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
THE ABNEY FOUNDATION

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

Room/suite

City or town, state, and ZIP code
ANDERSON SC 29621

A Employer identification number
57-6019445

B Telephone number (see instructions)
864-964-9201

C If exemption application is pending, check here ▶ ☐

D 1. Foreign organizations, check here ▶ ☐

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

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

F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ▶ ☐

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

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

I Fair market value of all assets at end of year (from Part II, col (c), line 16) ▶ $ 40,113,058

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

Part I Analysis of Revenue and Expenses

(The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see instructions))

			(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue	1	Contributions, gifts, grants, etc , received (attach schedule)				
	2	Check ▶ ☒ if the foundation is not required to attach Sch B				
	3	Interest on savings and temporary cash investments	41	41		
	4	Dividends and interest from securities	1,015,473	1,015,473		
	5a	Gross rents				
	b	Net rental income or (loss)				
	6a	Net gain or (loss) from sale of assets not on line 10	2,577,643			
	b	Gross sales price for all assets on line 6a 55,949,048				
	7	Capital gain net income (from Part IV, line 2)		2,577,643		
	8	Net short-term capital gain			0	
	9	Income modifications				
	10a	Gross sales less returns & allowances				
	b	Less Cost of goods sold				
	c	Gross profit or (loss) (attach schedule)				
	11	Other income (attach schedule) STMT 1	35,523	35,523		
	12	**Total.** Add lines 1 through 11	3,628,680	3,628,680	0	
Operating and Administrative Expenses	13	Compensation of officers, directors, trustees, etc	217,492	116,941		100,551
	14	Other employee salaries and wages	62,539	46,904		15,635
	15	Pension plans, employee benefits	78,989	47,393		31,596
	16a	Legal fees (attach schedule) SEE STMT 2	3,356	1,678		1,678
	b	Accounting fees (attach schedule) STMT 3	12,200	9,150		3,050
	c	Other professional fees (attach schedule) STMT 4	2,400	1,200		1,200
	17	Interest				
	18	Taxes (attach schedule) (see instructions) STMT 5	185,940	12,151		8,320
	19	Depreciation (attach schedule) and depletion STMT 6	18,413			
	20	Occupancy	4,899	3,674		1,225
	21	Travel, conferences, and meetings	2,506	1,253		1,253
	22	Printing and publications				
	23	Other expenses (att sch) STMT 7	216,890	207,367		9,523
	24	**Total operating and administrative expenses.** Add lines 13 through 23	805,624	447,711	0	174,031
	25	Contributions, gifts, grants paid	1,795,000			1,795,000
	26	**Total expenses and disbursements.** Add lines 24 and 25	2,600,624	447,711	0	1,969,031
	27	Subtract line 26 from line 12				
	a	**Excess of revenue over expenses and disbursements**	1,028,056			
	b	**Net investment income** (if negative, enter -0-)		3,180,969		
	c	**Adjusted net income** (if negative, enter -0-)			0	

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For Paperwork Reduction Act Notice, see instructions.

Form **990-PF** (2011)

DAA

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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		200	200	200
	2	Savings and temporary cash investments		487,043	7,788,311	7,788,311
	3	Accounts receivable ▶				
		Less allowance for doubtful accounts ▶				
	4	Pledges receivable ▶				
		Less allowance for doubtful accounts ▶				
	5	Grants receivable				
	6	Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see instructions)				
	7	Other notes and loans receivable (att schedule) ▶				
		Less allowance for doubtful accounts ▶	0			
	8	Inventories for sale or use				
	9	Prepaid expenses and deferred charges				
	10a	Investments—U S and state government obligations (attach schedule)	STMT 8	1,075,420	2,012,031	2,012,031
	b	Investments—corporate stock (attach schedule)	SEE STMT 9	32,214,139	20,236,463	20,236,463
	c	Investments—corporate bonds (attach schedule)	SEE STMT 10	10,212,992	9,879,750	9,879,750
	11	Investments—land, buildings, and equipment basis ▶				
		Less accumulated depreciation (attach sch) ▶				
	12	Investments—mortgage loans				
	13	Investments—other (attach schedule)				
	14	Land, buildings, and equipment basis ▶	432,926			
		Less accumulated depreciation (attach sch) ▶ STMT 11	236,623	195,054	196,303	196,303
	15	Other assets (describe ▶)				
	16	**Total assets** (to be completed by all filers—see the instructions Also, see page 1, item I)		44,184,848	40,113,058	40,113,058
Liabilities	17	Accounts payable and accrued expenses				
	18	Grants payable				
	19	Deferred revenue				
	20	Loans from officers, directors, trustees, and other disqualified persons				
	21	Mortgages and other notes payable (attach schedule)				
	22	Other liabilities (describe ▶)				
	23	**Total liabilities** (add lines 17 through 22)		0	0	
Net Assets or Fund Balances		**Foundations that follow SFAS 117, check here and complete lines 24 through 26 and lines 30 and 31.**	▶ ☒			
	24	Unrestricted		44,184,848	40,113,058	
	25	Temporarily restricted				
	26	Permanently restricted				
		Foundations that do not follow SFAS 117, check here and complete lines 27 through 31.	▶ ☐			
	27	Capital stock, trust principal, or current funds				
	28	Paid-in or capital surplus, or land, bldg , and equipment fund				
	29	Retained earnings, accumulated income, endowment, or other funds				
	30	**Total net assets or fund balances** (see instructions)		44,184,848	40,113,058	
	31	**Total liabilities and net assets/fund balances** (see instructions)		44,184,848	40,113,058	

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	44,184,848
2	Enter amount from Part I, line 27a	2	1,028,056
3	Other increases not included in line 2 (itemize) ▶	3	
4	Add lines 1, 2, and 3	4	45,212,904
5	Decreases not included in line 2 (itemize) ▶ SEE STATEMENT 12	5	5,099,846
6	Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	40,113,058

Part IV Capital Gains and Losses for Tax on Investment Income

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

	(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)
a	55,892,362		53,371,405	2,520,957
b	56,686			56,686
c				
d				
e				

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

	(i) F M V as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j), if any	(l) Gains (Col (h) gain minus col (k), but not less than -0-) or Losses (from col (h))
a				2,520,957
b				56,686
c				
d				
e				

2	Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7 / If (loss), enter -0- in Part I, line 7 }	2	2,577,643
3	Net short-term capital gain or (loss) as defined in sections 1222(5) and (6) If gain, also enter in Part I, line 8, column (c) (see instructions) If (loss), enter -0- in Part I, line 8	3	2,577,643

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

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

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

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

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

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

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col (b) divided by col (c))
2010	1,887,025	41,914,410	0.045021
2009	2,132,499	37,708,583	0.056552
2008	2,577,526	43,774,162	0.058882
2007	2,415,817	52,296,931	0.046194
2006	2,181,436	50,576,797	0.043131

2	**Total** of line 1, column (d)	2	0.249780
3	Average distribution ratio for the 5-year base period—divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years	3	0.049956
4	Enter the net value of noncharitable-use assets for 2011 from Part X, line 5	4	43,468,473
5	Multiply line 4 by line 3	5	2,171,511
6	Enter 1% of net investment income (1% of Part I, line 27b)	6	31,810
7	Add lines 5 and 6	7	2,203,321
8	Enter qualifying distributions from Part XII, line 4	8	1,969,031

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

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

1a	Exempt operating foundations described in section 4940(d)(2), check here ▶ ☐ and enter "N/A" on line 1 Date of ruling or determination letter **(attach copy of letter if necessary—see instructions)**				
b	Domestic foundations that meet the section 4940(e) requirements in Part V, check here ▶ ☐ and enter 1% of Part I, line 27b			1	63,619
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	63,619
4	Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)			4	0
5	**Tax based on investment income.** Subtract line 4 from line 3 If zero or less, enter -0-			5	63,619
6	Credits/Payments				
a	2011 estimated tax payments and 2010 overpayment credited to 2011	6a	99,380		
b	Exempt foreign organizations—tax withheld at source	6b			
c	Tax paid with application for extension of time to file (Form 8868)	6c			
d	Backup withholding erroneously withheld	6d			
7	Total credits and payments Add lines 6a through 6d			7	99,380
8	Enter any **penalty** for underpayment of estimated tax Check here ☒ if Form 2220 is attached			8	273
9	**Tax due.** If the total of lines 5 and 8 is more than line 7, enter **amount owed** ▶			9	
10	**Overpayment.** If line 7 is more than the total of lines 5 and 8, enter the **amount overpaid** ▶			10	35,488
11	Enter the amount of line 10 to be **Credited to 2012 estimated tax** ▶ 0 **Refunded** ▶			11	35,488

Part VII-A Statements Regarding Activities

			Yes	No
1a	During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?	1a		X
b	Did it spend more than $100 during the year (either directly or indirectly) for political purposes (see page 19 of the instructions for definition)?	1b		X
	If the answer is "Yes" to **1a** or **1b**, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities			
c	Did the foundation file **Form 1120-POL** for this year?	1c		X
d	Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year **(1)** On the foundation ▶ $ ______ **(2)** On foundation managers ▶ $ ______			
e	Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers ▶ $ ______			
2	Has the foundation engaged in any activities that have not previously been reported to the IRS? If "Yes," attach a detailed description of the activities	2		X
3	Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? If "Yes," attach a conformed copy of the changes	3		X
4a	Did the foundation have unrelated business gross income of $1,000 or more during the year?	4a		X
b	If "Yes," has it filed a tax return on **Form 990-T** for this year? N/A	4b		
5	Was there a liquidation, termination, dissolution, or substantial contraction during the year? If "Yes," attach the statement required by General Instruction T	5		X
6	Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	6	X	
7	Did the foundation have at least $5,000 in assets at any time during the year? If "Yes," complete Part II, col (c), and Part XV	7	X	
8a	Enter the states to which the foundation reports or with which it is registered (see instructions) ▶ SC			
b	If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by General Instruction G? If "No," attach explanation	8b	X	
9	Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2011 or the taxable year beginning in 2011 (see instructions for Part XIV)? If "Yes," complete Part XIV	9		X
10	Did any persons become substantial contributors during the tax year? If "Yes," attach a schedule listing their names and addresses	10		X

Part VII-A Statements Regarding Activities (continued)

			Yes	No
11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions)	11		X
12	Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement (see instructions)	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application?	13	X	

Website address ▶ WWW.ABNEYFOUNDATION.ORG

14 The books are in care of ▶ TRUSTEES Telephone no ▶ 864-964-9201

100 VINE STREET

Located at ▶ ANDERSON SC ZIP+4 ▶ 29621

15 Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of **Form 1041**—Check here ▶ ☐

and enter the amount of tax-exempt interest received or accrued during the year ▶ 15

			Yes	No
16	At any time during calendar year 2011, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country?	16		X
	See the instructions for exceptions and filing requirements for Form TD F 90-22 1 If "Yes," enter the name of the foreign country ▶			

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

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

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)? N/A | 5b | |

Organizations relying on a current notice regarding disaster assistance check here ▶ ☐

c If the answer is "Yes" to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant? N/A ☐ Yes ☐ No

If "Yes," attach the statement required by Regulations section 53 4945-5(d)

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

b Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract? | 6b | | X

If "Yes" to 6b, file Form 8870

7a At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction? ☐ Yes ☒ No

b If Yes, did the foundation receive any proceeds or have any net income attributable to the transaction? N/A | 7b | |

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

1 List all officers, directors, trustees, foundation managers and their compensation (see instructions).

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
SEE STATEMENT 13				

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
BONNIE NASH ANDERSON 100 VINE STREET SC 29621	ADMINISTRATO 40.00	62,539	18,478	0

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
BANK OF AMERICA, N.A. 114 WEST 47TH ST	NEW YORK NY 10036	INVESTMENT SERV	77,651
BRANCH BANKING & TRUST 223 W. NASH STREET	WILSON NC 27893	INVESTMENT SERV	72,975

Total number of others receiving over $50,000 for professional services ▶ 0

Part IX-A Summary of Direct Charitable Activities

List the foundation's four largest direct charitable activities during the tax year Include relevant statistical information such as the number of organizations and other beneficiaries served, conferences convened, research papers produced, etc	Expenses
1 N/A	
2	
3	
4	

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

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2	Amount
1 N/A	
2	
All other program-related investments See instructions 3	
Total. Add lines 1 through 3 ▶	

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

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc , purposes			
a	Average monthly fair market value of securities		1a	43,900,071
b	Average of monthly cash balances		1b	34,055
c	Fair market value of all other assets (see instructions)		1c	196,303
d	**Total** (add lines 1a, b, and c)		1d	44,130,429
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e 0		
2	Acquisition indebtedness applicable to line 1 assets		2	0
3	Subtract line 2 from line 1d		3	44,130,429
4	Cash deemed held for charitable activities Enter 1½% of line 3 (for greater amount, see instructions)		4	661,956
5	**Net value of noncharitable-use assets.** Subtract line 4 from line 3 Enter here and on Part V, line 4		5	43,468,473
6	**Minimum investment return.** Enter 5% of line 5		6	2,173,424

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

1	Minimum investment return from Part X, line 6		1	2,173,424
2a	Tax on investment income for 2011 from Part VI, line 5	2a 63,619		
b	Income tax for 2011 (This does not include the tax from Part VI)	2b		
c	Add lines 2a and 2b		2c	63,619
3	Distributable amount before adjustments Subtract line 2c from line 1		3	2,109,805
4	Recoveries of amounts treated as qualifying distributions		4	
5	Add lines 3 and 4		5	2,109,805
6	Deduction from distributable amount (see instructions)		6	
7	**Distributable amount** as adjusted Subtract line 6 from line 5 Enter here and on Part XIII, line 1		7	2,109,805

Part XII Qualifying Distributions (see instructions)

1	Amounts paid (including administrative expenses) to accomplish charitable, etc , purposes		
a	Expenses, contributions, gifts, etc —total from Part I, column (d), line 26	1a	1,969,031
b	Program-related investments—total from Part IX-B	1b	
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc , purposes	2	
3	Amounts set aside for specific charitable projects that satisfy the		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	
4	**Qualifying distributions.** Add lines 1a through 3b Enter here and on Part V, line 8, and Part XIII, line 4	4	1,969,031
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income Enter 1% of Part I, line 27b (see instructions)	5	0
6	**Adjusted qualifying distributions.** Subtract line 5 from line 4	6	1,969,031

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

Part XIII Undistributed Income (see instructions)

	(a) Corpus	(b) Years prior to 2010	(c) 2010	(d) 2011
1 Distributable amount for 2011 from Part XI, line 7				2,109,805
2 Undistributed income, if any, as of the end of 2011				
a Enter amount for 2010 only			1,726,936	
b Total for prior years 20____ , 20____ , 20____				
3 Excess distributions carryover, if any, to 2011				
a From 2006				
b From 2007				
c From 2008				
d From 2009				
e From 2010				
f **Total** of lines 3a through e				
4 Qualifying distributions for 2011 from Part XII, line 4 ▶ $ 1,969,031				
a Applied to 2010, but not more than line 2a			1,726,936	
b Applied to undistributed income of prior years (Election required—see instructions)				
c Treated as distributions out of corpus (Election required—see instructions)				
d Applied to 2011 distributable amount				242,095
e Remaining amount distributed out of corpus				
5 Excess distributions carryover applied to 2011 (If an amount appears in column (d), the same amount must be shown in column (a))				
6 **Enter the net total of each column as indicated below:**				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5				
b Prior years' undistributed income Subtract line 4b from line 2b				
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed				
d Subtract line 6c from line 6b Taxable amount—see instructions				
e Undistributed income for 2010 Subtract line 4a from line 2a Taxable amount—see instructions				
f Undistributed income for 2011 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2012				1,867,710
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see instructions)				
8 Excess distributions carryover from 2006 not applied on line 5 or line 7 (see instructions)				
9 **Excess distributions carryover to 2012.** Subtract lines 7 and 8 from line 6a				
10 Analysis of line 9				
a Excess from 2007				
b Excess from 2008				
c Excess from 2009				
d Excess from 2010				
e Excess from 2011				

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

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

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

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

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

1 **Information Regarding Foundation Managers:**

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

N/A

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

N/A

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

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

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

DAVID KING
100 VINE STREET ANDERSON SC 29621

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

SEE STATEMENT 14

c Any submission deadlines

NOVEMBER 15

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

SEE STATEMENT 15

Part XV Supplementary Information (continued)

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a Paid during the year SEE ATTACHED STATEMENT				1,795,000
Total			▶ 3a	1,795,000
b Approved for future payment N/A				
Total			▶ 3b	

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated	Unrelated business income		Excluded by section 512, 513, or 514		(e) Related or exempt function income (See instructions)
	(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount	
1 Program service revenue					
a					
b					
c					
d					
e					
f					
g Fees and contracts from government agencies					
2 Membership dues and assessments					
3 Interest on savings and temporary cash investments			14	41	
4 Dividends and interest from securities			14	1,015,473	
5 Net rental income or (loss) from real estate					
a Debt-financed property					
b Not debt-financed property					
6 Net rental income or (loss) from personal property					
7 Other investment income			14	35,523	
8 Gain or (loss) from sales of assets other than inventory			18	2,577,643	
9 Net income or (loss) from special events					
10 Gross profit or (loss) from sales of inventory					
11 Other revenue a					
b					
c					
d					
e					
12 Subtotal Add columns (b), (d), and (e)		0		3,628,680	0

13 **Total.** Add line 12, columns (b), (d), and (e) 13 3,628,680

(See worksheet in line 13 instructions to verify calculations)

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

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

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

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

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

(a) Line no	(b) Amount involved	(c) Name of noncharitable exempt organization	(d) Description of transfers, transactions, and sharing arrangements
N/A			

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

b If "Yes," complete the following schedule

(a) Name of organization	(b) Type of organization	(c) Description of relationship
N/A		

Sign Here

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

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

Signature of officer or trustee — Date: 8-15-12 — Title: EXECUTIVE DIRECTOR

Paid Preparer Use Only

Print/Type preparer's name: MONICA ROCKWELL	Preparer's signature: MS Rockwell	Date: 08/15/12	Check ☐ if self-employed
Firm's name ▶ COX, CAULEY & ROCKWELL, LLC		PTIN	P01302407
Firm's address ▶ 2006 N MAIN ST ANDERSON, SC 29621-3869		Firm's EIN ▶ 26-4298735 Phone no 864-225-8713	

Form **4562**

Department of the Treasury
Internal Revenue Service (99)

Depreciation and Amortization

(Including Information on Listed Property)

▶ See separate instructions. ▶ Attach to your tax return.

OMB No 1545-0172

2011

Attachment Sequence No **179**

Name(s) shown on return: THE ABNEY FOUNDATION

Identifying number: 57-6019445

Business or activity to which this form relates: INDIRECT DEPRECIATION

Part I Election To Expense Certain Property Under Section 179

Note: If you have any listed property, complete Part V before you complete Part I.

1	Maximum amount (see instructions)	1	500,000
2	Total cost of section 179 property placed in service (see instructions)	2	
3	Threshold cost of section 179 property before reduction in limitation (see instructions)	3	2,000,000
4	Reduction in limitation Subtract line 3 from line 2 If zero or less, enter -0-	4	
5	Dollar limitation for tax year Subtract line 4 from line 1 If zero or less, enter -0- If married filing separately, see instructions	5	

6 (a) Description of property	(b) Cost (business use only)	(c) Elected cost

7	Listed property Enter the amount from line 29	7	
8	Total elected cost of section 179 property Add amounts in column (c), lines 6 and 7	8	
9	Tentative deduction Enter the **smaller** of line 5 or line 8	9	
10	Carryover of disallowed deduction from line 13 of your 2010 Form 4562	10	
11	Business income limitation Enter the smaller of business income (not less than zero) or line 5 (see instructions)	11	
12	Section 179 expense deduction Add lines 9 and 10, but do not enter more than line 11	12	
13	Carryover of disallowed deduction to 2012 Add lines 9 and 10, less line 12 ▶	13	

Note: Do not use Part II or Part III below for listed property Instead, use Part V

Part II Special Depreciation Allowance and Other Depreciation (Do not include listed property) (See instructions)

14	Special depreciation allowance for qualified property (other than listed property) placed in service during the tax year (see instructions)	14	
15	Property subject to section 168(f)(1) election	15	
16	Other depreciation (including ACRS)	16	

Part III MACRS Depreciation (Do not include listed property) (See instructions.)

Section A

17	MACRS deductions for assets placed in service in tax years beginning before 2011	17	10,423
18	If you are electing to group any assets placed in service during the tax year into one or more general asset accounts, check here ▶ ☐		

Section B—Assets Placed in Service During 2011 Tax Year Using the General Depreciation System

(a) Classification of property	(b) Month and year placed in service	(c) Basis for depreciation (business/investment use only–see instructions)	(d) Recovery period	(e) Convention	(f) Method	(g) Depreciation deduction
19a 3-year property						
b 5-year property						
c 7-year property						
d 10-year property						
e 15-year property						
f 20-year property						
g 25-year property			25 yrs		S/L	
h Residential rental property			27 5 yrs	MM	S/L	
			27 5 yrs	MM	S/L	
i Nonresidential real property			39 yrs	MM	S/L	
				MM	S/L	

Section C—Assets Placed in Service During 2011 Tax Year Using the Alternative Depreciation System

(a) Classification of property	(b) Month and year placed in service	(c) Basis for depreciation	(d) Recovery period	(e) Convention	(f) Method	(g) Depreciation deduction
20a Class life		19,665	7.0	HY	S/L	882
b 12-year			12 yrs		S/L	
c 40-year			40 yrs	MM	S/L	

Part IV Summary (See instructions)

21	Listed property Enter amount from line 28	21	7,108
22	**Total.** Add amounts from line 12, lines 14 through 17, lines 19 and 20 in column (g), and line 21 Enter here and on the appropriate lines of your return Partnerships and S corporations—see instructions	22	18,413
23	For assets shown above and placed in service during the current year, enter the portion of the basis attributable to section 263A costs	23	

For Paperwork Reduction Act Notice, see separate instructions.

THE ABNEY FOUNDATION 57-6019445

Part V Listed Property (Include automobiles, certain other vehicles, certain computers, and property used for entertainment, recreation, or amusement.)

