL BUSINESS MACHINES   | 459200101 |              | 3/15/2011     | 8/26/2011  | 7,101             | 0                    | 6,811                                    | 290          |                      |                               | 0                            | 0 |         |        | 290                                                     |
| 2,319                       | INTL BUSINESS MACHINES   | 459200101 |              | 8/8/2011      | 8/26/2011  | 1,817             | 0                    | 1,875                                    | -58          |                      |                               | 0                            | 0 |         |        | -58                                                     |
| 2,320                       | INTL BUSINESS MACHINES   | 459200101 |              | 4/2/2009      | 10/27/2011 | 4,462             | 0                    | 2,396                                    | 2,066        |                      |                               | 0                            | 0 |         |        | 2,066                                                   |

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

| Amount                      |                          |           |              |               |            |                   |                      |                                          |              |                      |                               |                              |                                                         |
|-----------------------------|--------------------------|-----------|--------------|---------------|------------|-------------------|----------------------|------------------------------------------|--------------|----------------------|-------------------------------|------------------------------|---------------------------------------------------------|
| Long Term CG Distributions  |                          |           |              |               |            |                   |                      |                                          |              |                      |                               |                              |                                                         |
| Short Term CG Distributions |                          |           |              |               |            |                   |                      |                                          |              |                      |                               |                              |                                                         |
| 6,722                       |                          |           |              |               |            |                   |                      |                                          |              |                      |                               |                              |                                                         |
| 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 |
| 2,321                       | INTL BUSINESS MACHINES   | 459200101 |              | 4/7/2009      | 10/27/2011 | 4,090             | 0                    | 2,179                                    | 1,911        |                      |                               | 0                            | 1,911                                                   |
| 2,322                       | INTL PAPER CO            | 460146103 |              | 9/5/2007      | 1/28/2011  | 570               | 0                    | 710                                      | -140         |                      |                               | 0                            | -140                                                    |
| 2,323                       | INTL PAPER CO            | 460146103 |              | 9/5/2007      | 1/31/2011  | 4,426             | 0                    | 5,466                                    | -1,040       |                      |                               | 0                            | -1,040                                                  |
| 2,324                       | INTL PAPER CO            | 460146103 |              | 9/5/2007      | 2/1/2011   | 4,188             | 0                    | 5,040                                    | -852         |                      |                               | 0                            | -852                                                    |
| 2,325                       | INTL PAPER CO            | 460146103 |              | 9/5/2007      | 3/4/2011   | 3,982             | 0                    | 5,289                                    | -1,307       |                      |                               | 0                            | -1,307                                                  |
| 2,326                       | INTL PAPER CO            | 460146103 |              | 3/1/2010      | 3/4/2011   | 2,058             | 0                    | 1,851                                    | 207          |                      |                               | 0                            | 207                                                     |
| 2,327                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 10/6/2011     | 10/27/2011 | 20                | 0                    | 24                                       | -4           |                      |                               | 0                            | -4                                                      |
| 2,328                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 10/6/2011     | 10/27/2011 | 40                | 0                    | 49                                       | -9           |                      |                               | 0                            | -9                                                      |
| 2,329                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 10/6/2011     | 10/27/2011 | 79                | 0                    | 97                                       | -18          |                      |                               | 0                            | -18                                                     |
| 2,330                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 10/20/2011    | 10/27/2011 | 139               | 0                    | 156                                      | -17          |                      |                               | 0                            | -17                                                     |
| 2,331                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 10/20/2011    | 10/27/2011 | 20                | 0                    | 22                                       | -2           |                      |                               | 0                            | -2                                                      |
| 2,332                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 10/20/2011    | 10/27/2011 | 79                | 0                    | 89                                       | -10          |                      |                               | 0                            | -10                                                     |
| 2,333                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 10/20/2011    | 10/27/2011 | 20                | 0                    | 22                                       | -2           |                      |                               | 0                            | -2                                                      |
| 2,334                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 10/20/2011    | 10/27/2011 | 20                | 0                    | 22                                       | -2           |                      |                               | 0                            | -2                                                      |
| 2,335                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 10/20/2011    | 10/27/2011 | 20                | 0                    | 22                                       | -2           |                      |                               | 0                            | -2                                                      |
| 2,336                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 10/20/2011    | 10/27/2011 | 40                | 0                    | 44                                       | -4           |                      |                               | 0                            | -4                                                      |
| 2,337                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 10/20/2011    | 10/27/2011 | 139               | 0                    | 156                                      | -17          |                      |                               | 0                            | -17                                                     |
| 2,338                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 4/21/2011     | 10/28/2011 | 97                | 0                    | 103                                      | -6           |                      |                               | 0                            | -6                                                      |
| 2,339                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 4/21/2011     | 10/28/2011 | 39                | 0                    | 41                                       | -2           |                      |                               | 0                            | -2                                                      |
| 2,340                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 4/21/2011     | 10/28/2011 | 78                | 0                    | 82                                       | -4           |                      |                               | 0                            | -4                                                      |
| 2,341                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 4/21/2011     | 10/28/2011 | 136               | 0                    | 144                                      | -8           |                      |                               | 0                            | -8                                                      |
| 2,342                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 4/21/2011     | 10/28/2011 | 39                | 0                    | 41                                       | -2           |                      |                               | 0                            | -2                                                      |
| 2,343                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 5/5/2011      | 10/28/2011 | 39                | 0                    | 41                                       | -2           |                      |                               | 0                            | -2                                                      |
| 2,344                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 5/5/2011      | 10/28/2011 | 39                | 0                    | 41                                       | -2           |                      |                               | 0                            | -2                                                      |
| 2,345                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 10/6/2011     | 10/28/2011 | 97                | 0                    | 122                                      | -25          |                      |                               | 0                            | -25                                                     |
| 2,346                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 10/18/2011    | 10/28/2011 | 39                | 0                    | 49                                       | -10          |                      |                               | 0                            | -10                                                     |
| 2,347                       | PROSHARES ULTRASHORT S&P | 74347R883 |              | 10/18/2011    | 10/28/2011 | 39                | 0                    | 49                                       | -10          |                      |                               | 0                            | -10                                                     |
| 2,348                       | PROSHARES ULTRASHORT     | 74348A202 |              | 11/1/2011     | 11/4/2011  | 247               | 0                    | 261                                      | -14          |                      |                               | 0                            | -14                                                     |
| 2,349                       | PROSHARES ULTRASHORT     | 74348A202 |              | 11/1/2011     | 11/4/2011  | 41                | 0                    | 44                                       | -3           |                      |                               | 0                            | -3                                                      |
| 2,350                       | PROSHARES ULTRASHORT     | 74348A202 |              | 11/1/2011     | 11/4/2011  | 124               | 0                    | 131                                      | -7           |                      |                               | 0                            | -7                                                      |
| 2,351                       | PROSHARES ULTRASHORT     | 74348A202 |              | 11/1/2011     | 11/4/2011  | 41                | 0                    | 44                                       | -3           |                      |                               | 0                            | -3                                                      |
| 2,352                       | PROSHARES ULTRASHORT     | 74348A202 |              | 8/3/2011      | 11/30/2011 | 83                | 0                    | 96                                       | -13          |                      |                               | 0                            | -13                                                     |
| 2,353                       | PROSHARES ULTRASHORT     | 74348A202 |              | 8/4/2011      | 11/30/2011 | 249               | 0                    | 309                                      | -60          |                      |                               | 0                            | -60                                                     |
| 2,354                       | PROSHARES ULTRASHORT     | 74348A202 |              | 8/4/2011      | 11/30/2011 | 291               | 0                    | 361                                      | -70          |                      |                               | 0                            | -70                                                     |
| 2,355                       | PROSHARES ULTRASHORT     | 74348A202 |              | 8/4/2011      | 11/30/2011 | 42                | 0                    | 52                                       | -10          |                      |                               | 0                            | -10                                                     |
| 2,356                       | PROSHARES ULTRASHORT     | 74348A202 |              | 8/4/2011      | 11/30/2011 | 83                | 0                    | 103                                      | -20          |                      |                               | 0                            | -20                                                     |
| 2,357                       | PROSHARES ULTRASHORT     | 74348A202 |              | 8/4/2011      | 11/30/2011 | 42                | 0                    | 52                                       | -10          |                      |                               | 0                            | -10                                                     |
| 2,358                       | PROSHARES ULTRASHORT     | 74348A202 |              | 8/4/2011      | 11/30/2011 | 125               | 0                    | 155                                      | -30          |                      |                               | 0                            | -30                                                     |
| 2,359                       | PROSHARES ULTRASHORT     | 74348A202 |              | 8/9/2011      | 11/30/2011 | 83                | 0                    | 98                                       | -15          |                      |                               | 0                            | -15                                                     |
| 2,360                       | PROSHARES ULTRASHORT     | 74348A202 |              | 8/14/2011     | 11/30/2011 | 125               | 0                    | 141                                      | -16          |                      |                               | 0                            | -16                                                     |
| 2,361                       | PROSHARES ULTRASHORT     | 74348A202 |              | 8/14/2011     | 11/30/2011 | 42                | 0                    | 47                                       | -5           |                      |                               | 0                            | -5                                                      |
| 2,362                       | PROSHARES ULTRASHORT     | 74348A202 |              | 8/14/2011     | 11/30/2011 | 291               | 0                    | 330                                      | -39          |                      |                               | 0                            | -39                                                     |
| 2,363                       | PROSHARES ULTRASHORT     | 74348A202 |              | 8/14/2011     | 11/30/2011 | 42                | 0                    | 47                                       | -5           |                      |                               | 0                            | -5                                                      |
| 2,364                       | PROSHARES ULTRASHORT     | 74348A202 |              | 11/9/2011     | 11/30/2011 | 83                | 0                    | 85                                       | -2           |                      |                               | 0                            | -2                                                      |
| 2,365                       | PROSHARES ULTRASHORT     | 74348A202 |              | 11/9/2011     | 11/30/2011 | 125               | 0                    | 127                                      | -2           |                      |                               | 0                            | -2                                                      |
| 2,366                       | PROSHARES ULTRASHORT     | 74348A202 |              | 11/9/2011     | 11/30/2011 | 125               | 0                    | 127                                      | -2           |                      |                               | 0                            | -2                                                      |
| 2,367                       | DREAMWORKS ANIMATION INC | 26153C103 |              | 4/23/2010     | 2/7/2011   | 1,628             | 0                    | 2,450                                    | -822         |                      |                               | 0                            | -822                                                    |
| 2,368                       | DREAMWORKS ANIMATION INC | 26153C103 |              | 4/23/2010     | 2/8/2011   | 87                | 0                    | 129                                      | -42          |                      |                               | 0                            | -42                                                     |
| 2,369                       | DREAMWORKS ANIMATION INC | 26153C103 |              | 9/22/2010     | 2/8/2011   | 1,067             | 0                    | 1,273                                    | -206         |                      |                               | 0                            | -206                                                    |
| 2,370                       | EDP ENERGIAS DE PORTUGAL | 268353109 |              | 2/8/2011      | 3/3/2011   | 388               | 0                    | 391                                      | -3           |                      |                               | 0                            | -3                                                      |
| 2,371                       | EDP ENERGIAS DE PORTUGAL | 268353109 |              | 2/9/2011      | 3/3/2011   | 3,652             | 0                    | 3,727                                    | -75          |                      |                               | 0                            | -75                                                     |
| 2,372                       | ENI S P A SPONSORED ADR  | 26874R108 |              | 3/29/2007     | 1/28/2011  | 376               | 0                    | 518                                      | -142         |                      |                               | 0                            | -142                                                    |
| 2,373                       | ENI S P A SPONSORED ADR  | 26874R108 |              | 3/29/2007     | 3/3/2011   | 4,829             | 0                    | 6,344                                    | -1,515       |                      |                               | 0                            | -1,515                                                  |
| 2,374                       | ENI S P A SPONSORED ADR  | 26874R108 |              | 3/15/2010     | 3/3/2011   | 3,006             | 0                    | 2,917                                    | 89           |                      |                               | 0                            | 89                                                      |
| 2,375                       | EOG RESOURCES INC        | 26875P101 |              | 2/24/2011     | 3/3/2011   | 3,880             | 0                    | 3,914                                    | -34          |                      |                               | 0                            | -34                                                     |
| 2,376                       | EOG RESOURCES INC        | 26875P101 |              | 2/24/2011     | 5/5/2011   | 3,527             | 0                    | 3,802                                    | -275         |                      |                               | 0                            | -275                                                    |
| 2,377                       | EOG AG ADR               | 268780103 |              | 3/29/2007     | 1/28/2011  | 430               | 0                    | 584                                      | -154         |                      |                               | 0                            | -154                                                    |
| 2,378                       | OAO GAZPROM SPON ADR     | 368287207 |              | 3/15/2010     | 3/3/2011   | 5,466             | 0                    | 4,216                                    | 1,250        |                      |                               | 0                            | 1,250                                                   |

## 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 | 0 |                   |                      |                                          |              |                    |                               |                               |                                                         |
|       | Long Term CG Distributions  |           |              |               |            | 6,722  | 0 |                   |                      |                                          |              |                    |                               |                               | 283,894                                                 |
|       | Short Term CG Distributions |           |              |               |            | 0      |   |                   |                      |                                          |              |                    |                               |                               |                                                         |
| 2,379 | QAO GAZPROM SPON ADR        | 368287207 |              | 11/17/2010    | 3/3/2011   |        |   | 4,616             | 0                    | 3,305                                    | 1,311        |                    |                               | 0                             | 1,311                                                   |
| 2,380 | GENERAL ELECTRIC            | 369604103 |              | 2/14/2011     | 3/3/2011   |        |   | 187               | 0                    | 195                                      | -8           |                    |                               | 0                             | -8                                                      |
| 2,381 | GENERAL ELECTRIC            | 369604103 |              | 2/14/2011     | 3/3/2011   |        |   | 5,724             | 0                    | 5,949                                    | -225         |                    |                               | 0                             | -225                                                    |
| 2,382 | GENERAL ELECTRIC            | 369604103 |              | 2/14/2011     | 3/15/2011  |        |   | 690               | 0                    | 779                                      | -89          |                    |                               | 0                             | -89                                                     |
| 2,383 | GENERAL ELECTRIC            | 369604103 |              | 2/14/2011     | 3/16/2011  |        |   | 1,012             | 0                    | 1,147                                    | -135         |                    |                               | 0                             | -135                                                    |
| 2,384 | GENERAL ELECTRIC            | 369604103 |              | 2/14/2011     | 3/23/2011  |        |   | 3,901             | 0                    | 4,370                                    | -469         |                    |                               | 0                             | -469                                                    |
| 2,385 | GENERAL ELECTRIC            | 369604103 |              | 2/25/2011     | 3/23/2011  |        |   | 174               | 0                    | 186                                      | -12          |                    |                               | 0                             | -12                                                     |
| 2,386 | GENERAL ELECTRIC            | 369604103 |              | 3/15/2011     | 8/4/2011   |        |   | 5,952             | 0                    | 6,808                                    | -856         |                    |                               | 0                             | -856                                                    |
| 2,387 | GENUINE PARTS CO            | 372460105 |              | 3/15/2011     | 10/24/2011 |        |   | 59                | 0                    | 51                                       | 8            |                    |                               | 0                             | 8                                                       |
| 2,388 | GIVAUDAN SA UNSP ADR        | 37636P108 |              | 3/16/2009     | 1/31/2011  |        |   | 1,024             | 0                    | 532                                      | 492          |                    |                               | 0                             | 492                                                     |
| 2,389 | GIVAUDAN SA UNSP ADR        | 37636P108 |              | 3/16/2009     | 2/1/2011   |        |   | 1,001             | 0                    | 512                                      | 489          |                    |                               | 0                             | 489                                                     |
| 2,390 | PROSHARES ULTRASHORT S&P    | 74347R883 |              | 9/23/2011     | 10/27/2011 |        |   | 40                | 0                    | 52                                       | -12          |                    |                               | 0                             | -12                                                     |
| 2,391 | PROSHARES ULTRASHORT S&P    | 74347R883 |              | 10/6/2011     | 10/27/2011 |        |   | 119               | 0                    | 146                                      | -27          |                    |                               | 0                             | -27                                                     |
| 2,392 | RPM INTERNATIONAL INC       | 749685103 |              | 3/15/2011     | 10/24/2011 |        |   | 22                | 0                    | 22                                       | 0            |                    |                               | 0                             | 0                                                       |
| 2,393 | RPM INTERNATIONAL INC       | 749685103 |              | 3/15/2011     | 11/16/2011 |        |   | 208               | 0                    | 202                                      | 6            |                    |                               | 0                             | 6                                                       |
| 2,394 | RAYTHEON CO DELAWARE NEW    | 755111507 |              | 3/19/2007     | 1/28/2011  |        |   | 496               | 0                    | 535                                      | -39          |                    |                               | 0                             | -39                                                     |
| 2,395 | RAYTHEON CO DELAWARE NEW    | 755111507 |              | 3/19/2007     | 3/4/2011   |        |   | 8,674             | 0                    | 9,102                                    | -428         |                    |                               | 0                             | -428                                                    |
| 2,396 | RAYTHEON CO DELAWARE NEW    | 755111507 |              | 3/19/2007     | 8/22/2011  |        |   | 3,090             | 0                    | 4,123                                    | -1,033       |                    |                               | 0                             | -1,033                                                  |
| 2,397 | RAYTHEON CO DELAWARE NEW    | 755111507 |              | 3/19/2007     | 9/9/2011   |        |   | 6,693             | 0                    | 8,727                                    | -2,034       |                    |                               | 0                             | -2,034                                                  |
| 2,398 | RAYTHEON CO DELAWARE NEW    | 755111507 |              | 6/30/2009     | 9/9/2011   |        |   | 616               | 0                    | 670                                      | -54          |                    |                               | 0                             | -54                                                     |
| 2,399 | REALTY INCM CRP MD PV\$1    | 756109104 |              | 3/15/2011     | 11/16/2011 |        |   | 67                | 0                    | 69                                       | -2           |                    |                               | 0                             | -2                                                      |
| 2,400 | RED HAT INC                 | 756577102 |              | 9/12/2011     | 10/18/2011 |        |   | 46                | 0                    | 37                                       | 9            |                    |                               | 0                             | 9                                                       |
| 2,401 | RED HAT INC                 | 756577102 |              | 9/12/2011     | 11/16/2011 |        |   | 156               | 0                    | 112                                      | 44           |                    |                               | 0                             | 44                                                      |
| 2,402 | RED HAT INC                 | 756577102 |              | 9/12/2011     | 12/21/2011 |        |   | 1,780             | 0                    | 1,679                                    | 101          |                    |                               | 0                             | 101                                                     |
| 2,403 | RED HAT INC                 | 756577102 |              | 9/13/2011     | 12/21/2011 |        |   | 554               | 0                    | 540                                      | 14           |                    |                               | 0                             | 14                                                      |
| 2,404 | REYNOLDS AMERICAN INC       | 761713106 |              | 3/21/2007     | 11/28/2011 |        |   | 10,254            | 0                    | 7,851                                    | 2,403        |                    |                               | 0                             | 2,403                                                   |
| 2,405 | RIO TINTO PLC SPNSRD ADR    | 767204100 |              | 12/11/2009    | 3/3/2011   |        |   | 2,574             | 0                    | 1,858                                    | 716          |                    |                               | 0                             | 716                                                     |
| 2,406 | RIO TINTO PLC SPNSRD ADR    | 767204100 |              | 1/7/2010      | 3/3/2011   |        |   | 3,718             | 0                    | 3,030                                    | 688          |                    |                               | 0                             | 688                                                     |
| 2,407 | RIO TINTO PLC SPNSRD ADR    | 767204100 |              | 2/1/2010      | 3/3/2011   |        |   | 5,720             | 0                    | 4,057                                    | 1,663        |                    |                               | 0                             | 1,663                                                   |
| 2,408 | RIO TINTO PLC SPNSRD ADR    | 767204100 |              | 3/15/2010     | 3/3/2011   |        |   | 3,718             | 0                    | 2,892                                    | 826          |                    |                               | 0                             | 826                                                     |
| 2,409 | RIO TINTO PLC SPNSRD ADR    | 767204100 |              | 6/16/2010     | 3/3/2011   |        |   | 3,361             | 0                    | 2,332                                    | 1,029        |                    |                               | 0                             | 1,029                                                   |
| 2,410 | ROBERTHALF INTL INC COM     | 770323103 |              | 5/11/2010     | 3/3/2011   |        |   | 4,180             | 0                    | 3,454                                    | 726          |                    |                               | 0                             | 726                                                     |
| 2,411 | ROBERTHALF INTL INC COM     | 770323103 |              | 5/13/2010     | 3/3/2011   |        |   | 1,294             | 0                    | 1,078                                    | 216          |                    |                               | 0                             | 216                                                     |
| 2,412 | ROBERTHALF INTL INC COM     | 770323103 |              | 5/13/2010     | 4/14/2011  |        |   | 30                | 0                    | 28                                       | 2            |                    |                               | 0                             | 2                                                       |
| 2,413 | ROBERTHALF INTL INC COM     | 770323103 |              | 5/13/2010     | 10/18/2011 |        |   | 173               | 0                    | 193                                      | -20          |                    |                               | 0                             | -20                                                     |
| 2,414 | ROBERTHALF INTL INC COM     | 770323103 |              | 5/13/2010     | 11/16/2011 |        |   | 106               | 0                    | 111                                      | -5           |                    |                               | 0                             | -5                                                      |
| 2,415 | ROCHE HLDG LTD SPN ADR      | 771195104 |              | 2/8/2011      | 3/3/2011   |        |   | 1,697             | 0                    | 1,731                                    | -34          |                    |                               | 0                             | -34                                                     |
| 2,416 | ROCHE HLDG LTD SPN ADR      | 771195104 |              | 2/9/2011      | 3/3/2011   |        |   | 2,961             | 0                    | 3,006                                    | -45          |                    |                               | 0                             | -45                                                     |
| 2,417 | ROCHE HLDG LTD SPN ADR      | 771195104 |              | 8/26/2011     | 10/18/2011 |        |   | 1,174             | 0                    | 1,258                                    | -84          |                    |                               | 0                             | -84                                                     |
| 2,418 | ROCHE HLDG LTD SPN ADR      | 771195104 |              | 8/26/2011     | 11/10/2011 |        |   | 3,661             | 0                    | 4,027                                    | -366         |                    |                               | 0                             | -366                                                    |
| 2,419 | ROPER INDUSTRIES INC COM    | 776696106 |              | 3/5/2008      | 3/3/2011   |        |   | 6,132             | 0                    | 3,974                                    | 2,158        |                    |                               | 0                             | 2,158                                                   |
| 2,420 | ROPER INDUSTRIES INC COM    | 776696106 |              | 3/5/2008      | 3/25/2011  |        |   | 1,545             | 0                    | 1,022                                    | 523          |                    |                               | 0                             | 523                                                     |
| 2,421 | ROPER INDUSTRIES INC COM    | 776696106 |              | 3/5/2008      | 3/28/2011  |        |   | 343               | 0                    | 227                                      | 116          |                    |                               | 0                             | 116                                                     |
| 2,422 | ROPER INDUSTRIES INC COM    | 776696106 |              | 3/5/2008      | 10/18/2011 |        |   | 77                | 0                    | 57                                       | 20           |                    |                               | 0                             | 20                                                      |
| 2,423 | ROSS STORES INC COM         | 778296103 |              | 10/20/2008    | 3/4/2011   |        |   | 3,647             | 0                    | 1,507                                    | 2,140        |                    |                               | 0                             | 2,140                                                   |
| 2,424 | ROSS STORES INC COM         | 778296103 |              | 10/21/2008    | 3/4/2011   |        |   | 6,007             | 0                    | 2,531                                    | 3,476        |                    |                               | 0                             | 3,476                                                   |
| 2,425 | ROSS STORES INC COM         | 778296103 |              | 10/21/2008    | 6/13/2011  |        |   | 1,987             | 0                    | 783                                      | 1,204        |                    |                               | 0                             | 1,204                                                   |
| 2,426 | ROSS STORES INC COM         | 778296103 |              | 10/21/2008    | 6/14/2011  |        |   | 1,921             | 0                    | 753                                      | 1,168        |                    |                               | 0                             | 1,168                                                   |
| 2,427 | ROSS STORES INC COM         | 778296103 |              | 10/21/2008    | 6/15/2011  |        |   | 304               | 0                    | 121                                      | 183          |                    |                               | 0                             | 183                                                     |
| 2,428 | ROSS STORES INC COM         | 778296103 |              | 5/4/2009      | 6/15/2011  |        |   | 2,505             | 0                    | 1,280                                    | 1,225        |                    |                               | 0                             | 1,225                                                   |
| 2,429 | ROSS STORES INC COM         | 778296103 |              | 5/4/2009      | 6/16/2011  |        |   | 1,126             | 0                    | 582                                      | 544          |                    |                               | 0                             | 544                                                     |
| 2,430 | ROSS STORES INC COM         | 778296103 |              | 5/4/2009      | 9/9/2011   |        |   | 893               | 0                    | 465                                      | 428          |                    |                               | 0                             | 428                                                     |
| 2,431 | ROSS STORES INC COM         | 778296103 |              | 5/5/2009      | 9/9/2011   |        |   | 6,322             | 0                    | 3,272                                    | 3,050        |                    |                               | 0                             | 3,050                                                   |
| 2,432 | ROVI CORP                   | 779376102 |              | 3/22/2011     | 10/18/2011 |        |   | 99                | 0                    | 109                                      | -10          |                    |                               | 0                             | -10                                                     |
| 2,433 | EXPEDITORS INTL WASH INC    | 302130109 |              | 8/6/2010      | 3/28/2011  |        |   | 3,532             | 0                    | 3,190                                    | 342          |                    |                               | 0                             | 342                                                     |
| 2,434 | EXPEDITORS INTL WASH INC    | 302130109 |              | 3/14/2011     | 3/28/2011  |        |   | 48                | 0                    | 47                                       | 1            |                    |                               | 0                             | 1                                                       |
| 2,435 | EXXON MOBIL CORP COM        | 30231G102 |              | 11/4/1992     | 1/28/2011  |        |   | 793               | 0                    | 57                                       | 736          |                    |                               | 0                             | 736                                                     |
| 2,436 | EXXON MOBIL CORP COM        | 30231G102 |              | 11/4/1992     | 3/4/2011   |        |   | 3,146             | 0                    | 212                                      | 2,934        |                    |                               | 0                             | 2,934                                                   |

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

|       | Kind(s) of Property Sold | Amount                     |                             | 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 |
|-------|--------------------------|----------------------------|-----------------------------|--------------|---------------|------------|-------------------|----------------------|------------------------------------------|--------------|----------------------|-------------------------------|-------------------------------|---------------------------------------------------------|
|       |                          | Long Term CG Distributions | Short Term CG Distributions |              |               |            |                   |                      |                                          |              |                      |                               |                               |                                                         |
|       |                          |                            |                             |              |               | Totals     | 4,808,548         | 0                    | 4,524,654                                | 283,894      | 0                    | 0                             | 0                             | 283,894                                                 |
| 2,437 | EXXON MOBIL CORP COM     | 30231G102                  | 6,722                       |              | 2/28/2008     | 3/4/2011   | 5,782             | 0                    | 6,120                                    | -338         |                      |                               | 0                             | -338                                                    |
| 2,438 | EXXON MOBIL CORP COM     | 30231G102                  | 0                           |              | 2/28/2008     | 9/9/2011   | 9,565             | 0                    | 11,880                                   | -2,315       |                      |                               | 0                             | -2,315                                                  |
| 2,439 | EXXON MOBIL CORP COM     | 30231G102                  |                             |              | 6/30/2009     | 9/9/2011   | 1,812             | 0                    | 1,740                                    | 72           |                      |                               | 0                             | 72                                                      |
| 2,440 | FMC TECHS INC COM        | 30249U101                  |                             |              | 9/16/2009     | 3/3/2011   | 9,977             | 0                    | 5,618                                    | 4,359        |                      |                               | 0                             | 4,359                                                   |
| 2,441 | FMC TECHS INC COM        | 30249U101                  |                             |              | 9/16/2009     | 3/10/2011  | 800               | 0                    | 491                                      | 309          |                      |                               | 0                             | 309                                                     |
| 2,442 | FMC TECHS INC COM        | 30249U101                  |                             |              | 9/16/2009     | 3/15/2011  | 792               | 0                    | 491                                      | 301          |                      |                               | 0                             | 301                                                     |
| 2,443 | FMC TECHS INC COM        | 30249U101                  |                             |              | 9/16/2009     | 4/14/2011  | 46                | 0                    | 27                                       | 19           |                      |                               | 0                             | 19                                                      |
| 2,444 | SAFEMAY INC NEW          | 786514208                  |                             |              | 3/19/2007     | 9/9/2011   | 4,373             | 0                    | 8,731                                    | -4,358       |                      |                               | 0                             | -4,358                                                  |
| 2,445 | SALESFORCE COM INC       | 79466L302                  |                             |              | 9/14/2011     | 11/21/2011 | 1,208             | 0                    | 1,445                                    | -237         |                      |                               | 0                             | -237                                                    |
| 2,446 | SALESFORCE COM INC       | 79466L302                  |                             |              | 9/14/2011     | 12/16/2011 | 435               | 0                    | 525                                      | -90          |                      |                               | 0                             | -90                                                     |
| 2,447 | SALESFORCE COM INC       | 79466L302                  |                             |              | 9/19/2011     | 12/16/2011 | 544               | 0                    | 678                                      | -134         |                      |                               | 0                             | -134                                                    |
| 2,448 | SALESFORCE COM INC       | 79466L302                  |                             |              | 9/27/2011     | 12/16/2011 | 218               | 0                    | 252                                      | -34          |                      |                               | 0                             | -34                                                     |
| 2,449 | SANDISK CORP INC         | 80004C101                  |                             |              | 8/9/2010      | 3/4/2011   | 8,993             | 0                    | 8,779                                    | 204          |                      |                               | 0                             | 204                                                     |
| 2,450 | FNMA PAH3401 04 50%2041  | 3138A4X75                  |                             |              | 11/25/2011    | 12/25/2011 | 922               | 0                    | 922                                      | 0            |                      |                               | 0                             | 0                                                       |
| 2,451 | FNMA PAH3401 04 50%2041  | 3138A4X75                  |                             |              | 12/27/2011    | 12/27/2011 | 1,124             | 0                    | 1,124                                    | 0            |                      |                               | 0                             | 0                                                       |
| 2,452 | FNMA PAH3401 04 50%2041  | 3138A4X75                  |                             |              | 1/25/2012     | 1/25/2012  | 754               | 0                    | 754                                      | 0            |                      |                               | 0                             | 0                                                       |
| 2,453 | FNMA PAL0065 04 50%2041  | 3138EGC88                  |                             |              | 4/25/2011     | 4/25/2011  | 308               | 0                    | 308                                      | 0            |                      |                               | 0                             | 0                                                       |
| 2,454 | FNMA PAL0065 04 50%2041  | 3138EGC88                  |                             |              | 5/25/2011     | 5/25/2011  | 231               | 0                    | 231                                      | 0            |                      |                               | 0                             | 0                                                       |
| 2,455 | FNMA PAL0065 04 50%2041  | 3138EGC88                  |                             |              | 6/27/2011     | 6/27/2011  | 391               | 0                    | 391                                      | 0            |                      |                               | 0                             | 0                                                       |
| 2,456 | FNMA PAL0065 04 50%2041  | 3138EGC88                  |                             |              | 7/25/2011     | 7/25/2011  | 429               | 0                    | 429                                      | 0            |                      |                               | 0                             | 0                                                       |
| 2,457 | FNMA PAL0065 04 50%2041  | 3138EGC88                  |                             |              | 8/25/2011     | 8/25/2011  | 560               | 0                    | 560                                      | 0            |                      |                               | 0                             | 0                                                       |
| 2,458 | FNMA PAL0065 04 50%2041  | 3138EGC88                  |                             |              | 9/26/2011     | 9/26/2011  | 854               | 0                    | 854                                      | 0            |                      |                               | 0                             | 0                                                       |
| 2,459 | FNMA PAL0065 04 50%2041  | 3138EGC88                  |                             |              | 10/25/2011    | 10/25/2011 | 1,838             | 0                    | 1,838                                    | 0            |                      |                               | 0                             | 0                                                       |
| 2,460 | FNMA PAL0065 04 50%2041  | 3138EGC88                  |                             |              | 11/25/2011    | 11/25/2011 | 1,804             | 0                    | 1,804                                    | 0            |                      |                               | 0                             | 0                                                       |
| 2,461 | FNMA PAL0065 04 50%2041  | 3138EGC88                  |                             |              | 12/27/2011    | 12/27/2011 | 1,591             | 0                    | 1,591                                    | 0            |                      |                               | 0                             | 0                                                       |
| 2,462 | FNMA PAL0065 04 50%2041  | 3138EGC88                  |                             |              | 1/25/2012     | 1/25/2012  | 1,237             | 0                    | 1,237                                    | 0            |                      |                               | 0                             | 0                                                       |
| 2,463 | FNMA PAL0065 04 50%2041  | 31402RFV6                  |                             |              | 2/25/2011     | 2/25/2011  | 781               | 0                    | 781                                      | 0            |                      |                               | 0                             | 0                                                       |
| 2,464 | FNMA P735580 05%2035     | 31402RFV6                  |                             |              | 3/25/2011     | 3/25/2011  | 644               | 0                    | 644                                      | 0            |                      |                               | 0                             | 0                                                       |
| 2,465 | FNMA P735580 05%2035     | 31402RFV6                  |                             |              | 4/25/2011     | 4/25/2011  | 560               | 0                    | 560                                      | 0            |                      |                               | 0                             | 0                                                       |
| 2,466 | FNMA P735580 05%2035     | 31402RFV6                  |                             |              | 5/25/2011     | 5/25/2011  | 535               | 0                    | 535                                      | 0            |                      |                               | 0                             | 0                                                       |
| 2,467 | FNMA P735580 05%2035     | 31402RFV6                  |                             |              | 6/27/2011     | 6/27/2011  | 428               | 0                    | 428                                      | 0            |                      |                               | 0                             | 0                                                       |
| 2,468 | FNMA P735580 05%2035     | 31402RFV6                  |                             |              | 7/25/2011     | 7/25/2011  | 523               | 0                    | 523                                      | 0            |                      |                               | 0                             | 0                                                       |
| 2,469 | FNMA P735580 05%2035     | 31402RFV6                  |                             |              | 8/25/2011     | 8/25/2011  | 547               | 0                    | 547                                      | 0            |                      |                               | 0                             | 0                                                       |
| 2,470 | FNMA P735580 05%2035     | 31402RFV6                  |                             |              | 9/26/2011     | 9/26/2011  | 646               | 0                    | 646                                      | 0            |                      |                               | 0                             | 0                                                       |
| 2,471 | FNMA P735580 05%2035     | 31402RFV6                  |                             |              | 10/25/2011    | 10/25/2011 | 636               | 0                    | 636                                      | 0            |                      |                               | 0                             | 0                                                       |
| 2,472 | FNMA P735580 05%2035     | 31402RFV6                  |                             |              | 11/25/2011    | 11/25/2011 | 782               | 0                    | 782                                      | 0            |                      |                               | 0                             | 0                                                       |
| 2,473 | FNMA P735580 05%2035     | 31402RFV6                  |                             |              | 12/27/2011    | 12/27/2011 | 724               | 0                    | 724                                      | 0            |                      |                               | 0                             | 0                                                       |
| 2,474 | FNMA P735580 05%2035     | 31402RFV6                  |                             |              | 1/25/2012     | 1/25/2012  | 816               | 0                    | 816                                      | 0            |                      |                               | 0                             | 0                                                       |
| 2,475 | FNMA P745275 05%2036     | 31403C6L0                  |                             |              | 2/25/2011     | 2/25/2011  | 371               | 0                    | 371                                      | 0            |                      |                               | 0                             | 0                                                       |
| 2,476 | FNMA P745275 05%2036     | 31403C6L0                  |                             |              | 3/25/2011     | 3/25/2011  | 296               | 0                    | 296                                      | 0            |                      |                               | 0                             | 0                                                       |
| 2,477 | FNMA P745275 05%2036     | 31403C6L0                  |                             |              | 4/25/2011     | 4/25/2011  | 245               | 0                    | 245                                      | 0            |                      |                               | 0                             | 0                                                       |
| 2,478 | FNMA P745275 05%2036     | 31403C6L0                  |                             |              | 5/25/2011     | 5/25/2011  | 210               | 0                    | 210                                      | 0            |                      |                               | 0                             | 0                                                       |
| 2,479 | FNMA P745275 05%2036     | 31403C6L0                  |                             |              | 6/27/2011     | 6/27/2011  | 208               | 0                    | 208                                      | 0            |                      |                               | 0                             | 0                                                       |
| 2,480 | FNMA P745275 05%2036     | 31403C6L0                  |                             |              | 7/25/2011     | 7/25/2011  | 417               | 0                    | 417                                      | 0            |                      |                               | 0                             | 0                                                       |
| 2,481 | FNMA P745275 05%2036     | 31403C6L0                  |                             |              | 8/25/2011     | 8/25/2011  | 427               | 0                    | 427                                      | 0            |                      |                               | 0                             | 0                                                       |
| 2,482 | FNMA P745275 05%2036     | 31403C6L0                  |                             |              | 9/26/2011     | 9/26/2011  | 488               | 0                    | 488                                      | 0            |                      |                               | 0                             | 0                                                       |
| 2,483 | FNMA P745275 05%2036     | 31403C6L0                  |                             |              | 10/25/2011    | 10/25/2011 | 507               | 0                    | 507                                      | 0            |                      |                               | 0                             | 0                                                       |
| 2,484 | FNMA P745275 05%2036     | 31403C6L0                  |                             |              | 11/25/2011    | 11/25/2011 | 552               | 0                    | 552                                      | 0            |                      |                               | 0                             | 0                                                       |
| 2,485 | FNMA P745275 05%2036     | 31403C6L0                  |                             |              | 12/27/2011    | 12/27/2011 | 613               | 0                    | 613                                      | 0            |                      |                               | 0                             | 0                                                       |
| 2,486 | INTL PAPER CO            | 460146103                  |                             |              | 3/2/2010      | 3/4/2011   | 508               | 0                    | 474                                      | 34           |                      |                               | 0                             | 34                                                      |
| 2,487 | INTL PAPER CO            | 460146103                  |                             |              | 3/2/2010      | 9/9/2011   | 1,573             | 0                    | 1,472                                    | 101          |                      |                               | 0                             | 101                                                     |
| 2,488 | INTL PAPER CO            | 460146103                  |                             |              | 3/3/2010      | 9/9/2011   | 1,333             | 0                    | 1,270                                    | 63           |                      |                               | 0                             | 63                                                      |
| 2,489 | INTL PAPER CO            | 460146103                  |                             |              | 5/24/2010     | 9/9/2011   | 2,373             | 0                    | 1,980                                    | 393          |                      |                               | 0                             | 393                                                     |
| 2,490 | INTL PAPER CO            | 460146103                  |                             |              | 5/25/2010     | 9/9/2011   | 4,560             | 0                    | 3,689                                    | 871          |                      |                               | 0                             | 871                                                     |
| 2,491 | INTL PAPER CO            | 460146103                  |                             |              | 6/23/2010     | 10/18/2011 | 128               | 0                    | 143                                      | -15          |                      |                               | 0                             | -15                                                     |
| 2,492 | INTL PAPER CO            | 460146103                  |                             |              | 6/23/2011     | 11/16/2011 | 112               | 0                    | 115                                      | -3           |                      |                               | 0                             | -3                                                      |
| 2,493 | ISHARES MSCI JAPAN INDEX | 464286848                  |                             |              | 10/6/2010     | 1/28/2011  | 33                | 0                    | 30                                       | 3            |                      |                               | 0                             | 3                                                       |
| 2,494 | ISHARES MSCI JAPAN INDEX | 464286848                  |                             |              | 10/6/2010     | 3/3/2011   | 7,085             | 0                    | 6,236                                    | 849          |                      |                               | 0                             | 849                                                     |