Note: For any vehicle for which you are using the standard mileage rate or deducting lease expense, complete **only** 24a, 24b, columns (a) through (c) of Section A, all of Section B, and Section C if applicable

Section A—Depreciation and Other Information (Caution: See the instructions for limits for passenger automobiles)

24a Do you have evidence to support the business/investment use claimed? ☐ Yes ☒ No **24b** If "Yes," is the evidence written? ☐ Yes ☐ No

(a) Type of property (list vehicles first)	(b) Date placed in service	(c) Business/ investment use percentage	(d) Cost or other basis	(e) Basis for depreciation (business/investment use only)	(f) Recovery period	(g) Method/ Convention	(h) Depreciation deduction	(i) Elected section 179 cost
25 Special depreciation allowance for qualified listed property placed in service during the tax year and used more than 50% in a qualified business use (see instructions)						25		
26 Property used more than 50% in a qualified business use								
2005 HONDA VAN	11/08/05	100.00%	31,764	31,764	5.0	S/L-HY		
2007 TOYOTA SEQUOIA-DCK	08/21/07	100.00%	35,538	35,538	5.0	S/L-HY	7,108	
27 Property used 50% or less in a qualified business use								
		%				S/L-		
		%				S/L-		
28 Add amounts in column (h), lines 25 through 27 Enter here and on line 21, page 1						28	7,108	
29 Add amounts in column (i), line 26 Enter here and on line 7, page 1							29	

Section B—Information on Use of Vehicles

Complete this section for vehicles used by a sole proprietor, partner, or other "more than 5% owner," or related person If you provided vehicles to your employees, first answer the questions in Section C to see if you meet an exception to completing this section for those vehicles

	(a) Vehicle 1		(b) Vehicle 2		(c) Vehicle 3		(d) Vehicle 4		(e) Vehicle 5		(f) Vehicle 6	
30 Total business/investment miles driven during the year (**do not** include commuting miles)												
31 Total commuting miles driven during the year												
32 Total other personal (noncommuting) miles driven												
33 Total miles driven during the year Add lines 30 through 32												
	Yes	No	Yes	No	Yes	No	Yes	No	Yes	No	Yes	No
34 Was the vehicle available for personal use during off-duty hours?												
35 Was the vehicle used primarily by a more than 5% owner or related person?												
36 Is another vehicle available for personal use?												

Section C—Questions for Employers Who Provide Vehicles for Use by Their Employees

Answer these questions to determine if you meet an exception to completing Section B for vehicles used by employees who **are not** more than 5% owners or related persons (see instructions).

	Yes	No
37 Do you maintain a written policy statement that prohibits all personal use of vehicles, including commuting, by your employees?	X	
38 Do you maintain a written policy statement that prohibits personal use of vehicles, except commuting, by your employees? See the instructions for vehicles used by corporate officers, directors, or 1% or more owners		X
39 Do you treat all use of vehicles by employees as personal use?		X
40 Do you provide more than five vehicles to your employees, obtain information from your employees about the use of the vehicles, and retain the information received?		X
41 Do you meet the requirements concerning qualified automobile demonstration use? (See instructions)		X

Note: If your answer to 37, 38, 39, 40, or 41 is "Yes," do not complete Section B for the covered vehicles

Part VI Amortization

(a) Description of costs	(b) Date amortization begins	(c) Amortizable amount	(d) Code section	(e) Amortization period or percentage	(f) Amortization for this year
42 Amortization of costs that begins during your 2011 tax year (see instructions)					
43 Amortization of costs that began before your 2011 tax year				43	
44 **Total.** Add amounts in column (f) See the instructions for where to report				44	

Statement 1 - Form 990-PF, Part I, Line 11 - Other Income

Description	Revenue per Books	Net Investment Income	Adjusted Net Income
OTHER INVESTMENT INCOME	$ 35,523	$ 35,523	$
TOTAL	$ 35,523	$ 35,523	$ 0

Statement 2 - Form 990-PF, Part I, Line 16a - Legal Fees

Description	Total	Net Investment	Adjusted Net	Charitable Purpose
LEGAL EXPENSE	$ 3,356	$ 1,678	$	$ 1,678
TOTAL	$ 3,356	$ 1,678	$ 0	$ 1,678

Statement 3 - Form 990-PF, Part I, Line 16b - Accounting Fees

Description	Total	Net Investment	Adjusted Net	Charitable Purpose
AUDIT AND TAX PREP FEES	$ 12,200	$ 9,150	$	$ 3,050
TOTAL	$ 12,200	$ 9,150	$ 0	$ 3,050

Statement 4 - Form 990-PF, Part I, Line 16c - Other Professional Fees

Description	Total	Net Investment	Adjusted Net	Charitable Purpose
	$ 2,400	$ 1,200	$	$ 1,200
TOTAL	$ 2,400	$ 1,200	$ 0	$ 1,200

Statement 5 - Form 990-PF, Part I, Line 18 - Taxes

Description	Total	Net Investment	Adjusted Net	Charitable Purpose
PAYROLL TAXES	$ 19,155	$ 11,493	$	$ 7,662
PROPERTY TAXES	1,316	658		658
EXCISE TAXES	165,469			
TOTAL	$ 185,940	$ 12,151	$ 0	$ 8,320

Statement 6 - Form 990-PF, Part I, Line 19 - Depreciation

Description							
Date Acquired	Cost Basis	Prior Year Depreciation	Method	Life	Current Year Depreciation	Net Investment Income	Adjusted Net Income
BUILDING AT 100 VINE ST							
4/30/99	$ 235,000	$ 70,556	S/L	39	$ 6,025	$	$
BUILDING IMPROVEMENT							
5/15/99	2,962	2,962	S/L	7			
STAINED CABINETS IN							
7/17/01	2,500	1,769	S/L	15	167		
PAINTING BY MR. LANI							
5/04/01	1,125	1,125	S/L	7			
ROOF							
12/02/02	6,375	1,315	S/L	39	163		
PAINT OFFICE							
1/23/03	6,460	6,460	S/L	7			
WALLPAPER OFFICE							
2/03/03	11,131	11,131	S/L	7			
CARPET OFFICE							
2/20/03	6,612	6,612	S/L	7			
C&W ELECTRIC-UPGRADE ALARM SYSTEM							
5/12/04	1,440	1,440	S/L	7			
A-1 HEATING & AIR - NEW HEAT/AIR							
2/21/06	12,748	8,802	S/L	7	1,820		
PAINT TRIM ON O/S BLDG							
7/10/07	1,275	656	S/L	7	182		
PAVING DONE BY SMITHCO ASPHALT							
2/11/10	6,260	820	S/L	7	894		

Federal Statements

Statement 6 - Form 990-PF, Part I, Line 19 - Depreciation (continued)

Description							
Date Acquired	Cost Basis	Prior Year Depreciation	Method	Life	Current Year Depreciation	Net Investment Income	Adjusted Net Income
ELECTRICAL WIRING							
4/19/11 $	3,105 $		S/L	39 $	53 $		$
RENOVATIONS - OFFICE TRIM							
8/17/11	4,910		S/L	15	136		
PORTRAITS-MRS. ROSE							
12/21/98	453	453	S/L	7			
REFRIGERATOR							
5/06/99	766	766	S/L	7			
DESK CHAIR-MR. EDW							
5/24/99	1,049	1,049	S/L	7			
SIGN							
6/15/99	1,969	1,969	S/L	7			
CARLETTE'S DESK							
7/15/99	2,414	2,414	S/L	7			
MR. FULP'S DESK							
7/21/99	2,448	2,448	S/L	7			
MR. FULP'S CHAIR							
7/21/99	1,245	1,245	S/L	7			
MR. FULP'S SWIVEL CHAIR							
7/21/99	1,107	1,107	S/L	7			
2 SIDE CHAIRS FOR MR							
7/21/99	1,284	1,284	S/L	7			
MRS. ROSE LEATHER SOFA							
8/20/99	3,274	3,274	S/L	7			
BRASS DESK ACCESSORIES							
9/03/99	522	522	S/L	7			
CONSOLE							
9/09/99	875	875	S/L	7			
MRS. ROSE'S DESK							
9/09/99	1,569	1,569	S/L	7			
CARLETTE'S DRAPERIES							
10/01/99	642	642	S/L	7			
DESK - LEBRENA							
10/08/99	1,049	1,049	S/L	7			

Statement 6 - Form 990-PF, Part I, Line 19 - Depreciation (continued)

Description Date Acquired	Cost Basis	Prior Year Depreciation	Method	Life	Current Year Depreciation	Net Investment Income	Adjusted Net Income
2 SIDE CHAIRS FOR CA							
10/19/99	$ 754	$ 754	S/L	7	$	$	$
2 SIDE CHAIRS FOR LE							
11/01/99	1,048	1,048	S/L	7			
LIGHTED CABINET							
4/11/00	2,998	2,998	S/L	7			
CURIO FOR LEBRENA'S							
5/12/00	1,259	1,259	S/L	7			
CONFERENCE TABLE & CHAIRS							
11/04/00	10,425	10,425	S/L	7			
LUXURY CRYSTAL							
2/01/00	1,356	1,356	S/L	7			
PICTURE OF TRUSTEES							
1/15/01	609	609	S/L	7			
DESK UNIT DAVID							
4/16/08	2,532	965	S/L	7	361		
DESK TOP AND RENOV TO DAVID'S OFFICE							
7/31/11	11,650		S/L	7	693		
XEROX CORP - NEW COPIER							
6/01/06	1,678	1,510	S/L	5	168		
DESKTOP COMPUTER - DCK							
7/09/07	1,440	1,008	S/L	5	288		
LAPTOP-CONFERENCE RM							
3/13/08	1,033	568	S/L	5	207		
LAPTOP EDD SHERIFF							
3/13/08	741	408	S/L	5	148		
STORAGE BLDG							
11/07/02	4,997	4,997	S/L	7			
2005 HONDA VAN							
11/08/05	31,764	31,764	S/L	5			
2007 TOYOTA SEQUOIA-DCK							
8/21/07	35,538	23,692	S/L	5	7,108		
CHAIR - LEBRENA							
10/08/99	536	536	S/L	7			

Statement 6 - Form 990-PF, Part I, Line 19 - Depreciation (continued)

Description							
Date Acquired	Cost Basis	Prior Year Depreciation	Method	Life	Current Year Depreciation	Net Investment Income	Adjusted Net Income
TOTAL	$ 432,927	$ 218,211			$ 18,413	$ 0	$ 0

Statement 7 - Form 990-PF, Part I, Line 23 - Other Expenses

Description	Total	Net Investment	Adjusted Net	Charitable Purpose
	$	$	$	$
EXPENSES				
OFFICE EXPENSE	5,948	4,461		1,487
INVESTMENT EXPENSES AND FEES	187,727	187,727		
AUTO EXPENSE	8,325	4,163		4,162
GENERAL INSURANCE	6,406	4,805		1,601
DUES & SUBSCRIPTIONS	459	230		229
REPAIRS & MAINTENANCE	4,089	2,045		2,044
MISCELLANEOUS	3,936	3,936		
TOTAL	$ 216,890	$ 207,367	$ 0	$ 9,523

Statement 8 - Form 990-PF, Part II, Line 10a - US and State Government Investments

Description	Beginning of Year	End of Year	Basis of Valuation	Fair Market Value
U.S. GOV'T OBLIGATIONS	$ 1,075,420	$ 2,012,031	MARKET	$ 2,012,031
TOTAL	$ 1,075,420	$ 2,012,031		$ 2,012,031

Statement 9 - Form 990-PF, Part II, Line 10b - Corporate Stock Investments

Description	Beginning of Year	End of Year	Basis of Valuation	Fair Market Value
VARIOUS PUBLICLY TRADED SECURITIES	$ 30,875,207	$ 17,911,838	MARKET	$ 17,911,838
REITS, COMMODITIES AND OTHER	1,338,932	2,324,625	MARKET	2,324,625
TOTAL	$ 32,214,139	$ 20,236,463		$ 20,236,463

Statement 10 - Form 990-PF, Part II, Line 10c - Corporate Bond Investments

Description	Beginning of Year	End of Year	Basis of Valuation	Fair Market Value
CORPORATE BONDS - SEE ATTACHED SCHED	$ 10,212,992	$ 9,879,750	MARKET	$ 9,879,750
TOTAL	$ 10,212,992	$ 9,879,750		$ 9,879,750

Statement 11 - Form 990-PF, Part II, Line 14 - Land, Building, and Equipment

Description	Beginning Net Book	End Cost / Basis	End Accumulated Depreciation	Net FMV
BUILDING	$ 164,445	$ 235,000	$ 76,581	$ 158,419
BUILDING IMPROVEMENTS	15,797	66,904	46,507	20,397
FURNITURE & FIXTURES	1,568	53,831	41,669	12,162
OFFICE EQUIPMENT	1,398	4,892	4,305	587
STORAGE BUILDING		4,997	4,997	
VEHICLES	11,846	67,302	62,564	4,738
TOTAL	$ 195,054	$ 432,926	$ 236,623	$ 196,303

Statement 12 - Form 990-PF, Part III, Line 5 - Other Decreases

Description	Amount
UNREALIZED LOSS ON INVESTMENTS	$ 5,099,846
TOTAL	$ 5,099,846

Statement 13 - Form 990-PF, Part VIII, Line 1 - List of Officers, Directors, Trustees, Etc.

Name and Address	Title	Average Hours	Compensation	Benefits	Expenses
J.R. FULP, JR. P.O. BOX 509 SANDY SPRINGS SC 29677	CHAIRMAN	0.00	0	0	0
EDD SHERIFF 137 W MOUNTAINVIEW AVENUE GREENVILLE SC 29609	TRUSTEE	1.00	7,500	0	0
J.R. FULP, III 295 SEVEN FARMS DRIVE CHARLESTON SC 29492	TRUSTEE	0.00	0	0	0
LEBRENA F. CAMPBELL 4210 HWY 81 SOUTH ANDERSON SC 29624	TRUSTEE	0.00	0	0	0
CARL T. EDWARDS 100 VINE ST ANDERSON SC 29621	EXEC DIRECTOR EMERITUS	0.00	59,770	34,139	0
DAVID C KING 100 VINE STREET ANDERSON SC 29621	VICECHAIR/ EXEC DIRECTOR	0.00	141,722	24,671	0
JOHNNYE K. PALMER P.O. BOX 509 SANDY SPRINGS SC 29677	SECRETARY/ TREASURER	1.00	8,500	1,700	0

Statement 14 - Form 990-PF, Part XV, Line 2b - Application Format and Required Contents

Description
A WRITTEN APPLICATION SHOULD INCLUDE A DESCRIPTION OF PROGRAMS FOR WHICH THE CONTRIBUTION IS REQUESTED, THE ORGANIZATION REQUESTING THE CONTRIBUTION, AND THE TAX STATUS OF THE ORGANIZATION.

Form 990-PF, Part XV, Line 2c - Submission Deadlines

Description
NOVEMBER 15

Statement 15 - Form 990-PF, Part XV, Line 2d - Award Restrictions or Limitations

Description
NO INDIVIDUAL GRANTS OR LOANS. THERE ARE NO GEOGRAPHIC RESTRICTIONS, BUT PREFERENCE GOES TO LOCAL AND SOUTH CAROLINA ORGANIZATIONS.

The Abney Foundation

Grants Awarded

2011

Form 990-PF, Part I, Ln 25

DATE	NAME, CONTACT, ADDRESS	FOUNDATION STATUS	PURPOSE	AMOUNT
02/23/11	Mrs. Carol E. Burdette **Center of Nonprofit Excellence/United Way** PO Box 2067 Anderson, SC 29621	170(b)(1)(A)(vi)	Support for nonprofit training seminar.	$10,000
12/12/11	The Reverend R. Alan Quigley, Sr. Pastor **South Main Street Baptist Church** PO Box 1093 Greenwood, SC 29648-1093	170(b)(1)(A)(i)	Replace older exterior doors and windows.	$150,000
12/12/11	Dr. Ben Davis, President **Connie Maxwell Children's Home** Post Office Box 1178 Greenwood, SC 29648-1178	509(a)(2)	Assist with production costs of new video and brochure.	$25,000
12/12/11	Mr. John W. Crosby, Commanding Officer **The Salvation Army Boys & Girls Club** Post Office Box 43 Anderson, SC 29622-0043	170(b)(1)(a)(i)	General support.	$10,000
12/12/11	Ms. Vicki Thompson, Executive Director **The Rosa Clark Medical Clinic** 210 South Oak Street Seneca, SC 29678	170(b)(1)(A)(vi)	General support.	$5,000
12/12/11	Dr. Evans P. Whitaker, President **Anderson University** 316 Boulevard Anderson, SC 29621	509(a)(1) and 170(b)(1)(A)(iii)	Support School of Nursing.	$100,000
12/12/11	Dr. Raymond S. Greenberg, MD. PhD. **MUSC/Hollings Cancer Center** P.O. Box 250001 Charleston, SC 29425	509(a)(3) Type III Functionally Integrated Supporting Organization	Addition to The Abney Scholarship Fund.	$250,000

The Abney Foundation

Grants Awarded

2011

Form 990-PF, Part I, Ln 25

DATE	*NAME, CONTACT, ADDRESS*	*FOUNDATION STATUS*	*PURPOSE*	*AMOUNT*
12/12/11	Mr. Jonathan Runge, District Director **Blue Ridge Council, BSA** 1 Park Plaza Greenville, SC 29607	170(b)(1)(a)(vi)	General support.	$10,000
12/12/11	Dr. James F. Barker, President **Clemson University** 201 Sikes Hall Clemson, SC 29634-5002	170(b)(1)(A)(iv)	Addition to The Abney Foundation Scholarship Endowment.	$100,000
12/12/11	Ms. Lisa Hall, Liason **Anderson Sch. Dist. 5 Homeless Program** Post Office Box 439 Anderson, SC 29622	509(a)(3) Type I Supporting Organization	Provide assistance to homeless students in Anderson County.	$10,000
12/12/11	Mrs. Pamela S. Melbourne, CEO **Hospice of the Upstate** 1835 Rogers Road Anderson, SC 29621	509(a)(2)	Holding Hands/Healing Hearts program.	$10,000
12/12/11	Mr. Joe Drennon, CEO **Anderson Area YMCA** 201 East Reed Road Anderson, SC 29621	509(a)(2)	Childcare scholarships.	$10,000

The Abney Foundation

Grants Awarded

2011

Form 990-PF, Part I, Ln 25

DATE	NAME, CONTACT, ADDRESS	FOUNDATION STATUS	PURPOSE	AMOUNT
12/12/11	Mrs. Stacey S. Carroll, Executive Director **Shalom House Ministries, Inc.** 349 Blake Dairy Road Belton, SC 29627	509(a)(1) and 170(b)(1)(A)(vi)	General support.	$20,000
12/12/11	Ms. Julie Dixon, Executive Director **Anderson Crisis Pregnancy Clinic** PO Box 6161 Anderson, SC 29623	509(a)(1) and 170(b)(1)(A)(vi)	Purchase computers, printers and client educational material	$10,000
12/12/11	Ms. Libby Winkler, Executive Director **Habitat for Humanity** 210 South Murray Avenue Anderson, SC 29624	170(b)(1)(A)(vi)	Assistance with construction of a Habitat home.	$10,000
12/12/11	Dr. John V. Griffith, President **Presbyterian College** 503 South Broad Street Clinton, SC 29325	509(a)(1) and 170(b)(1)(A)(ii)	Addition to The Abney Scholarship endowment.	$50,000
12/12/11	Ms. Karen Mitchell, Board Chair **Girl Scouts of SC/Mountains to Midlands** 5 Independence Pointe, Suite 120 Greenville, SC 29615	170(b)(1)(A)(vi)	Support of the Girl Scout program in Anderson County.	$10,000

The Abney Foundation

Grants Awarded

2011

Form 990-PF, Part I, Ln 25

DATE	*NAME, CONTACT, ADDRESS*	*FOUNDATION STATUS*	*PURPOSE*	*AMOUNT*
12/12/11	Ms. Megan Riegel, President **Peace Center for the Performing Arts** 101 West Broad Street Greenville, SC 29601	509(a)(1) and 170(b)(1)(A)(vi)	Scholarships for Anderson County students to attend POP! Performances.	$5,000
12/12/11	Mr. Michael J. Firmin, Executive Director **Golden Harvest Food Bank** 3310 Commerce Drive Augusta, GA 30909	509(a)(1) and 170(b)(1)(A)(vi)	Assist with replacing refrigerated truck.	$10,000
12/12/11	Ms. Coby C. Hennecy, CPA, Exec. Dir. **The ETV Endowment of South Carolina** 401 East Kennedy Street, Suite B-1 Spartanburg, SC 29302	509(a)(1) and 170(b)(1)(A)(vi)	General support.	$5,000
12/12/11	Ms. Laurie H. Ashley, Executive Director **Meals on Wheels** Post Office Box 285 Anderson, SC 29622	170(b)(1)(A)(vi)	General support.	$20,000
12/12/11	Mr. Greg Skipper, Executive Director **Calvary Home for Children** 110 Calvary Home Circle Anderson, SC 29621	170(b)(1)(A)(vi)	Replacement of floor coverings and damaged furniture.	$10,000

The Abney Foundation

Grants Awarded

2011

Form 990-PF, Part I, Ln 25

DATE	*NAME, CONTACT, ADDRESS*	*FOUNDATION STATUS*	*PURPOSE*	*AMOUNT*
12/12/11	Mr. Sidney Stewart, Executive Director **Haven of Rest Ministries, Inc.** Post Office Box 466 Anderson, SC 29622	170(b)(1)(A)(vi)	General support.	$15,000
12/12/11	Mrs. Kristi King-Brock, Executive Director **Anderson Interfaith Ministries** Post Office Box 1136 Anderson, SC 29622	509(a)(1) and 170(b)(1)(A)(vi)	General support.	$20,000
12/12/11	Mrs. Kristin Palmer Williams, Exec. Dir. **Cancer Association of Anderson** 215 East Calhoun Street Anderson, SC 29621	509(a)(1) and 170(b)(1)(A)(vi)	Assistance with travel expenses to medical appointments for cancer patients.	$15,000
12/12/11	Ms. Barb Baptista, Executive Director **Anderson Free Clinic** Post Office Box 728 Anderson, SC 29622	509(a)(1) and 170(b)(1)(A)(iii)	Pharmacy expenses.	$30,000
12/12/11	Ms. Tracy Whitten Bowie, Exec. Dir. **Foothills Alliance** 216 East Calhoun Street Anderson, SC 29621	170(b)(1)(A)(vi)	Funding for therapists.	$10,000

The Abney Foundation

Grants Awarded

2011

Form 990-PF, Part I, Ln 25

DATE	*NAME, CONTACT, ADDRESS*	*FOUNDATION STATUS*	*PURPOSE*	*AMOUNT*
12/12/11	Mr. Love Collins, III, Exec.VP -Inst. Adv. **Benedict College** 1600 Harden Street Columbia, SC 29204	170(b)(1)(A)(ii)	Addition to The Abney Scholarship Fund.	$50,000
12/12/11	Dr. Henry N. Tisdale, President **Claflin University** 400 Magnolia Street Orangeburg, SC 29115	170(b)(1)(A)(ii)	Addition to The Abney Foundation Scholarship Endowment.	$50,000
12/12/11	Dr. Daniel W. Ball, President **Lander University** 320 Stanley Avenue Greenwood, SC 29649	509(a)(3) Type III Functionally Integrated Supporting Organization	Addition to The Abney Scholarship Fund.	$50,000
12/12/11	Dr. Benjamin Dunlap, President **Wofford College** 429 North Church Street Spartanburg, SC 29303-3663	170(b)(1)(A)(ii)	Addition to The John Pope Abney Memorial Scholarship Fund.	$50,000
12/12/11	Mr. McLester McDowell, Chairman **Anderson Emergency Kitchen, Inc** P.O. Box 515 Anderson, SC 29622	170(b)(1)(A)(vi)	General support.	$10,000

The Abney Foundation

Grants Awarded

2011

Form 990-PF, Part I, Ln 25

DATE	*NAME, CONTACT, ADDRESS*	*FOUNDATION STATUS*	*PURPOSE*	*AMOUNT*
12/12/11	Ms. Suzanne McMahan & Ms. Gloria Byrd **Area 14 Special Olympics** 515 North McDuffie Street Anderson, SC 29621	509(a)(1) and 170(b)(1)(A)(vi)	General support.	$5,000
12/12/11	Mrs. Carolyn R. Smith, Executive Director **Anderson Sunshine House** Post Office Box 435 Anderson, SC 29622	509(a)(1) and 170(b)(1)(A)(vi)	General support.	$10,000
12/12/11	Mr. Vernon R, Hayes, MA, Exec. Dir. **Boys Home of the South** 10612 Augusta Road Belton, SC 29627	509(a)(2)	General support.	$5,000
12/12/11	Ms. Pati Brosche **Clean Start** 219 Townsend Street Anderson, SC 29625	170(b)(1)(A)(vi)	General support.	$5,000
12/12/11	Mr. James A. Reed, President **Good Neighbor Cupboard** 313 Tower Street, Suite 113 Anderson, SC 29624	170(b)(1)(A)(vi)	General support.	$10,000

The Abney Foundation

Grants Awarded

2011

Form 990-PF, Part I, Ln 25

DATE	NAME, CONTACT, ADDRESS	FOUNDATION STATUS	PURPOSE	AMOUNT
12/12/11	Mr. Alex Richey, Director **Home with a Heart** 220 James Mattison Road Liberty, SC 29657	509(a)(1) and 170(b)(1)(A)(vi)	General support.	$5,000
12/12/11	The Reverend Perry Noble, Senior Pastor **NewSpring Church** Post Office Box 1407 Anderson, SC 29622	170(b)(1)(A)(i)	General support.	$500,000
12/12/11	Mr. Trent Johnson, Regional Dev. Director **The Salvation Army** Post Office Box 43 Anderson, SC 29622-0043	170(b)(1)(a)(i)	General support.	$10,000
12/12/11	Ms. Madeleine McGee , President **SCANPO** 2711 Middleburg Drive, Suite 201 Columbia, SC 29204	509(a)(2)	Annual conference support, scholarships to conference and general support.	$5,000
12/12/11	The Reverend Jack Hardaway, Rector **Grace Episcopal Church** 711 South McDuffie Street Anderson, SC 29624	170(b)(1)(a)(i)	General support.	$100,000
			42 Grants	**$1,795,000**

Form 990-PF, Part IV, Ln 1a

Short term transactions

This category includes sales of assets held 12 months or less.