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

|       | Long Term CG Distributions<br>Short Term CG Distributions | Amount    |                 | Totals           | Gross<br>Sales<br>Price | Depreciation<br>Allowed | Cost or Other<br>Basis Plus<br>Expense of Sale | Gain or<br>Loss | F M V<br>as of<br>12/31/69 | Adjusted Basis<br>as of<br>12/31/69 | Excess of FMV<br>Over Adj Basis | Gains Minus Excess<br>of FMV Over Adjusted<br>Basis or Losses |
|-------|-----------------------------------------------------------|-----------|-----------------|------------------|-------------------------|-------------------------|------------------------------------------------|-----------------|----------------------------|-------------------------------------|---------------------------------|---------------------------------------------------------------|
|       |                                                           | 6,722     | 0               |                  |                         |                         |                                                |                 |                            |                                     |                                 |                                                               |
|       | Kind(s) of Property Sold                                  | CUSIP #   | How<br>Acquired | Date<br>Acquired | Date<br>Sold            |                         |                                                |                 |                            |                                     |                                 |                                                               |
| 2,495 | ISHARES MSCI EAFE INDEX                                   | 464287485 |                 | 3/14/2011        | 9/27/2011               | 58,458                  | 0                                              | 68,307          | -9,849                     |                                     | 0                               | -9,849                                                        |
| 2,496 | ISRAEL CHEMICALS-UNSPON                                   | 465036200 |                 | 12/21/2010       | 2/28/2011               | 16                      | 0                                              | 17              | -1                         |                                     | 0                               | -1                                                            |
| 2,497 | ISRAEL CHEMICALS-UNSPON                                   | 465036200 |                 | 12/21/2010       | 2/28/2011               | 3,780                   | 0                                              | 4,001           | -221                       |                                     | 0                               | -221                                                          |
| 2,498 | ISRAEL CHEMICALS-UNSPON                                   | 465036200 |                 | 12/21/2010       | 3/3/2011                | 4,152                   | 0                                              | 4,363           | -211                       |                                     | 0                               | -211                                                          |
| 2,499 | ISRAEL CHEMICALS-UNSPON                                   | 465036200 |                 | 1/11/2011        | 3/3/2011                | 1,690                   | 0                                              | 1,818           | -128                       |                                     | 0                               | -128                                                          |
| 2,500 | ISRAEL CHEMICALS-UNSPON                                   | 465036200 |                 | 1/11/2011        | 3/8/2011                | 1,333                   | 0                                              | 1,483           | -150                       |                                     | 0                               | -150                                                          |
| 2,501 | ISRAEL CHEMICALS-UNSPON                                   | 465036200 |                 | 1/11/2011        | 3/9/2011                | 814                     | 0                                              | 918             | -104                       |                                     | 0                               | -104                                                          |
| 2,502 | ISRAEL CHEMICALS-UNSPON                                   | 465036200 |                 | 1/4/2011         | 4/4/2011                | 17                      | 0                                              | 16              | 1                          |                                     | 0                               | 1                                                             |
| 2,503 | ISRAEL CHEMICALS-UNSPON                                   | 465036200 |                 | 1/11/2011        | 4/4/2011                | 385                     | 0                                              | 406             | -21                        |                                     | 0                               | -21                                                           |
| 2,504 | DISALLOWED LOSS DUE TO WASH SAL                           |           |                 |                  |                         | 8,973                   | 0                                              | 0               | 8,973                      |                                     | 0                               | 8,973                                                         |
| 2,505 | K-1P PROSHARES                                            |           |                 |                  |                         | 207                     | 0                                              | 0               | 207                        |                                     | 0                               | 207                                                           |

Merrill Lynch

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Statement of Capital Gains and Losses From Sales  
(WASH SALES)

5/3/2012 12.04.54

Account Id:

(Does not include capital gain distributions from mutual funds or CTF's - See Tax Transaction Detail)

DIETZE CHARITABLE FDN-EARNEST

Trust Year 1/1/2011 - 12/31/2011

| Type                 | Description                 | Date     | Shares | Price     | Fed Cost | State Cost | Fed Gain        | State Gain | (Type) |
|----------------------|-----------------------------|----------|--------|-----------|----------|------------|-----------------|------------|--------|
|                      |                             |          |        |           |          |            | Loss Disallowed |            |        |
| 015351109            | ALEXION PHARMACEUTICALS INC |          |        |           |          |            |                 |            |        |
| Sold                 |                             | 10/18/11 | 1      | 66 17     |          |            |                 |            |        |
| Acq                  |                             | 09/21/11 | 1      | 66 17     | 66 94    | 66 94      | -0 77           | -0 77      | S      |
|                      |                             |          |        |           |          |            | 0 77            |            |        |
| Total for 10/18/2011 |                             |          |        |           | 66 94    | 66 94      | -0 77           | -0 77      |        |
|                      |                             |          |        |           |          |            | 0 77            |            |        |
| 032654105            | ANALOG DEVICES INC          |          |        |           |          |            |                 |            |        |
| Sold                 |                             | 01/28/11 | 10     | 384 69    |          |            |                 |            |        |
| Acq                  |                             | 01/18/11 | 10     | 384 69    | 396 70   | 396 70     | -12 01          | -12 01     | S      |
|                      |                             |          |        |           |          |            | 12 01           |            |        |
| Total for 1/28/2011  |                             |          |        |           | 396 70   | 396 70     | -12 01          | -12 01     |        |
|                      |                             |          |        |           |          |            | 12 01           |            |        |
| 110122108            | BRISTOL MYERS SQUIBB CO COM |          |        |           |          |            |                 |            |        |
| Sold                 |                             | 03/01/11 | 40     | 1,026 25  |          |            |                 |            |        |
| Acq                  |                             | 03/12/10 | 1      | 25 66     | 25 96    | 25 96      | -0 30           | -0 30      | S      |
|                      |                             |          |        |           |          |            | 0 30            |            |        |
| Total for 3/1/2011   |                             |          |        |           | 25 96    | 25 96      | -0 30           | -0 30      |        |
|                      |                             |          |        |           |          |            | 0 30            |            |        |
| 171232101            | CHUBB CORPORATION COM       |          |        |           |          |            |                 |            |        |
| Sold                 |                             | 11/16/11 | 1      | 65 96     |          |            |                 |            |        |
| Acq                  |                             | 10/21/11 | 1      | 65 96     | 68 49    | 68 49      | -2 53           | -2 53      | S      |
|                      |                             |          |        |           |          |            | 2 53            |            |        |
| Total for 11/16/2011 |                             |          |        |           | 68 49    | 68 49      | -2 53           | -2 53      |        |
|                      |                             |          |        |           |          |            | 2 53            |            |        |
| 244199105            | DEERE & COMPANY             |          |        |           |          |            |                 |            |        |
| Sold                 |                             | 08/04/11 | 39     | 2,899 52  |          |            |                 |            |        |
| Acq                  |                             | 03/15/11 | 33     | 2,453 44  | 2,871 80 | 2,871 80   | -418 36         | -418 36    | S      |
|                      |                             |          |        |           |          |            | 418 36          |            |        |
| Total for 8/4/2011   |                             |          |        |           | 2,871 80 | 2,871 80   | -418 36         | -418 36    |        |
|                      |                             |          |        |           |          |            | 418 36          |            |        |
| 24702R101            | DELL INC                    |          |        |           |          |            |                 |            |        |
| Sold                 |                             | 03/04/11 | 695    | 10,776 46 |          |            |                 |            |        |
| Acq                  |                             | 02/28/11 | 78     | 1,209 44  | 1,228 93 | 1,228 93   | -19 49          | -19 49     | S      |
|                      |                             |          |        |           |          |            | 19 48           |            |        |
| Total for 3/4/2011   |                             |          |        |           | 1,228 93 | 1,228 93   | -19 49          | -19 49     |        |
|                      |                             |          |        |           |          |            | 19 48           |            |        |
| 254709108            | DISCOVER FINL SVCS          |          |        |           |          |            |                 |            |        |
| Sold                 |                             | 10/18/11 | 8      | 182 03    |          |            |                 |            |        |
| Acq                  |                             | 03/30/11 | 8      | 182 03    | 199 12   | 199 12     | -17 09          | -17 09     | S      |
|                      |                             |          |        |           |          |            | 17 09           |            |        |
| Total for 10/18/2011 |                             |          |        |           | 199 12   | 199 12     | -17 09          | -17 09     |        |
|                      |                             |          |        |           |          |            | 17 09           |            |        |

| Type                 | Description                             | Date | Shares | Price    | Fed Cost | State Cost | Fed Gain  | State Gain | (Type) |
|----------------------|-----------------------------------------|------|--------|----------|----------|------------|-----------|------------|--------|
| Loss Disallowed      |                                         |      |        |          |          |            |           |            |        |
| 316773100            | FIFTH THIRD BANCORP                     |      |        |          |          |            |           |            |        |
| Sold                 | 03/03/11                                |      | 527    | 7,433.72 |          |            |           |            |        |
| Acq                  | 01/04/11                                |      | 4      | 56.42    | 59.58    | 59.58      | -3.16     | -3.16      | S      |
|                      |                                         |      |        |          |          |            |           | 3.16       |        |
| Total for 3/3/2011   |                                         |      |        |          | 59.58    | 59.58      | -3.16     | -3.16      |        |
|                      |                                         |      |        |          |          |            |           | 3.16       |        |
| 35671D857            | FREEPORT-MCMORAN COPPER & GOLD INC CL B |      |        |          |          |            |           |            |        |
| Sold                 | 09/13/11                                |      | 144    | 5,888.94 |          |            |           |            |        |
| Acq                  | 03/21/11                                |      | 128    | 5,234.61 | 6,661.96 | 6,661.96   | -1,427.35 | -1,427.35  | S      |
|                      |                                         |      |        |          |          |            |           | 1,427.34   |        |
| Acq                  | 03/21/11                                |      | 16     | 654.33   | 832.74   | 832.74     | -178.41   | -178.41    | S      |
|                      |                                         |      |        |          |          |            |           | 178.42     |        |
| Total for 9/13/2011  |                                         |      |        |          | 7,494.70 | 7,494.70   | -1,605.76 | -1,605.76  |        |
|                      |                                         |      |        |          |          |            |           | 1,605.76   |        |
| 369604103            | GENERAL ELECTRIC CO                     |      |        |          |          |            |           |            |        |
| Sold                 | 03/03/11                                |      | 284    | 5,911.12 |          |            |           |            |        |
| Acq                  | 02/14/11                                |      | 9      | 187.32   | 194.70   | 194.70     | -7.38     | -7.38      | S      |
|                      |                                         |      |        |          |          |            |           | 7.38       |        |
| Total for 3/3/2011   |                                         |      |        |          | 194.70   | 194.70     | -7.38     | -7.38      |        |
|                      |                                         |      |        |          |          |            |           | 7.38       |        |
| 42805T105            | HERTZ GLOBAL HOLDINGS IN                |      |        |          |          |            |           |            |        |
| Sold                 | 10/18/11                                |      | 9      | 91.64    |          |            |           |            |        |
| Acq                  | 10/11/11                                |      | 9      | 91.64    | 93.27    | 93.27      | -1.63     | -1.63      | S      |
|                      |                                         |      |        |          |          |            |           | 1.63       |        |
| Total for 10/18/2011 |                                         |      |        |          | 93.27    | 93.27      | -1.63     | -1.63      |        |
|                      |                                         |      |        |          |          |            |           | 1.63       |        |
| 45867G101            | INTERDIGITAL, INC                       |      |        |          |          |            |           |            |        |
| Sold                 | 03/03/11                                |      | 109    | 5,153.42 |          |            |           |            |        |
| Acq                  | 02/23/11                                |      | 1      | 47.28    | 54.33    | 54.33      | -7.05     | -7.05      | S      |
|                      |                                         |      |        |          |          |            |           | 7.05       |        |
| Acq                  | 02/23/11                                |      | 10     | 472.79   | 543.31   | 543.31     | -70.52    | -70.52     | S      |
|                      |                                         |      |        |          |          |            |           | 70.52      |        |
| Total for 3/3/2011   |                                         |      |        |          | 597.64   | 597.64     | -77.57    | -77.57     |        |
|                      |                                         |      |        |          |          |            |           | 77.57      |        |
| 45867G101            | INTERDIGITAL, INC                       |      |        |          |          |            |           |            |        |
| Sold                 | 04/14/11                                |      | 2      | 92.07    |          |            |           |            |        |
| Acq                  | 02/23/11                                |      | 2      | 92.07    | 108.66   | 108.66     | -16.59    | -16.59     | S      |
|                      |                                         |      |        |          |          |            |           | 16.59      |        |
| Total for 4/14/2011  |                                         |      |        |          | 108.66   | 108.66     | -16.59    | -16.59     |        |
|                      |                                         |      |        |          |          |            |           | 16.59      |        |



| Type                 | Description              | Date     | Shares | Price    | Fed Cost | State Cost | Fed Gain | State Gain | (Type) |
|----------------------|--------------------------|----------|--------|----------|----------|------------|----------|------------|--------|
| Loss Disallowed      |                          |          |        |          |          |            |          |            |        |
| 55277J108            | MF GLOBAL HLDGS LTD      |          |        |          |          |            |          |            |        |
| Sold                 |                          | 03/03/11 | 230    | 2,008.69 |          |            |          |            |        |
| Acq                  |                          | 01/10/11 | 4      | 34.93    | 37.44    | 37.44      | -2.51    | -2.51      | S      |
|                      |                          |          |        |          |          |            |          | 2.50       |        |
| Total for 3/3/2011   |                          |          |        |          | 37.44    | 37.44      | -2.51    | -2.51      |        |
|                      |                          |          |        |          |          |            |          | 2.50       |        |
| 57060U100            | MARKET VECTORS ETF TR    |          |        |          |          |            |          |            |        |
| Sold                 |                          | 08/08/11 | 31     | 1,723.25 |          |            |          |            |        |
| Acq                  |                          | 07/18/11 | 6      | 333.53   | 364.61   | 364.61     | -31.08   | -31.08     | S      |
|                      |                          |          |        |          |          |            |          | 31.08      |        |
| Acq                  |                          | 07/18/11 | 17     | 945.01   | 1,033.06 | 1,033.06   | -88.05   | -88.05     | S      |
|                      |                          |          |        |          |          |            |          | 88.05      |        |
| Acq                  |                          | 07/18/11 | 8      | 444.71   | 486.15   | 486.15     | -41.44   | -41.44     | S      |
|                      |                          |          |        |          |          |            |          | 41.44      |        |
| Total for 8/8/2011   |                          |          |        |          | 1,883.82 | 1,883.82   | -160.57  | -160.57    |        |
|                      |                          |          |        |          |          |            |          | 160.57     |        |
| 57060U100            | MARKET VECTORS ETF TR    |          |        |          |          |            |          |            |        |
| Sold                 |                          | 08/09/11 | 37     | 2,068.46 |          |            |          |            |        |
| Acq                  |                          | 07/25/11 | 4      | 223.62   | 244.03   | 244.03     | -20.41   | -20.41     | S      |
|                      |                          |          |        |          |          |            |          | 20.41      |        |
| Acq                  |                          | 07/18/11 | 17     | 950.37   | 1,120.51 | 1,120.51   | -170.14  | -170.14    | S      |
|                      |                          |          |        |          |          |            |          | 170.13     |        |
| Acq                  |                          | 07/18/11 | 8      | 447.23   | 526.13   | 526.13     | -78.90   | -78.90     | S      |
|                      |                          |          |        |          |          |            |          | 78.90      |        |
| Acq                  |                          | 07/18/11 | 2      | 111.81   | 121.54   | 121.54     | -9.73    | -9.73      | S      |
|                      |                          |          |        |          |          |            |          | 9.74       |        |
| Total for 8/9/2011   |                          |          |        |          | 2,012.21 | 2,012.21   | -279.18  | -279.18    |        |
|                      |                          |          |        |          |          |            |          | 279.18     |        |
| 571748102            | MARSH & MCLENNAN COS INC |          |        |          |          |            |          |            |        |
| Sold                 |                          | 03/03/11 | 201    | 6,089.26 |          |            |          |            |        |
| Acq                  |                          | 03/01/11 | 27     | 817.96   | 825.38   | 825.38     | -7.42    | -7.42      | S      |
|                      |                          |          |        |          |          |            |          | 7.42       |        |
| Total for 3/3/2011   |                          |          |        |          | 825.38   | 825.38     | -7.42    | -7.42      |        |
|                      |                          |          |        |          |          |            |          | 7.42       |        |
| 571748102            | MARSH & MCLENNAN COS INC |          |        |          |          |            |          |            |        |
| Sold                 |                          | 10/18/11 | 6      | 167.87   |          |            |          |            |        |
| Acq                  |                          | 03/01/11 | 6      | 167.87   | 183.42   | 183.42     | -15.55   | -15.55     | S      |
|                      |                          |          |        |          |          |            |          | 15.55      |        |
| Total for 10/18/2011 |                          |          |        |          | 183.42   | 183.42     | -15.55   | -15.55     |        |
|                      |                          |          |        |          |          |            |          | 15.55      |        |
| 65334H102            | NEXEN INC                |          |        |          |          |            |          |            |        |
| Sold                 |                          | 01/28/11 | 25     | 606.38   |          |            |          |            |        |
| Acq                  |                          | 06/12/09 | 25     | 606.38   | 632.41   | 632.41     | -26.03   | -26.03     | L      |
|                      |                          |          |        |          |          |            |          | 26.03      |        |
| Total for 1/28/2011  |                          |          |        |          | 632.41   | 632.41     | -26.03   | -26.03     |        |
|                      |                          |          |        |          |          |            |          | 26.03      |        |

| Type                 | Description              | Date | Shares | Price    | Fed Cost | State Cost | Fed Gain | State Gain | (Type) |
|----------------------|--------------------------|------|--------|----------|----------|------------|----------|------------|--------|
| Loss Disallowed      |                          |      |        |          |          |            |          |            |        |
| 654744408            | NISSAN MTR LTD ADR       |      |        |          |          |            |          |            |        |
| Sold                 | 01/28/11                 |      | 45     | 913.93   |          |            |          |            |        |
| Acq                  | 01/09/08                 |      | 38     | 771.76   | 782.09   | 782.09     | -10.33   | -10.33     | L      |
|                      |                          |      |        |          |          |            | 10.32    |            |        |
| Total for 1/28/2011  |                          |      |        |          | 782.09   | 782.09     | -10.33   | -10.33     |        |
|                      |                          |      |        |          |          |            | 10.32    |            |        |
| 655844108            | NORFOLK SOUTHERN CORP    |      |        |          |          |            |          |            |        |
| Sold                 | 03/03/11                 |      | 60     | 3,935.76 |          |            |          |            |        |
| Acq                  | 02/28/11                 |      | 3      | 196.79   | 196.86   | 196.86     | -0.07    | -0.07      | S      |
|                      |                          |      |        |          |          |            | 0.08     |            |        |
| Acq                  | 02/28/11                 |      | 57     | 3,738.97 | 3,740.42 | 3,740.42   | -1.45    | -1.45      | S      |
|                      |                          |      |        |          |          |            | 1.44     |            |        |
| Total for 3/3/2011   |                          |      |        |          | 3,937.28 | 3,937.28   | -1.52    | -1.52      |        |
|                      |                          |      |        |          |          |            | 1.52     |            |        |
| 681904108            | OMNICARE INC COM         |      |        |          |          |            |          |            |        |
| Sold                 | 10/18/11                 |      | 1      | 25.79    |          |            |          |            |        |
| Acq                  | 10/12/11                 |      | 1      | 25.79    | 26.76    | 26.76      | -0.97    | -0.97      | S      |
|                      |                          |      |        |          |          |            | 0.97     |            |        |
| Total for 10/18/2011 |                          |      |        |          | 26.76    | 26.76      | -0.97    | -0.97      |        |
|                      |                          |      |        |          |          |            | 0.97     |            |        |
| 690742101            | OWENS CORNING INC COMMON |      |        |          |          |            |          |            |        |
| Sold                 | 11/16/11                 |      | 2      | 57.61    |          |            |          |            |        |
| Acq                  | 11/07/11                 |      | 2      | 57.61    | 58.62    | 58.62      | -1.01    | -1.01      | S      |
|                      |                          |      |        |          |          |            | 1.01     |            |        |
| Total for 11/16/2011 |                          |      |        |          | 58.62    | 58.62      | -1.01    | -1.01      |        |
|                      |                          |      |        |          |          |            | 1.01     |            |        |
| 74347R883            | ULTRASHORT S AND P500    |      |        |          |          |            |          |            |        |
| Sold                 | 01/13/11                 |      | 42     | 954.91   |          |            |          |            |        |
| Acq                  | 12/01/10                 |      | 42     | 954.91   | 1,094.09 | 1,094.09   | -139.18  | -139.18    | S      |
|                      |                          |      |        |          |          |            | 139.18   |            |        |
| Total for 1/13/2011  |                          |      |        |          | 1,094.09 | 1,094.09   | -139.18  | -139.18    |        |
|                      |                          |      |        |          |          |            | 139.18   |            |        |
| 74347R883            | ULTRASHORT S AND P500    |      |        |          |          |            |          |            |        |
| Sold                 | 03/03/11                 |      | 347    | 7,266.07 |          |            |          |            |        |
| Acq                  | 12/01/10                 |      | 6      | 125.64   | 156.30   | 156.30     | -30.66   | -30.66     | S      |
|                      |                          |      |        |          |          |            | 30.66    |            |        |
| Acq                  | 02/10/11                 |      | 28     | 586.31   | 605.06   | 605.06     | -18.75   | -18.75     | S      |
|                      |                          |      |        |          |          |            | 18.74    |            |        |
| Acq                  | 02/10/11                 |      | 2      | 41.88    | 43.22    | 43.22      | -1.34    | -1.34      | S      |
|                      |                          |      |        |          |          |            | 1.34     |            |        |
| Acq                  | 02/10/11                 |      | 77     | 1,612.36 | 1,663.91 | 1,663.91   | -51.55   | -51.55     | S      |
|                      |                          |      |        |          |          |            | 51.55    |            |        |
| Acq                  | 02/10/11                 |      | 55     | 1,151.68 | 1,188.50 | 1,188.50   | -36.82   | -36.82     | S      |
|                      |                          |      |        |          |          |            | 36.82    |            |        |
| Acq                  | 02/10/11                 |      | 13     | 272.22   | 280.92   | 280.92     | -8.70    | -8.70      | S      |
|                      |                          |      |        |          |          |            | 8.70     |            |        |



| Type                | Description           | Date     | Shares | Price    | Fed Cost | State Cost | Fed Gain | State Gain | (Type) |
|---------------------|-----------------------|----------|--------|----------|----------|------------|----------|------------|--------|
| Loss Disallowed     |                       |          |        |          |          |            |          |            |        |
| 74347R883           | ULTRASHORT S AND P500 |          |        |          |          |            |          |            |        |
| Sold                |                       | 06/22/11 | 50     | 1,074.19 |          |            |          |            |        |
| Acq                 |                       | 04/18/11 | 3      | 64.45    | 65.03    | 65.03      | -0.58    | -0.58      | S      |
|                     |                       |          |        |          |          |            | 0.58     |            |        |
| Total for 6/22/2011 |                       |          |        |          | 202.85   | 202.85     | -9.50    | -9.50      |        |
|                     |                       |          |        |          |          |            | 9.49     |            |        |
| 74347R883           | ULTRASHORT S AND P500 |          |        |          |          |            |          |            |        |
| Sold                |                       | 06/24/11 | 49     | 1,080.92 |          |            |          |            |        |
| Acq                 |                       | 06/08/11 | 9      | 198.54   | 199.37   | 199.37     | -0.83    | -0.83      | S      |
|                     |                       |          |        |          |          |            | 0.83     |            |        |
| Acq                 |                       | 06/08/11 | 4      | 88.24    | 88.61    | 88.61      | -0.37    | -0.37      | S      |
|                     |                       |          |        |          |          |            | 0.37     |            |        |
| Acq                 |                       | 06/08/11 | 7      | 154.42   | 155.06   | 155.06     | -0.64    | -0.64      | S      |
|                     |                       |          |        |          |          |            | 0.64     |            |        |
| Acq                 |                       | 06/08/11 | 7      | 154.42   | 155.06   | 155.06     | -0.64    | -0.64      | S      |
|                     |                       |          |        |          |          |            | 0.65     |            |        |
| Total for 6/24/2011 |                       |          |        |          | 598.10   | 598.10     | -2.49    | -2.49      |        |
|                     |                       |          |        |          |          |            | 2.49     |            |        |
| 74347R883           | ULTRASHORT S AND P500 |          |        |          |          |            |          |            |        |
| Sold                |                       | 06/28/11 | 65     | 1,401.58 |          |            |          |            |        |
| Acq                 |                       | 02/23/11 | 2      | 43.13    | 43.44    | 43.44      | -0.31    | -0.31      | S      |
|                     |                       |          |        |          |          |            | 0.31     |            |        |
| Acq                 |                       | 02/23/11 | 17     | 366.57   | 369.25   | 369.25     | -2.68    | -2.68      | S      |
|                     |                       |          |        |          |          |            | 2.68     |            |        |
| Acq                 |                       | 06/08/11 | 3      | 64.69    | 66.46    | 66.46      | -1.77    | -1.77      | S      |
|                     |                       |          |        |          |          |            | 1.77     |            |        |
| Acq                 |                       | 06/08/11 | 2      | 43.13    | 44.30    | 44.30      | -1.17    | -1.17      | S      |
|                     |                       |          |        |          |          |            | 1.18     |            |        |
| Total for 6/28/2011 |                       |          |        |          | 523.45   | 523.45     | -5.94    | -5.94      |        |
|                     |                       |          |        |          |          |            | 5.94     |            |        |
| 74347R883           | ULTRASHORT S AND P500 |          |        |          |          |            |          |            |        |
| Sold                |                       | 09/27/11 | 18     | 418.80   |          |            |          |            |        |
| Acq                 |                       | 09/22/11 | 5      | 116.33   | 127.29   | 127.29     | -10.96   | -10.96     | S      |
|                     |                       |          |        |          |          |            | 10.96    |            |        |
| Acq                 |                       | 09/22/11 | 2      | 46.53    | 50.91    | 50.91      | -4.38    | -4.38      | S      |
|                     |                       |          |        |          |          |            | 4.38     |            |        |
| Acq                 |                       | 09/22/11 | 2      | 46.53    | 50.91    | 50.91      | -4.38    | -4.38      | S      |
|                     |                       |          |        |          |          |            | 4.38     |            |        |
| Acq                 |                       | 09/02/11 | 2      | 46.53    | 47.84    | 47.84      | -1.31    | -1.31      | S      |
|                     |                       |          |        |          |          |            | 1.30     |            |        |
| Acq                 |                       | 09/23/11 | 7      | 162.87   | 182.53   | 182.53     | -19.66   | -19.66     | S      |
|                     |                       |          |        |          |          |            | 19.66    |            |        |
| Total for 9/27/2011 |                       |          |        |          | 459.48   | 459.48     | -40.68   | -40.68     |        |
|                     |                       |          |        |          |          |            | 40.68    |            |        |

[illegible]









Merrill Lynch

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## Statement of Capital Gains and Losses From Sales

5/3/2012 12 04 54

(WASH SALES)

Account Id.

(Does not include capital gain distributions from mutual funds or CTF's - See Tax Transaction Detail)

DIETZE CHARITABLE FDN-EARNEST

Trust Year 1/1/2011 - 12/31/2011

| Type               | Description              | Date     | Shares | Price    | Fed Cost | State Cost | Fed Gain | State Gain | (Type) |
|--------------------|--------------------------|----------|--------|----------|----------|------------|----------|------------|--------|
| Loss Disallowed    |                          |          |        |          |          |            |          |            |        |
| 74347W676          | PROSHRE U/S DJ-AIG       |          |        |          |          |            |          |            |        |
| Sold               |                          | 06/03/11 | 70     | 3,039.33 |          |            |          |            |        |
| Acq                |                          | 05/12/11 | 43     | 1,867.02 | 2,087.92 | 2,087.92   | -220.90  | -220.90    | S      |
|                    |                          |          |        |          |          |            | 220.91   |            |        |
| Total for 6/3/2011 |                          |          |        |          | 2,670.60 | 2,670.60   | -282.55  | -282.55    |        |
|                    |                          |          |        |          |          |            | 282.56   |            |        |
| 74347X237          | PROSHARES ULTRASHORT QQQ |          |        |          |          |            |          |            |        |
| Sold               |                          | 03/03/11 | 141    | 7,057.76 |          |            |          |            |        |
| Acq                |                          | 02/10/11 | 3      | 150.17   | 154.87   | 154.87     | -4.70    | -4.70      | S      |
|                    |                          |          |        |          |          |            | 4.70     |            |        |
| Acq                |                          | 02/10/11 | 10     | 500.55   | 516.23   | 516.23     | -15.68   | -15.68     | S      |
|                    |                          |          |        |          |          |            | 15.67    |            |        |
| Acq                |                          | 02/10/11 | 7      | 350.39   | 361.36   | 361.36     | -10.97   | -10.97     | S      |
|                    |                          |          |        |          |          |            | 10.97    |            |        |
| Acq                |                          | 02/10/11 | 15     | 750.83   | 774.34   | 774.34     | -23.51   | -23.51     | S      |
|                    |                          |          |        |          |          |            | 23.51    |            |        |
| Acq                |                          | 02/10/11 | 6      | 300.33   | 309.73   | 309.73     | -9.40    | -9.40      | S      |
|                    |                          |          |        |          |          |            | 9.41     |            |        |
| Acq                |                          | 02/10/11 | 16     | 800.88   | 825.96   | 825.96     | -25.08   | -25.08     | S      |
|                    |                          |          |        |          |          |            | 25.08    |            |        |
| Acq                |                          | 02/10/11 | 1      | 50.06    | 51.62    | 51.62      | -1.56    | -1.56      | S      |
|                    |                          |          |        |          |          |            | 1.57     |            |        |
| Acq                |                          | 02/10/11 | 11     | 550.61   | 567.85   | 567.85     | -17.24   | -17.24     | S      |
|                    |                          |          |        |          |          |            | 17.24    |            |        |
| Acq                |                          | 02/10/11 | 16     | 800.88   | 825.96   | 825.96     | -25.08   | -25.08     | S      |
|                    |                          |          |        |          |          |            | 25.08    |            |        |
| Acq                |                          | 02/09/11 | 5      | 250.28   | 255.60   | 255.60     | -5.32    | -5.32      | S      |
|                    |                          |          |        |          |          |            | 5.32     |            |        |
| Acq                |                          | 02/09/11 | 5      | 250.28   | 255.59   | 255.59     | -5.31    | -5.31      | S      |
|                    |                          |          |        |          |          |            | 5.32     |            |        |
| Acq                |                          | 02/09/11 | 11     | 550.61   | 562.31   | 562.31     | -11.70   | -11.70     | S      |
|                    |                          |          |        |          |          |            | 11.71    |            |        |
| Acq                |                          | 12/28/10 | 8      | 400.44   | 466.95   | 466.95     | -66.51   | -66.51     | S      |
|                    |                          |          |        |          |          |            | 66.51    |            |        |
| Acq                |                          | 12/28/10 | 2      | 100.11   | 116.74   | 116.74     | -16.63   | -16.63     | S      |
|                    |                          |          |        |          |          |            | 16.63    |            |        |
| Acq                |                          | 12/28/10 | 9      | 450.50   | 525.31   | 525.31     | -74.81   | -74.81     | S      |
|                    |                          |          |        |          |          |            | 74.82    |            |        |
| Acq                |                          | 12/01/10 | 9      | 450.50   | 550.04   | 550.04     | -99.54   | -99.54     | S      |
|                    |                          |          |        |          |          |            | 99.55    |            |        |
| Acq                |                          | 12/01/10 | 6      | 300.33   | 366.69   | 366.69     | -66.36   | -66.36     | S      |
|                    |                          |          |        |          |          |            | 66.36    |            |        |
| Acq                |                          | 12/01/10 | 1      | 50.06    | 61.12    | 61.12      | -11.06   | -11.06     | S      |
|                    |                          |          |        |          |          |            | 11.06    |            |        |
| Total for 3/3/2011 |                          |          |        |          | 7,548.27 | 7,548.27   | -490.51  | -490.51    |        |
|                    |                          |          |        |          |          |            | 490.51   |            |        |

| Type                | Description              | Date     | Shares | Price    | Fed Cost | State Cost | Fed Gain        | State Gain | (Type) |
|---------------------|--------------------------|----------|--------|----------|----------|------------|-----------------|------------|--------|
|                     |                          |          |        |          |          |            | Loss Disallowed |            |        |
| 74347X237           | PROSHARES ULTRASHORT QQQ |          |        |          |          |            |                 |            |        |
| Sold                |                          | 05/09/11 | 27     | 1,320.54 |          |            |                 |            |        |
| Acq                 |                          | 03/14/11 | 2      | 97.82    | 107.55   | 107.55     | -9.73           | -9.73      | S      |
|                     |                          |          |        |          |          |            |                 | 9.73       |        |
| Acq                 |                          | 04/14/11 | 2      | 97.82    | 105.41   | 105.41     | -7.59           | -7.59      | S      |
|                     |                          |          |        |          |          |            |                 | 7.60       |        |
| Acq                 |                          | 04/14/11 | 1      | 48.91    | 52.71    | 52.71      | -3.80           | -3.80      | S      |
|                     |                          |          |        |          |          |            |                 | 3.80       |        |
| Acq                 |                          | 04/14/11 | 5      | 244.54   | 263.54   | 263.54     | -19.00          | -19.00     | S      |
|                     |                          |          |        |          |          |            |                 | 18.99      |        |
| Acq                 |                          | 04/14/11 | 3      | 146.73   | 158.12   | 158.12     | -11.39          | -11.39     | S      |
|                     |                          |          |        |          |          |            |                 | 11.40      |        |
| Acq                 |                          | 04/18/11 | 2      | 97.82    | 107.51   | 107.51     | -9.69           | -9.69      | S      |
|                     |                          |          |        |          |          |            |                 | 9.69       |        |
| Acq                 |                          | 03/14/11 | 6      | 293.45   | 322.65   | 322.65     | -29.20          | -29.20     | S      |
|                     |                          |          |        |          |          |            |                 | 29.19      |        |
| Acq                 |                          | 03/14/11 | 1      | 48.91    | 53.77    | 53.77      | -4.86           | -4.86      | S      |
|                     |                          |          |        |          |          |            |                 | 4.86       |        |
| Total for 5/9/2011  |                          |          |        |          | 1,171.26 | 1,171.26   | -95.26          | -95.26     |        |
|                     |                          |          |        |          |          |            |                 | 95.26      |        |
| 74347X237           | PROSHARES ULTRASHORT QQQ |          |        |          |          |            |                 |            |        |
| Sold                |                          | 05/10/11 | 88     | 4,230.30 |          |            |                 |            |        |
| Acq                 |                          | 04/19/11 | 2      | 96.14    | 105.92   | 105.92     | -9.78           | -9.78      | S      |
|                     |                          |          |        |          |          |            |                 | 9.78       |        |
| Acq                 |                          | 04/19/11 | 3      | 144.21   | 158.89   | 158.89     | -14.68          | -14.68     | S      |
|                     |                          |          |        |          |          |            |                 | 14.67      |        |
| Acq                 |                          | 04/19/11 | 4      | 192.29   | 211.85   | 211.85     | -19.56          | -19.56     | S      |
|                     |                          |          |        |          |          |            |                 | 19.57      |        |
| Acq                 |                          | 04/19/11 | 2      | 96.14    | 105.92   | 105.92     | -9.78           | -9.78      | S      |
|                     |                          |          |        |          |          |            |                 | 9.78       |        |
| Acq                 |                          | 04/14/11 | 2      | 96.14    | 105.41   | 105.41     | -9.27           | -9.27      | S      |
|                     |                          |          |        |          |          |            |                 | 9.27       |        |
| Acq                 |                          | 04/14/11 | 2      | 96.14    | 105.42   | 105.42     | -9.28           | -9.28      | S      |
|                     |                          |          |        |          |          |            |                 | 9.27       |        |
| Acq                 |                          | 04/14/11 | 1      | 48.07    | 52.71    | 52.71      | -4.64           | -4.64      | S      |
|                     |                          |          |        |          |          |            |                 | 4.64       |        |
| Total for 5/10/2011 |                          |          |        |          | 846.12   | 846.12     | -76.97          | -76.97     |        |
|                     |                          |          |        |          |          |            |                 | 76.98      |        |
| 74347X237           | PROSHARES ULTRASHORT QQQ |          |        |          |          |            |                 |            |        |
| Sold                |                          | 06/28/11 | 23     | 1,210.38 |          |            |                 |            |        |
| Acq                 |                          | 04/19/11 | 1      | 52.63    | 52.96    | 52.96      | -0.33           | -0.33      | S      |
|                     |                          |          |        |          |          |            |                 | 0.33       |        |
| Total for 6/28/2011 |                          |          |        |          | 52.96    | 52.96      | -0.33           | -0.33      |        |
|                     |                          |          |        |          |          |            |                 | 0.33       |        |

**Statement of Capital Gains and Losses From Sales  
(WASH SALES)**

Account Id:

(Does not include capital gain distributions from mutual funds or CTF's - See Tax Transaction Detail)