Description	Cusip	Number of shares	Date of acquisition	Sale date	Sales price or pass through gain	Cost, other basis or pass through loss	Net gain or loss
CHEVRONTEXACO CORP	166764100	26	01/11/10	01/07/11	$2,354 85	$2,101 34	$253 51
EMC CORP SR NT CONV	268648AK8	3000	03/26/10	01/07/11	$4,428 75	$3,740 77	$687 98
ENSCO INTL LTD	29358Q109	68	08/09/10	01/07/11	$3,493 95	$3,086 82	$407 13
EXXON MOBIL CORP	30231G102	98	02/23/10	01/07/11	$7,409 91	$6,409 33	$1,000 58
PEOPLES UTD FINL INC	712704105	191	07/29/10	01/07/11	$2,682 07	$2,657 82	$21 25
TARGET CORP	87612E106	63	08/06/10	01/07/11	$3,458 17	$3,296 42	$161 75
3M CO	88579Y101	27	12/06/10	01/07/11	$2,334 18	$2,352 03	$-17 85
UNITED PARCEL SVC INC CL B	911312106	31	12/06/10	01/07/11	$2,243 20	$2,224 75	$18 45
UNITED STS STL CORP	912909AE8	1000	07/21/10	01/07/11	$1,885 00	$1,577 50	$307 50
XCEL ENERGY INC	98389B100	257	04/29/10	01/07/11	$6,022 10	$5,534 62	$487 18
TYCO ELECTRONICS LTD	H8912P106	94	04/29/10	01/07/11	$3,322 14	$3,027 30	$294 84
TYCO ELECTRONICS LTD	H8912P106	5	04/29/10	01/07/11	$176 71	$161 02	$15 69
BABCOX & WILCOX CO	05615F102	60	11/18/10	01/07/11	$1,601 97	$1,496 84	$105 13
BRINKS CO	109696104	60	11/18/10	01/07/11	$1,597 17	$1,560 28	$36 89
CORELOGIC INC	21871D103	70	03/25/10	01/07/11	$1,338 37	$1,423 93	$-85 56
DRESSER-RAND GROUP INC	261608103	30	11/01/10	01/07/11	$1,250 97	$1,034 83	$216 14
EXTERRAN HLDGS INC	30225X103	50	06/21/10	01/07/11	$1,145 48	$1,411 66	$-266 18
NORTHWEST BANCSHARES INC MD	667340103	90	09/15/10	01/07/11	$1,061 98	$1,039 18	$22 80
PHH CORP NEW	693320202	60	11/18/10	01/07/11	$1,464 57	$1,219 74	$244 83
REGAL BELOIT CORP	758750103	20	11/18/10	01/07/11	$1,319 97	$1,149 99	$169 98
SPDR SER TR KBW REGL BKG ETF	78464A698	50	04/15/10	01/07/11	$1 298 47	$1,425 05	$-126 58
SALLY BEAUTY HLDGS INC	79546E104	170	01/21/10	01/07/11	$2,356 86	$1,502 95	$853 91
TRINITY INDUSTRIES INC	896522109	50	08/09/10	01/07/11	$1,320 97	$978 49	$342 48
MARRIOTT INTL INC NEW CL A	571903202	10	06/29/10	01/11/11	$404 69	$310 79	$93 90
VIRGIN MEDIA INC	92769L101	179	08/30/10	01/11/11	$4,531 66	$3,617 86	$913 80
VIRGIN MEDIA INC	92769L101	10	01/05/11	01/11/11	$253 17	$264 60	$-11 43

Short term transactions

This category includes sales of assets held 12 months or less

Description	Cusip	Number of shares	Date of acquisition	Sale date	Sales price or pass through gain	Cost, other basis or pass through loss	Net gain or loss
ATLAS AIR WORLDWIDE HLDGS INC NEW	049164205	69	03/31/10	01/11/11	$3,578 66	$3,675 07	$-96 41
ATLAS AIR WORLDWIDE HLDGS INC NEW	049164205	20	05/11/10	01/11/11	$1,037 30	$1,061 73	$-24 43
MARRIOTT INTL INC NEW CL A	571903202	10	01/05/11	01/11/11	$404 69	$414 95	$-10 26
ATLAS AIR WORLDWIDE HLDGS INC NEW	049164205	10	09/09/10	01/11/11	$518 65	$479 73	$38 92
MACYS INC	55616P104	10	01/05/11	01/11/11	$234 29	$251 20	$-16 91
AMERISOURCEBERGEN CORP	03073E105	10	01/05/11	01/11/11	$348 39	$339 50	$8 89
ATLAS AIR WORLDWIDE HLDGS INC NEW	049164205	10	01/05/11	01/11/11	$518 65	$540 31	$-21 66
MANPOWER INC	56418H100	20	01/05/11	01/11/11	$1,334 58	$1,277 21	$57 37
ATLAS AIR WORLDWIDE HLDGS INC NEW	049164205	20	06/08/10	01/11/11	$1,037 29	$939 98	$97 31
COLUMBIA FDS SER TR HIGH INCOME FD	19765H495	191 07	09/15/10	01/12/11	$1,553 41	$1,526 66	$26 75
COLUMBIA FDS SER TR HIGH INCOME FD	19765H495	62893 08	04/14/10	01/12/11	$511,320 75	$500,000 00	$11,320 75
GLAXO WELLCOME PLC SPONSORED ADR	37733W105	6	09/24/10	01/13/11	$233 35	$241 94	$-8 59
GLAXO WELLCOME PLC SPONSORED ADR	37733W105	24	09/27/10	01/13/11	$933 39	$966 27	$-32 88
XCEL ENERGY INC	98389B100	368	04/29/10	01/13/11	$8,622 17	$7,925 07	$697 10
XCEL ENERGY INC	98389B100	197	04/29/10	01/13/11	$4,618 45	$4,242 49	$375 96
XCEL ENERGY INC	98389B100	85	05/18/10	01/13/11	$1,992 73	$1,830 38	$162 35
GLAXO WELLCOME PLC SPONSORED ADR	37733W105	48	09/24/10	01/13/11	$1,866 78	$1,941 67	$-74 89
GLAXO WELLCOME PLC SPONSORED ADR	37733W105	265	09/27/10	01/13/11	$10,306 21	$10,707 72	$-401 51
XCEL ENERGY INC	98389B100	532	05/17/10	01/14/11	$12,483 92	$11,400 07	$1,083 85
XCEL ENERGY INC	98389B100	122	05/18/10	01/14/11	$2,862 85	$2,627 14	$235 71
APACHE CORP	037411105	150	07/26/10	01/18/11	$18,842 25	$14,163 11	$4,679 14
MARVELL TECHNOLOGY GROUP LTD	G5876H105	80	12/21/10	01/20/11	$1,634 37	$1,757 91	$-123 54
INVESCO LTD SHS	G491BT108	10	04/27/10	01/20/11	$243 10	$265 10	$-22 00
PRECISION CASTPARTS CORP	740189105	8	04/30/10	01/20/11	$1,155 20	$1,063 79	$91 41
OPENTABLE INC	68372A104	10	01/05/11	01/20/11	$757 18	$717 60	$39 58
NETLOGIC MICROSYSTEMS INC	64118B100	20	01/11/11	01/20/11	$678 61	$729 81	$-51 20

Short term transactions

This category includes sales of assets held 12 months or less.

Description	Cusip	Number of shares	Date of acquisition	Sale date	Sales price or pass through gain	Cost, other basis or pass through loss	Net gain or loss
MACYS INC	55616P104	10	06/08/10	01/20/11	$237 49	$202 27	$35 22
FINISAR CORP	31787A507	40	11/16/10	01/20/11	$1,220 29	$748 94	$471 35
FINISAR CORP	31787A507	20	01/05/11	01/20/11	$610 14	$616 60	$-6 46
DOLLAR GEN CORP	256677105	20	10/13/10	01/20/11	$592 39	$578 80	$13 59
EQUINIX INC NEW	29444U502	4	05/03/10	01/20/11	$341 66	$411 06	$-69 40
EQUINIX INC NEW	29444U502	6	05/07/10	01/20/11	$512 50	$613 12	$-100 62
DISCOVER FINL SVCS	254709108	10	08/03/10	01/20/11	$205 98	$154 30	$51 68
DICKS SPORTING GOODS INC	253393102	10	06/08/10	01/20/11	$354 37	$260 20	$94 17
DICKS SPORTING GOODS INC	253393102	10	01/05/11	01/20/11	$354 37	$372 50	$-18 13
COGNIZANT TECHNOLOGY SOLUTIONS	192446102	10	01/05/11	01/20/11	$738 38	$753 50	$-15 12
ATMEL CORP COM	049513104	10	01/05/11	01/20/11	$135 00	$127 36	$7 64
MERCK & CO INC	58933Y105	875	09/10/10	01/26/11	$29,228 90	$31,840 55	$-2,611 65
KENNAMETAL INC	489170100	107	02/01/10	01/28/11	$4,302 18	$2,676 12	$1,626 06
ATMEL CORP COM	049513104	70	12/27/10	01/31/11	$957 74	$911 17	$46 57
ATMEL CORP COM	049513104	10	01/05/11	01/31/11	$136 82	$127 36	$9 46
FINISAR CORP	31787A507	50	11/16/10	01/31/11	$1,665 11	$936 18	$728 93
KENNAMETAL INC	489170100	25	02/11/10	01/31/11	$1,016 05	$603 25	$412 80
KENNAMETAL INC	489170100	80	02/01/10	01/31/11	$3,251 35	$2,000 84	$1,250 51
VERIZON COMMUNICATIONS	92343V104	200	10/05/10	02/03/11	$7,220 62	$6,716 06	$504 56
VERIZON COMMUNICATIONS	92343V104	100	09/20/10	02/03/11	$3,610 31	$3,177 99	$132 32
LYONDELLBASELL INDUSTRIES NV	N53745100	10	01/05/11	02/03/11	$364 20	$347 70	$16 50
LYONDELLBASELL INDUSTRIES NV	N53745100	11	10/25/10	02/03/11	$400 61	$308 30	$92 31
LYONDELLBASELL INDUSTRIES NV	N53745100	35	10/25/10	02/04/11	$1,252 69	$980 94	$271 75
LYONDELLBASELL INDUSTRIES NV	N53745100	33	10/25/10	02/04/11	$1,199 19	$924 89	$274 30
LYONDELLBASELL INDUSTRIES NV	N53745100	34	10/25/10	02/07/11	$1,205 93	$952 91	$253 02
LYONDELLBASELL INDUSTRIES NV	N53745100	34	10/25/10	02/07/11	$1,220 92	$952 91	$268 01

Short term transactions

This category includes sales of assets held 12 months or less

Description	Cusip	Number of shares	Date of acquisition	Sale date	Sales price or pass through gain	Cost, other basis or pass through loss	Net gain or loss
NUCOR CORP	670346105	800	12/14/10	02/09/11	$37,776 47	$34,506 16	$3,270 31
SCRIPPS NETWORKS INTERACTIVE INC	811065101	87	03/31/10	02/10/11	$4,298 17	$3,846 92	$451 25
SCRIPPS NETWORKS INTERACTIVE INC	811065101	86	03/31/10	02/10/11	$4,045 12	$3,802 71	$242 41
ISHARES TR MSCI EMERGING MKTS	464287234	2100	04/08/10	02/11/11	$95,569 58	$90,237 00	$5,332 58
BARRICK GOLD CORP	067901108	150	11/09/10	02/14/11	$7,243 26	$7,996 65	$-753 39
BARRICK GOLD CORP	067901108	125	11/09/10	02/14/11	$6,036 04	$6,663 88	$-627 84
DOLLAR GEN CORP	256677105	265	10/13/10	02/14/11	$7,122 58	$7,669 07	$-546 49
DOLLAR GEN CORP	256677105	10	10/25/10	02/14/11	$268 78	$284 00	$-15 22
BARRICK GOLD CORP	067901108	100	05/28/10	02/14/11	$4,828 84	$4,206 68	$622 16
FORD MTR CO CAP TR II CONV PFD	345395206	291	07/29/10	02/16/11	$14,826 17	$13,680 31	$1,145 86
FINISAR CORP	31787A507	30	11/16/10	02/17/11	$1,272 81	$561 71	$711 10
TERADATA CORP DEL	88076W103	40	09/28/10	02/17/11	$1,926 76	$1,509 73	$417 03
MARRIOTT INTL INC NEW CL A	571903202	50	06/29/10	02/17/11	$2,038 46	$1,553 94	$484 52
NETAPP INC	64110D104	10	01/11/11	02/17/11	$530 99	$583 30	$-52 31
OPENTABLE INC	68372A104	10	10/25/10	02/17/11	$926 48	$590 18	$336 30
ATMEL CORP COM	049513104	30	01/05/11	02/17/11	$467 45	$382 09	$85 36
NETLOGIC MICROSYSTEMS INC	64118B100	10	12/27/10	02/22/11	$400 99	$364 30	$36 69
ATMEL CORP COM	049513104	40	01/05/11	02/22/11	$601 99	$509 46	$92 53
FINISAR CORP	31787A507	10	11/16/10	02/22/11	$403 29	$187 24	$216 05
MARATHON OIL CORP	565849106	175	01/13/11	02/22/11	$8,340 65	$7,523 25	$817 40
OPENTABLE INC	68372A104	10	10/25/10	02/22/11	$888 48	$590 18	$298 30
AVAGO TECHNOLOGIES LTD	Y0486S104	30	01/20/11	02/22/11	$985 33	$830 94	$154 39
MARATHON OIL CORP	565849106	825	01/13/11	02/22/11	$39,320 23	$35,466 75	$3,853 48
MARATHON OIL CORP	565849106	175	01/25/11	02/22/11	$8 340 65	$7,398 41	$942 24
FREEPORT-MCMORAN COPPER & GOLD CL B	35671D857	500	11/19/10	02/23/11	$25,662 71	$25,129 50	$533 21
SPDR SER TR KBW REGL BKG ETF	78464A698	80	04/15/10	02/25/11	$2,111 00	$2,280 07	$-169 07

Short term transactions

This category includes sales of assets held 12 months or less

Description	Cusip	Number of shares	Date of acquisition	Sale date	Sales price or pass through gain	Cost, other basis or pass through loss	Net gain or loss
MARVELL TECHNOLOGY GROUP LTD	G5876H105	20	12/21/10	03/02/11	$359 91	$439 48	$-79 57
MARVELL TECHNOLOGY GROUP LTD	G5876H105	364	12/08/10	03/02/11	$6,550 31	$7,313 63	$-763 32
MARVELL TECHNOLOGY GROUP LTD	G5876H105	10	12/15/10	03/02/11	$179 95	$198 42	$-18 47
MOLSON COORS BREWING CO CL B	60871R209	27	12/06/10	03/04/11	$1,198 02	$1,323 95	$-125 93
MOLSON COORS BREWING CO CL B	60871R209	96	12/07/10	03/04/11	$4,255 90	$4,744 82	$-488 92
MOLSON COORS BREWING CO CL B	60871R209	11	12/08/10	03/04/11	$487 66	$544 17	$-56 51
MOLSON COORS BREWING CO CL B	60871R209	42	11/09/10	03/04/11	$1,861 96	$2,144 74	$-282 78
MOLSON COORS BREWING CO CL B	60871R209	32	11/09/10	03/04/11	$1,414 69	$1,634 09	$-219 40
MOLSON COORS BREWING CO CL B	60871R209	51	12/06/10	03/04/11	$2,262 92	$2,504 36	$-241 44
MOLSON COORS BREWING CO CL B	60871R209	6	12/06/10	03/04/11	$266 23	$294 59	$-28 36
MOLSON COORS BREWING CO CL B	60871R209	106	12/09/10	03/04/11	$4,703 33	$5,203 67	$-500 34
MOLSON COORS BREWING CO CL B	60871R209	6	12/06/10	03/04/11	$265 99	$294 63	$-28 64
TEVA PHARMACEUTICAL INDS LTD	881624209	25	11/19/10	03/08/11	$1,229 12	$1,255 00	$-25 88
TEVA PHARMACEUTICAL INDS LTD	881624209	75	11/19/10	03/08/11	$3,687 36	$3,765 00	$-77 64
APACHE CORP	037411105	50	07/26/10	03/10/11	$5,869 06	$4,721 03	$1,148 03
ANADARKO PETROLEUM	032511107	250	10/13/10	03/10/11	$19,199 33	$14,609 63	$4,589 70
PRECISION CASTPARTS CORP	740189105	2	08/30/10	03/10/11	$278 30	$231 32	$46 98
PRECISION CASTPARTS CORP	740189105	9	05/11/10	03/10/11	$1,252 33	$1,107 99	$144 34
PRECISION CASTPARTS CORP	740189105	7	09/15/10	03/10/11	$974 03	$866 14	$107 89
PRECISION CASTPARTS CORP	740189105	1	04/08/10	03/10/11	$139 15	$127 50	$11 65
PRECISION CASTPARTS CORP	740189105	5	09/28/10	03/10/11	$695 74	$639 14	$56 60
PRECISION CASTPARTS CORP	740189105	8	03/10/10	03/10/11	$1,113 18	$1,031 86	$81 32
PRECISION CASTPARTS CORP	740189105	7	05/03/10	03/10/11	$974 04	$907 23	$66 81
PRECISION CASTPARTS CORP	740189105	34	04/30/10	03/10/11	$4,731 03	$4,521 10	$209 93
DEVON ENERGY CORPORATION NEW	25179M103	100	06/04/10	03/10/11	$8,650 17	$6,528 17	$2,122 00
DEVON ENERGY CORPORATION NEW	25179M103	100	06/15/10	03/10/11	$8,650 18	$6,919 14	$1,731 04

Short term transactions

This category includes sales of assets held 12 months or less

Description	Cusip	Number of shares	Date of acquisition	Sale date	Sales price or pass through gain	Cost, other basis or pass through loss	Net gain or loss
CSX CORP	126408103	50	07/13/10	03/10/11	$3,720 89	$2,666 90	$1,053 99
APACHE CORP	037411105	50	07/26/10	03/10/11	$5,869 06	$4,721 04	$1,148 02
CSX CORP	126408103	75	10/13/10	03/10/11	$5,581 34	$4,494 13	$1,087 21
CSX CORP	126408103	175	08/04/10	03/10/11	$13,023 13	$9,472 51	$3,550 62
ATMEL CORP COM	049513104	461	11/16/10	03/11/11	$5,485 42	$4,547 26	$938 16
COACH INC	189754104	10	02/17/11	03/11/11	$550 29	$572 40	$-22 11
GUESS INC	401617105	10	03/17/10	03/11/11	$431 69	$466 40	$-34 71
MACYS INC	55616P104	10	02/17/11	03/11/11	$232 99	$239 60	$-6 61
MARRIOTT INTL INC NEW CL A	571903202	30	06/29/10	03/11/11	$1,139 08	$932 36	$206 72
CUMMINS ENGINE INC	231021106	50	10/26/10	03/15/11	$4,903 52	$4,473 69	$429 83
APPLE COMPUTER INC	037833100	35	03/03/11	03/15/11	$12,105 08	$12,560 32	$-455 24
CUMMINS ENGINE INC	231021106	50	10/28/10	03/15/11	$4,903 52	$4,450 80	$452 72
SEABRIDGE GOLD INC	811916105	200	08/16/10	03/15/11	$6,004 46	$5,589 40	$415 06
CUMMINS ENGINE INC	231021106	150	10/26/10	03/15/11	$14,710 56	$13,421 05	$1,289 51
APPLE COMPUTER INC	037833100	15	03/03/11	03/15/11	$5,187 89	$5,383 00	$-195 11
NVIDIA CORP	67066G104	240	01/20/11	03/17/11	$4,185 83	$5,295 46	$-1,109 63
NVIDIA CORP	67066G104	50	02/17/11	03/17/11	$872 05	$1,195 00	$-322 95
WILLIAMS SONOMA INC	969904101	10	02/17/11	03/17/11	$387 59	$382 37	$5 22
CUMMINS ENGINE INC	231021106	2	02/17/11	03/17/11	$201 73	$221 88	$-20 15
CUMMINS ENGINE INC	231021106	2	02/22/11	03/17/11	$201 72	$213 41	$-11 69
CUMMINS ENGINE INC	231021106	1	02/02/11	03/17/11	$100 86	$113 06	$-12 20
COACH INC	189754104	10	01/31/11	03/17/11	$510 19	$535 30	$-25 11
INVESCO LTD SHS	G491BT108	10	02/22/11	03/17/11	$244 79	$268 30	$-23 51
F5 NETWORKS INC	315616102	2	01/11/11	03/17/11	$214 68	$326 61	$-111 93
F5 NETWORKS INC	315616102	1	01/05/11	03/17/11	$107 34	$135 53	$-28 19
F5 NETWORKS INC	315616102	2	02/17/11	03/17/11	$214 67	$248 78	$-34 11

Short term transactions

This category includes sales of assets held 12 months or less.