**DIETZE CHARITABLE FDN-EARNEST****Trust Year 1/1/2011 - 12/31/2011**[illegible]









| Type               | Description          | Date     | Shares | Price    | Fed Cost | State Cost | Fed Gain        | State Gain | (Type) |
|--------------------|----------------------|----------|--------|----------|----------|------------|-----------------|------------|--------|
|                    |                      |          |        |          |          |            | Loss Disallowed |            |        |
| 74348A202          | PROSHARES ULTRASHORT |          |        |          |          |            |                 |            |        |
| Sold               |                      | 03/03/11 | 158    | 6,919.26 |          |            |                 |            |        |
| Acq                |                      | 02/10/11 | 13     | 569.31   | 608.18   | 608.18     | -38.87          | -38.87     | S      |
|                    |                      |          |        |          |          |            |                 | 38.87      |        |
| Acq                |                      | 02/10/11 | 15     | 656.89   | 701.75   | 701.75     | -44.86          | -44.86     | S      |
|                    |                      |          |        |          |          |            |                 | 44.85      |        |
| Acq                |                      | 02/10/11 | 23     | 1,007.23 | 1,076.01 | 1,076.01   | -68.78          | -68.78     | S      |
|                    |                      |          |        |          |          |            |                 | 68.78      |        |
| Acq                |                      | 02/10/11 | 1      | 43.79    | 46.78    | 46.78      | -2.99           | -2.99      | S      |
|                    |                      |          |        |          |          |            |                 | 2.99       |        |
| Acq                |                      | 02/10/11 | 15     | 656.89   | 701.75   | 701.75     | -44.86          | -44.86     | S      |
|                    |                      |          |        |          |          |            |                 | 44.85      |        |
| Acq                |                      | 02/10/11 | 5      | 218.96   | 233.91   | 233.91     | -14.95          | -14.95     | S      |
|                    |                      |          |        |          |          |            |                 | 14.95      |        |
| Acq                |                      | 02/09/11 | 7      | 306.55   | 324.10   | 324.10     | -17.55          | -17.55     | S      |
|                    |                      |          |        |          |          |            |                 | 17.55      |        |
| Acq                |                      | 12/02/10 | 1      | 43.79    | 56.22    | 56.22      | -12.43          | -12.43     | S      |
|                    |                      |          |        |          |          |            |                 | 12.42      |        |
| Acq                |                      | 12/02/10 | 5      | 218.96   | 281.08   | 281.08     | -62.12          | -62.12     | S      |
|                    |                      |          |        |          |          |            |                 | 62.12      |        |
| Acq                |                      | 02/09/11 | 8      | 350.34   | 370.39   | 370.39     | -20.05          | -20.05     | S      |
|                    |                      |          |        |          |          |            |                 | 20.05      |        |
| Acq                |                      | 02/09/11 | 6      | 262.76   | 277.80   | 277.80     | -15.04          | -15.04     | S      |
|                    |                      |          |        |          |          |            |                 | 15.04      |        |
| Acq                |                      | 12/29/10 | 3      | 131.38   | 163.50   | 163.50     | -32.12          | -32.12     | S      |
|                    |                      |          |        |          |          |            |                 | 32.13      |        |
| Acq                |                      | 12/29/10 | 4      | 175.17   | 218.01   | 218.01     | -42.84          | -42.84     | S      |
|                    |                      |          |        |          |          |            |                 | 42.83      |        |
| Acq                |                      | 12/28/10 | 1      | 43.79    | 54.72    | 54.72      | -10.93          | -10.93     | S      |
|                    |                      |          |        |          |          |            |                 | 10.93      |        |
| Total for 3/3/2011 |                      |          |        |          | 7,735.42 | 7,735.42   | -816.16         | -816.16    |        |
|                    |                      |          |        |          |          |            |                 | 816.16     |        |
| 74348A202          | PROSHARES ULTRASHORT |          |        |          |          |            |                 |            |        |
| Sold               |                      | 04/06/11 | 62     | 2,510.57 |          |            |                 |            |        |
| Acq                |                      | 03/14/11 | 11     | 445.42   | 518.61   | 518.61     | -73.19          | -73.19     | S      |
|                    |                      |          |        |          |          |            |                 | 73.19      |        |
| Acq                |                      | 03/14/11 | 4      | 161.97   | 188.58   | 188.58     | -26.61          | -26.61     | S      |
|                    |                      |          |        |          |          |            |                 | 26.61      |        |
| Acq                |                      | 03/14/11 | 1      | 40.49    | 47.15    | 47.15      | -6.66           | -6.66      | S      |
|                    |                      |          |        |          |          |            |                 | 6.66       |        |
| Acq                |                      | 03/14/11 | 4      | 161.97   | 188.58   | 188.58     | -26.61          | -26.61     | S      |
|                    |                      |          |        |          |          |            |                 | 26.61      |        |
| Acq                |                      | 03/14/11 | 1      | 40.49    | 47.15    | 47.15      | -6.66           | -6.66      | S      |
|                    |                      |          |        |          |          |            |                 | 6.65       |        |
| Acq                |                      | 03/14/11 | 4      | 161.97   | 188.58   | 188.58     | -26.61          | -26.61     | S      |
|                    |                      |          |        |          |          |            |                 | 26.61      |        |
| Total for 4/6/2011 |                      |          |        |          | 1,178.65 | 1,178.65   | -166.32         | -166.32    |        |
|                    |                      |          |        |          |          |            |                 | 166.33     |        |

[illegible]



| Type                 | Description          | Date     | Shares | Price    | Fed Cost | State Cost | Fed Gain | State Gain | (Type) |
|----------------------|----------------------|----------|--------|----------|----------|------------|----------|------------|--------|
| Loss Disallowed      |                      |          |        |          |          |            |          |            |        |
| 74348A202            | PROSHARES ULTRASHORT |          |        |          |          |            |          |            |        |
| Sold                 |                      | 11/30/11 | 77     | 3,199.22 |          |            |          |            |        |
| Acq                  |                      | 11/09/11 | 3      | 124.64   | 127.17   | 127.17     | -2.53    | -2.53      | S      |
|                      |                      |          |        |          |          |            |          | 2.53       |        |
| Acq                  |                      | 11/09/11 | 2      | 83.10    | 84.78    | 84.78      | -1.68    | -1.68      | S      |
|                      |                      |          |        |          |          |            |          | 1.69       |        |
| Acq                  |                      | 11/09/11 | 2      | 83.10    | 84.78    | 84.78      | -1.68    | -1.68      | S      |
|                      |                      |          |        |          |          |            |          | 1.69       |        |
| Acq                  |                      | 11/09/11 | 3      | 124.64   | 127.18   | 127.18     | -2.54    | -2.54      | S      |
|                      |                      |          |        |          |          |            |          | 2.53       |        |
| Acq                  |                      | 11/09/11 | 2      | 83.10    | 84.78    | 84.78      | -1.68    | -1.68      | S      |
|                      |                      |          |        |          |          |            |          | 1.69       |        |
| Acq                  |                      | 11/10/11 | 3      | 124.64   | 126.57   | 126.57     | -1.93    | -1.93      | S      |
|                      |                      |          |        |          |          |            |          | 1.93       |        |
| Acq                  |                      | 11/10/11 | 3      | 124.64   | 126.57   | 126.57     | -1.93    | -1.93      | S      |
|                      |                      |          |        |          |          |            |          | 1.93       |        |
| Acq                  |                      | 11/10/11 | 4      | 166.19   | 168.76   | 168.76     | -2.57    | -2.57      | S      |
|                      |                      |          |        |          |          |            |          | 2.57       |        |
| Acq                  |                      | 11/10/11 | 4      | 166.19   | 168.76   | 168.76     | -2.57    | -2.57      | S      |
|                      |                      |          |        |          |          |            |          | 2.57       |        |
| Acq                  |                      | 11/10/11 | 1      | 41.55    | 42.20    | 42.20      | -0.65    | -0.65      | S      |
|                      |                      |          |        |          |          |            |          | 0.65       |        |
| Acq                  |                      | 11/10/11 | 1      | 41.55    | 42.19    | 42.19      | -0.64    | -0.64      | S      |
|                      |                      |          |        |          |          |            |          | 0.64       |        |
| Acq                  |                      | 11/10/11 | 1      | 41.55    | 42.19    | 42.19      | -0.64    | -0.64      | S      |
|                      |                      |          |        |          |          |            |          | 0.64       |        |
| Acq                  |                      | 08/03/11 | 2      | 83.10    | 96.41    | 96.41      | -13.31   | -13.31     | S      |
|                      |                      |          |        |          |          |            |          | 13.32      |        |
| Acq                  |                      | 08/04/11 | 6      | 249.29   | 309.44   | 309.44     | -60.15   | -60.15     | S      |
|                      |                      |          |        |          |          |            |          | 60.14      |        |
| Total for 11/30/2011 |                      |          |        |          | 2,565.76 | 2,565.76   | -239.05  | -239.05    |        |
|                      |                      |          |        |          |          |            |          | 239.06     |        |
| 74348A202            | PROSHARES ULTRASHORT |          |        |          |          |            |          |            |        |
| Sold                 |                      | 12/01/11 | 76     | 3,038.82 |          |            |          |            |        |
| Acq                  |                      | 11/15/11 | 1      | 39.98    | 40.15    | 40.15      | -0.17    | -0.17      | S      |
|                      |                      |          |        |          |          |            |          | 0.16       |        |
| Acq                  |                      | 11/15/11 | 1      | 39.98    | 40.14    | 40.14      | -0.16    | -0.16      | S      |
|                      |                      |          |        |          |          |            |          | 0.16       |        |
| Acq                  |                      | 11/15/11 | 3      | 119.95   | 120.43   | 120.43     | -0.48    | -0.48      | S      |
|                      |                      |          |        |          |          |            |          | 0.47       |        |
| Acq                  |                      | 11/15/11 | 1      | 39.98    | 40.14    | 40.14      | -0.16    | -0.16      | S      |
|                      |                      |          |        |          |          |            |          | 0.16       |        |
| Acq                  |                      | 11/15/11 | 5      | 199.92   | 200.71   | 200.71     | -0.79    | -0.79      | S      |
|                      |                      |          |        |          |          |            |          | 0.79       |        |
| Total for 12/1/2011  |                      |          |        |          | 441.57   | 441.57     | -1.74    | -1.74      |        |
|                      |                      |          |        |          |          |            |          | 1.74       |        |

Merrill Lynch

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## Statement of Capital Gains and Losses From Sales

5/3/2012 12:04:54

(WASH SALES)

Account Id.

(Does not include capital gain distributions from mutual funds or CTF's - See Tax Transaction Detail)

DIETZE CHARITABLE FDN-EARNEST

Trust Year 1/1/2011 - 12/31/2011

| Type                              | Description              | Date     | Shares               | Price         | Fed Cost  | State Cost | Fed Gain  | State Gain      | (Type) |
|-----------------------------------|--------------------------|----------|----------------------|---------------|-----------|------------|-----------|-----------------|--------|
| Loss Disallowed                   |                          |          |                      |               |           |            |           |                 |        |
| 743674103                         | PROTECTIVE LIFE CORP COM |          |                      |               |           |            |           |                 |        |
| Sold                              |                          | 03/03/11 | 202                  | 5,735 76      |           |            |           |                 |        |
| Acq                               |                          | 01/06/11 | 3                    | 85 18         | 86 87     | 86 87      | -1 69     | -1 69           | S      |
|                                   |                          |          |                      |               |           |            |           | 1 69            |        |
|                                   |                          |          | Total for 3/3/2011   |               | 86 87     | 86 87      | -1 69     | -1 69           |        |
|                                   |                          |          |                      |               |           |            |           | 1 69            |        |
| 78454L100                         | SM ENERGY CO SHS         |          |                      |               |           |            |           |                 |        |
| Sold                              |                          | 11/21/11 | 10                   | 755 69        |           |            |           |                 |        |
| Acq                               |                          | 10/26/11 | 10                   | 755 69        | 822 14    | 822 14     | -66 45    | -66 45          | S      |
|                                   |                          |          |                      |               |           |            |           | 66 45           |        |
|                                   |                          |          | Total for 11/21/2011 |               | 822 14    | 822 14     | -66 45    | -66 45          |        |
|                                   |                          |          |                      |               |           |            |           | 66 45           |        |
| 92342Y109                         | VERIFONE HOLDINGS INC    |          |                      |               |           |            |           |                 |        |
| Sold                              |                          | 03/03/11 | 121                  | 5,928 12      |           |            |           |                 |        |
| Acq                               |                          | 02/17/11 | 17                   | 832 88        | 842 24    | 842 24     | -9 36     | -9 36           | S      |
|                                   |                          |          |                      |               |           |            |           | 9 36            |        |
| Acq                               |                          | 02/17/11 | 1                    | 48 99         | 49 54     | 49 54      | -0 55     | -0 55           | S      |
|                                   |                          |          |                      |               |           |            |           | 0 55            |        |
| Acq                               |                          | 02/17/11 | 11                   | 538 92        | 544 97    | 544 97     | -6 05     | -6 05           | S      |
|                                   |                          |          |                      |               |           |            |           | 6 05            |        |
|                                   |                          |          | Total for 3/3/2011   |               | 1,436 75  | 1,436 75   | -15 96    | -15 96          |        |
|                                   |                          |          |                      |               |           |            |           | 15 96           |        |
| 92927K102                         | WABCO HOLDINGS INC       |          |                      |               |           |            |           |                 |        |
| Sold                              |                          | 10/18/11 | 1                    | 43 55         |           |            |           |                 |        |
| Acq                               |                          | 05/03/11 | 1                    | 43 55         | 72 32     | 72 32      | -28 77    | -28 77          | S      |
|                                   |                          |          |                      |               |           |            |           | 28 77           |        |
|                                   |                          |          | Total for 10/18/2011 |               | 72 32     | 72 32      | -28 77    | -28 77          |        |
|                                   |                          |          |                      |               |           |            |           | 28 77           |        |
| Total for Account:                |                          |          |                      |               | 92,638 02 | 92,638 02  | -8,972 76 | -8,972 76       |        |
|                                   |                          |          |                      |               |           |            |           | 8,972 73        |        |
| Total Proceeds (Wash Sales Only): |                          |          |                      |               |           | Fed        | State     | Loss Disallowed |        |
| 83,665 26                         |                          |          |                      | S/T Gain/Loss |           | -7,940 77  | -7,940 77 | 7,940 74        |        |
|                                   |                          |          |                      | L/T Gain/Loss |           | -1,032 00  | -1,032 00 | 1,031 99        |        |

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

|    | Name                   | Check "X" if Business | Street           | City         | State | Zip Code   | Foreign Country | Title   | Average Hours | Compensation |
|----|------------------------|-----------------------|------------------|--------------|-------|------------|-----------------|---------|---------------|--------------|
| 1  | MERRILL LYNCH TRUST CO |                       | PO BOX 1501      | PENNINGTON   | NJ    | 08534-1501 |                 | TRUSTEE | 2.00          | 50,825       |
| 2  | PAMELA HALBROOK        |                       | 5902 N GOLDEN    | TUCSON       | AZ    | 85750      |                 | ADVISOR | 9.00          | 5,000        |
| 3  | JOHN A. DIETZE JR      |                       | 1712 OBLONG ROAD | WILLIAMSTOWN | MA    | 01267      |                 | ADVISOR | 9.00          | 5,000        |
| 4  | DAVID L. DIETZE        |                       | 1395 VIEW CREST  | RENO         | NV    | 89511      |                 | ADVISOR | 9.00          | 5,000        |
| 5  | VALERIE TWEITEN        |                       | PO BOX 492395    | KEAAU        | HI    | 96749      |                 | ADVISOR | 9.00          | 5,000        |
| 6  | ANINA D. NELON         |                       | 779 ISLAND WAY   | CLEARWATER   | FL    | 33767      |                 | ADVISOR | 9.00          | 5,000        |
| 7  |                        |                       |                  |              |       |            |                 |         |               |              |
| 8  |                        |                       |                  |              |       |            |                 |         |               |              |
| 9  |                        |                       |                  |              |       |            |                 |         |               |              |
| 10 |                        |                       |                  |              |       |            |                 |         |               |              |

75,825

**Part**

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

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

|                                                  | Date       | Amount  |
|--------------------------------------------------|------------|---------|
| 1 Credit from prior year return . . . . .        |            | 1 0     |
| 2 First quarter estimated tax payment . . . . .  | 5/12/2011  | 2 592   |
| 3 Second quarter estimated tax payment . . . . . | 6/10/2011  | 3 592   |
| 4 Third quarter estimated tax payment . . . . .  | 9/12/2011  | 4 592   |
| 5 Fourth quarter estimated tax payment . . . . . | 12/12/2011 | 5 592   |
| 6 Other payments . . . . .                       |            | 6       |
| 7 Total . . . . .                                |            | 7 2,368 |

**Part XIII, Line 2a, Column C (990-PF) - Prior Year Undistributed Income**

|    |                                                                                                  |    |         |
|----|--------------------------------------------------------------------------------------------------|----|---------|
| 1  | Distributable amounts for 2010 that remained undistributed at the beginning of the 2011 tax year | 1  | 104,588 |
| 2  |                                                                                                  | 2  |         |
| 3  |                                                                                                  | 3  |         |
| 4  |                                                                                                  | 4  |         |
| 5  |                                                                                                  | 5  |         |
| 6  |                                                                                                  | 6  |         |
| 7  |                                                                                                  | 7  |         |
| 8  |                                                                                                  | 8  |         |
| 9  |                                                                                                  | 9  |         |
| 10 | Total                                                                                            | 10 | 104,588 |



PRICEWATERHOUSE COOPERS LLP  
600 GRANT STREET  
47TH FLOOR  
PITTSBURGH PA 15219-2706

**Net Portfolio Value:** **\$1,253,510.67**

**Your Financial Advisor:**  
MICHAEL/ROSS GROUP  
7 ROSZEL ROAD 4TH FLOOR  
PRINCETON NJ 08540  
1-800-876-8808

**Trust Officer:**  
NADIRA KHAN  
973-245-4522

# TRUST MANAGEMENT ACCOUNT

This account is enrolled in the Personal Investment Advisory Program

December 01, 2011 - December 30, 2011

| ASSETS                     |  | December 30           | November 30           |
|----------------------------|--|-----------------------|-----------------------|
| Cash/Money Accounts        |  | 34,073.14             | 4,545.83              |
| Fixed Income               |  |                       |                       |
| Equities                   |  | 219.27                | 210.00                |
| Mutual Funds               |  | 1,219,218.26          | 1,251,182.98          |
| Options                    |  | -                     | -                     |
| Other                      |  | -                     | -                     |
| Subtotal (Long Portfolio)  |  | 1,253,510.67          | 1,255,938.81          |
| <b>TOTAL ASSETS</b>        |  | <b>\$1,253,510.67</b> | <b>\$1,255,938.81</b> |
| LIABILITIES                |  |                       |                       |
| Debit Balance              |  | -                     | -                     |
| Short Market Value         |  | -                     | -                     |
| <b>NET PORTFOLIO VALUE</b> |  | <b>\$1,253,510.67</b> | <b>\$1,255,938.81</b> |

| CASH FLOW                          |              | This Statement      | Year to Date          |
|------------------------------------|--------------|---------------------|-----------------------|
| Opening Cash/Money Accounts        |              | \$4,545.83          |                       |
| <b>CREDITS</b>                     |              |                     |                       |
| Funds Received                     |              | -                   | 697,310.45            |
| Electronic Transfers               |              | -                   | -                     |
| Other Credits                      |              | -                   | 830,962.48            |
| Subtotal                           |              | -                   | 1,328,272.93          |
| <b>DEBITS</b>                      |              |                     |                       |
| Electronic Transfers               |              | -                   | -                     |
| Other Debits                       | (592.38)     | (592.38)            | (20,543.59)           |
| ML Trust Fees                      | (1,312.28)   | (1,312.28)          | (7,729.96)            |
| Non ML Trust Fees                  | -            | -                   | -                     |
| Bill Payment                       | -            | -                   | -                     |
| Subtotal                           | (\$1,904.64) | (\$1,904.64)        | (\$28,273.55)         |
| <b>Net Cash Flow</b>               |              | <b>(\$1,904.64)</b> | <b>\$1,299,999.38</b> |
| Dividends/Interest Income          |              | 31,431.95           | 40,157.06             |
| Security Purchases/Debits          |              | -                   | (1,627,990.50)        |
| Security Sales/Credits             |              | -                   | 321,607.20            |
| <b>Closing Cash/Money Accounts</b> |              | <b>\$34,073.14</b>  |                       |
| Securities You Transferred In/Out  |              | -                   | 260.90                |

Merrill Lynch Wealth Management makes available products and services offered by Merrill Lynch, Pierce, Fenner & Smith Incorporated (MLPF&S) and other subsidiaries of Bank of America Corporation. MLPF&S is a registered broker-dealer, Member Securities Investor Protection Corporation (SIPC) and a wholly owned subsidiary of Bank of America Corporation. Investment products:

|                      |                         |                |
|----------------------|-------------------------|----------------|
| Are Not FDIC Insured | Are Not Bank Guaranteed | May Lose Value |
|----------------------|-------------------------|----------------|

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December 01, 2011 - December 30, 2011

DIETZE CHARITABLE FOUNDATION

# YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

| MUTUAL FUNDS/CLOSED END FUNDS/UIT        | (continued) | Quantity | Total<br>Cost Basis | Estimated<br>Market Price | Estimated<br>Market Value | Unrealized<br>Gain/(Loss) | Total Client<br>Investment | Cumulative<br>Investment<br>Return (\$) | Estimated<br>Annual Current<br>Income Yield% |
|------------------------------------------|-------------|----------|---------------------|---------------------------|---------------------------|---------------------------|----------------------------|-----------------------------------------|----------------------------------------------|
| Description                              |             |          |                     |                           |                           |                           |                            |                                         |                                              |
| 2710 Fractional Share                    |             |          | 12.41               | 45.2700                   | 12.27                     | (0.14)                    |                            |                                         | 1 1.41                                       |
| GABELLI UTILITIES FD                     |             |          |                     |                           |                           |                           |                            |                                         |                                              |
| CL AAA                                   |             | 20,725   | 119,997.52          | 6.0300                    | 124,971.75                | 4,974.23                  | 119,997                    | 4,974                                   | 15,062 12.85                                 |
| SYMBOL: GABUX Initial Purchase:10/06/11  |             |          |                     |                           |                           |                           |                            |                                         |                                              |
| Equity 100%                              |             |          |                     |                           |                           |                           |                            |                                         |                                              |
| .3890 Fractional Share                   |             |          | 2.25                | 6.0300                    | 2.35                      | .10                       |                            |                                         |                                              |
| JP MORGAN INCOME BUILDER                 |             |          |                     |                           |                           |                           |                            |                                         |                                              |
| FUND CL SELECT                           |             | 19,863   | 174,992.33          | 8.8800                    | 176,383.44                | 1,391.11                  | 174,992                    | 1,391                                   | 10,030 5.68                                  |
| SYMBOL: JINBSX Initial Purchase:09/19/11 |             |          |                     |                           |                           |                           |                            |                                         |                                              |
| Fixed Income 59% Equity 41%              |             |          |                     |                           |                           |                           |                            |                                         |                                              |
| .7910 Fractional Share                   |             |          | 6.97                | 8.8800                    | 7.02                      | .05                       |                            |                                         |                                              |
| MATTHEWS PACIFIC TIGER F                 |             |          |                     |                           |                           |                           |                            |                                         |                                              |
| INVESTOR CLASS                           |             | 3,117    | 68,977.13           | 20.3300                   | 63,368.61                 | (5,608.52)                | 68,977                     | (5,608)                                 | 346 .54                                      |
| SYMBOL: MAPTX Initial Purchase:03/14/11  |             |          |                     |                           |                           |                           |                            |                                         |                                              |
| Equity 100%                              |             |          |                     |                           |                           |                           |                            |                                         |                                              |
| .9390 Fractional Share                   |             |          | 20.78               | 20.3300                   | 19.09                     | (1.69)                    |                            |                                         |                                              |
| OPPENHEIMER DEVELOPING                   |             |          |                     |                           |                           |                           |                            |                                         |                                              |
| MARKETS FD CL Y                          |             | 1,724    | 59,528.93           | 28.9700                   | 49,944.28                 | (9,584.65)                | 59,528                     | (9,584)                                 | 1,164 2.32                                   |
| SYMBOL: ODVYX Initial Purchase:03/14/11  |             |          |                     |                           |                           |                           |                            |                                         |                                              |
| Equity 100%                              |             |          |                     |                           |                           |                           |                            |                                         |                                              |
| .5330 Fractional Share                   |             |          | 18.40               | 28.9700                   | 15.44                     | (2.96)                    |                            |                                         |                                              |
| PIMCO ALL ASSET ALL                      |             |          |                     |                           |                           |                           |                            |                                         |                                              |
| AUTHORITY FUND CL P                      |             | 17,535   | 184,993.67          | 10.0200                   | 175,700.70                | (9,292.97)                | 184,993                    | (9,292)                                 | 14,835 8.44                                  |

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## DIETZE CHARITABLE FOUNDATION

## YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011- December 30, 2011

| MUTUAL FUNDS/CLOSED END FUNDS/UIT<br>Description                                                 | (continued)<br>Quantity | Total<br>Cost Basis | Estimated<br>Market Price | Estimated<br>Market Value | Unrealized<br>Gain/(Loss) | Total Client<br>Investment | Cumulative<br>Investment<br>Return (\$) | Estimated<br>Annual Current<br>Income Yield% |
|--------------------------------------------------------------------------------------------------|-------------------------|---------------------|---------------------------|---------------------------|---------------------------|----------------------------|-----------------------------------------|----------------------------------------------|
| SYMBOL: PAUPX Initial Purchase:09/19/11<br>Fixed Income 97% Equity 3%<br>.5450 Fractional Share  |                         | 5.75                | 10.0200                   | 5.46                      | (0.29)                    |                            |                                         | 1 8.44                                       |
| PIMCO GLOBAL MULTI<br>ASSET FUND CLP                                                             | 10.738                  | 124,989.35          | 10.7400                   | 115,326.12                | (9,663.23)                | 124,989                    | (9,663)                                 | 6,228 5.40                                   |
| SYMBOL: PGAPX Initial Purchase:09/16/11<br>Fixed Income 55% Equity 45%<br>.8320 Fractional Share |                         | 9.68                | 10.7400                   | 8.94                      | (0.74)                    |                            |                                         | 1 5.40                                       |
| PRINCIPAL GLOBAL DIVERSI<br>INCOME FUND CLP                                                      | 9.803                   | 124,987.08          | 12.8100                   | 125,576.43                | 589.35                    | 124,987                    | 589                                     | 7,362 5.86                                   |
| SYMBOL: PGDPX Initial Purchase:09/16/11<br>Fixed Income 72% Equity 28%<br>.9220 Fractional Share |                         | 11.75               | 12.8100                   | 11.81                     | .06                       |                            |                                         | 1 5.86                                       |
| Subtotal (Fixed Income)                                                                          |                         |                     |                           | 482,578.77                |                           |                            |                                         |                                              |
| Subtotal (Equities)                                                                              |                         |                     |                           | 736,639.49                |                           |                            |                                         |                                              |
| <b>TOTAL</b>                                                                                     |                         | 1,262,968.74        |                           | 1,219,218.26              | (43,750.48)               |                            | (43,744)                                | 63,118 5.18                                  |
| <b>TOTAL PRINCIPAL INVESTMENTS</b>                                                               |                         | 1,270,061.92        |                           | 1,226,321.30              | (43,740.62)               |                            |                                         | 63,128 5.15                                  |

**Total Client Investment:** Cost of shares directly purchased and still held. Does not include shares purchased through reinvestment.

**Cumulative Investment Return:** Estimated Market Value minus Total Client Investment. Cumulative Investment Return is the dollar value of the capital appreciation (depreciation) of all shares purchased and still held, including shares acquired through reinvestment of dividends and distributions, which may be greater or less than the actual income distributed.

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

**Initial Purchase:** Date of your initial investment in this fund.

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



DIETZE CHARITABLE FOUNDATION

## YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF INCOME INVESTMENTS

December 01, 2011- December 30, 2011

| CASH/MONEY ACCOUNTS             | Quantity  | Total Cost Basis | Estimated Market Price | Estimated Market Value | Estimated Annual Income | Est. Annual Yield% |
|---------------------------------|-----------|------------------|------------------------|------------------------|-------------------------|--------------------|
| CASH                            | 0.37      | 0.37             |                        | .37                    |                         |                    |
| BIF MONEY FUND                  | 27,189.00 | 27,189.00        | 1.0000                 | 27,189.00              | 3                       | .01                |
| <b>TOTAL</b>                    |           | 27,189.37        |                        | 27,189.37              | 3                       | .01                |
| <b>TOTAL INCOME INVESTMENTS</b> |           | 27,189.37        |                        | 27,189.37              | 2                       | .01                |

| LONG PORTFOLIO                            | Adjusted/Total Cost Basis | Estimated Market Value | Unrealized Gain/(Loss) | Estimated Accrued Interest | Estimated Annual Income | Current Yield% |
|-------------------------------------------|---------------------------|------------------------|------------------------|----------------------------|-------------------------|----------------|
| <b>TOTAL PRINCIPAL/INCOME INVESTMENTS</b> | 1,297,251.29              | 1,253,510.87           | (43,740.62)            |                            | 83,130                  | 5.04           |

## YOUR TRUST MANAGEMENT ACCOUNT TRANSACTIONS

| DIVIDENDS/INTEREST INCOME TRANSACTIONS |                  | Quantity | Description              | Income Cash | Principal Cash | Income Year To Date |
|----------------------------------------|------------------|----------|--------------------------|-------------|----------------|---------------------|
| 12/01                                  | Dividend         |          | PRINCIPAL GLOBAL DIVERSI | 591.18      |                |                     |
|                                        |                  |          | INCOME FUND CL P         |             |                |                     |
|                                        |                  |          | DIVIDEND                 |             |                |                     |
|                                        |                  |          | PAY DATE 11/30/2011      |             |                |                     |
| 12/02                                  | Dividend         |          | JP MORGAN INCOME BUILDER | 754.82      |                |                     |
|                                        |                  |          | FUND CL SELECT           |             |                |                     |
|                                        |                  |          | DIVIDEND                 |             |                |                     |
| 12/08                                  | * Lg Tm Cap Gain |          | PAY DATE 12/01/2011      |             | 637.89         |                     |
|                                        |                  |          | * PIMCO GLOBAL MULTI     |             |                |                     |
|                                        |                  |          | ASSET FUND CL P          |             |                |                     |
|                                        |                  |          | LONG TERM CAPITAL GAIN   |             |                |                     |
| 12/08                                  | Sh Tm Cap Gain   |          | PAY DATE 12/07/2011      |             | 1,117.27       |                     |
|                                        |                  |          | PIMCO GLOBAL MULTI       |             |                |                     |
|                                        |                  |          | ASSET FUND CL P          |             |                |                     |

PRICewaterhouse COOPERS LLP  
600 GRANT STREET  
47TH FLOOR  
PITTSBURGH PA 15219-2706



**Net Portfolio Value:** **\$437,466.11**

**Your Financial Advisor:**  
MICHAEL/ROSS GROUP  
7 ROSZEL ROAD 4TH FLOOR  
PRINCETON NJ 08540  
1-800-876-8808

**Trust Officer:**  
NADIRA KHAN  
973-245-4522

## TRUST MANAGEMENT ACCOUNT

This account is enrolled in the Merrill Lynch Unified Managed Account service

|                                    |                     | December 01, 2011 - December 30, 2011 |                     |
|------------------------------------|---------------------|---------------------------------------|---------------------|
| ASSETS                             |                     | This Statement                        | Year to Date        |
| Cash/Money Accounts                | December 30         | November 30                           |                     |
| Fixed Income                       | 31,367.11           | 29,787.69                             |                     |
| Equities                           | -                   | -                                     |                     |
| Mutual Funds                       | 406,099.00          | 420,723.91                            |                     |
| Options                            | -                   | -                                     |                     |
| Other                              | -                   | -                                     |                     |
| Subtotal (Long Portfolio)          | 437,466.11          | 450,511.60                            |                     |
| <b>TOTAL ASSETS</b>                | <b>\$437,466.11</b> | <b>\$450,511.60</b>                   |                     |
| LIABILITIES                        |                     |                                       |                     |
| Debit Balance                      | -                   | -                                     |                     |
| Short Market Value                 | -                   | -                                     |                     |
| <b>NET PORTFOLIO VALUE</b>         | <b>\$437,466.11</b> | <b>\$450,511.60</b>                   |                     |
| CASH FLOW                          |                     |                                       |                     |
| Opening Cash/Money Accounts        |                     | \$29,787.69                           |                     |
| <b>CREDITS</b>                     |                     |                                       |                     |
| Funds Received                     | -                   | -                                     | 485,000.00          |
| Electronic Transfers               | -                   | -                                     | -                   |
| Other Credits                      | -                   | -                                     | 472.65              |
| Subtotal                           | -                   | -                                     | 485,472.65          |
| <b>DEBITS</b>                      |                     |                                       |                     |
| Electronic Transfers               | -                   | -                                     | -                   |
| Other Debits                       | -                   | -                                     | -                   |
| ML Trust Fees                      | (16.09)             | -                                     | (10,369.68)         |
| Non ML Trust Fees                  | -                   | -                                     | (4,647.62)          |
| Bill Payment                       | -                   | -                                     | -                   |
| Subtotal                           | (\$16.09)           | -                                     | (\$15,017.30)       |
| <b>Net Cash Flow</b>               | <b>(\$16.09)</b>    |                                       | <b>\$470,455.35</b> |
| Dividends/Interest Income          | 1,059.79            |                                       | 5,455.92            |
| Security Purchases/Debits          | (18,913.32)         |                                       | (728,211.59)        |
| Security Sales/Credits             | 19,449.04           |                                       | 283,687.43          |
| <b>Closing Cash/Money Accounts</b> | <b>\$31,367.11</b>  |                                       |                     |
| Securities You Transferred In/Out  | -                   |                                       | -                   |

Merrill Lynch Wealth Management makes available products and services offered by Merrill Lynch, Pierce, Fenner & Smith Incorporated (MLPF&S) and other subsidiaries of Bank of America Corporation. MLPF&S is a registered broker-dealer, Member Securities Investor Protection Corporation (SIPC) and a wholly owned subsidiary of Bank of America Corporation. Investment products:

|                      |                         |                |
|----------------------|-------------------------|----------------|
| Are Not FDIC Insured | Are Not Bank Guaranteed | May Lose Value |
|----------------------|-------------------------|----------------|

DIETZE CHARITABLE FOUNDATION

## MERRILL LYNCH UNIFIED MANAGED ACCOUNT

December 01, 2011 - December 30, 2011

YOUR INVESTMENT STRATEGY - A.R. SCHMEIDLER MULTICAP EQTY 100.00% RATE: 0.300%

Rate shown above is the Style Manager Expense Rate. The "Style Manager Expense Rate" section in the UMA disclosure statement provides you with the expense rate payable to all of the available style managers, and the "Your Account Fees" section in the UMA client agreement provides additional information, including the Merrill Lynch Fee Rate. If a style manager(s) in your portfolio has changed, please note that the expense rate for the new style manager may be different. \* Please see the Fund's prospectus or other disclosure statement for a description of its fees and expenses\*. The percentage allocations next to the name of the above Style Manager(s) and/or Fund(s) are based, as applicable, on target allocations or allocations as of a particular date for the Portfolio or Strategy selected. Allocations for any particular account may differ from the allocations indicated above. For additional information, see the UMA client agreement, disclosure statement and profiles

We encourage you to contact your Financial Advisor whenever there are changes in your financial circumstances or investment objectives, or if you wish to impose or modify any reasonable restrictions in the management of your account. If you would like to receive a copy of the UMA disclosure statement or a copy of the disclosure statement(s) for your style manager(s), without charge, please send a written request to: Merrill Lynch, Managed Account Advisors, 101 Hudson Street, 9th Floor, Jersey City, NJ 07302-3997.

## YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

| CASH/MONEY ACCOUNTS | Description | Quantity  | Total Cost Basis | Estimated Market Price | Estimated Market Value | Estimated Annual Income | Est. Annual Yield% |
|---------------------|-------------|-----------|------------------|------------------------|------------------------|-------------------------|--------------------|
| CASH                |             | 0.51      | 0.51             |                        | .51                    |                         |                    |
| BIF MONEY FUND      |             | 27,040.00 | 27,040.00        | 1.0000                 | 27,040.00              | 3                       | 01                 |
| <b>TOTAL</b>        |             |           | 27,040.51        |                        | 27,040.51              | 3                       | 01                 |

| EQUITIES    | Description | Symbol | Acquired | Quantity | Unit Cost Basis | Total Cost Basis | Estimated Market Price | Estimated Market Value | Unrealized Gain/(Loss) | Annual Income | Estimated Current Yield% |
|-------------|-------------|--------|----------|----------|-----------------|------------------|------------------------|------------------------|------------------------|---------------|--------------------------|
| ABBOTT LABS |             | ABT    | 11/07/11 | 176      | 53.5397         | 9,422.99         | 56.2300                | 9,896.48               | 473.49                 |               | 338 3.41                 |
|             |             |        | 12/09/11 | 68       | 54.8860         | 3,718.65         | 56.2300                | 3,823.64               | 104.99                 |               | 131 3.41                 |
| Subtotal    |             |        |          | 244      |                 | 13,141.64        |                        | 13,720.12              | 578.48                 |               | 469 3.41                 |
| AGRIUM INC  |             | AGU    | 03/15/11 | 115      | 87.9800         | 10,117.70        | 67.1100                | 7,717.65               | (2,400.05)             |               | 52 67                    |
|             |             |        | 10/10/11 | 36       | 72.5652         | 2,612.35         | 67.1100                | 2,415.96               | (196.39)               |               | 17 67                    |
| Subtotal    |             |        |          | 151      |                 | 12,730.05        |                        | 10,133.61              | (2,596.44)             |               | 69 .67                   |

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DIETZE CHARITABLE FOUNDATION



# YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

| EQUITIES (continued)<br>Description | Symbol | Acquired | Quantity | Unit<br>Cost Basis | Total<br>Cost Basis | Estimated<br>Market Price | Estimated<br>Market Value | Unrealized<br>Gain/(Loss) Annual | Estimated Current<br>Income Yield% |
|-------------------------------------|--------|----------|----------|--------------------|---------------------|---------------------------|---------------------------|----------------------------------|------------------------------------|
| ALLEGHENY TECH INC                  | ATI    | 10/24/11 | 108      | 42.1100            | 4,547.88            | 47.8000                   | 5,162.40                  | 614.52                           | 78 1.50                            |
| Subtotal                            |        | 10/27/11 | 96       | 46.0452            | 4,420.34            | 47.8000                   | 4,588.80                  | 168.46                           | 70 1.50                            |
| ALLIED NEV GOLD CORP                | ANV    | 03/15/11 | 204      | 30.2461            | 8,968.22            |                           | 9,751.20                  | 782.98                           | 148 1.50                           |
| ANADARKO PETE CORP                  | APC    | 03/15/11 | 283      | 75.0976            | 8,559.87            | 30.2800                   | 8,589.24                  | 9.57                             |                                    |
| APACHE CORP                         | APA    | 03/15/11 | 264      | 116.9975           | 19,825.77           | 76.3300                   | 20,151.12                 | 325.35                           | 96 .47                             |
| Subtotal                            |        | 03/30/11 | 48       | 129.8622           | 5,615.88            | 90.5800                   | 4,347.84                  | (1,268.04)                       | 29 .66                             |
| APPLE INC                           | AAPL   | 03/15/11 | 22       | 374.7200           | 2,856.97            | 90.5800                   | 1,992.76                  | (864.21)                         | 14 .86                             |
| Subtotal                            |        |          | 70       | 346.1155           | 8,472.85            | 405.0000                  | 6,340.60                  | (2,132.25)                       | 43 .66                             |
| ASHLAND INC NEW                     | ASH    | 11/16/11 | 38       | 351.1040           | 13,152.39           | 405.0000                  | 15,390.00                 | 2,237.61                         |                                    |
| Subtotal                            |        | 12/15/11 | 10       | 374.7200           | 3,511.04            | 405.0000                  | 4,050.00                  | 538.96                           |                                    |
| AT&T INC                            | AT     | 06/07/11 | 8        | 2,997.76           | 2,997.76            | 405.0000                  | 3,240.00                  | 242.24                           |                                    |
| BRISTOL-MYERS SQUIBB CO             | BM     | 03/15/11 | 56       | 19,661.19          | 19,661.19           | 57.1600                   | 22,680.00                 | 3,018.81                         |                                    |
| CATERPILLAR INC DEL                 | CAT    | 03/24/11 | 83       | 56.3101            | 4,673.74            | 57.1600                   | 4,744.28                  | 70.54                            | 59 1.22                            |
| Subtotal                            |        | 04/26/11 | 43       | 26.2174            | 2,357.56            | 35.2400                   | 2,457.88                  | 100.32                           | 31 1.22                            |
| CISCO SYSTEMS INC COM               | CSCO   | 11/10/11 | 126      | 30.5455            | 7,031.30            | 30.2400                   | 7,202.16                  | 170.86                           | 90 1.22                            |
| Subtotal                            |        | 12/01/11 | 159      | 25.6598            | 4,856.75            | 35.2400                   | 4,808.16                  | (48.59)                          | 280 5.82                           |
|                                     |        |          | 163      | 26.2174            | 4,182.55            | 35.2400                   | 5,744.12                  | 1,561.57                         | 222 3.85                           |
|                                     |        |          | 213      | 9.76686            | 5,584.31            | 35.2400                   | 7,506.12                  | 1,921.81                         | 290 3.85                           |
|                                     |        |          | 376      | 4,460.88           | 9,766.86            | 90.6000                   | 13,260.24                 | 3,483.38                         | 512 3.85                           |
|                                     |        |          | 41       | 3,852.80           | 4,460.88            | 90.6000                   | 3,714.60                  | (746.28)                         | 76 2.03                            |
|                                     |        |          | 35       | 8,313.68           | 3,852.80            | 90.6000                   | 3,171.00                  | (681.80)                         | 65 2.03                            |
|                                     |        |          | 76       | 4,620.55           | 8,313.68            | 18.0800                   | 6,895.80                  | (1,428.08)                       | 141 2.03                           |
|                                     |        |          | 244      | 2,213.40           | 4,620.55            | 18.0800                   | 4,411.52                  | (209.03)                         | 59 1.32                            |
|                                     |        |          | 119      | 6,833.95           | 2,213.40            | 18.0800                   | 2,151.52                  | (61.88)                          | 29 1.32                            |
|                                     |        |          | 363      |                    | 6,833.95            |                           | 6,563.04                  | (270.91)                         | 88 1.32                            |

## DIETZE CHARITABLE FOUNDATION

## YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

| EQUITIES (continued)         | Symbol | Acquired | Quantity | Unit Cost Basis | Total Cost Basis | Estimated Market Price | Estimated Market Value | Unrealized Gain/(Loss) Annual | Estimated Current Income | Yield% |
|------------------------------|--------|----------|----------|-----------------|------------------|------------------------|------------------------|-------------------------------|--------------------------|--------|
| CLIFFS NATURAL RESOURCES INC | CLF    | 03/15/11 | 133      | 85.3600         | 11,352.88        | 62.3500                | 8,292.55               | (3,060.33)                    | 149                      | 1.79   |
|                              |        | 08/08/11 | 34       | 72.2294         | 2,455.80         | 62.3500                | 2,119.90               | (335.90)                      | 39                       | 1.79   |
|                              |        | 09/23/11 | 21       | 58.4938         | 1,228.37         | 62.3500                | 1,309.35               | 80.98                         | 24                       | 1.79   |
|                              |        | 10/05/11 | 36       | 54.9852         | 1,979.47         | 62.3500                | 2,244.60               | 265.13                        | 41                       | 1.79   |
|                              |        | 10/05/11 | 37       | 55.4827         | 2,052.86         | 62.3500                | 2,306.95               | 254.09                        | 42                       | 1.79   |
| Subtotal                     |        |          | 261      |                 | 19,069.38        |                        | 16,273.35              | (2,796.03)                    | 295                      | 1.79   |
| CONOCOPHILLIPS               | COP    | 07/15/11 | 98       | 76.7509         | 7,521.59         | 72.8700                | 7,141.26               | (380.33)                      | 259                      | 3.62   |
| CSX CORP                     | CSX    | 03/15/11 | 399      | 24.6599         | 9,839.33         | 21.0600                | 8,402.94               | (1,436.39)                    | 192                      | 2.27   |
| CUMMINS INC COM              | CMJ    | 07/26/11 | 69       | 111.5537        | 7,697.21         | 88.0200                | 6,073.38               | (1,623.83)                    | 111                      | 1.81   |
| DEERE CO                     | DE     | 03/15/11 | 26       | 86.9642         | 2,261.07         | 77.3500                | 2,011.10               | (249.97)                      | 43                       | 2.12   |
|                              |        | 03/19/11 | 33       | 81.8854         | 2,702.22         | 77.3500                | 2,552.55               | (149.67)                      | 55                       | 2.12   |
| Subtotal                     |        |          | 59       |                 | 4,963.29         |                        | 4,563.65               | (399.64)                      | 98                       | 2.12   |
| DEVON ENERGY CORP NEW        | DVN    | 03/15/11 | 133      | 87.1318         | 11,588.54        | 62.0000                | 8,246.00               | (3,342.54)                    | 91                       | 1.09   |
| DUKE ENERGY CORP NEW         | DUK    | 03/15/11 | 360      | 17.9325         | 6,455.70         | 22.0000                | 7,920.00               | 1,464.30                      | 360                      | 4.54   |
|                              |        | 06/07/11 | 166      | 18.5151         | 3,073.51         | 22.0000                | 3,652.00               | 578.49                        | 166                      | 4.54   |
| Subtotal                     |        |          | 526      |                 | 9,529.21         |                        | 11,572.00              | 2,042.79                      | 526                      | 4.54   |
| EATON CORP                   | ETN    | 10/24/11 | 162      | 42.9848         | 6,963.54         | 43.5300                | 7,051.86               | 88.32                         | 221                      | 3.12   |
| FREEPORT-MCMURAN CPR & GLD   | FCX    | 04/04/11 | 128      | 47.1964         | 6,041.15         | 36.7900                | 4,709.12               | (1,332.03)                    | 128                      | 2.71   |
|                              |        | 04/05/11 | 16       | 43.5343         | 696.55           | 36.7900                | 588.64                 | (107.91)                      | 16                       | 2.71   |
|                              |        | 09/28/11 | 53       | 32.3830         | 1,716.30         | 36.7900                | 1,949.87               | 233.57                        | 53                       | 2.71   |
|                              |        | 09/30/11 | 73       | 30.5906         | 2,233.12         | 36.7900                | 2,685.67               | 452.55                        | 73                       | 2.71   |
| Subtotal                     |        |          | 270      |                 | 10,687.12        |                        | 9,933.30               | (753.82)                      | 270                      | 2.71   |
| GENERAL ELECTRIC             | GE     | 12/15/11 | 255      | 16.8740         | 4,302.87         | 17.9100                | 4,567.05               | 264.18                        | 174                      | 3.79   |
| GENERAL MILLS                | GIS    | 07/07/11 | 207      | 36.9206         | 7,642.58         | 40.4100                | 8,364.87               | 722.29                        | 253                      | 3.01   |
|                              |        | 10/06/11 | 63       | 38.0558         | 2,397.52         | 40.4100                | 2,545.83               | 148.31                        | 77                       | 3.01   |
| Subtotal                     |        |          | 270      |                 | 10,040.10        |                        | 10,910.70              | 870.60                        | 330                      | 3.01   |



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December 01, 2011 - December 30, 2011

DIETZE CHARITABLE FOUNDATION

# YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

| EQUITIES (continued) | Description            | Symbol | Acquired | Quantity | Unit Cost Basis | Total Cost Basis | Estimated Market Price | Estimated Market Value | Unrealized Gain/(Loss) | Annual Income | Current Yield% |
|----------------------|------------------------|--------|----------|----------|-----------------|------------------|------------------------|------------------------|------------------------|---------------|----------------|
|                      | GOLDCORP INC           | GG     | 06/07/11 | 32       | 48.8493         | 1,563.18         | 44.2500                | 1,415.00               | (147.18)               | 18            | 1.22           |
|                      | Subtotal               |        | 07/07/11 | 108      | 49.9450         | 5,394.07         | 44.2500                | 4,779.00               | (615.07)               | 59            | 1.22           |
|                      | HEINZ H J CO PV 25CT   | HNZ    | 03/15/11 | 99       | 48.5900         | 4,810.41         | 54.0400                | 5,349.96               | 539.55                 | 191           | 3.55           |
|                      | Subtotal               |        | 08/19/11 | 75       | 52.3917         | 3,929.38         | 54.0400                | 4,053.00               | 123.62                 | 144           | 3.55           |
|                      | HESS CORP              | HES    | 03/15/11 | 161      | 78.8606         | 12,864.36        | 56.8000                | 9,144.80               | (3,719.56)             | 335           | 3.55           |
|                      | INTEL CORP             | INTC   | 03/15/11 | 333      | 20.1196         | 6,699.86         | 24.2500                | 8,075.25               | 1,375.39               | 280           | 3.46           |
|                      | Subtotal               |        | 06/07/11 | 102      | 22.4151         | 2,286.35         | 24.2500                | 2,473.50               | 187.15                 | 86            | 3.46           |
|                      | ITT CORP SHS           | ITT    | 03/15/11 | 61       | 21.5129         | 1,312.29         | 19.3300                | 1,179.13               | (133.16)               | 366           | 3.46           |
|                      |                        |        | 07/12/11 | 70       | 21.9931         | 1,539.52         | 19.3300                | 1,353.10               | (186.42)               | 23            | 1.88           |
|                      |                        |        | 08/05/11 | 16       | 18.6406         | 298.25           | 19.3300                | 309.28                 | 11.03                  | 26            | 1.88           |
|                      |                        |        | 10/06/11 | 25       | 16.8124         | 420.31           | 19.3300                | 483.25                 | 62.94                  | 6             | 1.88           |
|                      |                        |        | 10/24/11 | 29       | 17.1965         | 498.70           | 19.3300                | 560.57                 | 61.87                  | 10            | 1.88           |
|                      |                        |        | 11/07/11 | 255      | 20.3354         | 5,185.55         | 19.3300                | 4,929.15               | (256.40)               | 11            | 1.88           |
|                      | Subtotal               |        |          | 456      | 9,254.62        | 9,254.62         |                        | 8,814.48               | (440.14)               | 93            | 1.88           |
|                      | KINDER MORGAN INC. DEL | KMI    | 11/23/11 | 149      | 28.3795         | 4,228.56         | 32.1700                | 4,793.33               | 564.77                 | 169           | 1.88           |
|                      |                        |        | 12/01/11 | 157      | 29.8587         | 4,687.83         | 32.1700                | 5,050.69               | 362.86                 | 179           | 3.73           |
|                      | Subtotal               |        |          | 306      | 8,916.39        | 8,916.39         |                        | 9,844.02               | 927.63                 | 189           | 3.73           |
|                      | MICROSOFT CORP         | MSFT   | 03/15/11 | 177      | 25.3880         | 4,493.69         | 25.9600                | 4,594.92               | 101.23                 | 142           | 3.08           |
|                      | MOLYCORP INC DEL       | MCP    | 03/15/11 | 82       | 43.7229         | 3,585.28         | 23.9800                | 1,966.36               | (1,618.92)             |               |                |
|                      |                        |        | 03/29/11 | 46       | 59.3804         | 2,731.50         | 23.9800                | 1,103.08               | (1,628.42)             |               |                |
|                      |                        |        | 09/22/11 | 53       | 35.7003         | 1,892.12         | 23.9800                | 1,270.94               | (621.18)               |               |                |
|                      |                        |        | 09/23/11 | 69       | 37.2673         | 2,571.45         | 23.9800                | 1,654.62               | (916.83)               |               |                |
|                      |                        |        | 10/05/11 | 90       | 29.9944         | 2,699.50         | 23.9800                | 2,158.20               | (541.30)               |               |                |
|                      |                        |        | 11/28/11 | 56       | 29.9087         | 1,674.89         | 23.9800                | 1,342.88               | (332.01)               |               |                |
|                      | Subtotal               |        |          | 396      | 15,154.74       | 15,154.74        |                        | 9,496.08               | (5,658.66)             |               |                |

## DIETZE CHARITABLE FOUNDATION

## YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

| EQUITIES (continued)     | Symbol | Acquired | Quantity | Unit Cost Basis | Total Cost Basis | Estimated Market Price | Estimated Market Value | Unrealized Gain/(Loss) | Annual Income | Estimated Current Yield% |
|--------------------------|--------|----------|----------|-----------------|------------------|------------------------|------------------------|------------------------|---------------|--------------------------|
| NEW GOLD INC CDA         | NGD    | 03/15/11 | 1,440    | 9.4465          | 13,602.96        | 10.0800                | 14,515.20              | 912.24                 |               |                          |
| Subtotal                 |        | 10/03/11 | 207      | 10.6531         | 2,205.21         | 10.0800                | 2,086.56               | (118.65)               |               |                          |
| NEWMONT MINING CORP      | NEM    | 09/20/11 | 141      | 66.9736         | 9,443.29         | 60.0100                | 8,461.41               | (981.88)               |               | 198 2.33                 |
| Subtotal                 |        | 09/27/11 | 33       | 66.4190         | 2,191.83         | 60.0100                | 1,980.33               | (211.50)               |               | 47 2.33                  |
| NORFOLK SOUTHERN CORP    | NSC    | 03/15/11 | 155      | 65.1588         | 10,099.62        | 72.8600                | 11,293.30              | 1,193.68               |               | 245 2.33                 |
| NORTHROP GRUMMAN CORP    | NOC    | 06/07/11 | 76       | 63.9535         | 4,860.47         | 58.4800                | 4,444.48               | (415.99)               |               | 267 2.36                 |
|                          |        | 06/21/11 | 31       | 65.9900         | 2,045.69         | 58.4800                | 1,812.88               | (232.81)               |               | 152 3.42                 |
|                          |        | 08/05/11 | 38       | 55.6600         | 2,115.08         | 58.4800                | 2,222.24               | 107.16                 |               | 62 3.42                  |
|                          |        | 08/08/11 | 34       | 53.6620         | 1,824.51         | 58.4800                | 1,988.32               | 163.81                 |               | 76 3.42                  |
| Subtotal                 |        |          | 179      |                 | 10,845.75        |                        | 10,467.92              | (377.83)               |               | 68 3.42                  |
| PEABODY ENERGY CORP COM  | BTU    | 03/15/11 | 8        | 64.6062         | 516.85           | 33.1100                | 264.88                 | (251.97)               |               | 358 3.42                 |
|                          |        | 08/05/11 | 47       | 47.0344         | 2,210.62         | 33.1100                | 1,556.17               | (654.45)               |               | 3 1.02                   |
|                          |        | 08/08/11 | 62       | 43.9924         | 2,727.53         | 33.1100                | 2,052.82               | (674.71)               |               | 16 1.02                  |
|                          |        | 10/05/11 | 55       | 35.0316         | 1,926.74         | 33.1100                | 1,821.05               | (105.69)               |               | 22 1.02                  |
| Subtotal                 |        |          | 172      |                 | 7,381.74         |                        | 5,694.92               | (1,686.82)             |               | 19 1.02                  |
| PFIZER INC               | PFE    | 03/15/11 | 933      | 19.7900         | 18,464.07        | 21.6400                | 20,190.12              | 1,726.05               |               | 60 1.02                  |
| POTASH CORP SASKATCHEWAN | POT    | 03/16/11 | 89       | 55.6005         | 4,948.45         | 41.2800                | 3,673.92               | (1,274.53)             |               | 822 4.06                 |
|                          |        | 03/29/11 | 48       | 56.2822         | 2,701.55         | 41.2800                | 1,981.44               | (720.11)               |               | 25 67                    |
|                          |        | 06/29/11 | 84       | 56.0066         | 4,704.56         | 41.2800                | 3,467.52               | (1,237.04)             |               | 14 67                    |
| Subtotal                 |        |          | 221      |                 | 12,354.56        |                        | 9,122.88               | (3,231.68)             |               | 24 67                    |
| SEABRIDGE GOLD INC       | SA     | 03/15/11 | 85       | 30.1098         | 2,559.34         | 16.1100                | 1,369.35               | (1,189.99)             |               | 63 67                    |
| SILVER WHEATON CORP      | SLW    | 03/15/11 | 211      | 39.3700         | 8,307.07         | 28.9600                | 6,110.56               | (2,196.51)             |               | 78 1.24                  |

DIETZE CHARITABLE FOUNDATION

## YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011- December 30, 2011

| EQUITIES (continued)<br>Description | Symbol | Acquired | Quantity | Unit<br>Cost Basis | Total<br>Cost Basis | Estimated<br>Market Price | Estimated<br>Market Value | Unrealized<br>Gain/(Loss)/Annual | Estimated Current<br>Income Yield% |
|-------------------------------------|--------|----------|----------|--------------------|---------------------|---------------------------|---------------------------|----------------------------------|------------------------------------|
| TEVA PHARMACTCL INDS ADR            | TEVA   | 03/15/11 | 70       | 48.3177            | 3,382.24            | 40.3600                   | 2,825.20                  | (557.04)                         | 55 1.94                            |
|                                     |        | 08/08/11 | 68       | 36.5225            | 2,483.53            | 40.3600                   | 2,744.48                  | 260.95                           | 54 1.94                            |
|                                     |        | 11/03/11 | 148      | 40.5852            | 6,006.82            | 40.3600                   | 5,973.28                  | (33.34)                          | 117 1.94                           |
| Subtotal                            |        |          | 286      |                    | 11,872.39           |                           | 11,542.96                 | (329.43)                         | 226 1.94                           |
| XYLEM INC SHS<br>ISSUED             | XYL    | 03/15/11 | 123      | 32.3594            | 3,980.21            | 25.9500                   | 3,191.85                  | (788.36)                         |                                    |
| EST MKT PRICE AS OF 12/29/11        |        | 07/12/11 | 139      | 33.0866            | 4,599.05            | 25.9500                   | 3,607.05                  | (992.00)                         |                                    |
| Subtotal                            |        |          | 33       | 28.0390            | 925.29              | 25.9500                   | 856.35                    | (68.94)                          |                                    |
|                                     |        | 08/05/11 | 50       | 25.2888            | 1,264.44            | 25.9500                   | 1,297.50                  | 33.06                            |                                    |
|                                     |        | 10/06/11 | 57       | 25.8285            | 1,472.23            | 25.9500                   | 1,479.15                  | 6.92                             |                                    |
| Subtotal                            |        |          | 402      |                    | 12,241.22           |                           | 10,431.90                 | (1,809.32)                       |                                    |
| TOTAL                               |        |          |          |                    | 427,100.21          |                           | 406,099.00                | (21,001.21)                      | 8,142 2.00                         |
| TOTAL PRINCIPAL INVESTMENTS         |        |          |          |                    | 454,140.72          |                           | 433,139.51                | (21,001.21)                      | 8,145 1.88                         |

↑ Cost Basis equals original purchase plus Wash Sale deferred loss.

## YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF INCOME INVESTMENTS

| CASH/MONEY ACCOUNTS<br>Description | Quantity | Total<br>Cost Basis | Estimated<br>Market Price | Estimated<br>Market Value | Estimated<br>Annual Income | Est. Annual<br>Yield% |
|------------------------------------|----------|---------------------|---------------------------|---------------------------|----------------------------|-----------------------|
| CASH                               | 84.60    | 84.60               |                           | 84.60                     |                            |                       |
| BIF MONEY FUND                     | 4,242.00 | 4,242.00            | 1.0000                    | 4,242.00                  |                            | 01                    |
| TOTAL                              |          | 4,326.60            |                           | 4,326.60                  |                            | .01                   |
| TOTAL INCOME INVESTMENTS           |          | 4,326.60            |                           | 4,326.60                  |                            | 01                    |

DIETZE CHARITABLE FOUNDATION

# YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF INCOME INVESTMENTS

December 01, 2011 - December 30, 2011

| LONG PORTFOLIO                     |  | Adjusted/Total<br>Cost Basis | Estimated<br>Market Value | Unrealized<br>Gain/(Loss) | Estimated<br>Accrued Interest | Estimated<br>Annual Income | Current<br>Yield% |
|------------------------------------|--|------------------------------|---------------------------|---------------------------|-------------------------------|----------------------------|-------------------|
| TOTAL PRINCIPAL/INCOME INVESTMENTS |  | 458,467.32                   | 437,466.11                | (21,001.21)               |                               | 8,145                      | 1.86              |

## YOUR TRUST MANAGEMENT ACCOUNT TRANSACTIONS

| DIVIDENDS/INTEREST INCOME TRANSACTIONS |             | Date | Transaction Type | Quantity | Description              | Income<br>Cash | Principal<br>Cash | Income<br>Year To Date |
|----------------------------------------|-------------|------|------------------|----------|--------------------------|----------------|-------------------|------------------------|
| 12/01                                  | Dividend    |      |                  |          | CONOCOPHILLIPS           | 64.68          |                   |                        |
|                                        |             |      |                  |          | DIVIDEND                 |                |                   |                        |
|                                        |             |      |                  |          | HOLDING 98 0000          |                |                   |                        |
| 12/01                                  | Dividend    |      |                  |          | PAY DATE 12/01/2011      |                |                   |                        |
|                                        |             |      |                  |          | CLIFFS NATURAL RESOURCES | 73.08          |                   |                        |
|                                        |             |      |                  |          | INC                      |                |                   |                        |
|                                        |             |      |                  |          | DIVIDEND                 |                |                   |                        |
|                                        |             |      |                  |          | HOLDING 261 0000         |                |                   |                        |
| 12/01                                  | Dividend    |      |                  |          | PAY DATE 12/01/2011      |                |                   |                        |
|                                        |             |      |                  |          | CUMMINS INC COM          | 27.60          |                   |                        |
|                                        |             |      |                  |          | DIVIDEND                 |                |                   |                        |
|                                        |             |      |                  |          | HOLDING 69 0000          |                |                   |                        |
| 12/01                                  | Dividend    |      |                  |          | PAY DATE 12/01/2011      |                |                   |                        |
|                                        |             |      |                  |          | INTEL CORP               | 91.35          |                   |                        |
|                                        |             |      |                  |          | DIVIDEND                 |                |                   |                        |
|                                        |             |      |                  |          | HOLDING 435.0000         |                |                   |                        |
| 12/05                                  | Rpt Fgn Div |      |                  |          | PAY DATE 12/01/2011      |                |                   |                        |
|                                        |             |      |                  |          | SILVER WHEATON CORP      | 18.99          |                   |                        |
|                                        |             |      |                  |          | RPT FGN DIV              |                |                   |                        |
|                                        |             |      |                  |          | HOLDING 211 0000         |                |                   |                        |
| 12/06                                  | Dividend    |      |                  |          | PAY DATE 12/05/2011      |                |                   |                        |
|                                        |             |      |                  |          | PFIZER INC               | 186.60         |                   |                        |
|                                        |             |      |                  |          | DIVIDEND                 |                |                   |                        |





PRICEWATERHOUSE COOPERS LLP  
600 GRANT STREET  
47TH FLOOR  
PITTSBURGH PA 15219-2706

**Net Portfolio Value:** **\$468,039.85**

**Your Financial Advisor:**  
MICHAEL/ROSS GROUP  
7 ROSZEL ROAD 4TH FLOOR  
PRINCETON NJ 08540  
1-800-876-8808

**Trust Officer:**  
NADIRA KHAN  
973-245-4522

## TRUST MANAGEMENT ACCOUNT

This account is enrolled in the Merrill Lynch Unified Managed Account service

December 01, 2011 - December 30, 2011

### ASSETS

|                           | December 30         | November 30         |
|---------------------------|---------------------|---------------------|
| Cash/Money Accounts       | 7,182.21            | 5,754.49            |
| Fixed Income              | -                   | -                   |
| Equities                  | 460,857.64          | 448,781.16          |
| Mutual Funds              | -                   | -                   |
| Options                   | -                   | -                   |
| Other                     | -                   | -                   |
| Subtotal (Long Portfolio) | 468,039.85          | 452,535.65          |
| <b>TOTAL ASSETS</b>       | <b>\$468,039.85</b> | <b>\$452,535.65</b> |

### LIABILITIES

|                            |                     |                     |
|----------------------------|---------------------|---------------------|
| Debit Balance              | -                   | -                   |
| Short Market Value         | -                   | -                   |
| <b>NET PORTFOLIO VALUE</b> | <b>\$468,039.85</b> | <b>\$452,535.65</b> |

### CASH FLOW

|                                    | This Statement    | Year to Date        |
|------------------------------------|-------------------|---------------------|
| Opening Cash/Money Accounts        | \$5,754.49        |                     |
| <b>CREDITS</b>                     |                   |                     |
| Funds Received                     | -                 | 423,000.00          |
| Electronic Transfers               | -                 | -                   |
| Other Credits                      | -                 | 458.91              |
| Subtotal                           | -                 | 423,458.91          |
| <b>DEBITS</b>                      |                   |                     |
| Electronic Transfers               | -                 | -                   |
| Other Debits                       | (16.95)           | (10,627.81)         |
| ML Trust Fees                      | -                 | (4,349.72)          |
| Non ML Trust Fees                  | -                 | -                   |
| Bill Payment                       | -                 | -                   |
| Subtotal                           | (\$16.95)         | (\$14,977.53)       |
| <b>Net Cash Flow</b>               | <b>(\$16.95)</b>  | <b>\$408,481.38</b> |
| Dividends/Interest Income          | 1,381.54          | 12,265.23           |
| Security Purchases/Debits          | (15,350.63)       | (483,349.61)        |
| Security Sales/Credits             | 15,413.76         | 69,785.21           |
| <b>Closing Cash/Money Accounts</b> | <b>\$7,182.21</b> | -                   |
| Securities You Transferred In/Out  | -                 | -                   |

Merrill Lynch Wealth Management makes available products and services offered by Merrill Lynch, Pierce, Fenner & Smith Incorporated (MLPF&S) and other subsidiaries of Bank of America Corporation. MLPF&S is a registered broker-dealer, Member Securities Investor Protection Corporation (SIPC) and a wholly owned subsidiary of Bank of America Corporation. Investment products:

|                      |                         |                |
|----------------------|-------------------------|----------------|
| Are Not FDIC Insured | Are Not Bank Guaranteed | May Lose Value |
|----------------------|-------------------------|----------------|

DIETZE CHARITABLE FOUNDATION

## MERRILL LYNCH UNIFIED MANAGED ACCOUNT

December 01, 2011 - December 30, 2011

YOUR INVESTMENT STRATEGY - BAHN GAYNOR INCOME GROWTH 100.00% RATE 0.280%

Rate shown above is the Style Manager Expense Rate. The "Style Manager Expense Rate" section in the UMA disclosure statement provides you with the expense rate payable to all of the available style managers, and the "Your Account Fees" section in the UMA client agreement provides additional information, including the Merrill Lynch Fee Rate. If a style manager(s) in your portfolio has changed, please note that the expense rate for the new style manager may be different. \* Please see the Fund's prospectus or other disclosure statement for a description of its fees and expenses. The percentage allocations next to the name of the above Style Manager(s) and/or Fund(s) are based, as applicable, on target allocations or allocations as of a particular date for the Portfolio or Strategy selected. Allocations for any particular account may differ from the allocations indicated above. For additional information, see the UMA client agreement, disclosure statement and profiles.

We encourage you to contact your Financial Advisor whenever there are changes in your financial circumstances or investment objectives, or if you wish to impose or modify any reasonable restrictions in the management of your account. If you would like to receive a copy of the UMA disclosure statement or a copy of the disclosure statement(s) for your style manager(s), without charge, please send a written request to: Merrill Lynch, Managed Account Advisors, 101 Hudson Street, 9th Floor, Jersey City, NJ 07302-3997.

## YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

| CASH/MONEY ACCOUNTS | Description | Quantity | Total Cost Basis | Estimated Market Price | Estimated Market Value | Estimated Annual Income | Est. Annual Yield% |
|---------------------|-------------|----------|------------------|------------------------|------------------------|-------------------------|--------------------|
| CASH                |             | 0.63     | 0.63             |                        | .63                    |                         |                    |
| BIF MONEY FUND      |             | 94.00    | 94.00            | 1.0000                 | 94.00                  |                         | 01                 |
| <b>TOTAL</b>        |             |          | <b>94.63</b>     |                        | <b>94.63</b>           |                         | <b>01</b>          |

| EQUITIES            | Description | Symbol | Acquired | Quantity | Unit Cost Basis | Total Cost Basis | Estimated Market Price | Estimated Market Value | Unrealized Gain/(Loss) | Estimated Annual Income | Estimated Current Yield% |
|---------------------|-------------|--------|----------|----------|-----------------|------------------|------------------------|------------------------|------------------------|-------------------------|--------------------------|
| ABBOTT LABS         |             | ABT    | 03/15/11 | 301      | 47.5592         | 14,315.32        | 56.2300                | 16,925.23              | 2,609.91               | 578                     | 3.41                     |
| ALTRIA GROUP INC    |             | MO     | 03/15/11 | 348      | 24.6600         | 8,581.68         | 29.6500                | 10,318.20              | 1,736.52               | 571                     | 5.53                     |
| AT&T INC            |             | T      | 03/15/11 | 370      | 27.9098         | 10,326.66        | 30.2400                | 11,188.80              | 862.14                 | 652                     | 5.82                     |
| AUTOMATIC DATA PROC |             | ADP    | 03/15/11 | 168      | 49.2378         | 8,271.96         | 54.0100                | 9,073.68               | 801.72                 | 286                     | 2.92                     |
| BANK OF NOVA SCOTIA |             | BNS    | 03/15/11 | 305      | 59.1716         | 18,047.34        | 49.8100                | 15,192.05              | (2,855.29)             | 626                     | 4.11                     |
| BCE INC             |             | BCE    | 03/15/11 | 337      | 34.8900         | 11,757.93        | 41.6700                | 14,042.79              | 2,284.86               | 725                     | 5.15                     |
| BLACKROCK INC       |             | BLK    | 09/16/11 | 32       | 160.5365        | 5,137.17         | 178.2400               | 5,703.68               | 566.51                 | 176                     | 3.08                     |

DIETZE CHARITABLE FOUNDATION

# YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

| EQUITIES (continued)           |  | Symbol | Acquired | Quantity | Unit Cost Basis | Total Cost Basis | Estimated Market Price | Estimated Market Value | Unrealized Gain/(Loss) | Annual Income | Current Yield% |
|--------------------------------|--|--------|----------|----------|-----------------|------------------|------------------------|------------------------|------------------------|---------------|----------------|
| Description                    |  |        |          |          |                 |                  |                        |                        |                        |               |                |
| BRISTOL-MYERS SQUIBB CO        |  | BM     | 03/15/11 | 413      | 25.6597         | 10,597.49        | 35.2400                | 14,554.12              | 3,956.63               | 562           | 3.85           |
| CANADIAN IMPERIAL BANK OF COMM |  | CM     | 03/15/11 | 105      | 83.0767         | 8,723.06         | 72.3700                | 7,598.85               | (1,124.21)             | 372           | 4.88           |
| COCA COLA COM                  |  | KO     | 03/15/11 | 126      | 62.8461         | 7,918.62         | 69.9700                | 8,816.22               | 897.60                 | 237           | 2.68           |
| CONOCOPHILLIPS                 |  | COP    | 03/15/11 | 88       | 75.0552         | 6,604.86         | 72.8700                | 6,412.56               | (192.30)               | 233           | 3.62           |
| CRESCENT POINT ENERGY CORP SHS |  | CSC    | 03/15/11 | 149      | 45.4330         | 6,769.52         | 44.0952                | 6,570.18               | (199.34)               | 389           | 5.91           |
| DARDEN RESTAURANTS INC         |  | DRI    | 12/14/11 | 107      | 43.2391         | 4,626.59         | 45.5800                | 4,877.06               | 250.47                 | 185           | 3.77           |
|                                |  |        | 12/15/11 | 50       | 43.6802         | 2,184.01         | 45.5800                | 2,279.00               | 94.99                  | 86            | 3.77           |
|                                |  |        | 12/16/11 | 27       | 43.4633         | 1,173.51         | 45.5800                | 1,230.66               | 57.15                  | 47            | 3.77           |
|                                |  |        | 12/19/11 | 24       | 44.0075         | 1,056.18         | 45.5800                | 1,093.92               | 37.74                  | 42            | 3.77           |
| Subtotal                       |  |        |          | 208      |                 | 9,040.29         |                        | 9,480.64               | 440.35                 | 360           | 3.77           |
| DIGITAL RLTY TR INC            |  | DLR    | 06/10/11 | 121      | 63.8613         | 7,727.22         | 68.6700                | 8,067.07               | 339.85                 | 330           | 4.07           |
|                                |  |        | 07/28/11 | 47       | 61.8806         | 2,908.39         | 66.6700                | 3,133.49               | 225.10                 | 128           | 4.07           |
| Subtotal                       |  |        |          | 168      |                 | 10,635.61        |                        | 11,200.56              | 564.95                 | 458           | 4.07           |
| EMERSON ELEC CO                |  | EMR    | 03/15/11 | 158      | 57.6917         | 9,115.29         | 48.5900                | 7,361.22               | (1,754.07)             | 253           | 3.43           |
| ENBRIDGE INC COM               |  | ENB    | 03/15/11 | 214      | 29.3676         | 6,284.88         | 37.4100                | 8,005.74               | 1,721.06               | 240           | 2.99           |
| GENUINE PARTS CO               |  | GPC    | 03/15/11 | 190      | 51.2700         | 9,741.30         | 61.2000                | 11,628.00              | 1,886.70               | 342           | 2.94           |
| GLAXOSMITHKLINE PLC ADR        |  | GSK    | 03/15/11 | 201      | 37.5356         | 7,544.67         | 45.6300                | 9,171.63               | 1,626.96               | 444           | 4.83           |
| HCP INC                        |  | HCP    | 03/15/11 | 247      | 37.6672         | 9,303.80         | 41.4300                | 10,233.21              | 929.41                 | 475           | 4.63           |
| HEALTH CARE RET INC COM REIT   |  | HCN    | 03/15/11 | 192      | 51.8776         | 9,960.50         | 54.5300                | 10,469.76              | 509.26                 | 550           | 5.24           |
| HEALTH CARE SVCS GROUP         |  | HCSG   | 03/15/11 | 324      | 16.9433         | 5,489.66         | 17.6900                | 5,731.56               | 241.90                 | 208           | 3.61           |
| HEINZ H J CO PV 25CT           |  | HNZ    | 03/15/11 | 219      | 48.5900         | 10,641.21        | 54.0400                | 11,834.76              | 1,193.55               | 421           | 3.55           |
|                                |  |        | 10/26/11 | 34       | 52.8464         | 1,796.78         | 54.0400                | 1,837.36               | 40.58                  | 66            | 3.55           |
| Subtotal                       |  |        |          | 263      |                 | 12,437.99        |                        | 13,672.12              | 1,234.13               | 487           | 3.55           |

## DIETZE CHARITABLE FOUNDATION

## YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

| EQUITIES (continued)     |  | Symbol | Acquired | Quantity | Unit       |            | Total    | Estimated    | Estimated    | Unrealized  | Estimated     | Current |
|--------------------------|--|--------|----------|----------|------------|------------|----------|--------------|--------------|-------------|---------------|---------|
| Description              |  |        |          |          | Cost Basis | Cost Basis |          | Market Price | Market Value | Gain/(Loss) | Annual Income | Yield%  |
| INTEL CORP               |  | INTC   | 03/15/11 | 275      | 20.1196    | 5,532.91   | 24,2500  | 6,668.75     | 1,135.84     | 231         | 3.46          |         |
|                          |  |        | 07/28/11 | 200      | 22.6440    | 4,528.80   | 24,2500  | 4,850.00     | 321.20       | 168         | 3.46          |         |
|                          |  |        | 09/16/11 | 194      | 21.7063    | 4,211.04   | 24,2500  | 4,704.50     | 493.46       | 163         | 3.46          |         |
| Subtotal                 |  |        |          | 669      | 14,272.75  |            |          | 16,223.25    | 1,950.50     | 562         | 3.46          |         |
| KIMBERLY CLARK           |  | KMB    | 03/15/11 | 174      | 63.8286    | 11,106.18  | 73.5600  | 12,799.44    | 1,693.26     | 488         | 3.80          |         |
| KINDER MORGAN INC. DEL   |  | KMI    | 11/14/11 | 234      | 27.6723    | 6,475.34   | 32.1700  | 7,527.78     | 1,052.44     | 281         | 3.73          |         |
|                          |  |        | 11/15/11 | 226      | 28.0431    | 6,337.76   | 32.1700  | 7,270.42     | 932.66       | 272         | 3.73          |         |
| Subtotal                 |  |        |          | 460      | 12,813.10  |            |          | 14,798.20    | 1,985.10     | 553         | 3.73          |         |
| MATTEL INC COM           |  | MAT    | 03/15/11 | 339      | 24.8597    | 8,427.44   | 27.7600  | 9,410.64     | 983.20       | 312         | 3.31          |         |
| MCDONALDS CORP COM       |  | MCD    | 03/15/11 | 232      | 75.3053    | 17,470.83  | 100.3300 | 23,278.56    | 5,805.73     | 650         | 2.79          |         |
| MERCK AND CO INC SHS     |  | MRK    | 12/14/11 | 126      | 35.6619    | 4,493.40   | 37.7000  | 4,750.20     | 256.80       | 212         | 4.45          |         |
| NATIONAL RETAIL PTYS INC |  | NNN    | 03/15/11 | 236      | 24.9173    | 5,880.50   | 26.3800  | 6,225.68     | 345.18       | 364         | 5.83          |         |
| NEXTERA ENERGY INC SHS   |  | NEE    | 03/15/11 | 133      | 54.0872    | 7,193.61   | 60.8800  | 8,097.04     | 903.43       | 293         | 3.61          |         |
| NOVARTIS ADR             |  | NVS    | 03/15/11 | 83       | 53.7387    | 4,460.32   | 57.1700  | 4,745.11     | 284.79       | 167         | 3.50          |         |
|                          |  |        | 10/26/11 | 65       | 56.6375    | 3,681.44   | 57.1700  | 3,716.05     | 34.61        | 131         | 3.50          |         |
|                          |  |        | 12/14/11 | 34       | 54.0888    | 1,839.02   | 57.1700  | 1,943.78     | 104.76       | 69          | 3.50          |         |
| Subtotal                 |  |        |          | 182      | 9,980.78   |            |          | 10,404.94    | 424.16       | 367         | 3.50          |         |
| ONEOK INC (OKLAHOMA)     |  | OKE    | 03/15/11 | 167      | 62.6558    | 10,463.53  | 86.6900  | 14,477.23    | 4,013.70     | 375         | 2.58          |         |
| PHILIP MORRIS INTL INC   |  | PM     | 03/15/11 | 227      | 62.1635    | 14,111.12  | 78.4800  | 17,814.96    | 3,703.84     | 700         | 3.92          |         |
| PRAXAIR INC              |  | PX     | 03/15/11 | 99       | 97.3500    | 9,637.65   | 106.9000 | 10,583.10    | 945.45       | 198         | 1.87          |         |
| PROCTER & GAMBLE CO      |  | PG     | 03/15/11 | 179      | 60.6791    | 10,861.57  | 66.7100  | 11,941.09    | 1,079.52     | 376         | 3.14          |         |
| REALTY INCM CRP MD PV\$1 |  | O      | 03/15/11 | 195      | 34.3200    | 6,692.40   | 34.9600  | 6,817.20     | 124.80       | 341         | 4.99          |         |
| REIT                     |  |        |          |          |            |            |          |              |              |             |               |         |
| RPM INTERNATIONAL INC    |  | RPM    | 03/15/11 | 568      | 22.3973    | 12,721.72  | 24.5500  | 13,944.40    | 1,222.68     | 489         | 3.50          |         |
| SOUTHERN COMPANY         |  | SO     | 03/15/11 | 286      | 37.1000    | 10,610.60  | 46.2900  | 13,238.94    | 2,628.34     | 541         | 4.08          |         |