Description	Cusip	Number of shares	Date of acquisition	Sale date	Sales price or pass through gain	Cost, other basis or pass through loss	Net gain or loss
GUESS INC	401617105	10	03/17/10	03/17/11	$384 29	$466 40	$-82 11
MACYS INC	55616P104	10	01/16/11	03/17/11	$236 70	$259 60	$-22 90
MACYS INC	55616P104	10	06/08/10	03/17/11	$236 69	$202 27	$34 42
MARRIOTT INTL INC NEW CL A	571903202	20	06/29/10	03/17/11	$747 19	$621 58	$125 61
TERADATA CORP DEL	88076W103	10	09/28/10	03/17/11	$487 38	$377 43	$109 95
NII HLDGS INC CL B NEW	62913F201	10	01/05/11	03/17/11	$374 17	$438 13	$-63 96
NVIDIA CORP	67066G104	20	03/11/11	03/17/11	$348 82	$362 44	$-13 62
NVIDIA CORP	67066G104	210	01/31/11	03/17/11	$3,662 60	$5,011 57	$-1,348 97
CUMMINS ENGINE INC	231021106	1	12/13/10	03/18/11	$101 58	$118 22	$-16 64
CUMMINS ENGINE INC	231021106	2	01/10/11	03/18/11	$203 15	$237 82	$-34 67
COMPLETE PRODTN SVCS INC	20453E109	10	02/22/11	03/18/11	$308 39	$274 94	$33 45
AVAGO TECHNOLOGIES LTD	Y0486S104	10	01/20/11	03/18/11	$299 55	$276 98	$22 57
AVAGO TECHNOLOGIES LTD	Y0486S104	40	03/11/11	03/18/11	$1,198 19	$1,247 24	$-49 05
PRICELINE COM INC	741503403	1	01/05/11	03/18/11	$451 59	$423 51	$28 08
EL PASO CORP	28336L109	0 38	01/27/11	03/21/11	$6 37	$6 08	$0 29
MARRIOTT INTL INC NEW CL A	571903202	181	06/29/10	03/24/11	$6,692 04	$5,625 26	$1,066 78
OPENTABLE INC	68372A104	10	10/25/10	03/24/11	$944 94	$590 18	$354 76
OPENTABLE INC	68372A104	10	03/17/11	03/24/11	$944 95	$891 90	$53 05
CERNER CORP	156782104	1	03/18/11	03/24/11	$107 73	$103 98	$3 75
TIBCO SOFTWARE INC	88632Q103	20	03/17/11	03/29/11	$530 59	$481 64	$48 95
CONCUR TECHNOLOGIES INC	206708109	10	03/18/11	03/29/11	$549 09	$523 59	$25 50
NETLOGIC MICROSYSTEMS INC	64118B100	10	03/11/11	03/29/11	$414 39	$389 70	$24 69
OPENTABLE INC	68372A104	52	10/25/10	03/29/11	$5,249 66	$3,068 93	$2,180 73
COMPLETE PRODTN SVCS INC	20453E109	10	03/24/11	04/01/11	$313 59	$299 09	$14 50
NII HLDGS INC CL B NEW	62913F201	243	12/08/10	04/01/11	$10,311 99	$10 261 91	$50 08
RED HAT INC	756577102	10	02/17/11	04/01/11	$457 29	$454 00	$3 29

Short term transactions

This category includes sales of assets held 12 months or less

Description	Cusip	Number of shares	Date of acquisition	Sale date	Sales price or pass through gain	Cost, other basis or pass through loss	Net gain or loss
AVAGO TECHNOLOGIES LTD	Y0486S104	10	01/20/11	04/01/11	$318 35	$276 98	$41 37
TRW AUTOMOTIVE HLDGS CORP	87264S106	10	03/24/11	04/01/11	$554 64	$529 53	$25 11
FINISAR CORP	31787A507	10	03/24/11	04/01/11	$236 31	$222 66	$13 65
NAVISTAR INTL CORP NEW	63934EAL2	7000	09/24/10	04/15/11	$10,198 13	$7,920 17	$2,277 96
GUESS INC	401617105	10	05/03/10	04/18/11	$378 08	$466 00	$-87 92
GUESS INC	401617105	10	04/28/10	04/18/11	$378 08	$465 65	$-87 57
GUESS INC	401617105	10	01/31/11	04/18/11	$378 09	$423 70	$-45 61
GUESS INC	401617105	10	10/04/10	04/18/11	$378 08	$400 63	$-22 55
GUESS INC	401617105	9	07/30/10	04/18/11	$340 28	$317 56	$22 72
GUESS INC	401617105	56	06/29/10	04/19/11	$2,153 11	$1,755 60	$397 51
GUESS INC	401617105	4	06/29/10	04/19/11	$151 94	$125 40	$26 54
GUESS INC	401617105	10	06/08/10	04/19/11	$379 85	$321 09	$58 76
GUESS INC	401617105	10	09/09/10	04/19/11	$379 85	$349 10	$30 75
GUESS INC	401617105	11	07/30/10	04/19/11	$417 83	$388 12	$29 71
GUESS INC	401617105	20	07/08/10	04/19/11	$759 70	$669 79	$89 91
SWIFT ENERGY CO	870738101	10	03/24/11	04/27/11	$389 99	$398 50	$-8 51
MACYS INC	55616P104	100	06/29/10	04/28/11	$2,425 19	$1,794 00	$631 19
MACYS INC	55616P104	10	08/24/10	04/28/11	$242 52	$194 00	$48 52
MACYS INC	55616P104	10	08/27/10	04/28/11	$242 52	$195 10	$47 42
MACYS INC	55616P104	239	06/08/10	04/28/11	$5,796 21	$4,834 15	$962 06
CERNER CORP	156782104	4	03/18/11	04/29/11	$484 23	$415 92	$68 31
CITRIX SYS INC	177376100	10	02/17/11	04/29/11	$841 27	$721 70	$119 57
CITRIX SYS INC	177376100	10	03/17/11	04/29/11	$841 26	$674 80	$166 46
NETFLIX COM INC	64110L106	1	02/17/11	04/29/11	$232 82	$240 65	$-7 83
EL PASO CORP	28336L109	102	01/27/11	05/04/11	$1,839 29	$1,639 29	$200 00
EL PASO CORP	28336L109	129 31	01/27/11	05/04/11	$2,335 89	$2,078 22	$257 67

Short term transactions

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Description	Cusip	Number of shares	Date of acquisition	Sale date	Sales price or pass through gain	Cost, other basis or pass through loss	Net gain or loss
EL PASO CORP	28336L109	231 69	01/26/11	05/04/11	$4,185 27	$3,613 74	$571 53
TARGET CORP	87612E106	73	08/06/10	05/04/11	$3,562 62	$3,819 66	$-257 04
PARKER-HANNIFIN CP	701094104	10	04/01/11	05/05/11	$895 13	$952 70	$-57 57
EATON CORP	278058102	20	08/30/10	05/06/11	$1,054 49	$716 16	$338 33
EATON CORP	278058102	20	08/24/10	05/06/11	$1,054 49	$711 10	$343 39
EATON CORP	278058102	60	08/17/10	05/06/11	$3,163 48	$2,307 30	$856 18
EATON CORP	278058102	112	07/30/10	05/06/11	$5,905 15	$4,349 11	$1,556 04
WILLIAMS SONOMA INC	969904101	20	02/17/11	05/09/11	$848 38	$764 75	$83 63
NETFLIX COM INC	64110L106	2	02/17/11	05/09/11	$471 19	$481 30	$ 10 11
CONCUR TECHNOLOGIES INC	206708109	24	08/27/10	05/10/11	$1,205 00	$1 118 06	$86 94
CONCUR TECHNOLOGIES INC	206708109	48	08/27/10	05/11/11	$2,393 60	$2,236 12	$157 48
CONCUR TECHNOLOGIES INC	206708109	49	08/27/10	05/12/11	$2,407 68	$2,282 70	$124 98
INVESCO LTD SHS	G491BT108	10	02/22/11	05/12/11	$244 20	$268 30	$-24 10
VARIAN MED SYS INC	92220P105	38	09/09/10	05/20/11	$2,617 39	$2,165 42	$151 97
VARIAN MED SYS INC	92220P105	36	09/09/10	05/23/11	$2,448 96	$2,051 45	$397 51
MICRON TECHNOLOGY	595112103	10	01/27/11	05/24/11	$97 00	$104 30	$-7 30
MICRON TECHNOLOGY	595112103	10	01/31/11	05/24/11	$97 00	$104 10	$-7 10
NETFLIX COM INC	64110L106	3	02/17/11	05/24/11	$745 31	$721 95	$23 36
NEWFIELD EXPL CO	651290108	10	03/24/11	05/24/11	$744 62	$726 14	$18 48
AGCO CORP	001084102	10	02/22/11	05/24/11	$485 52	$557 71	$-72 22
PIONEER NAT RES CO	723787107	2	05/09/11	05/24/11	$183 12	$180 32	$2 80
VARIAN MED SYS INC	92220P105	35	09/09/10	05/24/11	$2,343 37	$1,994 46	$348 91
COMPLETE PRODTN SVCS INC	20453E109	10	03/24/11	05/24/11	$316 62	$299 08	$17 54
CITRIX SYS INC	177376100	10	03/17/11	05/24/11	$826 88	$674 80	$152 08
CERNER CORP	156782104	6	10/04/10	05/24/11	$723 74	$515 53	$208 21
HERTZ GLOBAL HLDGS INC	42805T105	10	02/17/11	05/24/11	$159 30	$161 70	$-2 40

Short term transactions

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Description	Cusip	Number of shares	Date of acquisition	Sale date	Sales price or pass through gain	Cost, other basis or pass through loss	Net gain or loss
FINISAR CORP	31787A507	20	04/29/11	05/24/11	$458 73	$539 06	$-80 33
AVAGO TECHNOLOGIES LTD	Y0486S104	10	01/20/11	05/24/11	$320 77	$276 98	$43 79
COOPER INDS PLC	G24140108	10	02/17/11	05/24/11	$617 49	$651 55	$-34 06
WILLIAMS SONOMA INC	969904101	10	02/17/11	05/24/11	$393 28	$382 37	$10 91
CROWN HLDGS INC COM 144A	228368106	30	03/11/11	05/24/11	$1,203 11	$1,170 19	$32 92
CERNER CORP	156782104	3	03/18/11	05/24/11	$361 87	$311 94	$49 93
COMPLETE PRODTN SVCS INC	20453E109	10	02/22/11	05/24/11	$316 62	$274 94	$41 68
COMPLETE PRODTN SVCS INC	20453E109	20	02/17/11	05/24/11	$633 24	$545 37	$87 87
ABN AMRO FDS MONTAG & CALDWELL	00078H281	12932 7	02/14/11	06/02/11	$324,740 03	$329,266 47	$-4,526 44
MOLYCORP INC DEL	608753109	200	02/09/11	06/02/11	$12,808 51	$10,945 56	$1,862 95
PIMCO FOREIGN BD FD INSTL UNHEDGED	722005220	56831 92	09/29/10	06/02/11	$628,561 01	$635,949 16	$-7,388 15
HESS CORP	42809H107	100	10/05/10	06/02/11	$7,699 71	$6,207 73	$1,491 98
DEERE & CO	244199105	100	11/19/10	06/02/11	$8,437 51	$7,774 00	$663 51
FINISAR CORP	31787A507	80	11/16/10	06/03/11	$1,729 56	$1,497 89	$231 67
FINISAR CORP	31787A507	10	03/24/11	06/03/11	$216 19	$222 66	$-6 47
FINISAR CORP	31787A507	40	04/29/11	06/03/11	$864 78	$1,078 11	$-213 33
CUMMINS ENGINE INC	231021106	3	07/08/10	06/06/11	$301 82	$204 54	$97 28
AVAGO TECHNOLOGIES LTD	Y0486S104	10	01/20/11	06/06/11	$339 49	$276 98	$62 51
DISCOVER FINL SVCS	254709108	10	03/18/11	06/06/11	$228 19	$221 30	$6 89
FINISAR CORP	31787A507	128	11/16/10	06/06/11	$2,695 12	$2 396 62	$298 50
HERTZ GLOBAL HLDGS INC	42805T105	170	02/17/11	06/06/11	$2,565 77	$2,748 90	$-183 13
HERTZ GLOBAL HLDGS INC	42805T105	20	02/22/11	06/06/11	$301 86	$310 40	$-8 54
LABORATORY CORP AMER HLDGS NEW	50540R409	10	09/09/10	06/06/11	$967 33	$751 56	$215 77
MICRON TECHNOLOGY	595112103	10	01/31/11	06/06/11	$92 80	$104 10	$-11 30
CERNER CORP	156782104	5	10/04/10	06/06/11	$580 44	$429 61	$150 83
ALERE INC	01449J105	10	01/20/11	06/06/11	$372 09	$389 76	$-17 67

Short term transactions

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Description	Cusip	Number of shares	Date of acquisition	Sale date	Sales price or pass through gain	Cost, other basis or pass through loss	Net gain or loss
COOPER INDS PLC	G24140108	10	02/17/11	06/06/11	$612 09	$651 55	$-39 46
WILLIAMS SONOMA INC	969904101	10	02/17/11	06/06/11	$374 89	$382 37	$-7 48
COACH INC	189754104	10	01/31/11	06/06/11	$605 89	$535 30	$70 59
MICRON TECHNOLOGY	595112103	30	03/11/11	06/21/11	$241 50	$304 18	$-62 68
MICRON TECHNOLOGY	595112103	690	01/31/11	06/21/11	$5,554 46	$7,182 76	$-1,628 30
COOPER INDS PLC	G24140108	3	03/17/11	06/28/11	$174 96	$186 17	$-11 21
COOPER INDS PLC	G24140108	10	02/22/11	06/28/11	$583 20	$650 76	$-67 56
COOPER INDS PLC	G24140108	70	02/17/11	06/28/11	$4,082 37	$4,560 85	$-478 48
COOPER INDS PLC	G24140108	40	01/31/11	06/29/11	$2,325 14	$2,453 32	$-128 18
COOPER INDS PLC	G24140108	17	03/17/11	06/29/11	$988 18	$1,054 99	$-66 81
AGCO CORP	001084102	20	03/29/11	06/30/11	$972 87	$1,074 48	$-101 61
SALESFORCE COM INC	79466L302	9	01/11/11	06/30/11	$1,329 75	$1,286 15	$43 60
VERTEX PHARMACEUTICALS INC	92532F100	80	06/06/11	06/30/11	$4,192 95	$4,376 27	$-183 32
SALESFORCE COM INC	79466L302	9	01/05/11	06/30/11	$1,329 75	$1,262 25	$67 50
AGCO CORP	001084102	10	02/22/11	06/30/11	$486 44	$557 73	$-71 29
CUMMINS ENGINE INC	231021106	28	07/08/10	06/30/11	$2,881 42	$1,909 03	$972 39
SALESFORCE COM INC	79466L302	1	06/06/11	06/30/11	$147 75	$144 25	$3 50
COACH INC	189754104	10	01/20/11	06/30/11	$632 29	$534 10	$98 19
COOPER INDS PLC	G24140108	60	01/31/11	06/30/11	$3,515 79	$3,679 97	$-164 18
CLIFFS NAT RES INC	18683K101	75	07/26/10	07/06/11	$7,079 02	$4,194 47	$2,884 55
CLIFFS NAT RES INC	18683K101	225	07/26/10	07/06/11	$21,237 07	$12,583 42	$8,653 65
ANADARKO PETROLEUM	032511107	50	03/23/11	07/14/11	$3,865 60	$4,109 29	$-243 69
ANADARKO PETROLEUM	032511107	50	03/23/11	07/14/11	$3,865 60	$4,109 28	$-243 68
ANADARKO PETROLEUM	032511107	125	05/20/11	07/14/11	$9,664 00	$9,383 08	$280 92
ANADARKO PETROLEUM	032511107	100	10/13/10	07/14/11	$7,731 20	$5,843 85	$1,887 35
ANADARKO PETROLEUM	032511107	25	03/23/11	07/14/11	$1,932 80	$2 054 64	$-121 84

Short term transactions

This category includes sales of assets held 12 months or less

Description	Cusip	Number of shares	Date of acquisition	Sale date	Sales price or pass through gain	Cost, other basis or pass through loss		Net gain or loss
BRISTOL MYERS SQUIBB COMPANY	110122108	400	09/20/10	07/15/11	$11,566 54	$11,054 40		$512 14
BRISTOL MYERS SQUIBB COMPANY	110122108	100	03/23/11	07/15/11	$2,891 63	$2,604 69		$286 94
VERIZON COMMUNICATIONS	92343V104	200	09/20/10	07/26/11	$7.268 86	$6,355 98		$912 88
VERIZON COMMUNICATIONS	92343V104	100	09/20/10	07/26/11	$3,634 43	$3,177 99		$456 44
3M CO	88579Y101	125	04/26/11	07/27/11	$11,044 29	$12,000 71		$-956 42
3M CO	88579Y101	475	03/01/11	07/27/11	$41,968 29	$43,618 16		$-1,649 87
MOLYCORP INC DEL	608753109	200	02/09/11	08/01/11	$12,881 11	$10,945 56		$1,935 55
GENERAL ELECTRIC CO	369604103	500	02/14/11	08/02/11	$8,732 53	$10,765 05		$-2,032 52
ORACLE CORPORATION	68389X105	150	06/28/11	08/02/11	$4,474 10	$4,767 99		$-293 89
ORACLE CORPORATION	68389X105	50	06/28/11	08/02/11	$1,491 37	$1,589 33		$-97 96
MANPOWER INC	56418H100	10	01/20/11	08/03/11	$449 30	$653 60		$-204 30
MANPOWER INC	56418H100	30	02/22/11	08/03/11	$1,347 90	$2,036 08		$-688 18
MANPOWER INC	56418H100	45	01/05/11	08/03/11	$2,021 86	$2,873 72		$-851 86
MANPOWER INC	56418H100	20	02/17/11	08/03/11	$898 60	$1,335 00		$-436 40
MANPOWER INC	56418H100	25	01/05/11	08/03/11	$1,143 48	$1,596 51		$-453 03
MANPOWER INC	56418H100	25	01/05/11	08/04/11	$1,117 80	$1,596 52		$-478 72
FRONTIER COMMUNICATIONS CORP	35906A108	872 01	11/19/10	08/04/11	$5,874 28	$7,626 44	*	$-1,752 16
GENERAL ELECTRIC CO	369604103	500	02/14/11	08/04/11	$8 470 24	$10,765 05		$-2,294 81
GENERAL ELECTRIC CO	369604103	1000	01/24/11	08/04/11	$16,940 47	$19,941 90		$-3,001 43
FRONTIER COMMUNICATIONS CORP	35906A108	500	02/28/11	08/04/11	$3,368 24	$4,093 98	*	$-725 74
CERNER CORP	156782104	10	10/04/10	08/05/11	$606 19	$429 61		$176 58
AGCO CORP	001084102	30	03/29/11	08/05/11	$1,212 44	$1,611 72		$-399 28
MANPOWER INC	56418H100	5	01/05/11	08/05/11	$215 65	$319 30		$-103 65
TIBCO SOFTWARE INC	88632Q103	70	06/30/11	08/05/11	$1,729 41	$2,013 81		$-284 40
TERADATA CORP DEL	88076W103	10	04/01/11	08/05/11	$545 88	$509 40		$36 48
TERADATA CORP DEL	88076W103	10	06/06/11	08/05/11	$545 88	$537 59		$8 29

Short term transactions

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Description	Cusip	Number of shares	Date of acquisition	Sale date	Sales price or pass through gain	Cost, other basis or pass through loss	Net gain or loss
TERADATA CORP DEL	88076W103	30	09/28/10	08/05/11	$1,637 63	$1,132 30	$505 33
SIRONA DENTAL SYS INC	82966C103	10	06/06/11	08/05/11	$478 50	$511 33	$-32 83
SIRONA DENTAL SYS INC	82966C103	30	05/24/11	08/05/11	$1,435 49	$1,576 31	$-110 82
SIRONA DENTAL SYS INC	82966C103	100	05/12/11	08/05/11	$4,784 99	$5,293 08	$-508 09
SIRONA DENTAL SYS INC	82966C103	10	06/30/11	08/05/11	$469 99	$533 21	$-63 22
SALESFORCE COM INC	79466L302	2	03/18/11	08/05/11	$268 77	$240 47	$28 30
SALESFORCE COM INC	79466L302	7	03/24/11	08/05/11	$940 68	$875 07	$65 61
SALESFORCE COM INC	79466L302	4	01/05/11	08/05/11	$537 53	$561 00	$-23 47
NETLOGIC MICROSYSTEMS INC	64118B100	70	06/06/11	08/05/11	$2,193 63	$2,647 43	$-453 80
NETFLIX COM INC	64110L106	1	12/14/10	08/05/11	$244 16	$193 74	$50 72
NETFLIX COM INC	64110L106	1	02/17/11	08/05/11	$244 47	$240 65	$3 82
MANPOWER INC	56418H100	10	06/06/11	08/05/11	$431 29	$570 60	$-139 31
MANPOWER INC	56418H100	10	03/18/11	08/05/11	$431 29	$599 40	$-168 11
INTERPUBLIC	460690100	220	04/29/11	08/05/11	$1,876 28	$2,556 05	$ 679 77
INTERPUBLIC	460690100	20	05/24/11	08/05/11	$170 57	$234 60	$ 64 03
FIRST AMERN FINL CORP	31847R102	90	09/01/10	08/09/11	$1,174 47	$1,375 08	$-200 61
COMPLETE PRODTN SVCS INC	20453E109	50	02/17/11	08/12/11	$1,511 17	$1,363 42	$147 75
COMPLETE PRODTN SVCS INC	20453E109	10	06/30/11	08/12/11	$302 24	$334 45	$-32 21
SALLY BEAUTY HLDGS INC	79546E104	280	03/10/11	08/12/11	$4,699 77	$3,542 53	$1,157 24
WABCO HLDGS INC	92927K102	50	11/16/10	08/15/11	$2,537 99	$2,397 40	$140 59
AGCO CORP	001084102	20	03/24/11	08/15/11	$812 70	$1,057 64	$-244 94
AGCO CORP	001084102	30	03/11/11	08/15/11	$1,219 05	$1,524 15	$-305 10
COMPLETE PRODTN SVCS INC	20453E109	20	02/17/11	08/15/11	$622 08	$545 37	$76 71
COMPLETE PRODTN SVCS INC	20453E109	22	02/17/11	08/15/11	$678 14	$599 91	$78 23
INTERPUBLIC	460690100	60	05/09/11	08/15/11	$531 37	$675 80	$ 144 43
INTERPUBLIC	460690100	410	04/29/11	08/15/11	$3,631 01	$4 763 51	$-1,132 53

Short term transactions

This category includes sales of assets held 12 months or less

Description	Cusip	Number of shares	Date of acquisition	Sale date	Sales price or pass through gain	Cost other basis or pass through loss	Net gain or loss
INTERPUBLIC	460690100	30	06/06/11	08/15/11	$265 68	$340 18	$-74 50
COMPLETE PRODTN SVCS INC	20453E109	45	02/17/11	08/16/11	$1,336 02	$1,227 08	$108 94
CERNER CORP	156782104	10	10/04/10	08/17/11	$593 29	$429 61	$163 68
AGCO CORP	001084102	20	10/27/10	08/17/11	$811 59	$820 86	$-9 27
SALESFORCE COM INC	79466L302	1	03/18/11	08/17/11	$132 62	$120 23	$12 39
WABCO HLDGS INC	92927K102	20	11/16/10	08/17/11	$990 30	$958 96	$31 34
ROCKWELL INTL CORP NEW	773903109	10	05/09/11	08/17/11	$640 17	$848 48	$-208 31
TIBCO SOFTWARE INC	88632Q103	10	06/30/11	08/17/11	$228 00	$287 69	$-59 69
COMPLETE PRODTN SVCS INC	20453E109	53	02/17/11	08/17/11	$1,613 06	$1,445 23	$167 83
NETFLIX COM INC	64110L106	1	12/14/10	08/17/11	$236 80	$193 74	$43 06
CROWN HLDGS INC COM 144A	228368106	10	03/25/11	08/17/11	$358 80	$394 79	$-35 99
DISCOVER FINL SVCS	254709108	10	03/18/11	08/17/11	$244 10	$221 30	$22 80
HERTZ GLOBAL HLDGS INC	42805T105	20	01/31/11	08/17/11	$229 20	$292 14	$-62 94
CORELOGIC INC	21871D103	250	09/15/10	08/23/11	$1,947 26	$4,597 68	$-2,650 42
INTERNATIONAL BUSINESS MACHINES	459200101	25	11/19/10	08/26/11	$4,206 83	$3,624 75	$582 08
INTERNATIONAL BUSINESS MACHINES	459200101	25	11/19/10	08/26/11	$4,206 83	$3,624 75	$582 08
PACCAR INC	693718108	70	04/15/11	08/31/11	$2,609 53	$3,574 65	$-965 12
PACCAR INC	693718108	88	04/15/11	08/31/11	$3,280 55	$4,447 92	$-1,167 37
CIENA CORP NEW	171779309	20	06/30/11	09/01/11	$293 23	$374 20	$-80 97
CIENA CORP NEW	171779309	20	05/12/11	09/01/11	$293 23	$544 15	$-250 92
CIENA CORP NEW	171779309	50	04/01/11	09/01/11	$733 08	$1,267 97	$-534 89
CIENA CORP NEW	171779309	190	03/17/11	09/01/11	$2,785 69	$4,688 95	$-1,903 26
CIENA CORP NEW	171779309	40	04/29/11	09/01/11	$586 46	$1,126 39	$-539 93
MOLYCORP INC DEL	608753109	50	02/10/11	09/06/11	$2,641 23	$2,557 94	$83 29
CARNIVAL CORP PAIRED CTF 1 COM	143658300	49	05/04/11	09/06/11	$1,482 53	$1,899 24	$-416 71
CARNIVAL CORP PAIRED CTF 1 COM	143658300	55	05/04/11	09/06/11	$1,664 06	$2,140 63	$-476 57

Short term transactions

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Description	Cusip	Number of shares	Date of acquisition	Sale date	Sales price or pass through gain	Cost, other basis or pass through loss	Net gain or loss
CARNIVAL CORP PAIRED CTF 1 COM	143658300	108	05/04/11	09/06/11	$3,259 83	$4,203 41	$-913 58
CATERPILLAR INC	149123101	150	04/26/11	09/12/11	$12,371 73	$16,693 74	$-4,322 01
CATERPILLAR INC	149123101	25	03/24/11	09/12/11	$2,061 96	$2,716 28	$-654 32
ENSCO INTL LTD	29358Q109	29	01/14/11	09/13/11	$1,380 00	$1,530 99	$-150 99
ENSCO INTL LTD	29358Q109	46	02/16/11	09/13/11	$2,188 97	$2,461 57	$ 272 60
ENSCO INTL LTD	29358Q109	19	02/16/11	09/13/11	$904 14	$1,017 93	$-113 79
ENSCO INTL LTD	29358Q109	14	01/13/11	09/13/11	$666 21	$737 68	$-71 47
ENSCO INTL LTD	29358Q109	89	01/13/11	09/13/11	$4,235 18	$4,674 46	$-439 28
CITRIX SYS INC	177376100	10	08/05/11	09/14/11	$552 44	$650 50	$-98 06
CONCHO RES INC	20605P101	8	06/06/11	09/14/11	$660 27	$730 24	$-69 97
CONCHO RES INC	20605P101	58	05/24/11	09/14/11	$4,786 93	$5,279 93	$-493 00
CROWN HLDGS INC COM 144A	228368106	200	03/11/11	09/14/11	$6,384 88	$7,801 27	$ 1,116 39
CROWN HLDGS INC COM 144A	228368106	10	03/01/11	09/14/11	$319 24	$389 39	$-70 15
CROWN HLDGS INC COM 144A	228368106	10	02/27/11	09/14/11	$319 24	$387 59	$-68 35
CROWN HLDGS INC COM 144A	228368106	20	06/30/11	09/14/11	$638 49	$772 95	$-134 16
CROWN HLDGS INC COM 144A	228368106	30	03/24/11	09/14/11	$957 73	$1,158 55	$ 200 82
CROWN HLDGS INC COM 144A	228368106	20	03/18/11	09/14/11	$638 49	$748 00	$-109 51
DANA HLDG CORP	235825205	150	05/10/11	09/14/11	$1,796 64	$2,748 29	$-951 65
DANA HLDG CORP	235825205	300	03/23/11	09/14/11	$3,593 27	$5,012 94	$-1,419 67
DECKERS OUTDOOR CORP	243537107	66	08/15/11	09/14/11	$6,291 98	$6,146 99	$144 99
DICKS SPORTING GOODS INC	253393102	30	05/24/11	09/14/11	$1,037 04	$1,167 18	$ 130 14
DICKS SPORTING GOODS INC	253393102	30	06/06/11	09/14/11	$1,037 04	$1,110 87	$-73 83
DISCOVERY COMMUNICATIONS INC	25470F302	10	05/24/11	09/14/11	$367 34	$391 26	$-23 92
DISCOVERY COMMUNICATIONS INC	25470F302	150	02/17/11	09/14/11	$5,510 14	$5,865 00	$-354 86
DISCOVERY COMMUNICATIONS INC	25470F302	40	02/22/11	09/14/11	$1,469 37	$1,542 27	$-72 90
DISCOVERY COMMUNICATIONS INC	25470F302	10	06/06/11	09/14/11	$367 34	$372 20	$-4 86

Short term transactions

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Description	Cusip	Number of shares	Date of acquisition	Sale date	Sales price or pass through gain	Cost, other basis or pass through loss	Net gain or loss
DISCOVERY COMMUNICATIONS INC	25470F302	20	03/17/11	09/14/11	$734 69	$685 43	$49 26
ENPRO INDS INC	29355X107	80	03/09/11	09/14/11	$2,649 37	$3,134 77	$-485 10
FEDERATED INVS INC PA CL B	314211103	100	03/09/11	09/14/11	$1,698 22	$2,752 59	$-1,054 37
FEDERATED INVS INC PA CL B	314211103	190	02/25/11	09/14/11	$3,226 61	$5,221 37	$-1,994 76
FEDERATED INVS INC PA CL B	314211103	110	08/12/11	09/14/11	$1,868 04	$1,922 03	$-53 99
F5 NETWORKS INC	315616102	67	06/30/11	09/14/11	$5,450 68	$7,448 73	$-1,998 05
F5 NETWORKS INC	315616102	16	08/05/11	09/14/11	$1,301 65	$1,366 32	$-64 67
FIRST AMERN FINL CORP	31847R102	220	11/18/10	09/14/11	$3,102 34	$3,159 46	$-57 12
FIRST NIAGARA FINL GROUP INC NEW	33582V108	130	09/15/10	09/14/11	$1,363 52	$1,501 58	$-138 06
GARDNER DENVER	365558105	10	08/17/11	09/14/11	$732 34	$726 77	$5 57
GARDNER DENVER	365558105	110	08/15/11	09/14/11	$8,055 69	$7,947 90	$107 79
GARTNER GROUP INC NEW CL A	366651107	130	04/29/11	09/14/11	$4,498 56	$5,561 06	$-1,062 50
GARTNER GROUP INC NEW CL A	366651107	20	06/30/11	09/14/11	$692 09	$804 76	$-112 67
GARTNER GROUP INC NEW CL A	366651107	20	05/09/11	09/14/11	$692 09	$781 31	$-89 22
GARTNER GROUP INC NEW CL A	366651107	30	05/12/11	09/14/11	$1,038 13	$1,170 92	$-132 79
GARTNER GROUP INC NEW CL A	366651107	10	06/06/11	09/14/11	$346 04	$378 40	$-32 36
GARTNER GROUP INC NEW CL A	366651107	60	05/24/11	09/14/11	$2,076 26	$2,249 21	$-172 95
GARTNER GROUP INC NEW CL A	366651107	20	08/05/11	09/14/11	$692 08	$715 57	$-23 49
GULFPORT ENERGY CORP NEW	402635304	110	07/19/11	09/14/11	$2,940 85	$3,789 31	$-848 46
GULFPORT ENERGY CORP NEW	402635304	190	05/19/11	09/14/11	$5,079 65	$5,437 59	$-357 94
HANOVER INS GROUP INC	410867105	30	05/19/11	09/14/11	$1,051 54	$1,258 17	$-206 63
HERTZ GLOBAL HLDGS INC	42805T105	490	01/11/11	09/14/11	$5,273 07	$7,046 00	$-1,772 93
HERTZ GLOBAL HLDGS INC	42805T105	100	01/31/11	09/14/11	$1,076 14	$1,460 70	$-384 56
HUMANA INC	444859102	10	05/24/11	09/14/11	$753 14	$773 90	$-20 76
HUMANA INC	444859102	10	03/18/11	09/14/11	$753 14	$658 52	$94 62
HUMANA INC	444859102	10	03/17/11	09/14/11	$753 13	$637 20	$115 93

Short term transactions

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Description	Cusip	Number of shares	Date of acquisition	Sale date	Sales price or pass through gain	Cost, other basis or pass through loss	Net gain or loss
HUMANA INC	444859102	100	03/11/11	09/14/11	$7,531 35	$6,366 76	$1,164 59
ICONIX BRAND GROUP INC	451055107	230	08/09/11	09/14/11	$4,067 29	$4,313 05	$-245 76
ILLUMINA INC	452327109	120	06/30/11	09/14/11	$6,014 33	$9,039 70	$-3,025 37
ILLUMINA INC	452327109	20	08/05/11	09/14/11	$1,002 39	$1,038 07	$-35 68
ISHARES TR MSCI EAFE INDEX FD	464287465	1143	11/11/10	09/14/11	$56,645 19	$66,128 27	$-9,483 08
KOPPERS HLDGS INC	50060P106	40	01/13/11	09/14/11	$1,190 91	$1,565 77	$-371 86
LABORATORY CORP AMER HLDGS NEW	50540R409	20	08/05/11	09/14/11	$1,640 07	$1,704 80	$-64 73
AGCO CORP	001084102	126	10/27/10	09/14/11	$5,324 02	$5,171 45	$152 57
ACME PACKET INC	004764106	90	05/09/11	09/14/11	$4,543 41	$7,035 71	$-2,492 30
ACME PACKET INC	004764106	10	06/06/11	09/14/11	$504 82	$759 18	$-254 36
ACME PACKET INC	004764106	20	06/30/11	09/14/11	$1,009 65	$1,393 11	$-383 46
ACME PACKET INC	004764106	20	08/05/11	09/14/11	$1,009 65	$1,059 00	$-49 35
ACME PACKET INC	004764106	10	08/17/11	09/14/11	$504 82	$522 80	$-17 98
AIRGAS INC	009363102	20	04/29/11	09/14/11	$1,237 48	$1,385 69	$-148 21
AIRGAS INC	009363102	30	05/24/11	09/14/11	$1,856 21	$2,010 12	$-153 91
AIRGAS INC	009363102	10	04/01/11	09/14/11	$618 74	$667 25	$-48 51
AIRGAS INC	009363102	20	06/06/11	09/14/11	$1,237 48	$1,322 26	$-84 78
AIRGAS INC	009363102	20	08/05/11	09/14/11	$1 237 47	$1,255 23	$-17 76
AIRGAS INC	009363102	60	03/11/11	09/14/11	$3,712 43	$3,731 14	$-18 71
AIRGAS INC	009363102	10	03/18/11	09/14/11	$618 74	$620 18	$-1 44
NCR CORP NEW	62886E108	400	09/07/11	09/14/11	$6,949 86	$6,616 16	$333 70
NEWFIELD EXPL CO	651290108	20	03/24/11	09/14/11	$930 54	$1,452 27	$-521 73
NEWFIELD EXPL CO	651290108	10	04/29/11	09/14/11	$465 27	$708 62	$-243 35
NEWFIELD EXPL CO	651290108	10	06/30/11	09/14/11	$465 27	$696 30	$-231 03
NEWFIELD EXPL CO	651290108	20	02/22/11	09/14/11	$930 54	$1,357 00	$-426 46
NEWFIELD EXPL CO	651290108	10	08/05/11	09/14/11	$465 27	$563 50	$-98 23

Short term transactions

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Description	Cusip	Number of shares	Date of acquisition	Sale date	Sales price or pass through gain	Cost, other basis or pass through loss	Net gain or loss
NORTHWEST BANCSHARES INC MD	667340103	200	01/26/11	09/14/11	$2,458 53	$2,394 06	$64 47
NORTHWEST BANCSHARES INC MD	667340103	130	09/15/10	09/14/11	$1,598 05	$1,501 03	$97 02
OASIS PETE INC NEW	674215108	170	07/19/11	09/14/11	$4,303 30	$5,433 91	$-1,130 61
OASIS PETE INC NEW	674215108	90	08/12/11	09/14/11	$2,278 21	$2,311 20	$-32 99
OIL STS INTL INC	678026105	10	06/30/11	09/14/11	$613 84	$784 50	$-170 66
OIL STS INTL INC	678026105	10	08/05/11	09/14/11	$613 84	$730 60	$-116 76
OIL STS INTL INC	678026105	20	05/09/11	09/14/11	$1,227 68	$1,508 45	$-280 77
OIL STS INTL INC	678026105	10	08/17/11	09/14/11	$613 83	$708 33	$-94 50
OIL STS INTL INC	678026105	55	04/29/11	09/14/11	$3,376 11	$4,507 54	$-1,131 43
PHH CORP NEW	693320202	80	11/18/10	09/14/11	$1,360 46	$1,626 31	$-265 85
PHH CORP NEW	693320202	270	11/16/10	09/14/11	$4,591 56	$5,437 53	$-845 97
PENSKE AUTOMOTIVE GROUP INC	70959W103	110	03/10/11	09/14/11	$1,995 91	$2,235 73	$-239 82
PENSKE AUTOMOTIVE GROUP INC	70959W103	120	02/14/11	09/14/11	$2,177 36	$2,350 08	$-172 72
PHARMASSET INC	71715N106	104	08/15/11	09/14/11	$7,968 84	$6,723 41	$1,245 43
PHARMASSET INC	71715N106	6	08/17/11	09/14/11	$459 74	$386 97	$72 77
REGAL BELOIT CORP	758750103	40	03/09/11	09/14/11	$2,256 45	$2,886 74	$-630 29
REGAL BELOIT CORP	758750103	80	11/18/10	09/14/11	$4,512 90	$4,599 95	$-87 05
ROCKWELL INTL CORP NEW	773903109	10	05/09/11	09/14/11	$576 24	$848 47	$-272 23
ROCKWELL INTL CORP NEW	773903109	10	05/24/11	09/14/11	$576 24	$819 40	$-243 16
SANDRIDGE ENERGY INC	80007P307	10	03/07/11	09/14/11	$71 47	$149 40	$-77 93
SANDRIDGE ENERGY INC	80007P307	40	02/23/11	09/14/11	$285 87	$588 74	$-302 87
SANDRIDGE ENERGY INC	80007P307	30	02/25/11	09/14/11	$214 40	$439 75	$-225 35
SANDRIDGE ENERGY INC	80007P307	450	04/01/11	09/14/11	$3,215 99	$5,873 31	$-2,657 32
SANDRIDGE ENERGY INC	80007P307	10	04/29/11	09/14/11	$71 47	$123 55	$-52 08
SANDRIDGE ENERGY INC	80007P307	60	06/30/11	09/14/11	$428 80	$654 71	$-225 91
AIRGAS INC	009363102	20	03/17/11	09/14/11	$1,237 47	$1 228 20	$9 27

Short term transactions

This category includes sales of assets held 12 months or less

Description	Cusip	Number of shares	Date of acquisition	Sale date	Sales price or pass through gain	Cost, other basis or pass through loss	Net gain or loss
ALERE INC	01449J105	30	01/20/11	09/14/11	$668.47	$1,169.26	$-500.79
ALERE INC	01449J105	10	01/11/11	09/14/11	$222.82	$380.57	$-157.75
ALERE INC	01449J105	20	01/05/11	09/14/11	$445.65	$753.44	$-307.79
ALERE INC	01449J105	10	02/22/11	09/14/11	$222.82	$374.60	$-151.78
ALERE INC	01449J105	10	03/18/11	09/14/11	$222.82	$365.80	$-142.98
ALERE INC	01449J105	20	08/15/11	09/14/11	$445.65	$502.06	$-56.41
ALERE INC	01449J105	8	12/29/10	09/14/11	$178.26	$291.84	$-113.58
ALEXION PHARMACEUTICALS INC	015351109	20	06/30/11	09/14/11	$1,194.08	$947.20	$246.88
AMERISOURCEBERGEN CORP	03073E105	10	08/17/11	09/14/11	$383.48	$388.93	$-5.45
AMERISOURCEBERGEN CORP	03073E105	60	08/05/11	09/14/11	$2,300.91	$2,170.38	$130.53
AMERIPRISE FINL INC	03076C106	100	08/17/11	09/14/11	$4,286.41	$4,514.53	$-228.12
ATMEL CORP COM	049513104	170	04/29/11	09/14/11	$1,605.91	$2,546.75	$-940.84
ATMEL CORP COM	049513104	10	06/06/11	09/14/11	$94.47	$143.10	$-48.63
ATMEL CORP COM	049513104	90	01/23/11	09/14/11	$850.19	$1,283.16	$-432.97
ATMEL CORP COM	049513104	90	04/01/11	09/14/11	$850.18	$1,216.80	$-366.62
ATMEL CORP COM	049513104	240	03/29/11	09/14/11	$2,267.16	$3,220.78	$-953.62
AUTODESK INC	052769106	50	05/09/11	09/14/11	$1,384.72	$2,214.46	$-829.74
AUTODESK INC	052769106	140	03/24/11	09/14/11	$3,877.23	$5,984.52	$-2,107.29
AUTODESK INC	052769106	10	06/06/11	09/14/11	$276.94	$404.29	$-127.35
AVIS BUDGET GROUP INC	053774105	110	07/19/11	09/14/11	$1,312.25	$1,736.20	$-423.95
BABCOX & WILCOX CO	05615F102	160	11/18/10	09/14/11	$3,254.06	$3,991.57	$-737.51
BRINKS CO	109696104	270	11/18/10	09/14/11	$6,737.74	$7,021.24	$-283.50
CBS CORP NEW CL B	124857202	80	06/30/11	09/14/11	$1,839.16	$2,313.60	$-474.44
CBS CORP NEW CL B	124857202	10	06/06/11	09/14/11	$229.90	$269.90	$-40.00
CBS CORP NEW CL B	124857202	290	05/24/11	09/14/11	$6,666.97	$7,808.05	$-1,141.08
CBS CORP NEW CL B	124857202	20	08/15/11	09/14/11	$459.79	$492.00	$-32.21

Short term transactions

This category includes sales of assets held 12 months or less.