DIETZE CHARITABLE FOUNDATION

# YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

| EQUITIES (continued)<br>Description | Symbol | Acquired | Quantity | Unit<br>Cost Basis | Total<br>Cost Basis | Estimated<br>Market Price | Estimated<br>Market Value | Unrealized<br>Gain/(Loss) Annual | Estimated Current<br>Income Yield% |
|-------------------------------------|--------|----------|----------|--------------------|---------------------|---------------------------|---------------------------|----------------------------------|------------------------------------|
| SPECTRA ENERGY CORP                 | SE     | 03/15/11 | 250      | 25.7598            | 6,439.97            | 30.7500                   | 7,687.50                  | 1,247.53                         | 280 3.64                           |
|                                     |        | 09/16/11 | 165      | 26.2020            | 4,323.33            | 30.7500                   | 5,073.75                  | 750.42                           | 185 3.64                           |
| Subtotal                            |        |          | 415      |                    | 10,763.30           |                           | 12,761.25                 | 1,997.95                         | 465 3.64                           |
| UNITED TECHS CORP COM               | UTX    | 03/15/11 | 162      | 78.7748            | 12,761.53           | 73.0900                   | 11,840.58                 | (920.95)                         | 312 2.62                           |
| VERMILION ENERGY INC SHS            | VEMTF  | 03/15/11 | 153      | 47.3460            | 7,243.94            | 44.5568                   | 6,817.19                  | (426.75)                         | 331 4.85                           |
| WASTE MANAGEMENT INC NEW            | WM     | 03/15/11 | 286      | 36.7755            | 10,517.82           | 32.7100                   | 9,355.06                  | (1,162.76)                       | 389 4.15                           |
|                                     |        | 07/28/11 | 59       | 33.6435            | 1,984.97            | 32.7100                   | 1,929.89                  | (55.08)                          | 81 4.15                            |
| Subtotal                            |        |          | 345      |                    | 12,502.79           |                           | 11,284.95                 | (1,217.84)                       | 470 4.15                           |
| TOTAL                               |        |          |          |                    | 416,614.14          |                           | 460,857.64                | 44,243.50                        | 17,603 3.82                        |
| TOTAL PRINCIPAL INVESTMENTS         |        |          |          |                    | 416,708.77          |                           | 460,952.27                | 44,243.50                        | 17,603 3.82                        |

## YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF INCOME INVESTMENTS

| CASH/MONEY ACCOUNTS<br>Description | Quantity | Total<br>Cost Basis | Estimated<br>Market Price | Estimated<br>Market Value | Estimated<br>Annual Income | Est Annual<br>Yield% |
|------------------------------------|----------|---------------------|---------------------------|---------------------------|----------------------------|----------------------|
| CASH                               | 0.58     | 0.58                |                           | .58                       |                            |                      |
| BIF MONEY FUND                     | 7,087.00 | 7,087.00            | 1.0000                    | 7,087.00                  | 1                          | .01                  |
| TOTAL                              |          | 7,087.58            |                           | 7,087.58                  | 1                          | .01                  |
| TOTAL INCOME INVESTMENTS           |          | 7,087.58            |                           | 7,087.58                  |                            | .01                  |

DIETZE CHARITABLE FOUNDATION

# YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF INCOME INVESTMENTS

December 01, 2011 - December 30, 2011

## LONG PORTFOLIO

|                                    | Adjusted/Total<br>Cost Basis | Estimated<br>Market Value | Unrealized<br>Gain/(Loss) | Estimated<br>Accrued Interest | Estimated<br>Annual Income | Current<br>Yield% |
|------------------------------------|------------------------------|---------------------------|---------------------------|-------------------------------|----------------------------|-------------------|
| TOTAL PRINCIPAL/INCOME INVESTMENTS | 423,796.35                   | 468,039.85                | 44,243.50                 |                               | 17,604                     | 3.76              |

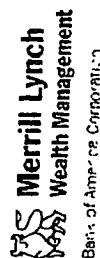
## YOUR TRUST MANAGEMENT ACCOUNT TRANSACTIONS

### DIVIDENDS/INTEREST INCOME TRANSACTIONS

| Date  | Transaction Type | Quantity | Description                                                                | Income<br>Cash | Principal<br>Cash | Income<br>Year To Date |
|-------|------------------|----------|----------------------------------------------------------------------------|----------------|-------------------|------------------------|
| 12/01 | Dividend         |          | CONOCOPHILLIPS<br>DIVIDEND                                                 | 120.12         |                   |                        |
| 12/01 | Rpt Fgn Div      |          | HOLDING 182.0000<br>PAY DATE 12/01/2011<br>ENBRIDGE INC COM<br>RPT FGN DIV | 51.87          |                   |                        |
| 12/01 | Dividend         |          | HOLDING 216.0000<br>PAY DATE 12/01/2011<br>INTEL CORP                      | 140.49         |                   |                        |
| 12/06 | Dividend         |          | DIVIDEND<br>HOLDING 669.0000<br>PAY DATE 12/01/2011<br>SOUTHERN COMPANY    | 136.08         |                   |                        |
| 12/09 | Dividend         |          | DIVIDEND<br>HOLDING 288.0000<br>PAY DATE 12/06/2011<br>EMERSON ELEC CO     | 63.20          |                   |                        |
| 12/12 | Dividend         |          | DIVIDEND<br>HOLDING 158.0000<br>PAY DATE 12/09/2011<br>SPECTRA ENERGY CORP | 116.20         |                   |                        |
|       |                  |          | DIVIDEND                                                                   |                |                   |                        |



5821



MERRILL LYNCH TRUST COMPANY,  
A DIVISION OF BANK OF AMERICA, N.A.  
SUCCESSOR TRUSTEE OF THE  
DIETZE CHARITABLE FOUNDATION  
TUA 10/25/2001

## UMA ROOSEVELT

This account is enrolled in the Merrill Lynch Unified Managed Account service

|                            | December 30         | November 30         |
|----------------------------|---------------------|---------------------|
| <b>ASSETS</b>              |                     |                     |
| Cash/Money Accounts        | 13,292.03           | 9,264.55            |
| Fixed Income               | -                   | -                   |
| Equities                   | 351,662.48          | 327,110.08          |
| Mutual Funds               | 11,939.41           | 37,572.01           |
| Options                    | -                   | -                   |
| Other                      | -                   | -                   |
| Subtotal (Long Portfolio)  | 376,893.92          | 373,946.64          |
| <b>TOTAL ASSETS</b>        | <b>\$376,893.92</b> | <b>\$373,946.64</b> |
| <b>LIABILITIES</b>         |                     |                     |
| Debit Balance              | -                   | -                   |
| Short Market Value         | -                   | -                   |
| <b>NET PORTFOLIO VALUE</b> | <b>\$376,893.92</b> | <b>\$373,946.64</b> |

**Net Portfolio Value:** **\$376,893.92**

**Your Financial Advisor:**  
MICHAEL/ROSS GROUP  
7 ROSZEL ROAD 4TH FLOOR  
PRINCETON NJ 08540  
1-800-876-8808

**Trust Officer:**  
NADIRA KHAN  
973-245-4522

December 01, 2011 - December 30, 2011

|                                    | This Statement     | Year to Date          |
|------------------------------------|--------------------|-----------------------|
| <b>CASH FLOW</b>                   |                    |                       |
| Opening Cash/Money Accounts        | \$9,264.55         |                       |
| <b>CREDITS</b>                     |                    |                       |
| Funds Received                     | -                  | -                     |
| Electronic Transfers               | -                  | -                     |
| Other Credits                      | -                  | -                     |
| Subtotal                           | -                  | 14,445.53             |
| <b>DEBITS</b>                      |                    |                       |
| Electronic Transfers               | -                  | -                     |
| Other Debits                       | (1.91)             | (460,178.69)          |
| ML Trust Fees                      | -                  | (4,490.91)            |
| Non ML Trust Fees                  | -                  | -                     |
| Bill Payment                       | -                  | -                     |
| Subtotal                           | (\$1.91)           | (\$464,669.60)        |
| <b>Net Cash Flow</b>               | <b>(\$1.91)</b>    | <b>(\$450,224.07)</b> |
| Dividends/Interest Income          | 618.58             | 5,464.10              |
| Security Purchases/Debits          | (32,252.99)        | (692,272.34)          |
| Security Sales/Credits             | 35,683.80          | 1,105,674.10          |
| <b>Closing Cash/Money Accounts</b> | <b>\$13,292.03</b> |                       |
| Securities You Transferred In/Out  | -                  | -                     |

Merrill Lynch Wealth Management makes available, products and services offered by Merrill Lynch, Pierce, Fenner & Smith Incorporated (MLPF&S) and other subsidiaries of Bank of America Corporation. MLPF&S is a registered broker-dealer, Member Securities Investor Protection Corporation (SIPC) and a wholly owned subsidiary of Bank of America Corporation. investment products:

| Are Not FDIC Insured | Are Not Bank Guaranteed | May Lose Value |
|----------------------|-------------------------|----------------|
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UMA ROOSEVELT

## MERRILL LYNCH UNIFIED MANAGED ACCOUNT

December 01, 2011 - December 30, 2011

YOUR INVESTMENT STRATEGY - ROOSEVELT ACC-UMA 100.00% RATE: 0.300%

Rate shown above is the Style Manager Expense Rate. The "Style Manager Expense Rate" section in the UMA disclosure statement provides you with the expense rate payable to all of the available style managers, and the "Your Account Fees" section in the UMA client agreement provides additional information, including the Merrill Lynch Fee Rate. If a style manager(s) in your portfolio has changed, please note that the expense rate for the new style manager may be different. \* Please see the Fund's prospectus or other disclosure statement for a description of its fees and expenses\*. The percentage allocations next to the name of the above Style Manager(s) and/or Fund(s) are based, as applicable, on target allocations or allocations as of a particular date for the Portfolio or Strategy selected. Allocations for any particular account may differ from the allocations indicated above. For additional information, see the UMA client agreement, disclosure statement and profiles.

We encourage you to contact your Financial Advisor whenever there are changes in your financial circumstances or investment objectives, or if you wish to impose or modify any reasonable restrictions in the management of your account. If you would like to receive a copy of the UMA disclosure statement or a copy of the disclosure statement(s) for your style manager(s), without charge, please send a written request to: Merrill Lynch, Managed Account Advisors, 101 Hudson Street, 9th Floor, Jersey City, NJ 07302-3997.

## YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

| CASH/MONEY ACCOUNTS | Quantity | Total Cost Basis | Estimated Market Price | Estimated Market Value | Estimated Annual Income | Est Annual Yield% |
|---------------------|----------|------------------|------------------------|------------------------|-------------------------|-------------------|
| CASH                | 0.10     | 0.10             |                        | .10                    |                         |                   |
| BIF MONEY FUND      | 9,835.00 | 9,835.00         | 1.0000                 | 9,835.00               | 1                       | .01               |
| <b>TOTAL</b>        |          | 9,835.10         |                        | 9,835.10               | 1                       | .01               |

| EQUITIES           | Symbol | Acquired | Quantity | Unit Cost Basis | Total Cost Basis | Estimated Market Price | Estimated Market Value | Unrealized Gain/(Loss) | Estimated Current Annual Income | Yield% |
|--------------------|--------|----------|----------|-----------------|------------------|------------------------|------------------------|------------------------|---------------------------------|--------|
| ALBEMARLE CORP COM | ALB    | 10/01/10 | 6        | 47.0466         | 282.28           | 51.5100                | 309.06                 | 26.78                  | 5                               | 1.35   |
|                    |        | 10/07/10 | 78       | 47.8029         | 3,728.63         | 51.5100                | 4,017.78               | 289.15                 | 55                              | 1.35   |
| <b>Subtotal</b>    |        |          | 84       |                 | 4,010.91         |                        | 4,326.84               | 315.93                 | 60                              | 1.35   |

UMA ROOSEVELT

# YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

| EQUITIES (continued)    |  | Symbol |          | Quantity | Unit Cost Basis | Total Cost Basis | Estimated Market Price | Estimated Market Value | Unrealized Gain/(Loss) | Annual Income | Estimated Current Yield% |
|-------------------------|--|--------|----------|----------|-----------------|------------------|------------------------|------------------------|------------------------|---------------|--------------------------|
| ALEXION PHARMS INC      |  | ALXN   | 09/21/11 | 27       | 66.8848         | 1,805.89         | 71.5000                | 1,930.50               | 124.61                 |               |                          |
|                         |  |        | 09/21/11 | 1        | 68.6000         | 68.60            | 71.5000                | 71.50                  | 2.90                   |               |                          |
|                         |  |        | 09/26/11 | 9        | 67.8300         | 610.47           | 71.5000                | 643.50                 | 33.03                  |               |                          |
|                         |  |        | 09/27/11 | 14       | 67.9242         | 950.94           | 71.5000                | 1,001.00               | 50.06                  |               |                          |
|                         |  |        | 09/28/11 | 14       | 67.8757         | 950.26           | 71.5000                | 1,001.00               | 50.74                  |               |                          |
|                         |  |        | 10/12/11 | 13       | 66.6015         | 865.82           | 71.5000                | 929.50                 | 63.68                  |               |                          |
| Subtotal                |  |        |          | 78       |                 | 5,251.98         |                        | 5,577.00               | 325.02                 |               |                          |
| ALLEGHENY TECH INC      |  | ATI    | 07/23/10 | 34       | 50.5188         | 1,717.64         | 47.8000                | 1,625.20               | (92.44)                |               | 25 1.50                  |
|                         |  |        | 08/12/10 | 29       | 45.0934         | 1,307.71         | 47.8000                | 1,386.20               | 78.49                  |               | 21 1.50                  |
|                         |  |        | 09/13/10 | 26       | 47.5950         | 1,237.47         | 47.8000                | 1,242.80               | 5.33                   |               | 19 1.50                  |
|                         |  |        | 03/14/11 | 7        | 63.3285         | 443.30           | 47.8000                | 334.60                 | (108.70)               |               | 6 1.50                   |
| Subtotal                |  |        |          | 96       |                 | 4,706.12         |                        | 4,588.80               | (117.32)               |               | 71 1.50                  |
| APPLE INC               |  | AAPL   | 04/23/10 | 11       | 268.4745        | 2,953.22         | 405.0000               | 4,455.00               | 1,501.78               |               |                          |
|                         |  |        | 07/21/10 | 7        | 260.9200        | 1,826.44         | 405.0000               | 2,835.00               | 1,008.56               |               |                          |
| Subtotal                |  |        |          | 18       |                 | 4,779.66         |                        | 7,290.00               | 2,510.34               |               |                          |
| BEAM INC COM            |  | BEAM   | 05/31/11 | 71       | 50.4052         | 3,578.77         | 51.2300                | 3,637.33               | 58.56                  |               | 54 1.48                  |
|                         |  |        | 06/01/11 | 21       | 50.6628         | 1,063.92         | 51.2300                | 1,075.83               | 11.91                  |               | 16 1.48                  |
|                         |  |        | 06/20/11 | 19       | 49.9668         | 949.37           | 51.2300                | 973.37                 | 24.00                  |               | 15 1.48                  |
| Subtotal                |  |        |          | 111      |                 | 5,592.06         |                        | 5,686.53               | 94.47                  |               | 85 1.48                  |
| BIOGEN IDEC INC         |  | BIIB   | 06/27/11 | 35       | 103.1414        | 3,609.95         | 110.0500               | 3,851.75               | 241.80                 |               |                          |
|                         |  |        | 06/29/11 | 17       | 108.8329        | 1,850.16         | 110.0500               | 1,870.85               | 20.69                  |               |                          |
| Subtotal                |  |        |          | 52       |                 | 5,460.11         |                        | 5,722.60               | 262.49                 |               |                          |
| BRISTOL-MYERS SQUIBB CO |  | BMRY   | 03/12/10 | 98       | 25.8981         | 2,538.02         | 35.2400                | 3,453.52               | 915.50                 |               | 134 3.85                 |
|                         |  |        | 03/25/10 | 1        | 26.4900         | 26.49            | 35.2400                | 35.24                  | 8.75                   |               | 2 3.85                   |
|                         |  |        | 06/10/10 | 83       | 24.5177         | 2,034.97         | 35.2400                | 2,924.92               | 889.95                 |               | 113 3.85                 |
|                         |  |        | 06/10/11 | 20       | 27.6225         | 552.45           | 35.2400                | 704.80                 | 152.35                 |               | 28 3.85                  |
| Subtotal                |  |        |          | 202      |                 | 5,151.93         |                        | 7,118.48               | 1,966.55               |               | 277 3.85                 |

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UMA ROOSEVELT

# YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

| EQUITIES (continued) | Symbol | Acquired | Quantity | Unit Cost Basis | Total Cost Basis | Estimated Market Price | Estimated Market Value | Unrealized Gain/(Loss) | Annual Income | Estimated Current Yield% |
|----------------------|--------|----------|----------|-----------------|------------------|------------------------|------------------------|------------------------|---------------|--------------------------|
| CAPITAL ONE FINL     | COF    | 11/02/11 | 42       | 45.3135         | 1,903.17         | 42.2900                | 1,776.18               | (126.99)               | 9             | .47                      |
|                      |        | 11/03/11 | 25       | 45.4568         | 1,136.42         | 42.2900                | 1,057.25               | (79.17)                | 5             | .47                      |
|                      |        | 11/04/11 | 17       | 45.9741         | 781.56           | 42.2900                | 718.93                 | (62.63)                | 4             | .47                      |
|                      |        | 12/05/11 | 22       | 47.0895         | 1,035.97         | 42.2900                | 930.38                 | (105.59)               | 5             | .47                      |
| Subtotal             |        |          | 106      |                 | 4,957.12         |                        | 4,482.74               | (374.38)               | 23            | .47                      |
| CHUBB CORP           | CB     | 10/21/11 | 26       | 68.4338         | 1,779.28         | 69.2200                | 1,799.72               | 20.44                  | 41            | 2.25                     |
|                      |        | 10/21/11 | 1        | 71.1400         | 71.14            | 69.2200                | 69.22                  | (1.92)                 | 2             | 2.25                     |
|                      |        | 10/24/11 | 28       | 68.6146         | 1,921.21         | 69.2200                | 1,938.16               | 16.95                  | 44            | 2.25                     |
|                      |        | 10/28/11 | 53       | 69.1849         | 3,666.80         | 69.2200                | 3,668.66               | 1.86                   | 83            | 2.25                     |
| Subtotal             |        |          | 108      |                 | 7,438.43         |                        | 7,475.76               | 37.33                  | 170           | 2.25                     |
| CLEAN HARBORS INC    | CLH    | 05/03/10 | 15       | 32.7993         | 491.99           | 63.7300                | 955.95                 | 463.96                 |               |                          |
|                      |        | 05/07/10 | 80       | 30.1328         | 2,410.63         | 63.7300                | 5,098.40               | 2,687.77               |               |                          |
|                      |        | 05/24/10 | 30       | 31.2736         | 938.21           | 63.7300                | 1,911.90               | 973.69                 |               |                          |
|                      |        | 06/09/10 | 50       | 33.1112         | 1,655.56         | 63.7300                | 3,186.50               | 1,530.94               |               |                          |
|                      |        | 03/14/11 | 2        | 46.7050         | 93.41            | 63.7300                | 127.46                 | 34.05                  |               |                          |
| Subtotal             |        |          | 177      |                 | 5,589.80         |                        | 11,280.21              | 5,690.41               |               |                          |
| CROWN HLDGS INC      | CCK    | 06/30/10 | 96       | 25.1850         | 2,417.76         | 33.5800                | 3,223.68               | 805.92                 |               |                          |
|                      |        | 07/14/10 | 61       | 26.0803         | 1,590.90         | 33.5800                | 2,048.38               | 457.48                 |               |                          |
|                      |        | 03/14/11 | 2        | 38.4750         | 76.95            | 33.5800                | 67.16                  | (9.79)                 |               |                          |
|                      |        | 04/21/11 | 19       | 38.0252         | 722.48           | 33.5800                | 638.02                 | (84.46)                |               |                          |
| Subtotal             |        |          | 178      |                 | 4,808.09         |                        | 5,977.24               | 1,169.15               |               |                          |
| D R HORTON INC       | DHI    | 12/13/11 | 222      | 12.7125         | 2,822.18         | 12.6100                | 2,799.42               | (22.76)                | 34            | 1.18                     |
|                      |        | 12/19/11 | 72       | 12.0661         | 868.76           | 12.6100                | 907.92                 | 39.16                  | 11            | 1.18                     |
|                      |        | 12/20/11 | 69       | 12.4043         | 855.90           | 12.6100                | 870.09                 | 14.19                  | 11            | 1.18                     |
|                      |        | 12/21/11 | 94       | 12.8170         | 1,204.80         | 12.6100                | 1,185.34               | (19.46)                | 15            | 1.18                     |
| Subtotal             |        |          | 457      |                 | 5,751.64         |                        | 5,762.77               | 11.13                  | 71            | 1.18                     |

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UMA ROOSEVELT

# YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

| EQUITIES (continued)    |  | Symbol | Acquired | Quantity | Unit       |          | Total Cost Basis | Estimated Market Price | Estimated Market Value | Unrealized Gain/(Loss) | Estimated Annual Income | Current Yield% |
|-------------------------|--|--------|----------|----------|------------|----------|------------------|------------------------|------------------------|------------------------|-------------------------|----------------|
| Description             |  |        |          |          | Cost Basis | Quantity |                  |                        |                        |                        |                         |                |
| DISCOVER FINL SVCS      |  | DFS    | 03/30/11 | 196      | 24.8298    |          | 4,866.66         | 24.0000                | 4,704.00               | (162.66)               | 79                      | 1.66           |
|                         |  |        | 03/30/11 | 8        | 26.1137    |          | 208.91           | 24.0000                | 192.00                 | (16.91)                | 4                       | 1.66           |
|                         |  |        | 04/05/11 | 45       | 24.6331    |          | 1,108.49         | 24.0000                | 1,080.00               | (28.49)                | 18                      | 1.66           |
|                         |  |        | 06/15/11 | 48       | 23.0577    |          | 1,106.77         | 24.0000                | 1,152.00               | 45.23                  | 20                      | 1.66           |
|                         |  |        | 08/17/11 | 73       | 24.0401    |          | 1,754.93         | 24.0000                | 1,752.00               | (2.93)                 | 30                      | 1.66           |
|                         |  |        | 08/23/11 | 43       | 23.4427    |          | 1,008.04         | 24.0000                | 1,032.00               | 23.96                  | 18                      | 1.66           |
|                         |  |        | 10/07/11 | 68       | 23.9780    |          | 1,630.51         | 24.0000                | 1,632.00               | 1.49                   | 28                      | 1.66           |
|                         |  |        | 10/27/11 | 34       | 24.5320    |          | 834.09           | 24.0000                | 816.00                 | (18.09)                | 14                      | 1.66           |
| Subtotal                |  |        |          | 515      |            |          | 12,518.40        |                        | 12,360.00              | (158.40)               | 211                     | 1.66           |
| DOW CHEMICAL CO         |  | DOW    | 02/04/11 | 40       | 36.9980    |          | 1,479.92         | 28.7600                | 1,150.40               | (329.52)               | 40                      | 3.47           |
|                         |  |        | 03/14/11 | 2        | 36.4450    |          | 72.89            | 28.7600                | 57.52                  | (15.37)                | 2                       | 3.47           |
| Subtotal                |  |        |          | 42       |            |          | 1,552.81         |                        | 1,207.92               | (344.89)               | 42                      | 3.47           |
| EBAY INC                |  | EBAY   | 04/14/10 | 96       | 26.8054    |          | 2,573.32         | 30.3300                | 2,911.68               | 338.36                 |                         |                |
|                         |  |        | 02/11/11 | 66       | 34.3075    |          | 2,264.30         | 30.3300                | 2,001.78               | (262.52)               |                         |                |
|                         |  |        | 03/14/11 | 2        | 30.3850    |          | 60.77            | 30.3300                | 60.66                  | (0.11)                 |                         |                |
|                         |  |        | 05/05/11 | 123      | 33.0920    |          | 4,070.32         | 30.3300                | 3,730.59               | (339.73)               |                         |                |
|                         |  |        | 07/01/11 | 30       | 32.3510    |          | 970.53           | 30.3300                | 909.90                 | (60.63)                |                         |                |
|                         |  |        | 08/11/11 | 32       | 30.0509    |          | 961.63           | 30.3300                | 970.56                 | 8.93                   |                         |                |
| Subtotal                |  |        |          | 349      |            |          | 10,900.87        |                        | 10,585.17              | (315.70)               |                         |                |
| FRAC KINDER MORGAN MGMT |  |        | 05/20/09 | 25,655   | 0.0003     |          | 9.91             | 0.0007                 | N/A                    | N/A                    |                         |                |
|                         |  |        | 08/14/09 | 566      | 0.0004     |          | 0.25             | 0.0007                 | N/A                    | N/A                    |                         |                |
|                         |  |        | 08/19/09 | 50,602   | 0.0004     |          | 21.99            | 0.0007                 | N/A                    | N/A                    |                         |                |
|                         |  |        | 11/13/09 | 1,635    | 0.0003     |          | 0.63             | 0.0007                 | N/A                    | N/A                    |                         |                |
|                         |  |        | 02/12/10 | 1,445    | 0.0005     |          | 0.76             | 0.0007                 | N/A                    | N/A                    |                         |                |
|                         |  |        | 05/14/10 | 1,427    | 0.0005     |          | 0.77             | 0.0007                 | N/A                    | N/A                    |                         |                |
|                         |  |        | 08/13/10 | 1,490    | 0.0004     |          | 0.72             | 0.0007                 | N/A                    | N/A                    |                         |                |
|                         |  |        | 11/12/10 | 1,478    | 0.0006     |          | 0.91             | 0.0007                 | N/A                    | N/A                    |                         |                |
|                         |  |        | 05/13/11 | 1,441    | 0.0005     |          | 0.84             | 0.0007                 | N/A                    | N/A                    |                         |                |

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UMA ROOSEVELT

# YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

| EQUITIES (continued)     |        |          |          |                 |                  |                        |                        |                               |                          |
|--------------------------|--------|----------|----------|-----------------|------------------|------------------------|------------------------|-------------------------------|--------------------------|
| Description              | Symbol | Acquired | Quantity | Unit Cost Basis | Total Cost Basis | Estimated Market Price | Estimated Market Value | Unrealized Gain/(Loss) Annual | Estimated Current Yield% |
| FRAC KINDER MORGAN MGMT  |        | 08/12/11 | 1,533    | 0.0005          | 0.90             | 0.0007                 | N/A                    | N/A                           |                          |
|                          |        | 08/16/11 | 432      | 0.0005          | 0.25             | 0.0007                 | N/A                    | N/A                           |                          |
|                          |        | 11/16/11 | 96,884   | 0.0005          | 58.13            | 0.0007                 | N/A                    | N/A                           |                          |
| Subtotal                 |        |          | 184,588  |                 | 96.06            |                        |                        | (96.06)                       |                          |
| GLOBAL PMTS INC GEORGIA  | GPN    | 12/28/10 | 43       | 46.5039         | 1,999.67         | 47.3800                | 2,037.34               | 37.67                         | 4 .16                    |
| HANSEN NATURAL CORP      | HANS   | 09/16/11 | 19       | 92.5905         | 1,759.22         | 92.1400                | 1,750.66               | (8.56)                        |                          |
|                          |        | 09/19/11 | 8        | 93.0437         | 744.35           | 92.1400                | 737.12                 | (7.23)                        |                          |
|                          |        | 09/23/11 | 9        | 87.1222         | 784.10           | 92.1400                | 829.26                 | 45.16                         |                          |
|                          |        | 09/27/11 | 9        | 91.5955         | 824.36           | 92.1400                | 829.26                 | 4.90                          |                          |
|                          |        | 10/17/11 | 8        | 94.9212         | 759.37           | 92.1400                | 737.12                 | (22.25)                       |                          |
| Subtotal                 |        |          | 53       |                 | 4,871.40         |                        | 4,883.42               | 12.02                         |                          |
| HASBRO INC COM           | HAS    | 09/14/09 | 4        | 28.6825         | 114.73           | 31.8900                | 127.56                 | 12.83                         | 5 3.76                   |
|                          |        | 10/19/09 | 96       | 28.6362         | 2,749.08         | 31.8900                | 3,061.44               | 312.36                        | 116 3.76                 |
|                          |        | 07/21/10 | 41       | 40.0678         | 1,642.78         | 31.8900                | 1,307.49               | (335.29)                      | 50 3.76                  |
|                          |        | 07/27/10 | 30       | 42.3843         | 1,271.53         | 31.8900                | 956.70                 | (314.83)                      | 36 3.76                  |
|                          |        | 03/14/11 | 1        | 46.6000         | 46.60            | 31.8900                | 31.89                  | (14.71)                       | 2 3.76                   |
| Subtotal                 |        |          | 172      |                 | 5,824.72         |                        | 5,485.08               | (339.64)                      | 209 3.76                 |
| HERTZ GLOBAL HOLDINGS IN | HTZ    | 10/11/11 | 176      | 10.3028         | 1,813.31         | 11.7200                | 2,062.72               | 249.41                        |                          |
|                          |        | 10/11/11 | 9        | 10.6111         | 95.50            | 11.7200                | 105.48                 | 9.98                          |                          |
|                          |        | 10/13/11 | 233      | 10.4296         | 2,430.12         | 11.7200                | 2,730.76               | 300.64                        |                          |
|                          |        | 10/17/11 | 94       | 10.7495         | 1,010.46         | 11.7200                | 1,101.68               | 91.22                         |                          |
|                          |        | 10/28/11 | 62       | 12.1587         | 753.84           | 11.7200                | 726.64                 | (27.20)                       |                          |
|                          |        | 12/05/11 | 156      | 12.0878         | 1,885.70         | 11.7200                | 1,828.32               | (57.38)                       |                          |
| Subtotal                 |        |          | 730      |                 | 7,988.93         |                        | 8,555.60               | 566.67                        |                          |

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UMA ROOSEVELT

# YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

| EQUITIES (continued)         | Description | Symbol | Acquired | Quantity | Unit Cost Basis | Total Cost Basis | Estimated Market Price | Estimated Market Value | Unrealized Gain/(Loss) | Annual Income | Estimated Current Yield% |
|------------------------------|-------------|--------|----------|----------|-----------------|------------------|------------------------|------------------------|------------------------|---------------|--------------------------|
| INTL PAPER CO                |             | IP     | 06/23/11 | 190      | 28.5724         | 5,428.76         | 29.6000                | 5,624.00               | 195.24                 | 200           | 3.54                     |
|                              |             |        | 07/06/11 | 48       | 29.9483         | 1,437.52         | 29.6000                | 1,420.80               | (16.72)                | 51            | 3.54                     |
|                              |             |        | 07/09/11 | 4        | 29.3575         | 117.43           | 29.6000                | 118.40                 | .97                    | 5             | 3.54                     |
|                              |             |        | 12/02/11 | 126      | 28.7990         | 3,628.68         | 29.6000                | 3,729.60               | 100.92                 | 133           | 3.54                     |
| Subtotal                     |             |        |          | 368      |                 | 10,612.39        |                        | 10,892.80              | 280.41                 | 389           | 3.54                     |
| ITC HLDGS CORP               |             | ITC    | 09/15/10 | 52       | 60.8750         | 3,165.50         | 75.8800                | 3,945.76               | 780.26                 | 74            | 1.85                     |
|                              |             |        | 05/12/11 | 17       | 73.8376         | 1,255.24         | 75.8800                | 1,289.96               | 34.72                  | 24            | 1.85                     |
|                              |             |        | 05/13/11 | 17       | 74.2705         | 1,262.60         | 75.8800                | 1,289.96               | 27.36                  | 24            | 1.85                     |
|                              |             |        | 05/16/11 | 4        | 74.2075         | 296.83           | 75.8800                | 303.52                 | 6.69                   | 6             | 1.85                     |
|                              |             |        | 06/14/11 | 16       | 69.9381         | 1,119.01         | 75.8800                | 1,214.08               | 95.07                  | 23            | 1.85                     |
| Subtotal                     |             |        |          | 106      |                 | 7,099.18         |                        | 8,043.28               | 944.10                 | 151           | 1.85                     |
| J M SMUCKER CO               |             | SJM    | 06/02/11 | 42       | 78.8950         | 3,313.59         | 78.1700                | 3,283.14               | (30.45)                | 81            | 2.45                     |
|                              |             |        | 06/03/11 | 8        | 78.5387         | 628.31           | 78.1700                | 625.36                 | (2.95)                 | 16            | 2.45                     |
|                              |             |        | 06/20/11 | 12       | 77.8350         | 934.02           | 78.1700                | 938.04                 | 4.02                   | 24            | 2.45                     |
|                              |             |        |          | 62       |                 | 4,875.92         |                        | 4,846.54               | (29.38)                | 121           | 2.45                     |
| Subtotal                     |             |        |          | 369      |                 | 2,461.27         |                        | 2,837.61               | 376.34                 | 45            | 1.56                     |
| KEYCORP NEW COM              |             | KEY    | 10/13/11 | 12       | 7.3766          | 88.52            | 7.6900                 | 92.28                  | 3.76                   | 2             | 1.56                     |
|                              |             |        | 10/20/11 | 251      | 7.1412          | 1,792.45         | 7.6900                 | 1,930.19               | 137.74                 | 31            | 1.56                     |
|                              |             |        | 10/25/11 | 251      | 7.5619          | 1,898.04         | 7.6900                 | 1,930.19               | 32.15                  | 31            | 1.56                     |
|                              |             |        | 10/27/11 | 883      |                 | 6,240.28         |                        | 6,790.27               | 549.99                 | 109           | 1.56                     |
|                              |             |        |          | 15       | 62.1560         | 932.34           | 78.5200                | 1,177.80               | 245.46                 |               |                          |
| KINDER MORGAN MANAGEMENT LLC |             |        | 06/16/11 | 20       | 61.5515         | 1,231.03         | 78.5200                | 1,570.40               | 339.37                 |               |                          |
|                              |             |        | 06/17/11 | 34       | 61.0500         | 2,075.70         | 78.5200                | 2,669.68               | 593.98                 |               |                          |
|                              |             |        | 06/20/11 | 15       | 61.3726         | 920.59           | 78.5200                | 1,177.80               | 257.21                 |               |                          |
|                              |             |        | 06/21/11 | 3        | 62.1366         | 186.41           | 78.5200                | 235.56                 | 49.15                  |               |                          |
|                              |             |        | 06/27/11 | 12       | 63.2758         | 759.31           | 78.5200                | 942.24                 | 182.93                 |               |                          |
|                              |             |        | 07/07/11 | 13       | 64.1723         | 834.24           | 78.5200                | 1,020.76               | 186.52                 |               |                          |
|                              |             |        |          | 112      |                 | 6,939.62         |                        | 8,794.24               | 1,854.62               |               |                          |
| Subtotal                     |             |        |          |          |                 |                  |                        |                        |                        |               |                          |

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# YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

| EQUITIES (continued)<br>Description | Symbol | Acquired | Quantity | Unit<br>Cost Basis | Total<br>Cost Basis | Estimated<br>Market Price | Estimated<br>Market Value | Unrealized<br>Gain/(Loss) | Annual Income | Current<br>Yield% |
|-------------------------------------|--------|----------|----------|--------------------|---------------------|---------------------------|---------------------------|---------------------------|---------------|-------------------|
| KIRBY CORP COM                      | KEX    | 03/07/11 | 17       | 55.3905            | 941.64              | 65.8400                   | 1,119.28                  | 177.64                    |               |                   |
|                                     |        | 03/08/11 | 37       | 56.4175            | 2,087.45            | 65.8400                   | 2,436.08                  | 348.63                    |               |                   |
|                                     |        | 03/09/11 | 15       | 56.6526            | 849.79              | 65.8400                   | 987.60                    | 137.81                    |               |                   |
|                                     |        | 08/04/11 | 24       | 54.7208            | 1,313.30            | 65.8400                   | 1,580.16                  | 266.86                    |               |                   |
|                                     |        | 10/13/11 | 12       | 56.9550            | 683.46              | 65.8400                   | 790.08                    | 106.62                    |               |                   |
| Subtotal                            |        |          | 105      |                    | 5,875.64            |                           | 6,913.20                  | 1,037.56                  |               |                   |
| LENNAR CORP CL A                    | LEN    | 12/12/11 | 98       | 19.3398            | 1,895.31            | 19.6500                   | 1,925.70                  | 30.39                     |               | 16 .81            |
|                                     |        | 12/14/11 | 52       | 18.6165            | 968.06              | 19.6500                   | 1,021.80                  | 53.74                     |               | 9 .81             |
|                                     |        | 12/16/11 | 47       | 18.8610            | 886.47              | 19.6500                   | 923.55                    | 37.08                     |               | 8 .81             |
|                                     |        | 12/19/11 | 38       | 18.6205            | 707.58              | 19.6500                   | 746.70                    | 39.12                     |               | 7 .81             |
|                                     |        | 12/21/11 | 59       | 19.7306            | 1,164.11            | 19.6500                   | 1,159.35                  | (4.76)                    |               | 10 .81            |
|                                     |        | 12/22/11 | 35       | 20.1485            | 705.20              | 19.6500                   | 687.75                    | (17.45)                   |               | 6 .81             |
| Subtotal                            |        |          | 329      |                    | 6,326.73            |                           | 6,464.85                  | 138.12                    |               | 56 .81            |
| LORILLARD INC                       | LO     | 05/24/11 | 23       | 114.2195           | 2,627.05            | 114.0000                  | 2,622.00                  | (5.05)                    |               | 120 4.56          |
|                                     |        | 06/14/11 | 27       | 103.0522           | 2,782.41            | 114.0000                  | 3,078.00                  | 295.59                    |               | 141 4.56          |
|                                     |        | 06/20/11 | 11       | 112.3927           | 1,236.32            | 114.0000                  | 1,254.00                  | 17.68                     |               | 58 4.56           |
| Subtotal                            |        |          | 61       |                    | 6,645.78            |                           | 6,954.00                  | 308.22                    |               | 319 4.56          |
| MARSH & MCLENNAN COS INC            | MMC    | 03/01/11 | 191      | 30.5094            | 5,827.31            | 31.6200                   | 6,039.42                  | 212.11                    |               | 169 2.78          |
|                                     |        | 03/01/11 | 6        | 29.6250            | 177.75              | 31.6200                   | 189.72                    | 11.97                     |               | 6 2.78            |
|                                     |        | 03/12/11 | 27       | 30.7511            | 830.28              | 31.6200                   | 853.74                    | 23.46                     |               | 24 2.78           |
|                                     |        | 08/10/11 | 38       | 28.1376            | 1,069.23            | 31.6200                   | 1,201.56                  | 132.33                    |               | 34 2.78           |
|                                     |        | 10/05/11 | 37       | 27.0332            | 1,000.23            | 31.6200                   | 1,169.94                  | 169.71                    |               | 33 2.78           |
|                                     |        | 10/06/11 | 28       | 27.1907            | 761.34              | 31.6200                   | 885.36                    | 124.02                    |               | 25 2.78           |
| Subtotal                            |        |          | 327      |                    | 9,666.14            |                           | 10,339.74                 | 673.60                    |               | 291 2.78          |