Description	Cusip	Number of shares	Date of acquisition	Sale date	Sales price or pass through gain	Cost, other basis or pass through loss	Net gain or loss
CBOE HLDGS INC	12503M108	190	05/19/11	09/14/11	$5,075 47	$5,372 52	$-297 05
CAPITOL FED FINL INC	14057J101	230	02/25/11	09/14/11	$2,482 89	$2,846 92	$-364 03
CAPITOL FED FINL INC	14057J101	420	02/07/11	09/14/11	$4,533 98	$5,097 92	$-563 94
CARRIZO OIL & GAS INC	144577103	40	07/19/11	09/14/11	$1,106 67	$1,602 25	$-495 58
CARRIZO OIL & GAS INC	144577103	140	12/22/10	09/14/11	$3,873 35	$4,586 86	$-713 51
CARRIZO OIL & GAS INC	144577103	20	03/10/11	09/14/11	$553 33	$653 42	$-100 09
CERNER CORP	156782104	174	10/04/10	09/14/11	$11,484 64	$7,475 21	$4,009 43
CHEMTURA CORP	163893209	230	05/10/11	09/14/11	$2,856 27	$4,195 68	$-1,339 41
CHEMTURA CORP	163893209	380	01/11/11	09/14/11	$4,719 05	$6,148 32	$-1,429 27
SANDRIDGE ENERGY INC	80007P307	90	06/06/11	09/14/11	$643 20	$981 72	$-338 52
SANDRIDGE ENERGY INC	80007P307	140	05/09/11	09/14/11	$1,000 52	$1,517 11	$-516 59
SANDRIDGE ENERGY INC	80007P307	10	08/05/11	09/14/11	$71 47	$78 19	$-6 72
SMITH A O CORP	831865209	120	08/12/11	09/14/11	$4,301 31	$4,495 34	$-194 03
SOLUTIA INC NEW	834376501	70	02/14/11	09/14/11	$1,053 97	$1,774 50	$-720 53
SUPERVALUE INC	868536103	600	06/28/11	09/14/11	$4,466 91	$5,358 84	$-891 93
TD AMERITRADE HLDG CORP	87236Y108	10	04/04/11	09/14/11	$140 97	$210 41	$-69 44
TD AMERITRADE HLDG CORP	87236Y108	190	03/11/11	09/14/11	$2,678 38	$4,117 41	$-1,439 03
TD AMERITRADE HLDG CORP	87236Y108	30	03/18/11	09/14/11	$422 90	$615 68	$-192 78
TD AMERITRADE HLDG CORP	87236Y108	190	03/17/11	09/14/11	$2,678 38	$3,850 58	$-1,172 20
TD AMERITRADE HLDG CORP	87236Y108	10	06/30/11	09/14/11	$140 97	$194 60	$-53 63
TD AMERITRADE HLDG CORP	87236Y108	60	08/05/11	09/14/11	$845 80	$1,014 00	$-168 20
TD AMERITRADE HLDG CORP	87236Y108	20	08/15/11	09/14/11	$281 93	$297 60	$-15 67
TEMPUR PEDIC INTL INC	88023U101	10	05/24/11	09/14/11	$605 84	$630 30	$-24 46
TEMPUR PEDIC INTL INC	88023U101	100	04/29/11	09/14/11	$6,058 38	$6,290 09	$-231 71
TEMPUR PEDIC INTL INC	88023U101	20	05/09/11	09/14/11	$1,211 67	$1,244 11	$-32 44
TIBCO SOFTWARE INC	88632Q103	10	05/24/11	09/14/11	$210 70	$281 20	$-70 50

Short term transactions

This category includes sales of assets held 12 months or less

Description	Cusip	Number of shares	Date of acquisition	Sale date	Sales price or pass through gain	Cost, other basis or pass through loss	Net gain or loss
TIBCO SOFTWARE INC	88632Q103	10	06/06/11	09/14/11	$210 70	$269 20	$-58 50
TIBCO SOFTWARE INC	88632Q103	10	03/17/11	09/14/11	$210 70	$240 82	$-30 12
TIBCO SOFTWARE INC	88632Q103	10	03/11/11	09/14/11	$210 70	$239 20	$-28 50
TIBCO SOFTWARE INC	88632Q103	40	01/20/11	09/14/11	$842 78	$831 76	$11 02
TIBCO SOFTWARE INC	88632Q103	10	01/05/11	09/14/11	$210 70	$198 80	$11 90
TIBCO SOFTWARE INC	88632Q103	295	11/09/10	09/14/11	$6,215 51	$5,838 73	$376 78
TRINITY INDUSTRIES INC	896522109	80	02/14/11	09/14/11	$2,060 08	$2,527 71	$-467 63
VIEWPOINT FINL GROUP INC MD	92672A101	200	07/14/11	09/14/11	$2,391 27	$2,772 60	$-381 33
VIEWPOINT FINL GROUP INC MD	92672A101	230	05/03/11	09/14/11	$2,749 97	$2,833 14	$-83 17
VIRGIN MEDIA INC	92769L101	250	06/30/11	09/14/11	$6,229 05	$7,663 18	$-1,434 13
VIRGIN MEDIA INC	927691 101	40	08/05/11	09/14/11	$996 65	$951 31	$45 34
WABCO HLDGS INC	92927K102	126	11/16/10	09/14/11	$5,819 19	$6,041 45	$-222 26
WADDELL & REED FINL INC CL A	930059100	140	09/07/11	09/14/11	$4,094 07	$4,154 22	$-60 15
WESCO INTL INC	95082P105	30	04/29/11	09/14/11	$1,203 23	$1,839 17	$-635 94
WESCO INTL INC	95082P105	40	03/29/11	09/14/11	$1,604 31	$2,443 83	$-839 52
WESCO INTL INC	95082P105	100	03/24/11	09/14/11	$4,010 77	$6,097 49	$-2,086 72
WILLIAMS SONOMA INC	969904101	120	02/17/11	09/14/11	$3,967 72	$4,588 50	$-620 78
WILLIAMS SONOMA INC	969904101	80	02/22/11	09/14/11	$2,645 15	$3,041 59	$-399 44
COGNIZANT TECHNOLOGY SOLUTIONS	192446102	10	03/18/11	09/20/11	$655 47	$750 50	$-95 03
COGNIZANT TECHNOLOGY SOLUTIONS	192446102	10	06/06/11	09/20/11	$655 47	$737 42	$-81 95
AVAGO TECHNOLOGIES LTD	Y0486S104	270	01/20/11	09/20/11	$9,952 84	$7 478 46	$2,474 38
COGNIZANT TECHNOLOGY SOLUTIONS	192446102	10	08/05/11	09/20/11	$655 47	$678 50	$-23 03
COGNIZANT TECHNOLOGY SOLUTIONS	192446102	10	08/17/11	09/20/11	$655 47	$628 83	$26 64
DRESSER-RAND GROUP INC	261608103	130	11/01/10	09/20/11	$6,106 33	$4,481 24	$1,622 09
EMBRAER S A	29082A107	170	04/01/11	09/20/11	$4,437 08	$5,844 01	$-1,406 93
EMBRAER S A	29082A107	40	05/09/11	09/20/11	$1,044 02	$1,350 02	$-306 00

Short term transactions

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Description	Cusip	Number of shares	Date of acquisition	Sale date	Sales price or pass through gain	Cost, other basis or pass through loss	Net gain or loss
EMBRAER S A	29082A107	30	05/24/11	09/20/11	$783 02	$953 15	$-170 13
EMBRAER S A	29082A107	10	06/06/11	09/20/11	$261 00	$314 60	$-53 60
EQUINIX INC NEW	29444U502	5	06/06/11	09/20/11	$480 66	$492 10	$-11 44
EQUINIX INC NEW	29444U502	18	08/05/11	09/20/11	$1,730 36	$1,684 70	$45 66
JOHN BEAN TECHNOLOGIES CORP	477839104	300	09/07/11	09/20/11	$4,537 41	$4,597 41	$-60 00
KANSAS CITY SOUTHN INDS INC NEW	485170302	10	04/29/11	09/20/11	$545 20	$579 92	$-34 72
KANSAS CITY SOUTHN INDS INC NEW	485170302	20	04/01/11	09/20/11	$1,090 40	$1,100 33	$-9 93
KANSAS CITY SOUTHN INDS INC NEW	485170302	10	03/18/11	09/20/11	$545 20	$520 70	$24 50
KANSAS CITY SOUTHN INDS INC NEW	485170302	20	03/17/11	09/20/11	$1,090 40	$1,035 13	$55 27
KANSAS CITY SOUTHN INDS INC NEW	485170302	235	11/16/10	09/20/11	$12,812 24	$10,562 97	$2,249 27
MSCI INC CL A	55354G100	190	06/30/11	09/20/11	$6,001 95	$7,215 35	$-1,213 40
MSCI INC CL A	55354G100	20	08/05/11	09/20/11	$631 78	$665 91	$-34 13
MERCADOLIBRE INC	58733R102	10	08/17/11	09/20/11	$698 35	$692 90	$5 45
MERCADOLIBRE INC	58733R102	100	08/05/11	09/20/11	$6,983 45	$6,213 15	$770 30
NETFLIX COM INC	64110L106	22	12/14/10	09/20/11	$2,933 97	$4,262 31	$-1,328 34
PIONEER NAT RES CO	723787107	7	04/14/11	09/20/11	$554 92	$692 96	$-138 04
PIONEER NAT RES CO	723787107	3	04/27/11	09/20/11	$237 82	$270 77	$-32 95
PIONEER NAT RES CO	723787107	1	05/09/11	09/20/11	$79 27	$90 16	$-10 89
PIONEER NAT RES CO	723787107	10	06/30/11	09/20/11	$792 74	$901 30	$-108 56
PIONEER NAT RES CO	723787107	10	08/17/11	09/20/11	$792 74	$810 10	$-17 36
RED HAT INC	756577102	10	06/06/11	09/20/11	$415 40	$428 88	$-13 48
RED HAT INC	756577102	10	12/21/10	09/20/11	$415 40	$405 59	$9 81
RED HAT INC	756577102	10	03/17/11	09/20/11	$415 40	$399 28	$16 12
RED HAT INC	756577102	20	03/18/11	09/20/11	$830 80	$791 33	$39 47
SALLY BEAUTY HLDGS INC	79546E104	50	03/10/11	09/20/11	$897 23	$632 60	$264 63
ALLETE INC NEW	018522300	60	05/19/11	09/20/11	$2,363 65	$2,399 34	$-35 69

Short term transactions

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Description	Cusip	Number of shares	Date of acquisition	Sale date	Sales price or pass through gain	Cost, other basis or pass through loss	Net gain or loss
AMERICAN TOWER SYS CORP CL A	029912201	10	06/30/11	09/20/11	$561 24	$524 89	$36 35
AMERICAN TOWER SYS CORP CL A	029912201	20	08/05/11	09/20/11	$1,122 48	$1,000 80	$121 68
ARM HLDGS PLC SPONSORED ADR	042068106	130	03/01/11	09/20/11	$3,812 18	$3,791 31	$20 87
ARM HLDGS PLC SPONSORED ADR	042068106	10	06/30/11	09/20/11	$293 24	$281 46	$8 78
ARM HLDGS PLC SPONSORED ADR	042068106	10	02/18/11	09/20/11	$293 24	$276 60	$16 64
ARM HLDGS PLC SPONSORED ADR	042068106	130	03/18/11	09/20/11	$3,812 18	$3,258 43	$553 75
CAMERON INTL CORP	13342B105	20	08/17/11	09/20/11	$1,046 01	$1,000 00	$46 01
CAMERON INTL CORP	13342B105	150	05/09/11	09/20/11	$7,845 10	$7,313 97	$531 13
CAMERON INTL CORP	13342B105	10	05/12/11	09/20/11	$523 01	$481 87	$41 14
CAMERON INTL CORP	13342B105	50	08/05/11	09/20/11	$2,615 03	$2,390 07	$224 96
CAMERON INTL CORP	13342B105	10	06/06/11	09/20/11	$523 01	$458 11	$64 90
TERADATA CORP DEL	88076W103	10	06/03/11	09/20/11	$534 84	$571 97	$-37 13
TERADATA CORP DEL	88076W103	20	08/15/11	09/20/11	$1,069 68	$1,113 63	$-43 95
TERADATA CORP DEL	88076W103	10	08/17/11	09/20/11	$534 84	$544 60	$-9 76
TERADATA CORP DEL	88076W103	120	09/28/10	09/20/11	$6,418 07	$4,529 20	$1,888 87
TRANSDIGM GROUP INC	893641100	10	02/22/11	09/20/11	$913 87	$807 70	$106 17
TRANSDIGM GROUP INC	893641100	10	08/05/11	09/20/11	$913 87	$800 71	$113 16
TRANSDIGM GROUP INC	893641100	10	03/17/11	09/20/11	$913 86	$785 17	$128 69
TRANSDIGM GROUP INC	893641100	20	01/20/11	09/20/11	$1,827 73	$1,533 10	$294 63
TRANSDIGM GROUP INC	893641100	100	01/05/11	09/20/11	$9,138 65	$7,462 24	$1,676 41
ALLIED NEV GOLD CORP	019344100	600	10/26/10	09/22/11	$23,457 69	$14,779 68	$8,678 01
JABIL CIRCUIT INC COM	466313103	26	09/27/11	09/29/11	$493 92	$461 20	$32 72
MARATHON PETE CORP	56585A102	700	07/27/11	10/04/11	$19,772 87	$29,869 00	$-10,096 13
BRISTOL MYERS SQUIBB COMPANY	110122108	600	03/23/11	10/04/11	$18,889 08	$15,628 14	$3,260 94
FOREST OIL CORP	346091705	156	09/27/11	10/04/11	$1,436 37	$1,855 37	$-419 00
MARATHON PETE CORP	56585A102	300	07/27/11	10/04/11	$8,474 09	$12 801 00	$-4,326 91

Short term transactions

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Description	Cusip	Number of shares	Date of acquisition	Sale date	Sales price or pass through gain	Cost, other basis or pass through loss	Net gain or loss
LONE PINE RES INC	54222A106	95	09/27/11	10/04/11	$541 71	$706 75	$-165 04
MARATHON PETE CORP	56585A102	300	08/10/11	10/04/11	$8,474 09	$10,707 81	$-2,233 72
COLUMBIA FDS SER TR I SELECT LARGE	19765Y688	7509 91	07/08/11	10/10/11	$91,320 45	$107,917 34	$-16,596 89
COLUMBIA FDS SER TR I SELECT LARGE	19765Y688	8685 98	06/06/11	10/10/11	$105,621 55	$117,521 35	$-11,899 80
COMPLETE PRODTN SVCS INC	20453E109	119	09/27/11	10/10/11	$3,373 19	$2,710 82	$662 37
ALLEGHENY TECHNOLOGIES INC	01741RAD4	2505	01/14/11	10/12/11	$3,160 14	$3,912 86	$-752 72
MAGELLAN HEALTH SVCS INC NEW	559079207	4	09/27/11	10/12/11	$204 49	$195 96	$8 53
ALLEGHENY TECHNOLOGIES INC	01741RAD4	2495	01/18/11	10/12/11	$3,147 53	$4,054 60	$-907 07
LONE PINE RES INC	54222A106	0 55	09/27/11	10/17/11	$3 63	$4 08	$-0 45
BROADRIDGE FINL SOLUTIONS INC	11133T103	119	09/27/11	10/17/11	$2,509 25	$2,512 09	$-2 84
BRIGHAM EXPL CO	109178103	900	07/27/11	10/20/11	$32,840 19	$29,406 15	$3,434 04
ACE LTD	H0023R105	125	01/14/11	10/21/11	$8,681 31	$7,595 24	$1,086 07
ACE LTD	H0023R105	101	01/13/11	10/21/11	$7,014 50	$6,140 98	$873 52
ACE LTD	H0023R105	30	01/13/11	10/21/11	$2,083 51	$1,823 22	$260 29
BRIGHAM EXPL CO	109178103	400	10/12/11	10/24/11	$14,582 92	$11,216 12	$3,366 80
BRIGHAM EXPL CO	109178103	100	07/27/11	10/24/11	$3,645 73	$3,267 35	$378 38
BRIGHAM EXPL CO	109178103	400	07/27/11	10/24/11	$14,582 92	$13,069 40	$1,513 52
HARMAN INTL INDS INC NEW	413086109	18	09/27/11	10/24/11	$766 19	$596 88	$169 31
JACK IN THE BOX INC	466367109	62	09/27/11	10/25/11	$1,234 14	$1,310 16	$-76 02
GENERAL MTRS CO	37045V209	93	12/06/10	10/26/11	$3,735 74	$4,791 33	$-1,055 59
GENERAL MTRS CO	37045V209	53	01/14/11	10/26/11	$2,128 97	$2,966 54	$-837 57
GENERAL MTRS CO	37045V209	59	01/13/11	10/26/11	$2,369 98	$3,322 25	$-952 27
JACK IN THE BOX INC	466367109	57	09/27/11	10/26/11	$1,130 85	$1,204 50	$-73 65
GENERAL MTRS CO	37045V209	6	01/13/11	10/26/11	$241 02	$336 14	$-95 12
GENERAL MTRS CO	37045V209	167	12/01/10	10/26/11	$6,708 26	$8,603 77	$-1,895 51
GENERAL MTRS CO	37045V209	173	11/23/10	10/26/11	$6,949 27	$8,655 19	$-1,705 92

Short term transactions

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Description	Cusip	Number of shares	Date of acquisition	Sale date	Sales price or pass through gain	Cost, other basis or pass through loss	Net gain or loss
EURONET SVCS INC	298736109	99	09/27/11	11/02/11	$1,823 09	$1,659 26	$163 83
FINISAR CORP	31787A507	23	09/27/11	11/02/11	$492 90	$473 11	$19 79
EURONET SVCS INC	298736109	54	09/27/11	11/03/11	$1,001 28	$905 05	$96 23
SPIRIT AEROSYSTEMS HLDGS INC CL A	848574109	11	09/27/11	11/03/11	$203 79	$183 70	$20 09
EXELIS INC	30162A108	150	08/10/11	11/07/11	$1,649 16	$1,606 01	$43 15
EXELIS INC	30162A108	250	10/06/11	11/07/11	$2,748 59	$2,544 15	$204 44
EXELIS INC	30162A108	150	07/13/11	11/07/11	$1,649 16	$2,026 00	$-376 84
EXELIS INC	30162A108	350	07/13/11	11/07/11	$3,848 04	$4,727 35	$-879 31
EXELIS INC	30162A108	50	07/13/11	11/07/11	$549 72	$675 34	$-125 62
EXELIS INC	30162A108	200	06/30/11	11/07/11	$2,198 88	$2,742 12	$-543 24
EXELIS INC	30162A108	200	02/03/11	11/07/11	$2,198 88	$2 788 02	$-589 14
EXELIS INC	30162A108	150	02/03/11	11/07/11	$1,649 16	$2 091 01	$-441 85
BB & T CORP	054937107	2	01/13/11	11/09/11	$47 03	$54 01	$ 6 98
BB & T CORP	054937107	57	01/13/11	11/09/11	$1,327 93	$1,539 43	$-211 50
BB & T CORP	054937107	107	01/14/11	11/09/11	$2,492 77	$2,938 86	$-416 09
BB & T CORP	054937107	81	01/13/11	11/09/11	$1,904 60	$2,183 41	$ 278 84
BB & T CORP	054937107	128	02/16/11	11/09/11	$2,982 01	$3,684 68	$-702 67
BB & T CORP	054937107	40	01/14/11	11/09/11	$931 88	$1,112 97	$-181 09
KELLOGG CO	487836108	128	03/07/11	11/14/11	$6,353 88	$6,923 79	$-569 91
KELLOGG CO	487836108	166	03/04/11	11/14/11	$8,240 18	$9,011 71	$-771 53
AUTOMATIC DATA PROCESSING INC	053015103	4	12/06/10	11/16/11	$206 37	$186 88	$19 49
AUTOMATIC DATA PROCESSING INC	053015103	28	12/06/10	11/16/11	$1,444 57	$1,306 89	$137 68
LUFKIN INDS INC	549764108	12	10/17/11	11/16/11	$852 36	$606 27	$246 09
AUTOMATIC DATA PROCESSING INC	053015103	32	12/06/10	11/16/11	$1,650 94	$1,489 12	$161 82
3M CO	88579Y101	106	12/06/10	11/17/11	$8,577 32	$9,233 92	$-656 60
3M CO	88579Y101	21	12/06/10	11/17/11	$1,699 28	$1,821 65	$-122 37

Short term transactions

This category includes sales of assets held 12 months or less

Description	Cusip	Number of shares	Date of acquisition	Sale date	Sales price or pass through gain	Cost, other basis or pass through loss	Net gain or loss
PEABODY ENERGY CORP	704549104	150	03/03/11	11/18/11	$5,531 13	$10,228 53	$-4,697 40
PEABODY ENERGY CORP	704549104	150	03/02/11	11/18/11	$5,531 13	$9 949 29	$-4,418 16
PEABODY ENERGY CORP	704549104	150	03/03/11	11/18/11	$5,531 13	$10,228 53	$-4,697 40
TE CONNECTIVITY LTD	H84989104	58	01/14/11	11/18/11	$1,908 54	$2,120 80	$-212 26
TE CONNECTIVITY LTD	H84989104	39	01/13/11	11/18/11	$1,283 32	$1,420 69	$-137 37
TE CONNECTIVITY LTD	H84989104	97	01/13/11	11/18/11	$3,191 86	$3,531 15	$-339 29
PEABODY ENERGY CORP	704549104	250	12/21/10	11/18/11	$9,218 55	$15,809 85	$-6,591 30
UNITED PARCEL SVC INC CL B	911312106	17	01/13/11	11/21/11	$1,154 01	$1,226 77	$-72 76
UNITED PARCEL SVC INC CL B	911312106	34	01/13/11	11/21/11	$2,308 02	$2,456 01	$-147 99
UNITED PARCEL SVC INC CL B	911312106	59	01/14/11	11/21/11	$4,005 10	$4,282 54	$-277 44
UNITED PARCEL SVC INC CL B	911312106	47	02/16/11	11/21/11	$3,190 50	$3,541 65	$-351 15
UNITED PARCEL SVC INC CL B	911312106	58	01/13/11	11/21/11	$3,937 21	$4,189 18	$-251 97
UNITED PARCEL SVC INC CL B	911312106	42	12/06/10	11/21/11	$2,851 09	$3,001 35	$-150 26
UNITED PARCEL SVC INC CL B	911312106	113	12/06/10	11/21/11	$7,670 78	$8,109 57	$-438 79
AIR PRODUCTS & CHEMICALS INC	009158106	57	02/16/11	11/21/11	$4,527 49	$5,363 13	$-835 64
ISHARES TR S&P GLOBAL MATERIALS	464288695	1232	07/08/11	11/22/11	$69,551 22	$91,630 00	$-22,078 78
ISHARES TR DOW JONES U S	464287721	2441	07/08/11	11/22/11	$152,556 15	$163,151 07	$-10,594 92
COLGATE PALMOLIVE	194162103	173	05/04/11	11/22/11	$15,279 91	$14,816 29	$463 62
PIMCO HIGH YIELD FUND #108	693390841	78530 5	01/12/11	11/22/11	$691,853 68	$736,616 06	$-44,762 38
LAZARD FDS INC EMERGING MKTS	52106N889	7243 51	11/08/11	11/22/11	$128,644 76	$140,524 11	$-11,879 35
ABN AMRO FDS MONTAG & CALDWELL	00078H281	13290 07	02/04/11	11/22/11	$318,961 70	$331,188 57	$-12,226 87
ABN AMRO FDS MONTAG & CALDWELL	00078H281	10015 81	02/14/11	11/22/11	$240,379 32	$255,002 40	$-14,623 08
PUBLIC SERVICE ENTERPRISE GROUP INC	744573106	81	11/16/11	11/23/11	$2,533 02	$2,664 27	$-131 25
PUBLIC SERVICE ENTERPRISE GROUP INC	744573106	113	11/16/11	11/23/11	$3,533 72	$3,716 82	$-183 10
PUBLIC SERVICE ENTERPRISE GROUP INC	744573106	206	11/16/11	11/23/11	$6,442 01	$6,762 16	$-320 15
PUBLIC SERVICE ENTERPRISE GROUP INC	744573106	81	11/17/11	11/23/11	$2,533 03	$2,647 81	$-114 78

Short term transactions

This category includes sales of assets held 12 months or less

Description	Cusip	Number of shares	Date of acquisition	Sale date	Sales price or pass through gain	Cost other basis or pass through loss	Net gain or loss
RAYTHEON CO NEW	755111507	328	11/21/11	11/23/11	$14,061 90	$14,178 06	$-116 16
ROYAL DUTCH SHELL PLC SPONSORED	780259206	249	11/04/11	11/23/11	$16,359 60	$17,433 98	$-1,074 38
TJX COS INC NEW	872540109	163	11/18/11	11/23/11	$9,605 81	$9,734 59	$-128 78
TARGET CORP	87612E106	132	11/18/11	11/23/11	$6,857 59	$7,012 33	$ 154 74
TEXAS INSTRUMENTS INC	882508104	91	11/16/11	11/23/11	$2,550 00	$2,911 65	$-361 65
TEXAS INSTRUMENTS INC	882508104	245	11/16/11	11/23/11	$6 865 38	$7,839 04	$-973 66
TEXAS INSTRUMENTS INC	882508104	91	11/18/11	11/23/11	$2,550 00	$2,711 09	$-191 09
TIME WARNER INC	887317303	246	10/26/11	11/23/11	$7,938 46	$8,132 12	$-493 66
TIME WARNER INC	887317303	91	10/26/11	11/23/11	$2,936 59	$3,119 20	$-182 61
TIME WARNER INC	887317303	246	11/09/11	11/23/11	$7,938 46	$8,307 15	$-368 69
VERIZON COMMUNICATIONS	92343V104	317	11/16/11	11/23/11	$11,266 75	$11,648 86	$-382 11
WAL MART STORES INC	931142103	239	11/09/11	11/23/11	$13,506 23	$13,878 66	$-372 43
WASTE MGMT INC DEL COM	94106L109	319	11/17/11	11/23/11	$9,723 73	$9,851 33	$-127 60
TRANSOCEAN LTD	H8817H100	71	09/13/11	11/23/11	$3,232 74	$3,968 72	$-735 98
TRANSOCEAN LTD	H8817H100	57	09/13/11	11/23/11	$2,595 30	$3,186 16	$-590 86
TRANSOCEAN LTD	H8817H100	71	11/18/11	11/23/11	$3,232 75	$3,381 31	$-148 56
BIO-REFERENCE LABS INC PAR $0 01	09057G602	210	08/10/11	11/23/11	$2,523 21	$3,898 29	$-1,375 08
EBIX COM INC NEW	278715206	494	06/15/11	11/23/11	$9,336 42	$10,164 74	$-828 32
ECHELON CORP OC	27874N105	53	01/13/11	11/23/11	$252 27	$543 16	$-290 89
FINANCIAL ENGINES INC	317485100	230	05/10/11	11/23/11	$4,432 17	$6,321 43	$-1,889 26
FINANCIAL ENGINES INC	317485100	156	10/05/11	11/23/11	$3,006 17	$2,845 69	$160 48
FRESH MKT INC	35804H106	243	09/28/11	11/23/11	$8,960 81	$9,594 03	$-633 22
GRAND CANYON EDUCATION INC	38526M106	226	09/28/11	11/23/11	$3,315 67	$3,754 13	$-438 46
PEGASYSTEMS INC	705573103	30	07/01/11	11/23/11	$819 33	$1,397 55	$-578 22
PEGASYSTEMS INC	705573103	226	07/06/11	11/23/11	$6,172 30	$10,444 48	$-4,272 18
SCIQUEST INC	80908T101	80	11/11/11	11/23/11	$1,084 84	$1,234 22	$-149 38

Short term transactions

This category includes sales of assets held 12 months or less

Description	Cusip	Number of shares	Date of acquisition	Sale date	Sales price or pass through gain	Cost, other basis or pass through loss	Net gain or loss
SCIQUEST INC	80908T101	300	11/10/11	11/23/11	$4,068 13	$4,373 46	$-305 33
GALLAGHER ARTHUR J & CO	363576109	20	11/16/11	11/23/11	$587 84	$626 81	$-38 97
GALLAGHER ARTHUR J & CO	363576109	66	11/16/11	11/23/11	$1,939 86	$2,053 30	$-113 44
GALLAGHER ARTHUR J & CO	363576109	235	11/16/11	11/23/11	$6,907 10	$7,310 99	$-403 89
GALLAGHER ARTHUR J & CO	363576109	86	11/17/11	11/23/11	$2,527 71	$2,650 65	$-122 94
HEINZ H J CO	423074103	21	11/14/11	11/23/11	$1,049 61	$1,126 00	$-76 39
HEINZ H J CO	423074103	11	11/14/11	11/23/11	$549 80	$588 97	$-39 17
HEINZ H J CO	423074103	21	11/14/11	11/23/11	$1,049 61	$1,124 39	$-74 78
HEINZ H J CO	423074103	62	11/14/11	11/23/11	$3,098 85	$3,319 41	$-220 56
HONEYWELL INTL INC	438516106	105	11/21/11	11/23/11	$5,210 20	$5,331 94	$-121 74
JOHNSON AND JOHNSON	478160104	75	08/30/11	11/23/11	$4,666 60	$4,941 23	$-274 63
KIMBERLY CLARK CORP	494368103	91	11/14/11	11/23/11	$6,256 66	$6,476 89	$-220 23
KIMBERLY CLARK CORP	494368103	203	11/14/11	11/23/11	$13,957 15	$14,419 87	$-462 72
LIMITED INC	532716107	1	10/12/11	11/23/11	$39 08	$42 59	$-3 51
LIMITED INC	532716107	262	10/12/11	11/23/11	$10,239 42	$11,108 67	$-869 25
LINEAR TECHNOLOGY CORP	535678106	229	11/16/11	11/23/11	$6,577 62	$7,338 17	$-760 55
MERCK & CO INC	58933Y105	372	05/04/11	11/23/11	$12,414 33	$13,653 63	$-1,239 30
MEREDITH CORP	589433101	273	10/26/11	11/23/11	$7,346 96	$7,595 11	$-248 15
MICROSOFT CORP	594918104	193	09/19/11	11/23/11	$4,737 11	$5,176 47	$-439 36
MICROSOFT CORP	594918104	423	09/19/11	11/23/11	$10,382 37	$11,345 33	$-962 96
NORFOLK SOUTHERN CORP	655844108	155	11/18/11	11/23/11	$10,915 28	$11,361 93	$-446 65
NUCOR CORP	670346105	99	05/04/11	11/23/11	$3,536 46	$4,479 63	$-943 17
NUCOR CORP	670346105	32	05/04/11	11/23/11	$1,143 10	$1 447 16	$-304 06
NUCOR CORP	670346105	49	05/04/11	11/23/11	$1,750 37	$2,215 97	$-465 60
NUCOR CORP	670346105	131	11/21/11	11/23/11	$4,679 55	$4,872 55	$-193 00
AT&T INC	00206R102	120	11/16/11	11/23/11	$3,312 42	$3,466 82	$-154 40

Short term transactions

This category includes sales of assets held 12 months or less

Description	Cusip	Number of shares	Date of acquisition	Sale date	Sales price or pass through gain	Cost, other basis or pass through loss	Net gain or loss
AMERICAN EXPRESS CO	025816109	62	11/18/11	11/23/11	$2,795 05	$2,907 70	$ 112 65
AMGEN INC	031162100	198	11/14/11	11/23/11	$10,929 88	$11 362 09	$-432 21
BHP LTD SPONSORED ADR	088606108	127	11/21/11	11/23/11	$8,519 31	$8,863 39	$-344 08
BLACKROCK INC CL A	09247X101	9	11/09/11	11/23/11	$1,372 76	$1,412 50	$-39 74
BLACKROCK INC CL A	09247X101	80	11/09/11	11/23/11	$12,202 36	$12,548 82	$-316 46
BOEING CO	097023105	177	11/21/11	11/23/11	$11,133 52	$11,537 02	$-403 50
BRISTOL MYERS SQUIBB COMPANY	110122108	828	09/23/11	11/23/11	$25,089 98	$25,599 77	$-509 79
CME GROUP INC	12572Q105	24	11/16/11	11/23/11	$5,768 46	$5,921 86	$-153 40
CHEVRONTEXACO CORP	166764100	86	11/04/11	11/23/11	$8,194 99	$9,145 11	$-950 12
CHUBB CORP	171232101	17	10/21/11	11/23/11	$1,087 17	$1,163 25	$-76 08
CHUBB CORP	171232101	209	10/21/11	11/23/11	$13,365 81	$14,266 99	$-901 18
COLGATE PALMOLIVE	194162103	31	05/04/11	11/23/11	$2,684 32	$2,654 94	$29 38
COLGATE PALMOLIVE	194162103	83	05/04/11	11/23/11	$7,187 04	$7,101 59	$85 45
DU PONT (E I) DE NEMOURS & CO	263534109	246	11/22/11	11/23/11	$10,925 26	$11,204 27	$ 279 01
EMERSON ELECTRIC CO	291011104	255	11/21/11	11/23/11	$12,143 50	$12,425 31	$-281 81
EXXON MOBIL CORP	30231G102	135	11/04/11	11/23/11	$10,122 14	$10,592 73	$-470 29
PNC BANK CORP	693475105	90	11/21/11	11/23/11	$4,433 54	$4,613 99	$-180 45
PENN WEST PETE LTD NEW	707887105	176	11/18/11	11/23/11	$2,881 50	$3,108 71	$-227 21
PENN WEST PETE LTD NEW	707887105	271	11/21/11	11/23/11	$4,436 86	$4,671 63	$-234 77
PROCTER & GAMBLE CO	742718109	364	11/14/11	11/23/11	$22,259 59	$23,068 39	$-808 80
POTASH CORP SASK INC	737551107	50	03/16/11	11/28/11	$2,121 71	$2,779 16	$-657 45
XYLEM INC	98419M100	200	02/03/11	11/28/11	$4,703 07	$6,911 26	$-2,208 19
XYLEM INC	98419M100	150	02/03/11	11/28/11	$3,527 30	$5,183 45	$-1,656 15
XYLEM INC	98419M100	200	06/30/11	11/28/11	$4,703 07	$6,797 47	$ 2,094 40
XYLEM INC	98419M100	450	07/13/11	11/28/11	$10,581 91	$15,066 91	$-4,485 00
CATERPILLAR INC	149123101	100	03/24/11	11/28/11	$9,153 55	$10,865 12	$-1,711 57

Short term transactions

This category includes sales of assets held 12 months or less.

Description	Cusip	Number of shares	Date of acquisition	Sale date	Sales price or pass through gain	Cost, other basis or pass through loss	Net gain or loss
POTASH CORP SASK INC	73755L107	350	06/29/11	11/28/11	$14,852 00	$19,849 44	$-4,997 44
MOLYCORP INC DEL	608753109	50	03/22/11	11/28/11	$1,488 47	$2,453 35	$-964 88
PEABODY ENERGY CORP	704549104	150	12/21/10	11/28/11	$5,174 90	$9,485 91	$-4,311 01
PEABODY ENERGY CORP	704549104	150	08/05/11	11/28/11	$5,174 90	$7,226 16	$-2,051 26
POTASH CORP SASK INC	73755L107	25	03/29/11	11/28/11	$1,060 86	$1,421 89	$-361 03
POTASH CORP SASK INC	73755L107	150	03/29/11	11/28/11	$6,365 14	$8,531 36	$-2,166 22
POTASH CORP SASK INC	73755L107	25	06/29/11	11/28/11	$1,060 86	$1,417 82	$-356 96
CUMMINS ENGINE INC	231021106	225	07/26/11	11/28/11	$20,322 17	$25,066 03	$-4,743 86
FINISAR CORP	31787A507	100	09/27/11	12/01/11	$1,639 96	$2,057 00	$-417 04
SUPERIOR ENERGY SVCS INC	868157108	82	09/27/11	12/01/11	$2,459 95	$2,526 42	$-66 47
PMC-SIERRA INC	69344F106	388	09/27/11	12/01/11	$2,091 27	$2,516 61	$-425 34
INTEGRA LIFESCIENCES CORP NEW	457985208	87	10/31/11	12/01/11	$2,777 85	$2,865 83	$-87 98
HARSCO CORP	415864107	121	09/27/11	12/01/11	$2,468 35	$2,574 88	$-106 53
HANESBRANDS INC	410345102	93	09/27/11	12/01/11	$2,153 83	$2,504 49	$-350 66
CHICAGO BRIDGE & IRON-NY SHR	167250109	16	09/27/11	12/02/11	$655 17	$511 36	$143 81
COLUMBIA FDS SER TR SHORT TERM BD	19765H362	25329 28	11/09/11	12/02/11	$250,000 00	$250,506 59	$-506 59
CARTER INC	146229109	12	09/27/11	12/06/11	$491 79	$383 68	$108 11
PENSKE AUTOMOTIVE GROUP INC	70959W103	66	02/27/11	12/06/11	$1,365 57	$1,250 44	$115 13
PENSKE AUTOMOTIVE GROUP INC	70959W103	84	02/27/11	12/07/11	$1,738 77	$1,591 48	$147 29
MOSAIC CO	61945C103	375	10/10/11	12/09/11	$18,766 29	$19,860 52	$-1,094 23
MEXICAN BONOS DESARR	B6WC685#3	15000	12/02/11	12/09/11	$113,985 30	$114,386 62	$-401 32
NOVELLUS SYS INC	670008101	85	09/27/11	12/15/11	$3,529 45	$2,522 80	$1 006 65
GATX CORP	361448103	13	09/27/11	12/19/11	$539 81	$443 82	$95 99
CARTER INC	146229109	52	09/27/11	12/21/11	$2,026 82	$1,662 63	$364 19
CARTER INC	146229109	15	09/27/11	12/22/11	$583 94	$479 61	$104 33
UMPQUA HLDGS CORP	904214103	67	09/27/11	12/22/11	$843 17	$590 61	$252 56

Short term transactions

This category includes sales of assets held 12 months or less

Description	Cusip	Number of shares	Date of acquisition	Sale date	Sales price or pass through gain	Cost, other basis or pass through loss	Net gain or loss
COLUMBIA FDS SLR TR I SELECT LARGE	19765Y688	28268 93	06/06/11	12/23/11	$341,488 70	$382,478 65	$-40,989 95
ISHARES TR RUSSELL 2000 INDEX FD	464287655	1050	11/28/11	12/29/11	$77,879 52	$73,067 93	$4,811 59
Total short term gain/loss from sales:					$6,747,750 71	$7,029,323 81	$-281,573 10

Short term transactions with loss disallowed due to wash sale

This category includes sales of assets held 12 months or less.

Description	Cusip	Number of shares	Date of acquisition	Sale date	Sales price or pass through gain	Cost, other basis or pass through loss	Net gain or loss	Wash sale loss disallowed
MOLSON COORS BREWING CO CL B	60871R209	74	12/08/10	01/07/11	$3,514 72	$3,660 80	$-146 08	$146 08
ATMEL CORP COM	049513104	70	01/11/11	01/20/11	$944 98	$964 60	$-19 62	$19 62
GUESS INC	401617105	10	03/17/10	01/20/11	$427 29	$466 10	$-39 11	$39 11
F5 NETWORKS INC	315616102	2	01/05/11	01/20/11	$224 29	$271 06	$-46 77	$46 77
CUMMINS ENGINE INC	231021106	3	01/05/11	01/20/11	$330 77	$337 14	$-6 37	$6 37
MACYS INC	55616P104	10	01/05/11	01/20/11	$237 50	$251 20	$-13 70	$13 70
NETLOGIC MICROSYSTEMS INC	64118B100	10	01/11/11	01/20/11	$339 30	$364 90	$-25 60	$25 60
F5 NETWORKS INC	315616102	2	02/02/11	03/11/11	$217 72	$295 55	$-77 83	$77 83
ARM HLDGS PLC SPONSORED ADR	042068106	140	02/22/11	03/11/11	$3,487 33	$4,061 19	$-573 86	$573 86

Short term transactions with loss disallowed due to wash sale

This category includes sales of assets held 12 months or less

Description	Cusip	Number of shares	Date of acquisition	Sale date	Sales price or pass through gain	Cost, other basis or pass through loss	Net gain or loss	Wash sale loss disallowed
ATMEL CORP COM	049513104	90	01/05/11	03/11/11	$1,070 91	$1,146 28	$-75 37	$75 37
MACY'S INC	55616P104	10	02/02/11	03/11/11	$233 00	$253 30	$-20 30	$20 30
CUMMINS ENGINE INC	231021106	1	01/05/11	03/17/11	$100 86	$112 38	$-11 52	$11 52
CUMMINS ENGINE INC	231021106	2	02/02/11	03/17/11	$201 72	$226 13	$-24 41	$24 41
ARM HLDGS PLC SPONSORED ADR	042068106	10	03/01/11	03/29/11	$265 69	$291 64	$-25 95	$25 95
RED HAT INC	756577102	10	01/05/11	04/01/11	$457 29	$463 60	$-6 31	$6 31
MICRON TECHNOLOGY	595112103	10	02/17/11	04/01/11	$113 70	$116 60	$-2 90	$2 90
CIENA CORP NEW	171779309	20	04/29/11	05/24/11	$514 64	$563 20	$-48 56	$48 56
SANDRIDGE ENERGY INC	80007P307	80	04/01/11	05/24/11	$837 34	$1,044 14	$-206 80	$206 80
PIONEER NAT RES CO	723787107	3	05/12/11	05/24/11	$274 67	$274 95	$-0 28	$0 28
PIONEER NAT RES CO	723787107	7	04/29/11	05/24/11	$640 91	$702 74	$-61 83	$61 83
CROWN HLDGS INC COM 144A	228368106	10	03/11/11	06/06/11	$381 09	$390 06	$-8 97	$8 97
OIL STS INTL INC	678026105	10	04/29/11	06/06/11	$766 08	$819 55	$-53 47	$53 47

Short term transactions with loss disallowed due to wash sale

This category includes sales of assets held 12 months or less

Description	Cusip	Number of shares	Date of acquisition	Sale date	Sales price or pass through gain	Cost, other basis or pass through loss	Net gain or loss	Wash sale loss disallowed
TD AMERITRADE HLDG CORP	87236Y108	10	03/11/11	06/06/11	$200 90	$216 71	$-15 81	$15 81
TERADATA CORP DEL	88076W103	10	05/24/11	08/05/11	$545 88	$561 03	$-15 15	$15 15
SANDRIDGE ENERGY INC	80007P307	30	03/07/11	08/15/11	$243 00	$448 19	$-205 19	$205 19
CROWN HLDGS INC COM 144A	228368106	10	04/04/11	08/15/11	$356 98	$395 45	$-38 47	$38 47
CROWN HLDGS INC COM 144A	228368106	10	03/11/11	08/15/11	$356 98	$390 06	$-33 08	$33 08
CROWN HLDGS INC COM 144A	228368106	10	03/11/11	08/17/11	$358 79	$390 06	$-31 27	$31 27
SANDRIDGE ENERGY INC	80007P307	40	03/07/11	08/17/11	$321 59	$597 58	$-275 99	$275 99
MOLYCORP INC DEL	608753109	200	02/09/11	09/06/11	$10,564 94	$10,945 56	$-380 62	$380 62
MOLYCORP INC DEL	608753109	50	02/09/11	09/06/11	$2,641 23	$2,736 39	$-95 16	$95 16
MOLYCORP INC DEL	608753109	50	02/09/11	09/06/11	$2,641 24	$2,736 39	$-95 15	$95 15
CATERPILLAR INC	149123101	50	03/24/11	09/12/11	$4,123 91	$5,432 56	$-1,308 65	$1 308 65
FREEPORT-MCMORAN COPPER & GOLD CL B	35671D857	625	03/21/11	09/12/11	$25,227 39	$32,833 38	$-7,605 99	$7 605 99
SOLUTIA INC NEW	834376501	10	02/14/11	09/14/11	$150 57	$253 50	$-102 93	$102 93

Short term transactions with loss disallowed due to wash sale

This category includes sales of assets held 12 months or less

Description	Cusip	Number of shares	Date of acquisition	Sale date	Sales price or pass through gain	Cost, other basis or pass through loss	Net gain or loss	Wash sale loss disallowed
PENSKE AUTOMOTIVE GROUP INC	70959W103	150	02/14/11	09/14/11	$2,721 69	$2,937 60	$-215 91	$215 91
ALERE INC	01449J105	115	12/29/10	09/14/11	$2,562 49	$4,195 20	$-1,632 71	$1,632 71
OIL STS INTL INC	678026105	35	04/29/11	09/14/11	$2,148 43	$2,868 44	$-720 01	$720 01
OIL STS INTL INC	678026105	10	04/01/11	09/14/11	$613 84	$807 69	$-193 85	$193 85
CME GROUP INC	12572Q105	13	11/16/11	11/23/11	$3,124 58	$3,207 68	$-83 10	$83 10
AMGEN INC	031162100	6	11/14/11	11/23/11	$331 21	$344 41	$-13 20	$13 20
KIMBERLY CLARK CORP	494368103	9	11/14/11	11/23/11	$618 79	$639 88	$-21 09	$21 09
GALLAGHER ARTHUR J & CO	363576109	20	11/16/11	11/23/11	$587 84	$622 21	$-34 37	$34 37
INTEL CORP	458140100	726	11/18/11	11/23/11	$16,583 33	$17,693 27	$-1 109 94	$1,109 94
MOLYCORP INC DEL	608753109	25	02/10/11	11/28/11	$744 24	$1,278 97	$-534 73	$534 73
MOLYCORP INC DEL	608753109	75	02/10/11	11/28/11	$2,232 71	$3,836 91	$-1,604 20	$1,604 20
MOLYCORP INC DEL	608753109	25	03/22/11	11/28/11	$744 23	$1,226 68	$-482 45	$482 45
MOLYCORP INC DEL	608753109	100	03/22/11	11/28/11	$2,976 94	$4,906 70	$-1 929 76	$1,929 76

Short term transactions with loss disallowed due to wash sale

This category includes sales of assets held 12 months or less

Description	Cusip	Number of shares	Date of acquisition	Sale date	Sales price or pass through gain	Cost, other basis or pass through loss	Net gain or loss Wash sale loss disallowed
MOLYCORP INC DEL	608753109	150	02/17/11	11/28/11	$4,465 41	$7,317 75	$-2,852 34 $2,852 34
MOLYCORP INC DEL	608753109	25	03/22/11	11/28/11	$744 24	$1,226 67	$-482 43 $482 43
NCR CORP NEW	62886E108	140	09/27/11	12/01/11	$2,447 15	$2,567 60	$-120 45 $120 45
Total short term gain/loss from sales:					$106,962 32	$130,691 93	$-23,729 61
Total short term loss disallowed from wash sales:							$23,729 61