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# YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

| EQUITIES (continued)     |     | Symbol | Acquired | Quantity | Unit Cost Basis | Total Cost Basis | Estimated Market Price | Estimated Market Value | Unrealized Gain/(Loss) | Annual Income | Estimated Current Yield% |
|--------------------------|-----|--------|----------|----------|-----------------|------------------|------------------------|------------------------|------------------------|---------------|--------------------------|
| MCDONALDS CORP           | COM | MCD    | 08/24/10 | 27       | 72.7048         | 1,963.03         | 100.3300               | 2,708.91               | 745.88                 | 76            | 2.79                     |
|                          |     |        | 08/25/10 | 26       | 73.0846         | 1,900.20         | 100.3300               | 2,608.58               | 708.38                 | 73            | 2.79                     |
|                          |     |        | 06/10/11 | 11       | 80.9072         | 889.98           | 100.3300               | 1,103.63               | 213.65                 | 31            | 2.79                     |
|                          |     |        | 11/23/11 | 12       | 92.2408         | 1,106.89         | 100.3300               | 1,203.96               | 97.07                  | 34            | 2.79                     |
| <b>Subtotal</b>          |     |        |          | 76       |                 | 5,860.10         |                        | 7,625.08               | 1,764.98               | 214           | 2.79                     |
| MICROCHIP TECHNOLOGY INC |     | MCHP   | 09/10/09 | 82       | 27.7756         | 2,277.60         | 36.6300                | 3,003.66               | 726.06                 | 115           | 3.80                     |
|                          |     |        | 11/05/09 | 64       | 25.5485         | 1,635.11         | 36.6300                | 2,344.32               | 709.21                 | 90            | 3.80                     |
|                          |     |        | 08/29/11 | 41       | 33.3256         | 1,366.35         | 36.6300                | 1,501.83               | 135.48                 | 58            | 3.80                     |
| <b>Subtotal</b>          |     |        |          | 187      |                 | 5,279.06         |                        | 6,849.81               | 1,570.75               | 263           | 3.80                     |
| NAT FUEL GAS CO NJ \$1   |     | NFG    | 08/07/09 | 18       | 45.4438         | 817.99           | 55.5800                | 1,000.44               | 182.45                 | 26            | 2.55                     |
|                          |     |        | 11/04/09 | 28       | 46.5003         | 1,302.01         | 55.5800                | 1,556.24               | 254.23                 | 40            | 2.55                     |
|                          |     |        | 06/04/10 | 41       | 47.8548         | 1,962.05         | 55.5800                | 2,278.78               | 316.73                 | 59            | 2.55                     |
|                          |     |        | 12/02/10 | 18       | 65.9627         | 1,187.33         | 55.5800                | 1,000.44               | (186.89)               | 26            | 2.55                     |
| <b>Subtotal</b>          |     |        |          | 105      |                 | 5,269.38         |                        | 5,835.90               | 566.52                 | 151           | 2.55                     |
| NIKE INC CL B            |     | NKE    | 07/08/11 | 39       | 92.8274         | 3,620.27         | 96.3700                | 3,758.43               | 138.16                 | 57            | 1.49                     |
| NORDSTROM INC            |     | JWN    | 04/25/11 | 42       | 47.3933         | 1,990.52         | 49.7100                | 2,087.82               | 97.30                  | 39            | 1.85                     |
|                          |     |        | 04/27/11 | 27       | 48.3385         | 1,305.14         | 49.7100                | 1,342.17               | 37.03                  | 25            | 1.85                     |
|                          |     |        | 05/11/11 | 54       | 48.9311         | 2,642.28         | 49.7100                | 2,684.34               | 42.06                  | 50            | 1.85                     |
|                          |     |        | 11/14/11 | 24       | 49.3662         | 1,184.79         | 49.7100                | 1,193.04               | 8.25                   | 23            | 1.85                     |
| <b>Subtotal</b>          |     |        |          | 147      |                 | 7,122.73         |                        | 7,307.37               | 184.64                 | 137           | 1.85                     |
| NUANCE COMMUNICATIONS IN |     | NUAN   | 09/12/11 | 99       | 17.3017         | 1,712.87         | 25.1600                | 2,490.84               | 777.97                 |               |                          |
|                          |     |        | 09/14/11 | 46       | 18.4691         | 849.58           | 25.1600                | 1,157.36               | 307.78                 |               |                          |
|                          |     |        | 09/16/11 | 45       | 19.5135         | 878.11           | 25.1600                | 1,132.20               | 254.09                 |               |                          |
|                          |     |        | 09/26/11 | 33       | 18.8863         | 623.25           | 25.1600                | 830.28                 | 207.03                 |               |                          |
|                          |     |        | 10/13/11 | 38       | 22.8568         | 868.56           | 25.1600                | 956.08                 | 87.52                  |               |                          |
|                          |     |        | 12/05/11 | 37       | 24.9140         | 921.82           | 25.1600                | 930.92                 | 9.10                   |               |                          |
| <b>Subtotal</b>          |     |        |          | 298      |                 | 5,854.19         |                        | 7,497.68               | 1,643.49               |               |                          |

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UMA ROOSEVELT

## YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

| EQUITIES (continued)   |  | Symbol | Acquired | Quantity | Unit       |              | Total<br>Cost Basis | Estimated<br>Market Price | Estimated<br>Market Value | Unrealized<br>Gain/(Loss) | Annual Income | Estimated Current<br>Yield% |
|------------------------|--|--------|----------|----------|------------|--------------|---------------------|---------------------------|---------------------------|---------------------------|---------------|-----------------------------|
| Description            |  |        |          |          | Cost Basis | Market Price |                     |                           |                           |                           |               |                             |
| OMNICARE INC           |  | OCR    | 10/12/11 | 47       | 26.7031    | 34.4500      | 1,255.05            | 34.4500                   | 1,619.15                  | 364.10                    | 8             | .46                         |
|                        |  |        | 10/12/11 | 1        | 27.3200    | 34.4500      | 27.32               | 34.4500                   | 34.45                     | 7.13                      | 1             | .46                         |
|                        |  |        | 10/13/11 | 57       | 26.3501    | 34.4500      | 1,501.96            | 34.4500                   | 1,983.65                  | 481.69                    | 10            | .46                         |
|                        |  |        | 12/05/11 | 47       | 33.7734    | 34.4500      | 1,587.35            | 34.4500                   | 1,619.15                  | 31.80                     | 8             | .46                         |
|                        |  |        | 12/16/11 | 23       | 33.9156    | 34.4500      | 780.06              | 34.4500                   | 792.35                    | 12.29                     | 4             | .46                         |
| Subtotal               |  |        |          | 175      |            |              | 5,151.74            |                           | 6,028.75                  | 877.01                    | 31            | .46                         |
| ONEOK INC (OKLAHOMA)   |  | OKE    | 06/23/11 | 51       | 71.7366    | 86.6900      | 3,658.57            | 86.6900                   | 4,421.19                  | 762.62                    | 115           | .58                         |
|                        |  |        | 06/27/11 | 12       | 74.0016    | 86.6900      | 888.02              | 86.6900                   | 1,040.28                  | 152.26                    | 27            | .58                         |
| Subtotal               |  |        |          | 63       |            |              | 4,546.59            |                           | 5,461.47                  | 914.88                    | 142           | .58                         |
| ORACLE CORP \$0.01 DEL |  | ORCL   | 08/29/11 | 16       | 27.5987    | 25.6500      | 441.58              | 25.6500                   | 410.40                    | (31.18)                   | 4             | .93                         |
|                        |  |        | 09/29/11 | 57       | 30.0363    | 25.6500      | 1,712.07            | 25.6500                   | 1,462.05                  | (250.02)                  | 14            | .93                         |
| Subtotal               |  |        |          | 73       |            |              | 2,153.65            |                           | 1,872.45                  | (281.20)                  | 18            | .93                         |
| OWENS CORNING INC      |  | OC     | 11/07/11 | 118      | 29.2522    | 28.7200      | 3,451.76            | 28.7200                   | 3,388.96                  | (62.80)                   |               |                             |
|                        |  |        | 11/07/11 | 2        | 30.1100    | 28.7200      | 60.22               | 28.7200                   | 57.44                     | (2.78)                    |               |                             |
|                        |  |        | 11/08/11 | 13       | 29.6053    | 28.7200      | 384.87              | 28.7200                   | 373.36                    | (11.51)                   |               |                             |
|                        |  |        | 12/02/11 | 54       | 29.3698    | 28.7200      | 1,585.97            | 28.7200                   | 1,550.88                  | (35.09)                   |               |                             |
|                        |  |        | 12/21/11 | 48       | 27.9791    | 28.7200      | 1,343.00            | 28.7200                   | 1,378.56                  | 35.56                     |               |                             |
|                        |  |        | 12/22/11 | 8        | 28.2962    | 28.7200      | 226.37              | 28.7200                   | 229.76                    | 3.39                      |               |                             |
| Subtotal               |  |        |          | 243      |            |              | 7,052.19            |                           | 6,978.96                  | (73.23)                   |               |                             |
| PERRIGO CO             |  | PRGO   | 03/30/09 | 91       | 24.7759    | 97.3000      | 2,254.61            | 97.3000                   | 8,854.30                  | 6,599.69                  | 30            | .32                         |
|                        |  |        | 03/14/11 | 1        | 75.6000    | 97.3000      | 75.60               | 97.3000                   | 97.30                     | 21.70                     | 1             | .32                         |
|                        |  |        | 10/13/11 | 18       | 97.4994    | 97.3000      | 1,754.99            | 97.3000                   | 1,751.40                  | (3.59)                    | 6             | .32                         |
| Subtotal               |  |        |          | 110      |            |              | 4,085.20            |                           | 10,703.00                 | 6,617.80                  | 37            | .32                         |
| PVH CORP               |  | PVH    | 09/22/10 | 68       | 58.7350    | 70.4900      | 3,993.98            | 70.4900                   | 4,793.32                  | 799.34                    | 11            | .21                         |
|                        |  |        | 08/31/11 | 32       | 67.3837    | 70.4900      | 2,156.28            | 70.4900                   | 2,255.68                  | 99.40                     | 5             | .21                         |
|                        |  |        | 11/03/11 | 10       | 74.5100    | 70.4900      | 745.10              | 70.4900                   | 704.90                    | (40.20)                   | 2             | .21                         |
| Subtotal               |  |        |          | 110      |            |              | 6,895.36            |                           | 7,753.90                  | 858.54                    | 18            | .21                         |

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# YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

| EQUITIES (continued)     |     | Symbol | Acquired | Quantity | Unit       |              | Total      | Estimated    | Estimated    | Unrealized  | Estimated     | Current |
|--------------------------|-----|--------|----------|----------|------------|--------------|------------|--------------|--------------|-------------|---------------|---------|
| Description              | NPV |        |          |          | Cost Basis | Market Price | Cost Basis | Market Price | Market Value | Gain/(Loss) | Annual Income | Yield%  |
| QUESTAR CORP             |     | STR    | 06/27/11 | 107      | 17.7680    | 19.8600      | 1,901.18   | 19.8600      | 2,125.02     | 223.84      | 70            | 3.27    |
|                          |     |        | 07/06/11 | 58       | 18.2051    | 19.8600      | 1,055.90   | 19.8600      | 1,151.88     | 95.98       | 38            | 3.27    |
|                          |     |        | 07/14/11 | 30       | 18.1163    | 19.8600      | 543.49     | 19.8600      | 595.80       | 52.31       | 20            | 3.27    |
|                          |     |        | 08/04/11 | 70       | 18.0548    | 19.8600      | 1,263.84   | 19.8600      | 1,390.20     | 126.36      | 46            | 3.27    |
| Subtotal                 |     |        |          | 265      |            |              | 4,764.41   |              | 5,262.90     | 498.49      | 174           | 3.27    |
| RED HAT INC              |     | RHT    | 09/13/11 | 10       | 38.5400    | 41.2900      | 385.40     | 41.2900      | 412.90       | 27.50       |               |         |
|                          |     |        | 09/15/11 | 19       | 41.1463    | 41.2900      | 781.78     | 41.2900      | 784.51       | 2.73        |               |         |
|                          |     |        | 10/06/11 | 12       | 41.8175    | 41.2900      | 501.81     | 41.2900      | 495.48       | (6.33)      |               |         |
|                          |     |        | 10/12/11 | 20       | 46.0925    | 41.2900      | 921.85     | 41.2900      | 825.80       | (96.05)     |               |         |
| Subtotal                 |     |        |          | 61       |            |              | 2,590.84   |              | 2,518.69     | (72.15)     |               |         |
| ROBERTHALF INTL INC COM  |     | RHI    | 05/13/10 | 90       | 27.5732    | 28.4600      | 2,481.59   | 28.4600      | 2,561.40     | 79.81       | 51            | 1.96    |
|                          |     |        | 06/11/10 | 57       | 24.1745    | 28.4600      | 1,377.95   | 28.4600      | 1,622.22     | 244.27      | 32            | 1.96    |
|                          |     |        | 03/08/11 | 43       | 32.8534    | 28.4600      | 1,412.70   | 28.4600      | 1,223.78     | (188.92)    | 25            | 1.96    |
|                          |     |        | 03/09/11 | 28       | 31.6757    | 28.4600      | 886.92     | 28.4600      | 796.88       | (90.04)     | 16            | 1.96    |
|                          |     |        | 03/14/11 | 2        | 30.0800    | 28.4600      | 60.16      | 28.4600      | 56.92        | (3.24)      | 2             | 1.96    |
|                          |     |        | 08/08/11 | 62       | 22.3809    | 28.4600      | 1,387.62   | 28.4600      | 1,764.52     | 376.90      | 35            | 1.96    |
|                          |     |        | 08/23/11 | 37       | 21.9332    | 28.4600      | 811.53     | 28.4600      | 1,053.02     | 241.49      | 21            | 1.96    |
|                          |     |        | 08/30/11 | 54       | 23.6466    | 28.4600      | 1,276.92   | 28.4600      | 1,536.84     | 259.92      | 31            | 1.96    |
|                          |     |        | 08/31/11 | 32       | 24.2790    | 28.4600      | 776.93     | 28.4600      | 910.72       | 133.79      | 18            | 1.96    |
| Subtotal                 |     |        |          | 405      |            |              | 10,472.32  |              | 11,526.30    | 1,053.98    | 231           | 1.96    |
| ROPER INDUSTRIES INC COM |     | ROP    | 03/05/08 | 46       | 56.7100    | 86.8700      | 2,608.66   | 86.8700      | 3,996.02     | 1,387.36    | 26            | .63     |
|                          |     |        | 03/14/11 | 2        | 83.2400    | 86.8700      | 166.48     | 86.8700      | 173.74       | 7.26        | 2             | .63     |
| Subtotal                 |     |        |          | 48       |            |              | 2,775.14   |              | 4,169.76     | 1,394.62    | 28            | .63     |
| SALESFORCE COM INC       |     | CRM    | 09/27/11 | 8        | 125.7887   | 101.4600     | 1,006.31   | 101.4600     | 811.68       | (194.63)    |               |         |
|                          |     |        | 10/06/11 | 4        | 122.2275   | 101.4600     | 488.91     | 101.4600     | 405.84       | (83.07)     |               |         |
| Subtotal                 |     |        |          | 12       |            |              | 1,495.22   |              | 1,217.52     | (277.70)    |               |         |

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# YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

| EQUITIES (continued) | Symbol | Acquired | Quantity | Unit Cost Basis | Total Cost Basis | Estimated Market Price | Estimated Market Value | Unrealized Gain/(Loss) | Annual Income | Estimated Current Yield% |
|----------------------|--------|----------|----------|-----------------|------------------|------------------------|------------------------|------------------------|---------------|--------------------------|
| SLM CORP             | SLM    | 12/28/10 | 46       | 12.8332         | 590.33           | 13.4000                | 616.40                 | 26.07                  |               | 19 2.98                  |
|                      |        | 01/13/11 | 160      | 14.4680         | 2,314.88         | 13.4000                | 2,144.00               | (170.88)               |               | 84 2.98                  |
|                      |        | 02/02/11 | 138      | 14.9483         | 2,062.87         | 13.4000                | 1,849.20               | (213.67)               |               | 56 2.98                  |
|                      |        | 03/14/11 | 12       | 14.5241         | 174.29           | 13.4000                | 160.80                 | (13.49)                |               | 5 2.98                   |
|                      |        | 05/12/11 | 32       | 16.3265         | 522.45           | 13.4000                | 428.80                 | (93.65)                |               | 13 2.98                  |
|                      |        | 08/10/11 | 76       | 13.5059         | 1,026.45         | 13.4000                | 1,018.40               | (8.05)                 |               | 31 2.98                  |
|                      |        | 08/12/11 | 70       | 14.4427         | 1,010.99         | 13.4000                | 938.00                 | (72.99)                |               | 28 2.98                  |
|                      |        | 10/05/11 | 81       | 12.1097         | 980.89           | 13.4000                | 1,085.40               | 104.51                 |               | 33 2.98                  |
|                      |        | 10/06/11 | 59       | 12.8876         | 760.37           | 13.4000                | 790.60                 | 30.23                  |               | 24 2.98                  |
| Subtotal             |        |          | 674      |                 | 9,443.52         |                        | 9,031.60               | (411.92)               |               | 273 2.98                 |
| SM ENERGY CO SHS     | SM     | 10/26/11 | 12       | 82.1533         | 985.84           | 73.1000                | 877.20                 | (108.64)               |               | 2 .13                    |
|                      |        | 10/26/11 | 10       | 94.4760         | 944.76           | 73.1000                | 731.00                 | (213.76)               |               | 1 .13                    |
|                      |        | 10/27/11 | 2        | 87.8300         | 175.66           | 73.1000                | 146.20                 | (29.46)                |               | 1 .13                    |
| Subtotal             |        |          | 24       |                 | 2,106.26         |                        | 1,754.40               | (351.86)               |               | 4 .13                    |
| TIFFANY & CO NEW     | TIF    | 07/21/11 | 70       | 83.7191         | 5,860.34         | 66.2600                | 4,638.20               | (1,222.14)             |               | 82 1.75                  |
|                      |        | 08/29/11 | 15       | 70.7933         | 1,061.90         | 66.2600                | 993.90                 | (68.00)                |               | 18 1.75                  |
| Subtotal             |        |          | 85       |                 | 6,922.24         |                        | 5,632.10               | (1,290.14)             |               | 100 1.75                 |
| TRANSDIGM GROUP INC  | TDG    | 01/14/10 | 43       | 50.6351         | 2,177.31         | 95.6800                | 4,114.24               | 1,936.93               |               |                          |
|                      |        | 01/15/10 | 28       | 50.4892         | 1,413.70         | 95.6800                | 2,679.04               | 1,265.34               |               |                          |
|                      |        | 08/19/11 | 23       | 85.9247         | 1,976.27         | 95.6800                | 2,200.64               | 224.37                 |               |                          |
|                      |        | 08/23/11 | 12       | 86.0683         | 1,032.82         | 95.6800                | 1,148.16               | 115.34                 |               |                          |
| Subtotal             |        |          | 106      |                 | 6,600.10         |                        | 10,142.08              | 3,541.98               |               |                          |
| TW TELECOM INC       | TWTC   | 04/27/11 | 83       | 21.2397         | 1,762.90         | 19.3800                | 1,608.54               | (154.36)               |               |                          |
|                      |        | 05/06/11 | 74       | 22.1055         | 1,635.81         | 19.3800                | 1,434.12               | (201.69)               |               |                          |
|                      |        | 05/09/11 | 18       | 21.9138         | 394.45           | 19.3800                | 348.84                 | (45.61)                |               |                          |
|                      |        | 08/12/11 | 67       | 18.8240         | 1,261.21         | 19.3800                | 1,298.46               | 37.25                  |               |                          |
|                      |        | 08/30/11 | 65       | 18.9721         | 1,233.19         | 19.3800                | 1,259.70               | 26.51                  |               |                          |
| Subtotal             |        |          | 307      |                 | 6,287.56         |                        | 5,949.66               | (337.90)               |               |                          |

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UMA ROOSEVELT

# YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

| EQUITIES (continued)<br>Description | Symbol | Acquired | Quantity | Unit<br>Cost Basis | Total<br>Cost Basis | Estimated<br>Market Price | Estimated<br>Market Value | Unrealized<br>Gain/(Loss) | Annual Income | Estimated Current<br>Yield% |
|-------------------------------------|--------|----------|----------|--------------------|---------------------|---------------------------|---------------------------|---------------------------|---------------|-----------------------------|
| TYCO INTL LTD NAMEN-AKT             | TYC    | 03/16/09 | 97       | 19.6558            | 1,906.62            | 46.7100                   | 4,530.87                  | 2,624.25                  | 97            | 2.14                        |
|                                     |        | 03/14/11 | 3        | 44.2566            | 132.77              | 46.7100                   | 140.13                    | 7.36                      | 3             | 2.14                        |
|                                     |        | 05/11/11 | 40       | 50.6647            | 2,026.59            | 46.7100                   | 1,868.40                  | (158.19)                  | 40            | 2.14                        |
| Subtotal                            |        |          | 140      |                    | 4,065.98            |                           | 6,539.40                  | 2,473.42                  | 140           | 2.14                        |
| ULTA SALON COSMETICS &<br>FRAGRAN   | ULTA   | 09/09/11 | 28       | 64.8221            | 1,815.02            | 64.9200                   | 1,817.76                  | 2.74                      |               |                             |
|                                     |        | 09/13/11 | 12       | 69.9700            | 839.84              | 64.9200                   | 779.04                    | (60.60)                   |               |                             |
|                                     |        | 09/15/11 | 9        | 70.1400            | 631.26              | 64.9200                   | 584.28                    | (46.98)                   |               |                             |
|                                     |        | 09/28/11 | 12       | 70.0350            | 840.42              | 64.9200                   | 779.04                    | (61.38)                   |               |                             |
|                                     |        | 10/06/11 | 14       | 66.4914            | 930.88              | 64.9200                   | 908.88                    | (22.00)                   |               |                             |
| Subtotal                            |        |          | 75       |                    | 5,057.22            |                           | 4,869.00                  | (188.22)                  |               |                             |
| UNITED CONTL HLDGS INC              | UAL    | 12/13/11 | 270      | 20.6058            | 5,563.59            | 18.8700                   | 5,094.90                  | (468.69)                  |               |                             |
|                                     |        | 12/19/11 | 77       | 20.7842            | 1,600.39            | 18.8700                   | 1,452.99                  | (147.40)                  |               |                             |
| Subtotal                            |        |          | 347      |                    | 7,163.98            |                           | 6,547.89                  | (616.09)                  |               |                             |
| VERIFONE SYSTEMS INC                | PAY    | 02/17/11 | 77       | 49.4832            | 3,810.21            | 35.5200                   | 2,735.04                  | (1,075.17)                |               |                             |
|                                     |        | 02/28/11 | 1        | 48.6100            | 48.61               | 35.5200                   | 35.52                     | (13.09)                   |               |                             |
|                                     |        | 03/08/11 | 17       | 54.3229            | 923.49              | 35.5200                   | 603.84                    | (319.65)                  |               |                             |
|                                     |        | 03/17/11 | 11       | 56.0436            | 616.48              | 35.5200                   | 390.72                    | (225.76)                  |               |                             |
| Subtotal                            |        |          | 106      |                    | 5,398.79            |                           | 3,765.12                  | (1,633.67)                |               |                             |
| WEIGHT WATCHERS INTL NEW            | WTW    | 05/24/11 | 33       | 85.2169            | 2,812.16            | 55.0100                   | 1,815.33                  | (996.83)                  | 24            | 1.27                        |
|                                     |        | 11/09/11 | 12       | 67.8583            | 814.30              | 55.0100                   | 660.12                    | (154.18)                  | 9             | 1.27                        |
|                                     |        | 11/14/11 | 29       | 68.3513            | 1,982.19            | 55.0100                   | 1,595.29                  | (386.90)                  | 21            | 1.27                        |
|                                     |        | 11/15/11 | 10       | 68.9540            | 689.54              | 55.0100                   | 550.10                    | (139.44)                  | 7             | 1.27                        |
| Subtotal                            |        |          | 84       |                    | 6,298.19            |                           | 4,620.84                  | (1,677.35)                | 61            | 1.27                        |
| TOTAL                               |        |          |          |                    | 317,764.62          |                           | 351,662.48                | 33,897.86                 | 4,738         | 1.35                        |

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UMA ROOSEVELT

## YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

| MUTUAL FUNDS/CLOSED END FUNDS/UIT Description                                              | Quantity | Total Cost Basis | Estimated Market Price | Estimated Market Value | Unrealized Gain/(Loss) | Total Client Investment | Cumulative Investment Return (\$) | Estimated Annual Current Income | Yield% |
|--------------------------------------------------------------------------------------------|----------|------------------|------------------------|------------------------|------------------------|-------------------------|-----------------------------------|---------------------------------|--------|
| PROSHARES ULTRASHORT S&P 500<br>SYMBOL SDS<br>Equity 100%<br>Initial Purchase 05/04/11     | 195      | 4,554.47         | 19.2890                | 3,761.41               | (793.06)               | 4,554                   | (793)                             |                                 |        |
| PROSHARES ULTRASHORT QQQ<br>SYMBOL QID<br>Equity 100%<br>Initial Purchase 05/24/11         | 141      | 7,037.74         | 45.1300                | 6,363.33               | (674.41)               | 7,037                   | (674)                             |                                 |        |
| PROSHARES ULTRASHORT RUSSELL2000<br>SYMBOL TWM<br>Equity 100%<br>Initial Purchase 09/02/11 | 47       | 2,732.79         | 38.6100                | 1,814.67               | (918.12)               | 2,732                   | (918)                             |                                 |        |
| Subtotal (Equities)                                                                        |          | 14,325.00        |                        | 11,939.41              | (2,385.59)             |                         |                                   |                                 |        |
| TOTAL                                                                                      |          | 14,325.00        |                        | 11,939.41              | (2,385.59)             |                         |                                   |                                 |        |
| TOTAL PRINCIPAL INVESTMENTS                                                                |          | 341,924.72       |                        | 373,436.99             | 31,512.27              |                         |                                   | 4,739                           | 1.27   |

**Total Client Investment:** Cost of shares directly purchased and still held. Does not include shares purchased through reinvestment.

**Cumulative Investment Return:** Estimated Market Value minus Total Client Investment.

**Cumulative Investment Return:** is the dollar value of the capital appreciation (depreciation) of all shares purchased and still held, including shares acquired through reinvestment of dividends and distributions, which may be greater or less than the actual income distributed.

**Initial Purchase:** Date of your initial investment in this fund.

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

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UMA ROOSEVELT

## YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

Total values exclude N/A items

↑ Cost Basis equals original purchase plus Wash Sale deferred loss.

## YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF INCOME INVESTMENTS

| CASH/MONEY ACCOUNTS             | Quantity | Total Cost Basis | Estimated Market Price | Estimated Market Value | Estimated Annual Income | Est. Annual Yield% |
|---------------------------------|----------|------------------|------------------------|------------------------|-------------------------|--------------------|
| CASH                            | 5.93     | 5.93             |                        | 5.93                   |                         |                    |
| BIF MONEY FUND                  | 3,451.00 | 3,451.00         | 1,0000                 | 3,451.00               |                         | .01                |
| <b>TOTAL</b>                    |          | 3,456.93         |                        | 3,456.93               |                         | .01                |
| <b>TOTAL INCOME INVESTMENTS</b> |          | 3,456.93         |                        | 3,456.93               |                         | .01                |

| LONG PORTFOLIO                            | Adjusted/Total Cost Basis | Estimated Market Value | Unrealized Gain/(Loss) | Estimated Accrued Interest | Estimated Annual Income | Current Yield% |
|-------------------------------------------|---------------------------|------------------------|------------------------|----------------------------|-------------------------|----------------|
| <b>TOTAL PRINCIPAL/INCOME INVESTMENTS</b> | 345,381.65                | 376,893.92             | 31,512.27              |                            | 4,739                   | 1.26           |

## YOUR TRUST MANAGEMENT ACCOUNT TRANSACTIONS

| DIVIDENDS/INTEREST INCOME TRANSACTIONS |                  | Quantity | Description         | Income Cash | Principal Cash | Income Year To Date |
|----------------------------------------|------------------|----------|---------------------|-------------|----------------|---------------------|
| Date                                   | Transaction Type |          |                     |             |                |                     |
| 12/01                                  | Dividend         |          | BEAM INC COM        | 21.28       |                | 65.50               |
|                                        |                  |          | DIVIDEND            |             |                |                     |
|                                        |                  |          | HOLDING 112.0000    |             |                |                     |
|                                        |                  |          | PAY DATE 12/01/2011 |             |                |                     |
| 12/01                                  | Dividend         |          | J M SMUCKER CO      | 29.76       |                |                     |
|                                        |                  |          | DIVIDEND            |             |                |                     |

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MERRILL LYNCH TRUST COMPANY,  
A DIVISION OF BANK OF AMERICA, N.A.  
SUCCESSOR TRUSTEE OF THE  
DIETZE CHARITABLE FDN  
TUA 10/25/2001

# Net Portfolio Value:

**\$2,308.63**

**Your Financial Advisor:**  
MICHAEL/ROSS GROUP  
7 ROSZEL ROAD 4TH FLOOR  
PRINCETON NJ 08540  
1-800-876-8808

**Trust Officer:**  
NADIRA KHAN  
973-245-4522

## HOLDING

December 01, 2011 - December 30, 2011

| ASSETS                     |  | December 30       | November 30        |
|----------------------------|--|-------------------|--------------------|
| Cash/Money Accounts        |  | 2,308.63          | 39,219.45          |
| Fixed Income               |  | -                 | -                  |
| Equities                   |  | -                 | -                  |
| Mutual Funds               |  | -                 | -                  |
| Options                    |  | -                 | -                  |
| Other                      |  | -                 | -                  |
| Subtotal (Long Portfolio)  |  | 2,308.63          | 39,219.45          |
| <b>TOTAL ASSETS</b>        |  | <b>\$2,308.63</b> | <b>\$39,219.45</b> |
| LIABILITIES                |  |                   |                    |
| Debit Balance              |  | -                 | -                  |
| Short Market Value         |  | -                 | -                  |
| <b>NET PORTFOLIO VALUE</b> |  | <b>\$2,308.63</b> | <b>\$39,219.45</b> |

| CASH FLOW                          |  | This Statement       | Year to Date         |
|------------------------------------|--|----------------------|----------------------|
| Opening Cash/Money Accounts        |  | \$39,219.45          |                      |
| <b>CREDITS</b>                     |  |                      |                      |
| Funds Received                     |  | -                    | 0.71                 |
| Electronic Transfers               |  | -                    | -                    |
| Other Credits                      |  | 8,000.00             | 233,887.44           |
| Subtotal                           |  | 8,000.00             | 233,888.15           |
| <b>DEBITS</b>                      |  |                      |                      |
| Electronic Transfers               |  | -                    | -                    |
| Other Debits                       |  | (29,911.00)          | (230,167.49)         |
| ML Trust Fees                      |  | -                    | -                    |
| Non ML Trust Fees                  |  | (15,000.00)          | (25,000.00)          |
| Bill Payment                       |  | -                    | -                    |
| Subtotal                           |  | (\$44,911.00)        | (\$255,167.49)       |
| <b>Net Cash Flow</b>               |  | <b>(\$36,911.00)</b> | <b>(\$21,279.34)</b> |
| Dividends/Interest Income          |  | 0.18                 | 13.42                |
| Security Purchases/Debits          |  | -                    | -                    |
| Security Sales/Credits             |  | -                    | -                    |
| <b>Closing Cash/Money Accounts</b> |  | <b>\$2,308.63</b>    |                      |
| Securities You Transferred In/Out  |  | -                    | -                    |

Merrill Lynch Wealth Management makes available products and services offered by Merrill Lynch, Pierce, Fenner & Smith incorporated (MLPF&S) and other subsidiaries of Bank of America Corporation. MLPF&S is a registered broker-dealer, Member Securities Investor Protection Corporation (SIPC) and a wholly owned subsidiary of Bank of America Corporation Investment products.

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HOLDING

# YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

| CASH/MONEY ACCOUNTS                | Quantity | Total Cost Basis | Estimated Market Price | Estimated Market Value | Estimated Annual Income | Est. Annual Yield% |
|------------------------------------|----------|------------------|------------------------|------------------------|-------------------------|--------------------|
| Description                        |          |                  |                        |                        |                         |                    |
| CASH                               | 0.80     | 0.80             |                        | .80                    |                         |                    |
| BIF MONEY FUND                     | 2,307.00 | 2,307.00         | 1.0000                 | 2,307.00               |                         | .01                |
| <b>TOTAL</b>                       |          | 2,307.80         |                        | 2,307.80               |                         | .01                |
| <b>TOTAL PRINCIPAL INVESTMENTS</b> |          | 2,307.80         |                        | 2,307.80               |                         | .01                |

# YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF INCOME INVESTMENTS

| CASH/MONEY ACCOUNTS             | Quantity | Total Cost Basis | Estimated Market Price | Estimated Market Value | Estimated Annual Income | Est. Annual Yield% |
|---------------------------------|----------|------------------|------------------------|------------------------|-------------------------|--------------------|
| Description                     |          |                  |                        |                        |                         |                    |
| CASH                            | 0.83     | 0.83             |                        | .83                    |                         |                    |
| <b>TOTAL INCOME INVESTMENTS</b> |          | 0.83             |                        | .83                    |                         |                    |

| LONG PORTFOLIO                            | Adjusted/Total Cost Basis | Estimated Market Value | Unrealized Gain/(Loss) | Estimated Accrued Interest | Estimated Annual Income | Current Yield% |
|-------------------------------------------|---------------------------|------------------------|------------------------|----------------------------|-------------------------|----------------|
| <b>TOTAL PRINCIPAL/INCOME INVESTMENTS</b> | 2,308.63                  | 2,308.63               |                        |                            |                         | .01            |

# YOUR TRUST MANAGEMENT ACCOUNT TRANSACTIONS

| DIVIDENDS/INTEREST INCOME TRANSACTIONS |                  |          |                              |
|----------------------------------------|------------------|----------|------------------------------|
| Date                                   | Transaction Type | Quantity | Description                  |
| 12/30                                  | Cash Dividend    |          | BIF MONEY FUND               |
|                                        |                  |          | DIVIDEND                     |
|                                        |                  |          | PAY DATE 12/30/2011          |
|                                        |                  |          | FROM 11-30 THRU 12-30        |
|                                        |                  |          | Subtotal (Taxable Dividends) |
|                                        |                  |          | 18                           |
|                                        |                  |          | 13.42                        |

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MERRILL LYNCH TRUST COMPANY,  
A DIVISION OF BANK OF AMERICA, N.A.  
SUCCESSOR TRUSTEE OF THE  
DIETZE CHARITABLE FOUNDATION  
TUA 10/25/2001

**Net Portfolio Value:** **\$3,050,743.97**

**Your Financial Advisor:**  
MICHAEL/ROSS GROUP  
7 ROSZEL ROAD 4TH FLOOR  
PRINCETON NJ 08540  
1-800-876-8808

**Trust Officer:**  
NADIRA KHAN  
973-245-4522

## PIMCO NFJ

Your Consults® Investment Manager is PIMCO/NFJ/ALZ BLTX/MLCV

December 01, 2011 - December 30, 2011

### ASSETS

|                            | December 30           | November 30           |
|----------------------------|-----------------------|-----------------------|
| Cash/Money Accounts        | 158,619.08            | 143,245.77            |
| Fixed Income               | 769,597.27            | 777,756.39            |
| Equities                   | 1,472,700.76          | 1,439,041.77          |
| Mutual Funds               | 646,771.55            | 641,754.91            |
| Options                    | -                     | -                     |
| Other                      | -                     | -                     |
| Subtotal (Long Portfolio)  | 3,047,688.66          | 3,001,798.84          |
| Estimated Accrued Interest | 3,055.31              | 2,750.63              |
| <b>TOTAL ASSETS</b>        | <b>\$3,050,743.97</b> | <b>\$3,004,549.47</b> |

### LIABILITIES

|                            |                       |                       |
|----------------------------|-----------------------|-----------------------|
| Debit Balance              | -                     | -                     |
| Short Market Value         | -                     | -                     |
| <b>NET PORTFOLIO VALUE</b> | <b>\$3,050,743.97</b> | <b>\$3,004,549.47</b> |

### CASH FLOW

|                                    | This Statement      | Year to Date         |
|------------------------------------|---------------------|----------------------|
| Opening Cash/Money Accounts        | \$143,245.77        |                      |
| <b>CREDITS</b>                     |                     |                      |
| Funds Received                     | -                   | -                    |
| Electronic Transfers               | -                   | -                    |
| Other Credits                      | 10,619.17           | 90,924.75            |
| Subtotal                           | 10,619.17           | 90,924.75            |
| <b>DEBITS</b>                      |                     |                      |
| Electronic Transfers               | -                   | -                    |
| Other Debits                       | (8,058.59)          | (131,438.84)         |
| ML Trust Fees                      | (2,490.19)          | (30,685.79)          |
| Non ML Trust Fees                  | -                   | -                    |
| Bill Payment                       | -                   | -                    |
| Subtotal                           | (\$10,548.78)       | (\$162,124.63)       |
| <b>Net Cash Flow</b>               | <b>\$70.39</b>      | <b>(\$71,199.88)</b> |
| Dividends/Interest Income          | 19,955.39           | 121,761.23           |
| Security Purchases/Debits          | (28,126.16)         | (1,312,095.30)       |
| Security Sales/Credits             | 23,473.69           | 1,157,715.91         |
| <b>Closing Cash/Money Accounts</b> | <b>\$158,619.08</b> |                      |
| Securities You Transferred In/Out  | -                   | -                    |

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PIMCO NFJ

# MERRILL LYNCH CONSULTS SERVICE

December 01, 2011 - December 30, 2011

YOUR INVESTMENT MANAGER - PIMCO/NFJ/ALZ BLTX/MLCV

We encourage you to contact your Financial Advisor whenever there are changes in your particular situation or objectives. These changes can then be discussed directly with your Investment Manager. We also encourage you to discuss your portfolio at least annually with your Investment Manager. Your Financial Advisor would be pleased to arrange such discussions.

## YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

| CASH/MONEY ACCOUNTS | Quantity   | Total Cost Basis | Estimated Market Price | Estimated Market Value | Estimated Annual Income | Est. Annual Yield% |
|---------------------|------------|------------------|------------------------|------------------------|-------------------------|--------------------|
| CASH                | 0.72       | 0.72             |                        | .72                    |                         |                    |
| BIF MONEY FUND      | 129,776.00 | 129,776.00       | 1.0000                 | 129,776.00             | 13                      | .01                |
| <b>TOTAL</b>        |            | 129,776.72       |                        | 129,776.72             | 13                      | .01                |

### GOVERNMENT AND AGENCY SECURITIES

| Description                                                                                                                                         | Acquired | Quantity | Adjusted/Total Cost Basis | Estimated Market Price | Estimated Market Value | Unrealized Gain/(Loss) | Estimated Annual Interest | Estimated Current Annual Income | Estimated Current Yield% |
|-----------------------------------------------------------------------------------------------------------------------------------------------------|----------|----------|---------------------------|------------------------|------------------------|------------------------|---------------------------|---------------------------------|--------------------------|
| Δ U.S. TREASURY NOTE<br>0.875% FEB 29 2012 00.875% FEB 29 2012<br>MOODY'S: AAA S&P: *** CUSIP: 912828M1Q0<br>ORIGINAL UNIT, 100.1484/19,028.21      | 02/26/10 | 19,000   | 19,002.32                 | 100.1330               | 19,025.27              | 22.95                  | 55.26                     | 167                             | .87                      |
| U.S. TREASURY NOTE                                                                                                                                  | 03/16/10 | 18,000   | 17,980.31                 | 100.1330               | 18,023.94              | 43.63                  | 52.36                     | 158                             | .87                      |
| U.S. TREASURY NOTE                                                                                                                                  | 04/16/10 | 35,000   | 34,967.30                 | 100.1330               | 35,046.55              | 79.25                  | 101.80                    | 307                             | .87                      |
| U.S. TREASURY NOTE                                                                                                                                  | 06/10/11 | 1,000    | 1,005.20                  | 100.1330               | 1,001.33               | (3.87)                 | 2.91                      | 9                               | .87                      |
| Subtotal                                                                                                                                            |          | 73,000   | 72,955.13                 |                        | 73,097.09              | 141.96                 | 212.33                    | 641                             | .87                      |
| Δ U.S. TRSY INFLATION NOTE<br>3.00% JUL 15 2012 INFL ADJ PRIN 46.600<br>MOODY'S: AAA S&P: *** CUSIP: 912828AF7<br>ORIGINAL UNIT, 100.1484/19,028.21 | 03/21/07 | 37,000   | 46,810.22                 | 102.1480               | 47,600.99              | 790.77                 | 506.74                    | 1,398                           | 2.93                     |

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PIMCO NFJ

# YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

| GOVERNMENT AND AGENCY SECURITIES (continued)       | Acquired           | Quantity | Adjusted/Total<br>Cost Basis | Estimated<br>Market Price | Estimated<br>Market Value | Unrealized<br>Gain/(Loss) | Estimated<br>Accrued Interest | Estimated Current<br>Annual Income | Yield% |
|----------------------------------------------------|--------------------|----------|------------------------------|---------------------------|---------------------------|---------------------------|-------------------------------|------------------------------------|--------|
| U.S. TRSY INFLATION NOTE<br>INFL ADJ PRIN 3.778    | 07/17/07           | 3,000    | 3,783.62                     | 102.1480                  | 3,859.54                  | 75.92                     | 41.09                         | 114                                | 2.93   |
| ORIGINAL UNIT/TOTAL COST                           | 116,9240/3,507.72  |          |                              |                           |                           |                           |                               |                                    |        |
| Subtotal                                           |                    | 40,000   | 50,593.84                    |                           | 51,460.53                 | 866.69                    | 547.83                        | 1,512                              | 2.93   |
| U.S. TREASURY NOTE<br>1.375% MAR 15 2013           | 04/16/10           | 15,000   | 14,943.75                    | 101.4260                  | 15,213.90                 | 270.15                    | 60.06                         | 207                                | 1.35   |
| MOODY'S AAA S&P *** CUSIP: 912828M14               |                    |          |                              |                           |                           |                           |                               |                                    |        |
| FEDERAL NATL MTG ASSOC<br>NOTES 00750% DEC 18 2013 | 01/11/11           | 38,000   | 37,556.16                    | 100.3820                  | 38,145.16                 | 589.00                    | 9.50                          | 285                                | .74    |
| MOODY'S AAA S&P: AA+ CUSIP: 31398A5W8              |                    |          |                              |                           |                           |                           |                               |                                    |        |
| U.S. TREASURY NOTE<br>1.500% JUL 31 2016           | 08/09/11           | 30,000   | 30,781.42                    | 103.3830                  | 31,014.90                 | 233.48                    | 185.87                        | 450                                | 1.45   |
| MOODY'S AAA S&P *** CUSIP: 912828QX1               |                    |          |                              |                           |                           |                           |                               |                                    |        |
| ORIGINAL UNIT/TOTAL COST                           | 102,8206/30,846.19 |          |                              |                           |                           |                           |                               |                                    |        |
| U.S. TREASURY NOTE<br>2.125% AUG 15 2021           | 09/13/11           | 45,000   | 45,554.38                    | 102.5630                  | 46,153.35                 | 598.97                    | 356.00                        | 957                                | 2.07   |
| MOODY'S AAA S&P *** CUSIP: 912828RC6               |                    |          |                              |                           |                           |                           |                               |                                    |        |
| ORIGINAL UNIT/TOTAL COST                           | 101,2660/45,569.71 |          |                              |                           |                           |                           |                               |                                    |        |
| U.S. TRSY INFLATION BOND<br>3.625% APR 15 2028     | 06/10/11           | 15,000   | 27,494.43                    | 148.6880                  | 31,226.49                 | 3,732.06                  | 112.91                        | 762                                | 2.43   |
| MOODY'S AAA S&P *** CUSIP: 912810FD5               |                    |          |                              |                           |                           |                           |                               |                                    |        |
| ORIGINAL UNIT/TOTAL COST                           | 183,1065/27,465.08 |          |                              |                           |                           |                           |                               |                                    |        |
| U.S. TRSY INFLATION BON<br>2.500% JAN 15 2029      | 06/10/11           | 16,000   | 19,530.47                    | 133.4140                  | 22,514.52                 | 2,984.05                  | 182.61                        | 422                                | 1.87   |
| MOODY'S AAA S&P *** CUSIP: 912810P75               |                    |          |                              |                           |                           |                           |                               |                                    |        |
| ORIGINAL UNIT/TOTAL COST                           | 121,4196/19,427.10 |          |                              |                           |                           |                           |                               |                                    |        |

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# YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

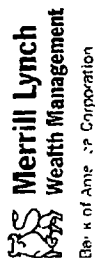
| GOVERNMENT AND AGENCY SECURITIES * (continued)      | Acquired | Quantity | Adjusted/Total<br>Cost Basis | Estimated<br>Market Price | Estimated<br>Market Value | Unrealized<br>Gain/(Loss) | Estimated<br>Accrued Interest | Estimated Current<br>Annual Income | Yield% |
|-----------------------------------------------------|----------|----------|------------------------------|---------------------------|---------------------------|---------------------------|-------------------------------|------------------------------------|--------|
| Δ U.S. TRSRY INFLATION BON                          | 07/13/11 | 11,000   | 13,794.13                    | 133.4140                  | 15,478.73                 | 1,684.60                  | 125.54                        | 291                                | 1.87   |
| INFL ADJ PRIN 11,602                                |          |          |                              |                           |                           |                           |                               |                                    |        |
| ORIGINAL UNIT TOTAL COST: 125.3784/13,791.63        |          |          |                              |                           |                           |                           |                               |                                    |        |
| Δ U.S. TRSRY INFLATION BON                          | 07/27/11 | 28,000   | 35,287.86                    | 133.4140                  | 39,400.41                 | 4,112.55                  | 319.57                        | 739                                | 1.87   |
| INFL ADJ PRIN 29,532                                |          |          |                              |                           |                           |                           |                               |                                    |        |
| ORIGINAL UNIT TOTAL COST: 126.2035/35,337.00        |          |          |                              |                           |                           |                           |                               |                                    |        |
| Subtotal                                            |          | 55,000   | 68,612.46                    |                           | 77,393.66                 | 8,781.20                  | 627.72                        | 1,452                              | 1.87   |
| FNMA P735580 05%2035                                | 05/16/08 | 75,000   | 24,142.11                    | 108.1441                  | 26,497.45                 | 2,355.34                  |                               | 1,226                              | 4.62   |
| AMORTIZED FACTOR 0.326693070 AMORTIZED VALUE 24,501 |          |          |                              |                           |                           |                           |                               |                                    |        |
| MOODY'S *** S&P *** CUSIP: 31402RFV6                |          |          |                              |                           |                           |                           |                               |                                    |        |
| FNMA P745275 05%2036                                | 02/20/09 | 3,000    | 1,114.16                     | 108.1129                  | 1,176.70                  | 62.54                     | 4.80                          | 55                                 | 4.62   |
| AMORTIZED FACTOR 0.362799200 AMORTIZED VALUE 1,088  |          |          |                              |                           |                           |                           |                               |                                    |        |
| MOODY'S *** S&P *** CUSIP: 31403C6L0                |          |          |                              |                           |                           |                           |                               |                                    |        |
| FNMA P745275 05%2036                                | 09/23/09 | 17,000   | 6,377.67                     | 108.1129                  | 6,667.96                  | 290.29                    | 27.19                         | 309                                | 4.62   |
| AMORTIZED VALUE 6,167                               |          |          |                              |                           |                           |                           |                               |                                    |        |
| FNMA P745275 05%2036                                | 09/29/09 | 1,000    | 376.29                       | 108.1129                  | 392.23                    | 15.94                     | 1.60                          | 19                                 | 4.62   |
| AMORTIZED VALUE 362                                 |          |          |                              |                           |                           |                           |                               |                                    |        |
| FNMA P745275 05%2036                                | 01/11/10 | 8,000    | 2,998.08                     | 108.1129                  | 3,137.86                  | 139.78                    | 12.79                         | 146                                | 4.62   |
| AMORTIZED VALUE 2,902                               |          |          |                              |                           |                           |                           |                               |                                    |        |
| FNMA P745275 05%2036                                | 06/13/11 | 24,000   | 9,346.61                     | 108.1129                  | 9,413.59                  | 66.98                     | 38.38                         | 436                                | 4.62   |
| AMORTIZED VALUE 8,707                               |          |          |                              |                           |                           |                           |                               |                                    |        |
| Subtotal                                            |          | 53,000   | 20,212.81                    |                           | 20,788.34                 | 575.53                    | 84.76                         | 965                                | 4.62   |
| FNMA PAAT937 04 50%2037                             | 06/13/11 | 3,518    | 1,871.95                     | 106.5917                  | 1,920.04                  | 48.09                     | 6.92                          | 82                                 | 4.22   |
| AMORTIZED FACTOR 0.512025010 AMORTIZED VALUE 1,801  |          |          |                              |                           |                           |                           |                               |                                    |        |
| MOODY'S *** S&P *** CUSIP: 31416RZB2                |          |          |                              |                           |                           |                           |                               |                                    |        |

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# YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

| GOVERNMENT AND AGENCY SECURITIES <sup>1</sup> (continued)                                                                | Quantity | Adjusted/Total Cost Basis | Estimated Market Price | Estimated Market Value | Unrealized Gain/(Loss) | Estimated Accrued Interest | Estimated Current Annual Income | Yield% |
|--------------------------------------------------------------------------------------------------------------------------|----------|---------------------------|------------------------|------------------------|------------------------|----------------------------|---------------------------------|--------|
| FHLMC GO 3432 05 50%2037<br>AMORTIZED FACTOR 0.300768790 AMORTIZED VALUE 35,791<br>MOODY'S: *** S&P: *** CUSIP 3128W5ED8 | 119,000  | 36,278.03                 | 108.6441               | 38,885.34              | 2,607.31               |                            | 1,969                           | 5.06   |
| FNMA P889579 06%2038<br>AMORTIZED FACTOR 0.300611000 AMORTIZED VALUE 2,705<br>MOODY'S: *** S&P: *** CUSIP 31410KUY1      | 9,000    | 2,744.29                  | 110.5983               | 2,992.24               | 247.95                 | 13.08                      | 163                             | 5.42   |
| FNMA P889579 06%2038<br>AMORTIZED VALUE 15,030                                                                           | 50,000   | 15,539.59                 | 110.5983               | 16,623.53              | 1,083.94               | 72.65                      | 902                             | 5.42   |
| FNMA P889579 06%2038<br>AMORTIZED VALUE 9,018                                                                            | 30,000   | 9,618.61                  | 110.5983               | 9,974.12               | 355.51                 | 43.59                      | 542                             | 5.42   |
| FNMA P889579 06%2038<br>AMORTIZED VALUE 10,220                                                                           | 34,000   | 11,086.34                 | 110.5983               | 11,304.00              | 217.66                 | 49.40                      | 614                             | 5.42   |
| FNMA P889579 06%2038<br>AMORTIZED VALUE 4,208                                                                            | 14,000   | 4,566.28                  | 110.5983               | 4,654.59               | 88.31                  | 20.34                      | 253                             | 5.42   |
| Subtotal                                                                                                                 | 137,000  | 43,555.11                 |                        | 45,548.48              | 1,993.37               | 199.06                     | 2,474                           | 5.42   |
| FNMA P889572 05 50%2038<br>AMORTIZED FACTOR 0.327468000 AMORTIZED VALUE 39,623<br>MOODY'S: *** S&P: *** CUSIP 31410KJRG  | 121,000  | 42,081.53                 | 108.9722               | 43,178.74              | 1,097.21               | 191.61                     | 2,180                           | 5.04   |
| FHLMC GO 5188 05%2038<br>AMORTIZED FACTOR 0.391782960 AMORTIZED VALUE 30,950<br>MOODY'S: *** S&P: *** CUSIP 3128M7C77    | 79,000   | 33,160.93                 | 107.5660               | 33,292.60              | 131.67                 | 138.97                     | 1,548                           | 4.64   |
| FNMA P995672 04 50%2039<br>AMORTIZED FACTOR 0.581713970 AMORTIZED VALUE 27,340<br>MOODY'S: *** S&P: *** CUSIP 31410C711  | 47,000   | 28,835.75                 | 106.4979               | 29,117.12              | 281.37                 | 116.22                     | 1,231                           | 4.22   |
| FNMA PAE0392 05 50%2039<br>AMORTIZED FACTOR 0.670710070 AMORTIZED VALUE 22,133<br>MOODY'S: *** S&P: *** CUSIP 31410C711  | 33,000   | 23,828.89                 | 109.1578               | 24,160.37              | 331.48                 |                            | 1,218                           | 5.03   |

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# YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

| GOVERNMENT AND AGENCY SECURITIES <sup>1</sup> (continued) | Quantity  | Adjusted/Total<br>Cost Basis | Estimated<br>Market Price | Estimated<br>Market Value | Unrealized<br>Gain/(Loss) | Estimated<br>Accrued Interest | Estimated Current<br>Annual Income | Yield% |
|-----------------------------------------------------------|-----------|------------------------------|---------------------------|---------------------------|---------------------------|-------------------------------|------------------------------------|--------|
| FNMA PAH3401 04 50%2041                                   | 59,000    | 54,235.02                    | 106.4979                  | 57,311.41                 | 3,076.39                  | 205.55                        | 2,422                              | 4.22   |
| AMORTIZED FACTOR 0 912111730 AMORTIZED VALUE 53.814       |           |                              |                           |                           |                           |                               |                                    |        |
| MOODY'S: *** S&P: *** CUSIP: 313844X75                    |           |                              |                           |                           |                           |                               |                                    |        |
| FNMA PAL0065 04 50%2041                                   | 88,000    | 80,713.05                    | 106.4979                  | 85,192.30                 | 4,479.25                  |                               | 3,600                              | 4.22   |
| AMORTIZED FACTOR 0 909026680 AMORTIZED VALUE 79.994       |           |                              |                           |                           |                           |                               |                                    |        |
| MOODY'S: *** S&P: *** CUSIP: 3138EGCB8                    |           |                              |                           |                           |                           |                               |                                    |        |
| <b>TOTAL</b>                                              | 1,125,518 | 737,406.75                   |                           | 769,597.27                | 32,190.52                 | 3,055.31                      | 25,181                             | 3.27   |

## PLEASE REFER TO NOTES BELOW FOR INFORMATION REGARDING CREDIT RATINGS.

| EQUITIES              | Symbol | Acquired | Quantity | Unit<br>Cost Basis | Total<br>Cost Basis | Estimated<br>Market Price | Estimated<br>Market Value | Unrealized<br>Gain/(Loss) | Estimated Current<br>Annual Income | Yield% |
|-----------------------|--------|----------|----------|--------------------|---------------------|---------------------------|---------------------------|---------------------------|------------------------------------|--------|
| ALLSTATE CORP DEL COM | ALL    | 03/21/07 | 14       | 60.9014            | 852.62              | 27.4100                   | 383.74                    | (468.88)                  | 12                                 | 3.06   |
|                       |        | 11/13/08 | 350      | 29.0970            | 10,183.95           | 27.4100                   | 9,593.50                  | (590.45)                  | 294                                | 3.06   |
|                       |        | 02/19/09 | 525      | 18.1695            | 9,538.99            | 27.4100                   | 14,390.25                 | 4,851.26                  | 441                                | 3.06   |
| Subtotal              |        |          | 889      |                    | 20,575.56           |                           | 24,367.49                 | 3,791.93                  | 747                                | 3.06   |
| AMEREN CORP           | AEE    | 08/28/07 | 125      | 50.1480            | 6,288.51            | 33.1300                   | 4,141.25                  | (2,127.26)                | 200                                | 4.82   |
|                       |        | 09/12/07 | 125      | 51.3818            | 6,422.73            | 33.1300                   | 4,141.25                  | (2,281.48)                | 200                                | 4.82   |
|                       |        | 09/26/07 | 100      | 53.0025            | 5,300.25            | 33.1300                   | 3,313.00                  | (1,987.25)                | 160                                | 4.82   |
|                       |        | 10/17/07 | 100      | 53.9474            | 5,394.74            | 33.1300                   | 3,313.00                  | (2,081.74)                | 160                                | 4.82   |
|                       |        | 02/19/09 | 425      | 26.7692            | 11,376.91           | 33.1300                   | 14,080.25                 | 2,703.34                  | 681                                | 4.82   |
| Subtotal              |        |          | 875      |                    | 34,763.14           |                           | 28,988.75                 | (5,774.39)                | 1,401                              | 4.82   |
| AMERIPRISE FINL INC   | AMP    | 08/27/10 | 219      | 43.2945            | 9,481.50            | 49.6400                   | 10,871.16                 | 1,389.66                  | 246                                | 2.25   |
|                       |        | 08/30/10 | 52       | 43.5484            | 2,264.52            | 49.6400                   | 2,581.28                  | 316.76                    | 59                                 | 2.25   |
|                       |        | 09/01/10 | 286      | 45.6133            | 13,045.43           | 49.6400                   | 14,197.04                 | 1,151.61                  | 321                                | 2.25   |
| Subtotal              |        |          | 557      |                    | 24,791.45           |                           | 27,649.48                 | 2,858.03                  | 626                                | 2.25   |

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# YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

| EQUITIES (continued)    | Symbol | Acquired | Quantity | Unit Cost Basis | Total Cost Basis | Estimated Market Price | Estimated Market Value | Unrealized Gain/(Loss) | Estimated Annual Income | Current Yield% |
|-------------------------|--------|----------|----------|-----------------|------------------|------------------------|------------------------|------------------------|-------------------------|----------------|
| ANALYTICAL CAP MGMT INC | NLY    | 03/12/09 | 303      | 13.7366         | 4,162.19         | 15.9600                | 4,835.88               | 673.69                 | 691                     | 14.28          |
|                         |        | 03/18/09 | 200      | 14.6508         | 2,930.16         | 15.9600                | 3,192.00               | 261.84                 | 456                     | 14.28          |
|                         |        | 03/24/09 | 675      | 14.6774         | 9,907.31         | 15.9600                | 10,773.00              | 865.69                 | 1,539                   | 14.28          |
|                         |        | 04/03/09 | 500      | 13.9254         | 6,962.70         | 15.9600                | 7,980.00               | 1,017.30               | 1,140                   | 14.28          |
| Subtotal                |        |          | 1,678    |                 | 23,962.36        |                        | 26,780.88              | 2,818.52               | 3,826                   | 14.28          |
| AT&T INC                | T      | 03/21/07 | 618      | 38.9900         | 24,095.82        | 30.2400                | 18,688.32              | (5,407.50)             | 1,088                   | 5.82           |
|                         |        | 02/19/09 | 400      | 23.3280         | 9,331.20         | 30.2400                | 12,096.00              | 2,764.80               | 704                     | 5.82           |
| Subtotal                |        |          | 1,018    |                 | 33,427.02        |                        | 30,784.32              | (2,642.70)             | 1,792                   | 5.82           |
| CHESAPEAKE ENERGY OKLA  | CHK    | 11/12/09 | 861      | 25.2127         | 21,708.22        | 22.2900                | 19,191.69              | (2,516.53)             | 302                     | 1.57           |
|                         |        | 11/30/09 | 25       | 24.3428         | 608.57           | 22.2900                | 557.25                 | (51.32)                | 9                       | 1.57           |
|                         |        | 11/28/11 | 308      | 23.3562         | 7,193.74         | 22.2900                | 6,865.32               | (328.42)               | 108                     | 1.57           |
| Subtotal                |        |          | 1,194    |                 | 29,510.53        |                        | 26,614.26              | (2,896.27)             | 419                     | 1.57           |
| CHEVRON CORP            | CVX    | 03/21/07 | 200      | 70.9800         | 14,196.01        | 106.4000               | 21,280.00              | 7,083.99               | 648                     | 3.04           |
|                         |        | 02/19/09 | 75       | 66.7994         | 5,009.96         | 106.4000               | 7,980.00               | 2,970.04               | 243                     | 3.04           |
| Subtotal                |        |          | 275      |                 | 19,205.97        |                        | 29,260.00              | 10,054.03              | 891                     | 3.04           |
| CONOCOPHILLIPS          | COP    | 03/21/07 | 92       | 67.2700         | 6,188.84         | 72.8700                | 6,704.04               | 515.20                 | 243                     | 3.62           |
|                         |        | 02/19/09 | 200      | 41.8899         | 8,377.98         | 72.8700                | 14,574.00              | 6,196.02               | 528                     | 3.62           |
|                         |        | 11/10/09 | 515      | 53.3405         | 27,470.36        | 72.8700                | 37,528.05              | 10,057.69              | 1,360                   | 3.62           |
| Subtotal                |        |          | 807      |                 | 42,037.18        |                        | 58,806.09              | 16,768.91              | 2,131                   | 3.62           |
| EASTMAN CHEMICAL CO COM | EMN    | 09/27/11 | 114      | 36.4488         | 4,155.17         | 39.0600                | 4,452.84               | 297.67                 | 119                     | 2.66           |
|                         |        | 09/28/11 | 166      | 35.1548         | 5,835.71         | 39.0600                | 6,483.96               | 648.25                 | 173                     | 2.66           |
|                         |        | 09/29/11 | 106      | 35.4341         | 3,756.02         | 39.0600                | 4,140.36               | 384.34                 | 111                     | 2.66           |
|                         |        | 10/13/11 | 153      | 37.0877         | 5,674.42         | 39.0600                | 5,976.18               | 301.76                 | 160                     | 2.66           |
|                         |        | 10/14/11 | 111      | 37.8718         | 4,203.77         | 39.0600                | 4,335.66               | 131.89                 | 116                     | 2.66           |
|                         |        | 10/17/11 | 134      | 37.6614         | 5,046.63         | 39.0600                | 5,234.04               | 187.41                 | 140                     | 2.66           |
| Subtotal                |        |          | 784      |                 | 28,671.72        |                        | 30,623.04              | 1,951.32               | 819                     | 2.66           |

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# YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

| EQUITIES (continued)<br>Description | Symbol | Acquired | Quantity | Unit<br>Cost Basis | Total<br>Cost Basis | Estimated<br>Market Price | Estimated<br>Market Value | Unrealized<br>Gain/(Loss) | Annual Income | Estimated Current<br>Yield% |
|-------------------------------------|--------|----------|----------|--------------------|---------------------|---------------------------|---------------------------|---------------------------|---------------|-----------------------------|
| EDISON INTL CALIF                   | EIX    | 03/04/09 | 225      | 24.7384            | 5,566.16            | 41.4000                   | 9,315.00                  | 3,748.84                  | 293           | 3.14                        |
|                                     |        | 03/10/09 | 200      | 25.0406            | 5,008.12            | 41.4000                   | 8,280.00                  | 3,271.88                  | 260           | 3.14                        |
|                                     |        | 03/17/09 | 195      | 28.2290            | 5,504.67            | 41.4000                   | 8,073.00                  | 2,568.33                  | 254           | 3.14                        |
|                                     |        | 03/20/09 | 180      | 28.5781            | 5,144.06            | 41.4000                   | 7,452.00                  | 2,307.94                  | 234           | 3.14                        |
| Subtotal                            |        |          | 800      |                    | 21,223.01           |                           | 33,120.00                 | 11,896.99                 | 1,041         | 3.14                        |
| ELI LILLY & CO                      | LLY    | 05/03/11 | 420      | 38.1048            | 16,004.02           | 41.5600                   | 17,455.20                 | 1,451.18                  | 824           | 4.71                        |
|                                     |        | 05/06/11 | 419      | 38.4940            | 16,128.99           | 41.5600                   | 17,413.64                 | 1,284.65                  | 822           | 4.71                        |
| Subtotal                            |        |          | 839      |                    | 32,133.01           |                           | 34,868.84                 | 2,735.83                  | 1,646         | 4.71                        |
| ENSCO PLC-SPON ADR                  | ESV    | 11/21/11 | 128      | 49.4238            | 6,326.25            | 46.9200                   | 6,005.76                  | (320.49)                  | 180           | 2.98                        |
|                                     |        | 11/22/11 | 114      | 49.5734            | 5,651.37            | 46.9200                   | 5,348.88                  | (302.49)                  | 160           | 2.98                        |
|                                     |        | 11/23/11 | 46       | 48.6495            | 2,237.88            | 46.9200                   | 2,158.32                  | (79.56)                   | 65            | 2.98                        |
|                                     |        | 12/01/11 | 202      | 52.1572            | 10,535.77           | 46.9200                   | 9,477.84                  | (1,057.93)                | 283           | 2.98                        |
|                                     |        | 12/02/11 | 61       | 52.1183            | 3,179.22            | 46.9200                   | 2,862.12                  | (317.10)                  | 86            | 2.98                        |
| Subtotal                            |        |          | 551      |                    | 27,930.49           |                           | 25,852.92                 | (2,077.57)                | 774           | 2.98                        |
| FREEPRT-MCMRAN CPR & GLD            | FCX    | 01/08/10 | 336      | 43.9093            | 14,753.54           | 36.7900                   | 12,361.44                 | (2,392.10)                | 336           | 2.71                        |
|                                     |        | 01/11/10 | 230      | 45.0379            | 10,358.72           | 36.7900                   | 8,461.70                  | (1,897.02)                | 230           | 2.71                        |
|                                     |        | 01/13/10 | 48       | 41.9439            | 2,013.31            | 36.7900                   | 1,765.92                  | (247.39)                  | 48            | 2.71                        |
| Subtotal                            |        |          | 614      |                    | 27,125.57           |                           | 22,589.06                 | (4,536.51)                | 614           | 2.71                        |
| GENERAL ELECTRIC                    | GE     | 07/29/10 | 827      | 16.1960            | 13,394.17           | 17.9100                   | 14,811.57                 | 1,417.40                  | 563           | 3.79                        |
|                                     |        | 07/30/10 | 859      | 16.1345            | 13,859.54           | 17.9100                   | 15,384.69                 | 1,525.15                  | 585           | 3.79                        |
| Subtotal                            |        |          | 1,686    |                    | 27,253.71           |                           | 30,196.26                 | 2,942.55                  | 1,148         | 3.79                        |
| GLAXOSMITHKLINE PLC ADR             | GSK    | 02/19/09 | 498      | 33.4587            | 16,662.48           | 45.6300                   | 22,723.74                 | 6,061.26                  | 1,099         | 4.83                        |
|                                     |        | 05/17/10 | 230      | 34.4013            | 7,912.30            | 45.6300                   | 10,494.90                 | 2,582.60                  | 508           | 4.83                        |
| Subtotal                            |        |          | 728      |                    | 24,574.78           |                           | 33,218.64                 | 8,643.86                  | 1,607         | 4.83                        |

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# YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

| EQUITIES (continued)            | Symbol | Acquired | Quantity     | Unit Cost Basis | Total Cost Basis | Estimated Market Price | Estimated Market Value | Unrealized Gain/(Loss) | Annual Income | Estimated Current Yield% |
|---------------------------------|--------|----------|--------------|-----------------|------------------|------------------------|------------------------|------------------------|---------------|--------------------------|
| HARRIS CORP DEL                 | HRS    | 02/06/09 | 67           | 44.1273         | 2,956.53         | 36.0400                | 2,414.68               | (541.85)               | 76            | 3.10                     |
|                                 |        | 02/18/09 | 92           | 41.2367         | 3,793.78         | 36.0400                | 3,315.68               | (478.10)               | 104           | 3.10                     |
|                                 |        | 02/19/09 | 175          | 40.0878         | 7,015.38         | 36.0400                | 6,307.00               | (708.38)               | 196           | 3.10                     |
|                                 |        | 03/25/09 | 250          | 29.0730         | 7,268.25         | 36.0400                | 9,010.00               | 1,741.75               | 280           | 3.10                     |
|                                 |        | 08/08/11 | 154          | 35.1742         | 5,416.84         | 36.0400                | 5,550.16               | 133.32                 | 173           | 3.10                     |
|                                 |        | 08/09/11 | 42           | 35.3304         | 1,483.88         | 36.0400                | 1,513.68               | 29.80                  | 48            | 3.10                     |
| <b>Subtotal</b>                 |        |          | <b>780</b>   |                 | <b>27,934.66</b> |                        | <b>28,111.20</b>       | <b>176.54</b>          | <b>877</b>    | <b>3.10</b>              |
| HUDSON CITY BANCORP INC         | HCBK   | 07/10/09 | 2,000        | 13.6180         | 27,236.00        | 6.2500                 | 12,500.00              | (14,736.00)            | 640           | 5.12                     |
|                                 |        | 01/25/11 | 630          | 11.0919         | 6,987.90         | 6.2500                 | 3,937.50               | (3,050.40)             | 202           | 5.12                     |
|                                 |        | 01/26/11 | 70           | 11.1645         | 781.52           | 6.2500                 | 437.50                 | (344.02)               | 23            | 5.12                     |
|                                 |        | 06/17/11 | 308          | 8.2152          | 2,530.31         | 6.2500                 | 1,925.00               | (605.31)               | 99            | 5.12                     |
|                                 |        | 06/20/11 | 743          | 8.2581          | 6,135.77         | 6.2500                 | 4,643.75               | (1,492.02)             | 238           | 5.12                     |
|                                 |        | 06/21/11 | 77           | 8.2876          | 638.15           | 6.2500                 | 481.25                 | (156.90)               | 25            | 5.12                     |
|                                 |        | 11/28/11 | 1,389        | 5.2807          | 7,335.03         | 6.2500                 | 8,681.25               | 1,346.22               | 445           | 5.12                     |
| <b>Subtotal</b>                 |        |          | <b>5,217</b> |                 | <b>51,644.68</b> |                        | <b>32,606.25</b>       | <b>(19,038.43)</b>     | <b>1,672</b>  | <b>5.12</b>              |
| INTEL CORP                      | INTC   | 11/11/09 | 498          | 19.8741         | 9,897.35         | 24.2500                | 12,076.50              | 2,179.15               | 419           | 3.46                     |
|                                 |        | 11/12/09 | 350          | 20.2582         | 7,090.37         | 24.2500                | 8,487.50               | 1,397.13               | 294           | 3.46                     |
|                                 |        | 11/30/09 | 50           | 19.1932         | 959.66           | 24.2500                | 1,212.50               | 252.84                 | 42            | 3.46                     |
|                                 |        | 08/27/10 | 721          | 18.4976         | 13,336.77        | 24.2500                | 17,484.25              | 4,147.48               | 606           | 3.46                     |
|                                 |        | 08/27/10 | 760          | 18.2350         | 13,858.60        | 24.2500                | 18,430.00              | 4,571.40               | 639           | 3.46                     |
| <b>Subtotal</b>                 |        |          | <b>2,379</b> |                 | <b>45,142.75</b> |                        | <b>57,690.75</b>       | <b>12,548.00</b>       | <b>2,000</b>  | <b>3.46</b>              |
| INTL BUSINESS MACHINES CORP IBM | IBM    | 04/07/09 | 26           | 98.9915         | 2,573.78         | 183.8800               | 4,780.88               | 2,207.10               | 78            | 1.63                     |
|                                 |        | 04/15/09 | 84           | 97.9132         | 8,224.71         | 183.8800               | 15,445.92              | 7,221.21               | 252           | 1.63                     |
|                                 |        | 04/23/09 | 46           | 100.5767        | 4,626.53         | 183.8800               | 8,458.48               | 3,831.95               | 138           | 1.63                     |
|                                 |        | 04/27/09 | 5            | 100.5400        | 502.70           | 183.8800               | 919.40                 | 416.70                 | 15            | 1.63                     |
| <b>Subtotal</b>                 |        |          | <b>161</b>   |                 | <b>15,927.72</b> |                        | <b>29,604.68</b>       | <b>13,676.96</b>       | <b>483</b>    | <b>1.63</b>              |

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# YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

| EQUITIES (continued)    | Symbol | Acquired | Quantity | Unit Cost Basis | Total Cost Basis | Estimated Market Price | Estimated Market Value | Unrealized Gain/(Loss) | Annual Income | Estimated Current Yield% |
|-------------------------|--------|----------|----------|-----------------|------------------|------------------------|------------------------|------------------------|---------------|--------------------------|
| INTL PAPER CO           | IP     | 03/16/11 | 578      | 25.7055         | 14,857.78        | 29.6000                | 17,108.80              | 2,251.02               | 607           | 3.54                     |
|                         |        | 03/21/11 | 270      | 27.1044         | 7,318.19         | 29.6000                | 7,992.00               | 673.81                 | 284           | 3.54                     |
|                         |        | 03/22/11 | 307      | 26.9939         | 8,287.13         | 29.6000                | 9,087.20               | 800.07                 | 323           | 3.54                     |
|                         |        | 06/20/11 | 388      | 27.4937         | 10,687.59        | 29.6000                | 11,484.80              | 817.21                 | 408           | 3.54                     |
|                         |        | 06/21/11 | 185      | 28.5344         | 5,278.88         | 29.6000                | 5,476.00               | 197.12                 | 195           | 3.54                     |
|                         |        | 06/24/11 | 233      | 28.8745         | 6,727.76         | 29.6000                | 6,896.80               | 169.04                 | 245           | 3.54                     |
|                         |        | 06/27/11 | 188      | 29.3573         | 5,519.19         | 29.6000                | 5,564.80               | 45.61                  | 198           | 3.54                     |
| <b>Subtotal</b>         |        |          | 2,149    |                 | 58,656.52        |                        | <b>63,610.40</b>       | <b>4,953.88</b>        | <b>2,260</b>  | <b>3.54</b>              |
| JOHNSON AND JOHNSON COM | JNJ    | 05/04/09 | 452      | 53.6265         | 24,239.18        | 65.5800                | <b>29,642.16</b>       | <b>5,402.98</b>        | <b>1,031</b>  | <b>3.47</b>              |
| JPMORGAN CHASE & CO     | JPM    | 05/03/11 | 372      | 45.8036         | 16,984.54        | 33.2500                | 12,369.00              | (4,595.54)             | 372           | 3.00                     |
|                         |        | 05/04/11 | 335      | 45.6888         | 15,299.08        | 33.2500                | 11,138.75              | (4,160.33)             | 335           | 3.00                     |
|                         |        | 11/04/11 | 614      | 33.8656         | 20,793.48        | 33.2500                | 20,415.50              | (377.98)               | 614           | 3.00                     |
|                         |        | 11/07/11 | 412      | 34.1319         | 14,082.38        | 33.2500                | 13,699.00              | (363.38)               | 412           | 3.00                     |
| <b>Subtotal</b>         |        |          | 1,733    |                 | 67,119.48        |                        | <b>57,622.25</b>       | <b>(9,497.23)</b>      | <b>1,733</b>  | <b>3.00</b>              |
| KIMBERLY CLARK          | KMB    | 03/21/07 | 262      | 68.5300         | 17,954.86        | 73.5600                | 19,272.72              | 1,317.86               | 734           | 3.80                     |
|                         |        | 02/19/09 | 175      | 48.9462         | 8,565.59         | 73.5600                | 12,873.00              | 4,307.41               | 490           | 3.80                     |
| <b>Subtotal</b>         |        |          | 437      |                 | 26,520.45        |                        | <b>32,145.72</b>       | <b>5,625.27</b>        | <b>1,224</b>  | <b>3.80</b>              |
| LOCKHEED MARTIN CORP    | LMT    | 03/11/10 | 110      | 82.7715         | 9,104.87         | 80.9000                | 8,899.00               | (205.87)               | 440           | 4.94                     |
|                         |        | 03/12/10 | 110      | 82.9752         | 9,127.28         | 80.9000                | 8,899.00               | (228.28)               | 440           | 4.94                     |
|                         |        | 03/15/10 | 135      | 83.8680         | 11,322.19        | 80.9000                | 10,921.50              | (400.69)               | 540           | 4.94                     |
| <b>Subtotal</b>         |        |          | 355      |                 | 29,554.34        |                        | <b>28,719.50</b>       | <b>(834.84)</b>        | <b>1,420</b>  | <b>4.94</b>              |
| MARATHON OIL CORP       | MRO    | 03/21/07 | 157      | 29.5217         | 4,634.92         | 29.2700                | 4,595.39               | (39.53)                | 95            | 2.04                     |
|                         |        | 02/19/09 | 475      | 14.8397         | 7,048.90         | 29.2700                | 13,903.25              | 6,854.35               | 285           | 2.04                     |
|                         |        | 07/13/11 | 359      | 32.0898         | 11,520.24        | 29.2700                | 10,507.93              | (1,012.31)             | 216           | 2.04                     |
| <b>Subtotal</b>         |        |          | 991      |                 | 23,204.06        |                        | <b>29,006.57</b>       | <b>5,802.51</b>        | <b>596</b>    | <b>2.04</b>              |

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

| Long Term CG Distributions  |                          |           |              |               |            |                   |                      |                                          |              |                      |                               |                              |   | Amount  |                                                         |
|-----------------------------|--------------------------|-----------|--------------|---------------|------------|-------------------|----------------------|------------------------------------------|--------------|----------------------|-------------------------------|------------------------------|---|---------|---------------------------------------------------------|
| Short Term CG Distributions |                          |           |              |               |            |                   |                      |                                          |              |                      |                               |                              |   | 6,722   |                                                         |
|                             |                          |           |              |               |            |                   |                      |                                          |              |                      |                               |                              |   | 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 | 283,894 | Gains Minus Excess of FMV Over Adjusted Basis or Losses |
| 1,103                       | NISSAN MTR LTD SPN ADR   | 654744408 |              | 1/9/2008      | 1/28/2011  | 772               | 0                    | 782                                      | -10          |                      |                               | 0                            |   | -10     |                                                         |
| 1,104                       | NISSAN MTR LTD SPN ADR   | 654744408 |              | 1/9/2008      | 3/3/2011   | 1,549             | 0                    | 1,544                                    | 5            |                      |                               | 0                            |   | 5       |                                                         |
| 1,105                       | NISSAN MTR LTD SPN ADR   | 654744408 |              | 1/20/2008     | 3/3/2011   | 785               | 0                    | 829                                      | -44          |                      |                               | 0                            |   | -44     |                                                         |
| 1,106                       | NISSAN MTR LTD SPN ADR   | 654744408 |              | 2/28/2008     | 3/3/2011   | 4,215             | 0                    | 3,809                                    | 406          |                      |                               | 0                            |   | 406     |                                                         |
| 1,107                       | NISSAN MTR LTD SPN ADR   | 654744408 |              | 4/10/2008     | 3/3/2011   | 10,206            | 0                    | 8,050                                    | 2,156        |                      |                               | 0                            |   | 2,156   |                                                         |
| 1,108                       | NISSAN MTR LTD SPN ADR   | 654744408 |              | 2/8/2011      | 3/3/2011   | 41                | 0                    | 43                                       | -2           |                      |                               | 0                            |   | -2      |                                                         |
| 1,109                       | NISSAN MTR LTD SPN ADR   | 654744408 |              | 2/9/2011      | 3/3/2011   | 2,087             | 0                    | 2,196                                    | -109         |                      |                               | 0                            |   | -109    |                                                         |
| 1,110                       | NORDSTROM INC            | 655664100 |              | 4/25/2011     | 10/18/2011 | 101               | 0                    | 95                                       | 6            |                      |                               | 0                            |   | 6       |                                                         |
| 1,111                       | NORDSTROM INC            | 655664100 |              | 4/25/2011     | 11/16/2011 | 48                | 0                    | 47                                       | 1            |                      |                               | 0                            |   | 1       |                                                         |
| 1,112                       | NORFOLK SOUTHERN CORP    | 655844108 |              | 2/28/2011     | 3/3/2011   | 197               | 0                    | 197                                      | 0            |                      |                               | 0                            |   | 0       |                                                         |
| 1,113                       | NORFOLK SOUTHERN CORP    | 655844108 |              | 2/28/2011     | 3/3/2011   | 3,739             | 0                    | 3,740                                    | -1           |                      |                               | 0                            |   | -1      |                                                         |
| 1,114                       | NORFOLK SOUTHERN CORP    | 655844108 |              | 3/15/2011     | 4/14/2011  | 4,884             | 0                    | 4,761                                    | 123          |                      |                               | 0                            |   | 123     |                                                         |
| 1,115                       | NORFOLK SOUTHERN CORP    | 655844108 |              | 2/28/2011     | 5/18/2011  | 637               | 0                    | 585                                      | 52           |                      |                               | 0                            |   | 52      |                                                         |
| 1,116                       | NORFOLK SOUTHERN CORP    | 655844108 |              | 2/28/2011     | 5/18/2011  | 283               | 0                    | 262                                      | 21           |                      |                               | 0                            |   | 21      |                                                         |
| 1,117                       | NORFOLK SOUTHERN CORP    | 655844108 |              | 2/28/2011     | 5/31/2011  | 3,498             | 0                    | 3,122                                    | 376          |                      |                               | 0                            |   | 376     |                                                         |
| 1,118                       | NORFOLK SOUTHERN CORP    | 655844108 |              | 3/19/2011     | 5/31/2011  | 219               | 0                    | 205                                      | 14           |                      |                               | 0                            |   | 14      |                                                         |
| 1,119                       | NORFOLK SOUTHERN CORP    | 655844108 |              | 3/22/2011     | 5/31/2011  | 1,093             | 0                    | 1,022                                    | 71           |                      |                               | 0                            |   | 71      |                                                         |
| 1,120                       | NORTHROP GRUMMAN CORP    | 666807102 |              | 8/4/2009      | 1/28/2011  | 678               | 0                    | 467                                      | 211          |                      |                               | 0                            |   | 211     |                                                         |
| 1,121                       | NORTHROP GRUMMAN CORP    | 666807102 |              | 8/4/2009      | 3/4/2011   | 5,278             | 0                    | 3,736                                    | 1,542        |                      |                               | 0                            |   | 1,542   |                                                         |
| 1,122                       | NORTHROP GRUMMAN CORP    | 666807102 |              | 8/4/2009      | 9/9/2011   | 4,134             | 0                    | 3,334                                    | 800          |                      |                               | 0                            |   | 800     |                                                         |
| 1,123                       | NORTHROP GRUMMAN CORP    | 666807102 |              | 8/5/2009      | 9/9/2011   | 2,564             | 0                    | 2,068                                    | 496          |                      |                               | 0                            |   | 496     |                                                         |
| 1,124                       | NOVARTIS ADR             | 66987V109 |              | 9/8/2008      | 1/28/2011  | 391               | 0                    | 370                                      | 21           |                      |                               | 0                            |   | 21      |                                                         |
| 1,125                       | NOVARTIS ADR             | 66987V109 |              | 9/8/2008      | 3/3/2011   | 5,905             | 0                    | 5,440                                    | 465          |                      |                               | 0                            |   | 465     |                                                         |
| 1,126                       | NOVARTIS ADR             | 66987V109 |              | 2/5/2009      | 3/3/2011   | 5,160             | 0                    | 3,798                                    | 1,362        |                      |                               | 0                            |   | 1,362   |                                                         |
| 1,127                       | NOVARTIS ADR             | 66987V109 |              | 7/7/2010      | 3/3/2011   | 3,899             | 0                    | 3,357                                    | 542          |                      |                               | 0                            |   | 542     |                                                         |
| 1,128                       | NOVARTIS ADR             | 66987V109 |              | 3/15/2011     | 11/16/2011 | 110               | 0                    | 108                                      | 2            |                      |                               | 0                            |   | 2       |                                                         |
| 1,129                       | NOVO NORDISK A S ADR     | 670100205 |              | 6/16/2010     | 3/3/2011   | 8,091             | 0                    | 5,160                                    | 2,931        |                      |                               | 0                            |   | 2,931   |                                                         |
| 1,130                       | NOVO NORDISK A S ADR     | 670100205 |              | 6/16/2010     | 3/25/2011  | 361               | 0                    | 246                                      | 115          |                      |                               | 0                            |   | 115     |                                                         |
| 1,131                       | NOVO NORDISK A S ADR     | 670100205 |              | 6/16/2010     | 8/26/2011  | 203               | 0                    | 164                                      | 39           |                      |                               | 0                            |   | 39      |                                                         |
| 1,132                       | NOVO NORDISK A S ADR     | 670100205 |              | 6/17/2010     | 8/26/2011  | 1,823             | 0                    | 1,472                                    | 351          |                      |                               | 0                            |   | 351     |                                                         |
| 1,133                       | NOVO NORDISK A S ADR     | 670100205 |              | 6/22/2010     | 8/26/2011  | 709               | 0                    | 588                                      | 121          |                      |                               | 0                            |   | 121     |                                                         |
| 1,134                       | NOVO NORDISK A S ADR     | 670100205 |              | 6/22/2010     | 10/6/2011  | 1,547             | 0                    | 1,344                                    | 203          |                      |                               | 0                            |   | 203     |                                                         |
| 1,135                       | NOVO NORDISK A S ADR     | 670100205 |              | 6/22/2010     | 10/7/2011  | 1,720             | 0                    | 1,512                                    | 208          |                      |                               | 0                            |   | 208     |                                                         |
| 1,136                       | NOVO NORDISK A S ADR     | 670100205 |              | 3/14/2011     | 10/7/2011  | 96                | 0                    | 124                                      | -28          |                      |                               | 0                            |   | -28     |                                                         |
| 1,137                       | PROSHARES ULTRASHORT QQQ | 74347X237 |              | 11/15/2011    | 12/21/2011 | 92                | 0                    | 85                                       | 7            |                      |                               | 0                            |   | 7       |                                                         |
| 1,138                       | PROSHARES ULTRASHORT QQQ | 74347X237 |              | 11/15/2011    | 12/21/2011 | 185               | 0                    | 171                                      | 14           |                      |                               | 0                            |   | 14      |                                                         |
| 1,139                       | PROSHARES ULTRASHORT QQQ | 74347X237 |              | 11/15/2011    | 12/21/2011 | 92                | 0                    | 85                                       | 7            |                      |                               | 0                            |   | 7       |                                                         |
| 1,140                       | PROSHARES ULTRASHORT QQQ | 74347X237 |              | 11/15/2011    | 12/21/2011 | 139               | 0                    | 128                                      | 11           |                      |                               | 0                            |   | 11      |                                                         |
| 1,141                       | PROSHARES ULTRASHORT QQQ | 74347X237 |              | 11/15/2011    | 12/21/2011 | 139               | 0                    | 128                                      | 11           |                      |                               | 0                            |   | 11      |                                                         |
| 1,142                       | PROSHARES ULTRASHORT QQQ | 74347X237 |              | 11/15/2011    | 12/21/2011 | 92                | 0                    | 85                                       | 7            |                      |                               | 0                            |   | 7       |                                                         |
| 1,143                       | PROSHARES ULTRASHORT QQQ | 74347X237 |              | 11/15/2011    | 12/21/2011 | 46                | 0                    | 43                                       | 3            |                      |                               | 0                            |   | 3       |                                                         |
| 1,144                       | PROSHARES ULTRASHORT QQQ | 74347X237 |              | 11/15/2011    | 12/21/2011 | 46                | 0                    | 43                                       | 3            |                      |                               | 0                            |   | 3       |                                                         |
| 1,145                       | PROSHARES ULTRASHORT     | 74347X617 |              | 5/12/2011     | 7/22/2011  | 368               | 0                    | 396                                      | -28          |                      |                               | 0                            |   | -28     |                                                         |
| 1,146                       | PROSHARES ULTRASHORT     | 74347X617 |              | 5/12/2011     | 7/22/2011  | 352               | 0                    | 379                                      | -27          |                      |                               | 0                            |   | -27     |                                                         |
| 1,147                       | PROSHARES ULTRASHORT     | 74347X617 |              | 5/12/2011     | 8/9/2011   | 1,455             | 0                    | 1,033                                    | 422          |                      |                               | 0                            |   | 422     |                                                         |
| 1,148                       | PROSHARES ULTRASHORT     | 74347X617 |              | 5/12/2011     | 8/11/2011  | 415               | 0                    | 310                                      | 105          |                      |                               | 0                            |   | 105     |                                                         |
| 1,149                       | PROSHARES ULTRASHORT     | 74347X617 |              | 5/12/2011     | 8/12/2011  | 125               | 0                    | 108                                      | 17           |                      |                               | 0                            |   | 17      |                                                         |
| 1,150                       | PROSHARES ULTRASHORT     | 74347X617 |              | 5/12/2011     | 8/12/2011  | 459               | 0                    | 389                                      | 70           |                      |                               | 0                            |   | 70      |                                                         |
| 1,151                       | PROSHARES ULTRASHORT     | 74347X617 |              | 5/12/2011     | 8/12/2011  | 1,170             | 0                    | 964                                      | 206          |                      |                               | 0                            |   | 206     |                                                         |
| 1,152                       | PROSHARES ULTRASHORT     | 74347X617 |              | 5/12/2011     | 8/15/2011  | 349               | 0                    | 306                                      | 43           |                      |                               | 0                            |   | 43      |                                                         |
| 1,153                       | CONTINENTAL RESOURCES    | 212015101 |              | 2/24/2011     | 3/3/2011   | 4,195             | 0                    | 4,120                                    | 75           |                      |                               | 0                            |   | 75      |                                                         |
| 1,154                       | CONTINENTAL RESOURCES    | 212015101 |              | 2/24/2011     | 4/15/2011  | 2,302             | 0                    | 2,403                                    | -101         |                      |                               | 0                            |   | -101    |                                                         |
| 1,155                       | CONTINENTAL RESOURCES    | 212015101 |              | 2/24/2011     | 4/18/2011  | 1,725             | 0                    | 1,854                                    | -129         |                      |                               | 0                            |   | -129    |                                                         |
| 1,156                       | CRESCENT POINT ENERGY    | 22576C101 |              | 3/15/2011     | 10/24/2011 | 86                | 0                    | 91                                       | -5           |                      |                               | 0                            |   | -5      |                                                         |
| 1,157                       | CRESCENT POINT ENERGY    | 22576C101 |              | 3/15/2011     | 11/14/2011 | 1,246             | 0                    | 1,410                                    | -164         |                      |                               | 0                            |   | -164    |                                                         |
| 1,158                       | CRESCENT POINT ENERGY    | 22576C101 |              | 3/15/2011     | 11/16/2011 | 206               | 0                    | 227                                      | -21          |                      |                               | 0                            |   | -21     |                                                         |
| 1,159                       | CROWN HLDGS INC          | 228368106 |              | 6/29/2010     | 3/3/2011   | 4,585             | 0                    | 2,920                                    | 1,665        |                      |                               | 0                            |   | 1,665   |                                                         |
| 1,160                       | CROWN HLDGS INC          | 228368106 |              | 6/30/2010     | 3/3/2011   | 1,489             | 0                    | 959                                      | 530          |                      |                               | 0                            |   | 530     |                                                         |

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# YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

| EQUITIES (continued)<br>Description | Symbol | Acquired | Quantity | Unit<br>Cost Basis | Total<br>Cost Basis | Estimated<br>Market Price | Estimated<br>Market Value | Unrealized<br>Gain/(Loss)/Annual Income | Estimated Current<br>Yield% |
|-------------------------------------|--------|----------|----------|--------------------|---------------------|---------------------------|---------------------------|-----------------------------------------|-----------------------------|
| MATTEL INC COM                      | MAT    | 08/30/11 | 285      | 26.9929            | 7,692.98            | 27.7600                   | 7,911.60                  | 218.62                                  | 263 3.31                    |
|                                     |        | 09/06/11 | 245      | 26.1482            | 6,406.33            | 27.7600                   | 6,801.20                  | 394.87                                  | 226 3.31                    |
|                                     |        | 09/27/11 | 272      | 26.8004            | 7,289.71            | 27.7600                   | 7,550.72                  | 261.01                                  | 251 3.31                    |
|                                     |        | 09/29/11 | 262      | 26.4970            | 6,942.24            | 27.7600                   | 7,273.12                  | 330.88                                  | 242 3.31                    |
| Subtotal                            |        |          | 1,064    |                    | 28,331.26           |                           | 29,536.64                 | 1,205.38                                | 982 3.31                    |
| MEDTRONIC INC COM                   | MDT    | 02/23/09 | 148      | 34.7719            | 5,146.25            | 38.2500                   | 5,661.00                  | 514.75                                  | 144 2.53                    |
|                                     |        | 02/25/09 | 202      | 34.2517            | 6,918.86            | 38.2500                   | 7,726.50                  | 807.64                                  | 196 2.53                    |
|                                     |        | 02/26/09 | 174      | 32.2505            | 5,611.60            | 38.2500                   | 6,655.50                  | 1,043.90                                | 169 2.53                    |
|                                     |        | 03/25/09 | 105      | 29.0636            | 3,051.68            | 38.2500                   | 4,016.25                  | 964.57                                  | 102 2.53                    |
|                                     |        | 07/14/11 | 219      | 37.6568            | 8,246.84            | 38.2500                   | 8,376.75                  | 129.91                                  | 213 2.53                    |
| Subtotal                            |        |          | 848      |                    | 28,975.23           |                           | 32,436.00                 | 3,460.77                                | 824 2.53                    |
| METLIFE INC COM                     | MET    | 05/04/09 | 637      | 27.6627            | 17,621.14           | 31.1800                   | 19,861.66                 | 2,240.52                                | 472 2.37                    |
|                                     |        | 08/08/11 | 185      | 33.4796            | 6,193.73            | 31.1800                   | 5,768.30                  | (425.43)                                | 137 2.37                    |
| Subtotal                            |        |          | 822      |                    | 23,814.87           |                           | 25,629.96                 | 1,815.09                                | 609 2.37                    |
| MICROSOFT CORP                      | MSFT   | 11/26/10 | 558      | 25.4101            | 14,178.89           | 25.9600                   | 14,485.68                 | 306.79                                  | 447 3.08                    |
|                                     |        | 11/30/10 | 525      | 25.4254            | 13,348.34           | 25.9600                   | 13,629.00                 | 280.66                                  | 420 3.08                    |
| Subtotal                            |        |          | 1,083    |                    | 27,527.23           |                           | 28,114.68                 | 587.45                                  | 867 3.08                    |
| NORTHROP GRUMMAN CORP               | NOC    | 10/27/09 | 276      | 46.1197            | 12,729.06           | 58.4800                   | 16,140.48                 | 3,411.42                                | 552 3.42                    |
|                                     |        | 10/28/09 | 155      | 46.0921            | 7,144.28            | 58.4800                   | 9,064.40                  | 1,920.12                                | 310 3.42                    |
|                                     |        | 08/08/11 | 95       | 52.4230            | 4,980.19            | 58.4800                   | 5,555.60                  | 575.41                                  | 190 3.42                    |
| Subtotal                            |        |          | 526      |                    | 24,853.53           |                           | 30,760.48                 | 5,906.95                                | 1,052 3.42                  |
| PEPSICO INC                         | PEP    | 03/02/11 | 102      | 62.7548            | 6,400.99            | 66.3500                   | 6,767.70                  | 366.71                                  | 211 3.10                    |
|                                     |        | 03/03/11 | 139      | 63.9066            | 8,883.02            | 66.3500                   | 9,222.65                  | 339.63                                  | 287 3.10                    |
|                                     |        | 03/11/11 | 115      | 64.7093            | 7,441.57            | 66.3500                   | 7,630.25                  | 188.68                                  | 237 3.10                    |
|                                     |        | 03/14/11 | 128      | 64.1082            | 8,205.86            | 66.3500                   | 8,492.80                  | 286.94                                  | 264 3.10                    |
| Subtotal                            |        |          | 484      |                    | 30,931.44           |                           | 32,113.40                 | 1,181.96                                | 999 3.10                    |

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# YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

| EQUITIES (continued)<br>Description | Symbol | Acquired | Quantity | Unit<br>Cost Basis | Total<br>Cost Basis | Estimated<br>Market Price | Estimated<br>Market Value | Unrealized<br>Gain/(Loss) | Annual Income | Estimated Current<br>Yield% |
|-------------------------------------|--------|----------|----------|--------------------|---------------------|---------------------------|---------------------------|---------------------------|---------------|-----------------------------|
| PFIZER INC                          | PFE    | 03/21/07 | 27       | 25.7207            | 694.46              | 21.6400                   | 584.28                    | (110.18)                  | 24            | 4.06                        |
|                                     |        | 02/19/09 | 1,575    | 14.1588            | 22,300.11           | 21.6400                   | 34,083.00                 | 11,782.89                 | 1,386         | 4.06                        |
| Subtotal                            |        |          | 1,602    |                    | 22,994.57           |                           | 34,667.28                 | 11,672.71                 | 1,410         | 4.06                        |
| PITNEY BOWES INC                    | PBI    | 12/15/10 | 309      | 24.1600            | 7,465.47            | 18.5400                   | 5,728.86                  | (1,736.61)                | 458           | 7.98                        |
|                                     |        | 12/22/10 | 7        | 24.7285            | 173.10              | 18.5400                   | 129.78                    | (43.32)                   | 11            | 7.98                        |
|                                     |        | 12/23/10 | 182      | 24.6604            | 4,488.21            | 18.5400                   | 3,374.28                  | (1,113.93)                | 270           | 7.98                        |
|                                     |        | 12/27/10 | 49       | 24.6387            | 1,207.30            | 18.5400                   | 908.46                    | (298.84)                  | 73            | 7.98                        |
|                                     |        | 12/28/10 | 28       | 24.7382            | 692.67              | 18.5400                   | 519.12                    | (173.55)                  | 42            | 7.98                        |
|                                     |        | 03/25/11 | 230      | 25.2266            | 5,802.12            | 18.5400                   | 4,264.20                  | (1,537.92)                | 341           | 7.98                        |
|                                     |        | 03/28/11 | 99       | 25.2546            | 2,500.21            | 18.5400                   | 1,835.46                  | (664.75)                  | 147           | 7.98                        |
|                                     |        | 03/31/11 | 119      | 25.6888            | 3,056.73            | 18.5400                   | 2,206.26                  | (850.47)                  | 177           | 7.98                        |
|                                     |        | 04/01/11 | 224      | 25.7001            | 5,756.84            | 18.5400                   | 4,152.96                  | (1,603.88)                | 332           | 7.98                        |
| Subtotal                            |        |          | 1,247    |                    | 31,142.65           |                           | 23,119.38                 | (8,023.27)                | 1,851         | 7.98                        |
| PNC FINCL SERVICES GROUP            | PNC    | 11/10/10 | 132      | 56.6162            | 7,473.34            | 57.6700                   | 7,612.44                  | 139.10                    | 185           | 2.42                        |
|                                     |        | 11/12/10 | 357      | 57.1929            | 20,417.87           | 57.6700                   | 20,588.19                 | 170.32                    | 500           | 2.42                        |
| Subtotal                            |        |          | 489      |                    | 27,891.21           |                           | 28,200.63                 | 309.42                    | 685           | 2.42                        |
| R R DONNELLEY SONS                  | RRD    | 02/19/09 | 1,325    | 8.6416             | 11,450.12           | 14.4300                   | 19,119.75                 | 7,669.63                  | 1,378         | 7.20                        |
|                                     |        | 08/08/11 | 583      | 14.3332            | 8,356.31            | 14.4300                   | 8,412.69                  | 56.38                     | 607           | 7.20                        |
| Subtotal                            |        |          | 1,908    |                    | 19,806.43           |                           | 27,532.44                 | 7,726.01                  | 1,985         | 7.20                        |
| REYNOLDS AMERICAN INC               | RAI    | 03/21/07 | 169      | 30.7300            | 5,193.37            | 41.4200                   | 6,999.98                  | 1,806.61                  | 379           | 5.40                        |
|                                     |        | 02/19/09 | 500      | 19.0583            | 9,529.18            | 41.4200                   | 20,710.00                 | 11,180.82                 | 1,120         | 5.40                        |
| Subtotal                            |        |          | 669      |                    | 14,722.55           |                           | 27,709.98                 | 12,987.43                 | 1,499         | 5.40                        |

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# YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

| EQUITIES (continued)<br>Description | Symbol | Acquired | Quantity     | Unit<br>Cost Basis | Total<br>Cost Basis | Estimated<br>Market Price | Estimated<br>Market Value | Unrealized<br>Gain/(Loss) | Annual Income | Estimated Current<br>Yield% |
|-------------------------------------|--------|----------|--------------|--------------------|---------------------|---------------------------|---------------------------|---------------------------|---------------|-----------------------------|
| ROYAL DUTCH SHELL PLC               | RDSA   | 09/06/07 | 60           | 80.3303            | 4,819.82            | 73.0900                   | 4,385.40                  | (434.42)                  | 172           | 3.90                        |
| SPONS ADR A                         |        | 09/26/07 | 75           | 83.0858            | 6,231.44            | 73.0900                   | 5,481.75                  | (749.69)                  | 215           | 3.90                        |
|                                     |        | 10/02/07 | 75           | 81.9370            | 6,145.28            | 73.0900                   | 5,481.75                  | (663.53)                  | 215           | 3.90                        |
|                                     |        | 10/08/07 | 75           | 80.0038            | 6,000.29            | 73.0900                   | 5,481.75                  | (518.54)                  | 215           | 3.90                        |
|                                     |        | 02/19/09 | 175          | 48.8000            | 8,540.00            | 73.0900                   | 12,790.75                 | 4,250.75                  | 500           | 3.90                        |
|                                     |        | 03/25/11 | 5            | 69.8040            | 349.02              | 73.0900                   | 365.45                    | 16.43                     | 15            | 3.90                        |
| <b>Subtotal</b>                     |        |          | <b>465</b>   |                    | <b>32,085.85</b>    |                           | <b>33,986.85</b>          | <b>1,901.00</b>           | <b>1,332</b>  | <b>3.90</b>                 |
| SANOIADR                            | SNY    | 10/26/10 | 142          | 34.4766            | 4,895.69            | 36.5400                   | 5,188.68                  | 292.99                    | 188           | 3.61                        |
|                                     |        | 10/27/10 | 278          | 34.5343            | 9,600.54            | 36.5400                   | 10,158.12                 | 557.58                    | 368           | 3.61                        |
|                                     |        | 11/04/10 | 211          | 36.2711            | 7,653.22            | 36.5400                   | 7,709.94                  | 56.72                     | 279           | 3.61                        |
|                                     |        | 11/05/10 | 170          | 36.0134            | 6,122.28            | 36.5400                   | 6,211.80                  | 89.52                     | 225           | 3.61                        |
| <b>Subtotal</b>                     |        |          | <b>801</b>   |                    | <b>28,271.73</b>    |                           | <b>29,268.54</b>          | <b>996.81</b>             | <b>1,060</b>  | <b>3.61</b>                 |
| TIME WARNER INC SHS                 | TWX    | 12/06/10 | 233          | 31.1342            | 7,254.27            | 36.1400                   | 8,420.62                  | 1,166.35                  | 220           | 2.60                        |
|                                     |        | 12/07/10 | 212          | 31.5183            | 6,681.88            | 36.1400                   | 7,661.68                  | 979.80                    | 200           | 2.60                        |
|                                     |        | 12/09/10 | 294          | 31.3891            | 9,228.42            | 36.1400                   | 10,625.16                 | 1,396.74                  | 277           | 2.60                        |
|                                     |        | 12/10/10 | 166          | 31.7451            | 5,269.70            | 36.1400                   | 5,999.24                  | 729.54                    | 157           | 2.60                        |
| <b>Subtotal</b>                     |        |          | <b>905</b>   |                    | <b>28,434.27</b>    |                           | <b>32,706.70</b>          | <b>4,272.43</b>           | <b>854</b>    | <b>2.60</b>                 |
| TOTAL S.A. SP ADR                   | TOT    | 12/27/07 | 25           | 82.4288            | 2,060.72            | 51.1100                   | 1,277.75                  | (782.97)                  | 68            | 5.27                        |
|                                     |        | 01/03/08 | 70           | 84.7987            | 5,935.91            | 51.1100                   | 3,577.70                  | (2,358.21)                | 189           | 5.27                        |
|                                     |        | 01/08/08 | 50           | 86.5680            | 4,328.40            | 51.1100                   | 2,555.50                  | (1,772.90)                | 135           | 5.27                        |
|                                     |        | 02/19/09 | 200          | 49.8387            | 9,967.74            | 51.1100                   | 10,222.00                 | 254.26                    | 539           | 5.27                        |
|                                     |        | 02/12/10 | 165          | 56.8633            | 9,382.46            | 51.1100                   | 8,433.15                  | (949.31)                  | 445           | 5.27                        |
|                                     |        | 02/18/10 | 35           | 58.6325            | 2,052.14            | 51.1100                   | 1,788.85                  | (263.29)                  | 95            | 5.27                        |
|                                     |        | 02/19/10 | 195          | 58.0411            | 11,318.03           | 51.1100                   | 9,966.45                  | (1,351.58)                | 526           | 5.27                        |
|                                     |        | 02/22/10 | 85           | 58.2023            | 4,947.20            | 51.1100                   | 4,344.35                  | (602.85)                  | 229           | 5.27                        |
|                                     |        | 05/17/10 | 246          | 48.0854            | 11,829.03           | 51.1100                   | 12,573.06                 | 744.03                    | 663           | 5.27                        |
|                                     |        | 08/08/11 | 121          | 46.1236            | 5,580.96            | 51.1100                   | 6,184.31                  | 603.35                    | 326           | 5.27                        |
| <b>Subtotal</b>                     |        |          | <b>1,192</b> |                    | <b>67,402.59</b>    |                           | <b>60,923.12</b>          | <b>(6,479.47)</b>         | <b>3,215</b>  | <b>5.27</b>                 |

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# YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

| EQUITIES (continued)<br>Description | Symbol | Acquired | Quantity | Unit<br>Cost Basis | Total<br>Cost Basis | Estimated<br>Market Price | Estimated<br>Market Value | Unrealized<br>Gain/(Loss) Annual | Estimated Current<br>Income Yield% |
|-------------------------------------|--------|----------|----------|--------------------|---------------------|---------------------------|---------------------------|----------------------------------|------------------------------------|
| TRAVELERS COS INC                   | TRV    | 03/21/07 | 381      | 52.5100            | 20,006.31           | 59.1700                   | 22,543.77                 | 2,537.46                         | 625 2.77                           |
|                                     |        | 02/19/09 | 150      | 38.6673            | 5,800.10            | 59.1700                   | 8,875.50                  | 3,075.40                         | 246 2.77                           |
| Subtotal                            |        |          | 531      |                    | 25,806.41           |                           | 31,419.27                 | 5,612.86                         | 871 2.77                           |
| WAL-MART STORES INC                 | WMT    | 07/14/11 | 128      | 53.6525            | 6,867.52            | 59.7600                   | 7,649.28                  | 781.76                           | 187 2.44                           |
|                                     |        | 07/14/11 | 286      | 53.5661            | 15,319.93           | 59.7600                   | 17,091.36                 | 1,771.43                         | 418 2.44                           |
|                                     |        | 07/15/11 | 176      | 53.8556            | 9,478.60            | 59.7600                   | 10,517.76                 | 1,039.16                         | 257 2.44                           |
| Subtotal                            |        |          | 590      |                    | 31,666.05           |                           | 35,258.40                 | 3,592.35                         | 862 2.44                           |
| WELLS FARGO & CO NEW DEL            | WFC    | 08/26/10 | 578      | 23.6910            | 13,693.40           | 27.5600                   | 15,929.68                 | 2,236.28                         | 278 1.74                           |
|                                     |        | 08/27/10 | 542      | 23.8293            | 12,915.53           | 27.5600                   | 14,937.52                 | 2,021.99                         | 261 1.74                           |
| Subtotal                            |        |          | 1,120    |                    | 26,608.93           |                           | 30,867.20                 | 4,258.27                         | 539 1.74                           |
| WHIRLPOOL CORP                      | WHR    | 08/04/11 | 61       | 65.1201            | 3,972.33            | 47.4500                   | 2,894.45                  | (1,077.88)                       | 122 4.21                           |
|                                     |        | 08/05/11 | 43       | 65.2846            | 2,807.24            | 47.4500                   | 2,040.35                  | (766.89)                         | 86 4.21                            |
|                                     |        | 08/08/11 | 113      | 61.8761            | 6,992.00            | 47.4500                   | 5,361.85                  | (1,630.15)                       | 226 4.21                           |
|                                     |        | 08/10/11 | 134      | 58.3714            | 7,821.78            | 47.4500                   | 6,358.30                  | (1,463.48)                       | 268 4.21                           |
|                                     |        | 08/11/11 | 1        | 57.9500            | 57.95               | 47.4500                   | 47.45                     | (10.50)                          | 2 4.21                             |
|                                     |        | 08/12/11 | 28       | 62.4939            | 1,749.83            | 47.4500                   | 1,328.60                  | (421.23)                         | 56 4.21                            |
|                                     |        | 08/15/11 | 78       | 62.9997            | 4,913.98            | 47.4500                   | 3,701.10                  | (1,212.88)                       | 156 4.21                           |
| Subtotal                            |        |          | 458      |                    | 28,315.11           |                           | 21,732.10                 | (6,583.01)                       | 916 4.21                           |
| XEROX CORP                          | XRX    | 07/14/08 | 360      | 13.1529            | 4,735.05            | 7.9600                    | 2,865.60                  | (1,869.45)                       | 62 2.13                            |
|                                     |        | 02/19/09 | 2,250    | 5.9300             | 13,342.50           | 7.9600                    | 17,910.00                 | 4,567.50                         | 383 2.13                           |
|                                     |        | 08/08/11 | 435      | 7.8537             | 3,416.40            | 7.9600                    | 3,482.60                  | 46.20                            | 74 2.13                            |
| Subtotal                            |        |          | 3,045    |                    | 21,493.95           |                           | 24,238.20                 | 2,744.25                         | 519 2.13                           |
| TOTAL                               |        |          |          |                    | 1,358,205.20        |                           | 1,472,700.76              | 114,495.56                       | 55,709 3.78                        |

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# YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

| MUTUAL FUNDS/CLOSED END FUNDS/UIT Description | Quantity | Total Cost Basis | Estimated Market Price | Estimated Market Value | Unrealized Gain/(Loss) | Total Client Investment | Cumulative Investment Return (\$) | Estimated Annual Current Income | Yield% |
|-----------------------------------------------|----------|------------------|------------------------|------------------------|------------------------|-------------------------|-----------------------------------|---------------------------------|--------|
| <b>FIXED INCOME SHARES</b>                    | 25,405   | 300,973.77       | 12.4700                | 316,800.35             | 15,826.58              | 300,973                 | 15,826                            | 31,757                          | 10.02  |
| SERIES C F CL INSTL                           |          |                  |                        |                        |                        |                         |                                   |                                 |        |
| SYMBOL: FXICX Initial Purchase: 03/21/07      |          |                  |                        |                        |                        |                         |                                   |                                 |        |
| Fixed Income 100%                             |          |                  |                        |                        |                        |                         |                                   |                                 |        |
| <b>FIXED INCOME SHARES</b>                    | 31,728   | 329,722.96       | 10.4000                | 329,971.20             | 248.24                 | 329,722                 | 248                               | 15,545                          | 4.71   |
| SERIES M F CL INSTL                           |          |                  |                        |                        |                        |                         |                                   |                                 |        |
| SYMBOL: FXIMX Initial Purchase: 03/21/07      |          |                  |                        |                        |                        |                         |                                   |                                 |        |
| Fixed Income 100%                             |          |                  |                        |                        |                        |                         |                                   |                                 |        |
| Subtotal (Fixed Income)                       |          | 646,771.55       |                        | 646,771.55             |                        | 16,074.82               |                                   | 47,302                          |        |
| <b>TOTAL</b>                                  |          | 630,696.73       |                        | 646,771.55             |                        | 16,074.82               |                                   | 47,302                          |        |
| <b>TOTAL PRINCIPAL INVESTMENTS</b>            |          | 2,856,085.40     |                        | 3,018,846.30           |                        | 162,760.90              |                                   | 128,205                         |        |

**Total Client Investment:** Cost of shares directly purchased and still held. Does not include shares purchased through reinvestment.

**Cumulative Investment Return:** Estimated Market Value minus Total Client Investment. Cumulative Investment Return is the dollar value of the capital appreciation (depreciation) of all shares purchased and still held, including shares acquired through reinvestment of dividends and distributions, which may be greater or less than the actual income distributed.

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

## Notes

- Δ Debt Instruments purchased at a premium show amortization
- Θ Debt Instruments purchased at a discount show accretion
- \* Some agency securities are not backed by the full faith and credit of the United States government
- For Credit Ratings S&P and Moody's provide credit ratings on the credit quality of certain bonds and preferred stocks. For a credit enhanced security, Moody's and S&P publish and provide third party vendors the higher of the rating on the credit enhancer (guarantor) or the stand alone rating on the underlying security

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# YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF INCOME INVESTMENTS

December 01, 2011 - December 30, 2011

| CASH/MONEY ACCOUNTS                       |  | Quantity  | Total Cost Basis          | Estimated Market Price | Estimated Market Value | Estimated Annual Income | Est Annual Yield% |
|-------------------------------------------|--|-----------|---------------------------|------------------------|------------------------|-------------------------|-------------------|
| CASH                                      |  | 3,901.36  | 3,901.36                  |                        | 3,901.36               |                         |                   |
| BIF MONEY FUND                            |  | 24,941.00 | 24,941.00                 | 1.0000                 | 24,941.00              | 2                       | .01               |
| <b>TOTAL</b>                              |  |           | 28,842.36                 |                        | 28,842.36              | 2                       | .01               |
| <b>TOTAL INCOME INVESTMENTS</b>           |  |           | 28,842.36                 |                        | 28,842.36              | 2                       | .01               |
|                                           |  |           |                           |                        |                        |                         |                   |
| LONG PORTFOLIO                            |  |           | Adjusted/Total Cost Basis | Estimated Market Value | Unrealized Gain/(Loss) | Estimated Annual Income | Current Yield%    |
| <b>TOTAL PRINCIPAL/INCOME INVESTMENTS</b> |  |           | 2,884,927.76              | 3,047,688.66           | 162,760.90             | 3,055.31                | 128,207 4.21      |

## YOUR TRUST MANAGEMENT ACCOUNT TRANSACTIONS

| DIVIDENDS/INTEREST INCOME TRANSACTIONS |                                | Transaction Type | Quantity | Description                                                                                                                                                                                                                                                                                                     | Income Cash | Principal Cash | Income Year To Date |
|----------------------------------------|--------------------------------|------------------|----------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------|----------------|---------------------|
| 12/15                                  | Subtotal (Tax-Exempt Interest) |                  |          |                                                                                                                                                                                                                                                                                                                 |             |                | (688.15)            |
| 12/15                                  | Interest Credit                |                  |          | FHLMC GO 3432 05 50%2037<br>AMORTIZED FACTOR 0.300768790<br>INTEREST CREDIT<br>PAY DATE 12/15/2011<br>CUSIP NUM: 3128M5ED8<br>FHLMC GO 5188 05%2038<br>AMORTIZED FACTOR 0.391782960<br>INTEREST CREDIT<br>PAY DATE 12/15/2011<br>CUSIP NUM: 3128M7CZ7<br>FEDERAL NATL MTG ASSOC<br>NOTES<br>OO 750% DEC 18 2013 | 168.32      |                |                     |
| 12/15                                  | Interest Credit                |                  |          |                                                                                                                                                                                                                                                                                                                 | 134.15      |                |                     |
| 12/19                                  | Interest Credit                |                  |          |                                                                                                                                                                                                                                                                                                                 | 142.50      |                |                     |

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