Long term transactions

This category includes sales of assets held more than 12 months

Description	Cusip	Number of shares	Date of acquisition	Sale date	Sales price or pass through gain	Cost, other basis or pass through loss	Net gain or loss
EMERGENCY MED SVCS CORP CL A	29100P102	25	09/08/09	01/03/11	$1,631 87	$1,171 25	$460 62
DELTA AIR LINES INC DEL NEW	247361702	160	12/18/09	01/04/11	$2,036 49	$1,764 54	$271 95
EMERGENCY MED SVCS CORP CL A	29100P102	23	09/08/09	01/04/11	$1,482 67	$1,077 55	$405 12
EMERGENCY MED SVCS CORP CL A	29100P102	36	09/08/09	01/04/11	$2,322 79	$1,686 60	$636 19
DELTA AIR LINES INC DEL NEW	247361702	111	12/31/09	01/04/11	$1,412 82	$1,248 75	$164 07
DELTA AIR LINES INC DEL NEW	247361702	240	12/18/09	01/05/11	$3,113 76	$2,646 82	$466 94
CONCHO RES INC	20605P101	20	06/22/09	01/05/11	$1,728 77	$538 70	$1,190 07
EMERGENCY MED SVCS CORP CL A	29100P102	34	09/08/09	01/05/11	$2,193 29	$1,592 90	$600 39
WELLS FARGO & CO (NEW)	949746101	151	08/11/05	01/07/11	$4,708 48	$4,558 76	$149 72
WILLIAMS COMPANIES	969457100	201	03/20/09	01/07/11	$4,955 09	$2,368 87	$2,586 22
XL GROUP PLC	G98290102	64	12/03/09	01/07/11	$1,412 69	$1,171 97	$240 72
XL GROUP PLC	G98290102	95	12/03/09	01/07/11	$2,096 95	$1,726 70	$370 25

U.S. TRUST

Bank of America Private Wealth Management

IM THE ABNEY FOUNDATION

2011 Tax Information Letter

Account Number 020020038976

Long term transactions

This category includes sales of assets held more than 12 months

Description	Cusip	Number of shares	Date of acquisition	Sale date	Sales price or pass through gain	Cost other basis or pass through loss	Net gain or loss
ACUITY BRANDS INC	00508Y102	30	04/14/08	01/07/11	$1,783 76	$1,349 79	$433 97
ALLETE INC NEW	018522300	50	04/29/09	01/07/11	$1,862 96	$1,307 61	$555 35
ARCH CHEMICALS INC	03937R102	60	06/20/08	01/07/11	$2,224 76	$2,336 88	$-112 12
BANKFINANCIAL CORP	06643P104	200	04/25/06	01/07/11	$1,905 96	$3,124 00	$-1,218 04
BENEFICIAL MUT BANCORP INC	08173R104	190	01/03/08	01/07/11	$1,723 27	$1,869 05	$-145 78
BROADRIDGE FINL SOLUTIONS INC	11133T103	60	09/25/07	01/07/11	$1,337 37	$1,099 95	$237 42
CHICAGO BRIDGE & IRON-NY SHR	167250109	40	03/31/06	01/07/11	$1,312 37	$962 00	$350 37
CIRCOR INTL INC	17273K109	15	05/25/06	01/07/11	$600 44	$436 50	$163 94
CIRCOR INTL INC	17273K109	55	03/31/06	01/07/11	$2,201 61	$1,596 10	$605 51
COMPASS MINERALS INTL INC	20451N101	30	07/22/08	01/07/11	$2,623 45	$2,324 74	$298 71
COMSTOCK RES INC NEW	205768203	30	12/28/09	01/07/11	$720 29	$1,310 66	$-590 37
COMSTOCK RES INC NEW	205768203	10	12/28/09	01/07/11	$240 10	$436 89	$-196 79
COMSTOCK RES INC NEW	205768203	30	05/25/06	01/07/11	$720 28	$843 97	$-123 69
DELTIC TIMBER CORP	247850100	20	05/25/06	01/07/11	$1,175 18	$1,179 28	$-4 10
DELTIC TIMBER CORP	247850100	30	09/11/06	01/07/11	$1,762 77	$1,434 00	$328 77
DINEEQUITY INC	254423106	50	02/20/07	01/07/11	$2,642 45	$2,759 44	$-116 99
ENPRO INDS INC	29355X107	60	03/31/06	01/07/11	$2,506 15	$2,068 20	$437 95
FIRST NIAGARA FINL GROUP INC NEW	33582V108	110	04/10/08	01/07/11	$1,544 37	$1,473 34	$71 03
FIRSTMERIT CORP	337915102	60	11/19/09	01/07/11	$1,151 38	$1,190 27	$-38 89
FLOWERS FOODS INC	343498101	40	04/25/06	01/07/11	$1,042 78	$753 07	$289 71
FLOWSERVE CORP	34354P105	20	02/20/07	01/07/11	$2,315 46	$1,043 06	$1,272 40
FORESTAR REAL ESTATE GROUP INC	346233109	70	06/11/08	01/07/11	$1,350 97	$1,709 14	$-358 17
FOSTER L B CO CL A	350060109	40	05/25/06	01/07/11	$1,523 57	$939 15	$584 42
GALLAGHER ARTHUR J & CO	363576109	90	01/30/09	01/07/11	$2,596 45	$2,149 57	$446 88
HANESBRANDS INC	410345102	60	11/17/06	01/07/11	$1,448 97	$1,431 53	$17 44
HANOVER INS GROUP INC	410867105	50	10/03/08	01/07/11	$2,311 46	$2,175 80	$135 66

Long term transactions

This category includes sales of assets held more than 12 months

Description	Cusip	Number of shares	Date of acquisition	Sale date	Sales price or pass through gain	Cost, other basis or pass through loss	Net gain or loss
IBERIABANK CORP	450828108	20	04/04/09	01/07/11	$1,154 58	$860 54	$294 01
ITC HLDGS CORP	465685105	20	12/03/09	01/07/11	$1,291 97	$929 94	$362 03
JOY GLOBAL INC	481165108	90	02/09/09	01/07/11	$7,745 26	$2,239 20	$5 506 06
KAISER ALUM CORP PAR $0 01	483007704	30	05/13/08	01/07/11	$1,448 37	$1,945 65	$ 197 28
KANSAS CITY SOUTHN INDS INC NEW	485170302	20	03/31/06	01/07/11	$1,019 78	$490 20	$529 58
MB FINL INC NEW	55264U108	40	06/01/07	01/07/11	$708 39	$1 438 15	$-729 76
MB FINL INC NEW	55264U108	70	02/09/09	01/07/11	$1,239 67	$1,153 17	$86 50
MCDERMOTT INTERNATIONAL INC	580037109	60	01/07/09	01/07/11	$1,199 37	$370 65	$828 72
PATTERSON COS INC	703395103	80	04/09/09	01/07/11	$2,482 35	$1,551 36	$930 99
PETROHAWK ENERGY CORP	716495106	15	05/24/06	01/07/11	$287 32	$170 14	$117 18
PETROHAWK ENERGY CORP	716495106	60	05/24/06	01/07/11	$1,149 28	$680 58	$468 70
PETROHAWK ENERGY CORP	716495106	15	09/11/06	01/07/11	$287 32	$159 00	$128 32
RALCORP HLDGS INC NEW	751028101	10	03/31/06	01/07/11	$628 59	$380 40	$248 19
RALCORP HLDGS INC NEW	751028101	20	04/25/06	01/07/11	$1,257 17	$741 08	$516 09
TENNANT CO	880345103	40	10/08/07	01/07/11	$1,409 57	$1,915 52	$-505 95
TEXAS INDUSTRIES INC	882491103	30	05/29/08	01/07/11	$1,265 97	$2,171 83	$-905 86
TIMKEN CO	887389104	50	03/31/06	01/07/11	$2,460 95	$1,610 00	$850 95
TOLL BROS INC	889478103	60	09/09/09	01/07/11	$1,250 67	$1,314 54	$-63 87
VAIL RESORTS INC	91879Q109	30	08/14/08	01/07/11	$1,544 37	$1,343 62	$200 75
VECTREN CORP	92240G101	100	01/20/09	01/07/11	$2,563 95	$2,538 40	$25 55
WABTEC CORP	929740108	40	02/20/07	01/07/11	$2,068 36	$1,344 70	$723 66
WALTER INDS INC	93317Q105	20	01/25/07	01/07/11	$2,677 15	$488 82	$2,188 33
WESTFIELD FINL INC NEW	96008P104	170	02/20/07	01/07/11	$1,522 98	$1,851 39	$-328 41
WYNDHAM WORLDWIDE CORP	98310W108	40	02/20/07	01/07/11	$1,194 37	$1,399 91	$-205 57
FOSTER WHEELER AG	H27178104	60	02/20/07	01/07/11	$2,087 36	$1,686 00	$401 36
FREEPORT-MCMORAN COPPER & GOLD CL B	35671D857	22	08/22/07	01/07/11	$2,557 29	$2,063 62	$493 67

Long term transactions

This category includes sales of assets held more than 12 months

Description	Cusip	Number of shares	Date of acquisition	Sale date	Sales price or pass through gain	Cost other basis or pass through loss	Net gain or loss
GENERAL MILLS INC	370334104	64 59	10/16/07	01/07/11	$2,306 52	$1,803 76	$502 76
GENERAL MILLS INC	370334104	50 41	10/16/07	01/07/11	$1,800 40	$1,403 11	$397 29
GENUINE PARTS CO	372460105	5	03/05/06	01/07/11	$255 01	$203 92	$51 09
GENUINE PARTS CO	372460105	20	04/16/06	01/07/11	$1,020 03	$801 51	$218 52
GENUINE PARTS CO	372460105	44	07/16/09	01/07/11	$2,244 07	$1,495 74	$748 33
GENUINE PARTS CO	372460105	39	02/03/09	01/07/11	$1,989 07	$1,255 38	$733 69
GOODRICH (B F) CO	382388106	58	10/29/08	01/07/11	$5,203 37	$2,141 51	$3,061 86
GOODRICH (B F) CO	382388106	22	03/17/09	01/07/11	$1,973 69	$806 25	$1,167 44
HEINZ H J CO	423074103	62	10/20/08	01/07/11	$3,002 40	$2,674 20	$328 20
HEINZ H J CO	423074103	4	11/13/08	01/07/11	$193 70	$164 12	$29 58
HOME DEPOT INC	437076102	185	10/10/08	01/07/11	$6,350 35	$3,575 48	$2,774 87
INTEL CORP	458140100	113	01/28/09	01/07/11	$2,308 14	$1,589 71	$718 43
INTERNATIONAL BUSINESS MACHINES	459200101	56	10/16/08	01/07/11	$8,256 08	$4,949 46	$3,306 62
JP MORGAN CHASE & CO	46625H100	163	11/09/07	01/07/11	$7,038 63	$6,857 52	$181 11
JOHNSON AND JOHNSON	478160104	127	01/03/07	01/07/11	$7,959 27	$8,428 90	$-469 63
KRAFT FOODS INC CL A	50075N104	83	05/06/09	01/07/11	$2,593 91	$2,083 44	$510 47
MCDONALDS CORP	580135101	48	11/13/08	01/07/11	$3,568 04	$2,585 19	$982 85
MERCK & CO INC	58933Y105	110	06/06/08	01/07/11	$4,091 10	$3,960 00	$131 10
METLIFE INC	59156R108	91	02/18/09	01/07/11	$4.177 06	$4,580 80	$-403 74
MORGAN STANLEY	617446448	111	03/23/09	01/07/11	$3,150 40	$2,572 95	$577 45
OCCIDENTAL PETROLEUM CORP	674599105	106	08/11/05	01/07/11	$10,200 13	$4,372 55	$5,827 58
AT&T INC	00206R102	187	11/16/06	01/07/11	$5,372 88	$6,075 63	$-702 75
AT&T INC	00206R102	103	09/08/06	01/07/11	$2,959 40	$3,224 93	$-265 53
ABBOTT LABS	002824100	61	08/11/05	01/07/11	$2,942 13	$2,837 11	$105 02
ABBOTT LABS	002824100	25	07/06/06	01/07/11	$1,205 80	$1,100 25	$105 55
ABBOTT LABS	002824100	13	10/31/05	01/07/11	$627 01	$564 20	$62 81

Long term transactions

This category includes sales of assets held more than 12 months

Description	Cusip	Number of shares	Date of acquisition	Sale date	Sales price or pass through gain	Cost, other basis or pass through loss	Net gain or loss
AIR PRODUCTS & CHEMICALS INC	009158106	61	03/17/09	01/07/11	$5,408 32	$3,261 55	$2,146 77
ALTRIA GROUP INC	02209S103	135	01/15/09	01/07/11	$3,299 73	$2,213 87	$1,085 86
AMERICAN ELECTRIC POWER INC	025537101	19	11/11/09	01/07/11	$679 67	$604 01	$75 66
AMERICAN ELECTRIC POWER INC	025537101	128	11/10/09	01/07/11	$4,578 80	$4,065 09	$513 71
ANALOG DEVICES INC	032654105	67	07/15/09	01/07/11	$2,538 75	$1,670 54	$868 21
CHEVRONTEXACO CORP	166764100	50	12/02/08	01/07/11	$4,528 57	$3,702 50	$826 07
CHEVRONTEXACO CORP	166764100	16	10/29/08	01/07/11	$1,449 14	$1,163 38	$285 76
CITIGROUP INC	172967416	27	01/05/10	01/07/11	$3,768 62	$2,820 20	$948 42
DIAGEO PLC SPONSORED ADR NEW	25243Q205	89	08/11/05	01/07/11	$6,747 06	$5,073 89	$1,673 17
DOVER CORP	260003108	33	07/04/09	01/07/11	$1,908 11	$1,131 76	$776 35
DOVER CORP	260003108	6	06/20/09	01/07/11	$346 93	$205 27	$141 66
DOVER CORP	260003108	16	07/03/09	01/07/11	$925 14	$544 36	$380 78
FOOT LOCKER INC	344849104	130	08/12/09	01/07/11	$2,443 26	$1,495 83	$947 43
PG & E CORP	69331C108	82	07/16/09	01/07/11	$3,852 50	$3,101 76	$750 74
PNC BANK CORP	693475105	35	06/12/06	01/07/11	$2,159 55	$2,425 50	$-265 95
PNC BANK CORP	693475105	23	06/28/06	01/07/11	$1,419 13	$1,582 80	$ 163 67
P P G INDS INC	693506107	32	10/08/09	01/07/11	$2,630 43	$1,895 81	$734 62
PACKAGING CORP AMER	695156109	99	06/22/09	01/07/11	$2,710 69	$1,407 66	$1,303 03
PARKER-HANNIFIN CP	701094104	44	04/29/09	01/07/11	$3,807 80	$1,979 15	$1,828 65
PFIZER INC	717081103	260	08/08/02	01/07/11	$4,703 97	$7,208 67	$ 2,504 70
PHILIP MORRIS INTL INC	718172109	86	03/17/09	01/07/11	$4,835 05	$3,260 91	$1,574 14
PRICE T ROWE GROUP INC	74144T108	41	03/04/09	01/07/11	$2,649 75	$901 03	$1,748 72
SEMPRA ENERGY	816851109	61	12/22/09	01/07/11	$3,146 48	$3,416 66	$-270 18
US BANCORP DEL NEW	902973304	210	01/05/06	01/07/11	$5,449 95	$6,406 47	$-956 52
US BANCORP DEL NEW	902973304	154	12/02/05	01/07/11	$3,996 63	$4,676 98	$-680 35
UNITED TECHNOLOGIES CORP	913017109	116	08/11/05	01/07/11	$9,185 01	$5,925 28	$3,259 73

Long term transactions

This category includes sales of assets held more than 12 months

Description	Cusip	Number of shares	Date of acquisition	Sale date	Sales price or pass through gain	Cost, other basis or pass through loss	Net gain or loss
V F CORP	918204108	28	05/01/08	01/07/11	$2,294 34	$2,145 35	$148 99
VERIZON COMMUNICATIONS	92343V104	62	06/28/06	01/07/11	$2,208 82	$1,823 39	$385 43
VERIZON COMMUNICATIONS	92343V104	90	07/06/06	01/07/11	$3,206 35	$2,639 58	$566 77
VERIZON COMMUNICATIONS	92343V104	15	10/31/05	01/07/11	$534 39	$430 63	$103 76
CONCHO RES INC	20605P101	10	06/22/09	01/11/11	$890 62	$269 35	$621 27
ALEXION PHARMACEUTICALS INC	015351109	20	11/10/09	01/11/11	$1,664 35	$899 81	$764 54
EXPRESS SCRIPTS INC	302182100	98	10/08/09	01/12/11	$5,550 07	$3,861 20	$1,688 87
AMERICAN ELECTRIC POWER INC	025537101	78	11/09/09	01/13/11	$2,770 50	$2,457 83	$312 67
AMERICAN ELECTRIC POWER INC	025537101	88	11/09/09	01/13/11	$3,122 49	$2,772 93	$349 56
AMERICAN ELECTRIC POWER INC	025537101	39	11/10/09	01/13/11	$1,383 83	$1,238 58	$145 25
KOHLS CORP	500255104	27	12/05/08	01/18/11	$1,392 30	$888 96	$503 34
APPLE COMPUTER INC	037833100	10	01/15/10	01/18/11	$3,411 67	$2,061 29	$1,350 38
KOHLS CORP	500255104	27	12/05/08	01/19/11	$1,385 20	$888 97	$496 23
KANSAS CITY SOUTHN INDS INC NEW	485170302	20	03/31/06	01/19/11	$990 98	$490 20	$500 78
KOHLS CORP	500255104	33	12/05/08	01/19/11	$1,687 21	$1,086 51	$600 70
KOHLS CORP	500255104	23	11/12/08	01/19/11	$1,175 93	$668 84	$507 09
WALTER INDS INC	93317Q105	10	01/25/07	01/19/11	$1,240 67	$244 41	$996 26
WRIGHT EXPRESS CORP	98233Q105	30	03/31/06	01/19/11	$1,399 47	$835 80	$563 67
PANERA BREAD COMPANY CL A	69840W108	2	12/01/09	01/20/11	$200 57	$126 39	$74 18
KOHLS CORP	500255104	27	11/12/08	01/20/11	$1,386 74	$785 16	$601 58
JOHNSON AND JOHNSON	478160104	1	04/11/07	01/26/11	$60 67	$62 09	$-1 42
JOHNSON AND JOHNSON	478160104	54	02/26/08	01/26/11	$3,276 44	$3,434 40	$-157 96
JOHNSON AND JOHNSON	478160104	95	01/03/07	01/26/11	$5,764 10	$6,305 08	$-540 98
MB FINL INC NEW	55264U108	230	02/09/09	01/26/11	$4,024 85	$3,788 97	$235 88
MB FINL INC NEW	55264U108	70	02/09/09	01/26/11	$1,224 96	$1,153 17	$71 79
MERCK & CO INC	58933Y105	125	01/19/10	01/26/11	$4 175 56	$5,070 63	$-895 07

Long term transactions

This category includes sales of assets held more than 12 months

Description	Cusip	Number of shares	Date of acquisition	Sale date	Sales price or pass through gain	Cost, other basis or pass through loss	Net gain or loss
JOHNSON AND JOHNSON	478160104	163	04/11/07	01/27/11	$9,901 98	$10,120 97	$-218 99
CONCHO RES INC	20605P101	30	06/22/09	01/31/11	$2,832 06	$808 05	$2,024 01
URBAN OUTFITTERS INC	917047102	144	03/30/09	01/31/11	$4,884 17	$2 340 00	$2,544 17
VERIZON COMMUNICATIONS	92343V104	100	09/23/07	02/03/11	$3,610 31	$3,892 34	$-282 03
VERIZON COMMUNICATIONS	92343V104	200	09/23/07	02/03/11	$7,220 62	$7,784 67	$-564 05
WILLBROS GROUP INC DEL	969203108	165	09/11/06	02/07/11	$1,897 13	$2,679 60	$-782 47
WILLBROS GROUP INC DEL	969203108	195	03/31/06	02/07/11	$2,242 07	$3,979 95	$-1,737 88
AT&T INC	00206R102	279	08/26/09	02/09/11	$7,772 71	$7,399 08	$373 63
AT&T INC	00206R102	121	07/22/07	02/09/11	$3,370 96	$4,652 44	$-1,281 48
AT&T INC	00206R102	30	08/05/07	02/09/11	$835 77	$1,175 11	$-339 37
AT&T INC	00206R102	99	06/10/07	02/09/11	$2,758 06	$3,945 53	$-1,187 47
AT&T INC	00206R102	221	07/22/07	02/09/11	$6,156 87	$8,497 43	$-2,310 56
TOLL BROS INC	889478103	80	09/09/09	02/14/11	$1,703 86	$1,752 72	$ 48 86
TOLL BROS INC	889478103	310	11/10/09	02/14/11	$6,602 44	$5,663 58	$938 86
PIONEER NAT RES CO	723787107	40	05/29/09	02/17/11	$3,999 01	$1,103 16	$2,895 85
NETAPP INC	64110D104	30	08/13/09	02/17/11	$1,592 97	$719 61	$873 36
EQUINIX INC NEW	29444U502	20	09/06/06	02/17/11	$1,805 76	$1,182 40	$623 36
ALEXION PHARMACEUTICALS INC	015351109	30	11/10/09	02/17/11	$2,768 34	$1,349 71	$1,418 63
WILLIAMS COMPANIES	969457100	114	03/20/09	02/17/11	$3,372 06	$1,343 54	$2,028 52
WILLIAMS COMPANIES	969457100	173	03/20/09	02/17/11	$5,164 18	$2,038 87	$3,125 31
NETAPP INC	64110D104	84	08/13/09	02/18/11	$4,494 30	$2,014 91	$2 179 39
DYNAMEX INC	26784F103	140	03/30/09	02/22/11	$3,500 00	$1,790 25	$1,709 75
DYNAMEX INC	26784F103	27	03/31/08	02/22/11	$675 00	$679 05	$ 4 05
NETLOGIC MICROSYSTEMS INC	64118B100	10	01/15/10	02/22/11	$400 99	$225 87	$175 12
NETAPP INC	64110D104	60	08/13/09	02/22/11	$3,097 04	$1,439 22	$1,657 82
DYNAMEX INC	26784F103	45	02/25/08	02/22/11	$1,125 00	$1,095 77	$29 23

Long term transactions

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Description	Cusip	Number of shares	Date of acquisition	Sale date	Sales price or pass through gain	Cost, other basis or pass through loss	Net gain or loss
SPDR SER TR KBW REGL BKG ETF	78464A698	340	03/13/09	02/25/11	$8,971 75	$6,252 57	$2 719 18
SPDR SER TR KBW REGL BKG ETF	78464A698	70	12/05/08	02/25/11	$1,847 12	$1,830 45	$16 67
NEWMONT MINING CORP	651639106	200	09/11/09	03/03/11	$10,678 15	$9,333 50	$1,344 65
NEWMONT MINING CORP	651639106	100	05/06/09	03/03/11	$5,339 08	$4,260 00	$1,079 08
TEVA PHARMACEUTICAL INDS LTD	881624209	125	07/15/09	03/08/11	$6,145 59	$6,236 25	$-90 66
TEVA PHARMACEUTICAL INDS LTD	881624209	50	07/20/09	03/08/11	$2,458 24	$2,473 38	$-15 14
TEVA PHARMACEUTICAL INDS LTD	881624209	125	07/31/09	03/08/11	$6,145 59	$6,663 95	$-518 36
TEVA PHARMACEUTICAL INDS LTD	881624209	25	07/29/09	03/08/11	$1,229 12	$1,353 25	$-124 13
TEVA PHARMACEUTICAL INDS LTD	881624209	125	07/29/09	03/08/11	$6,145 59	$6,766 25	$-620 66
SILVER WHEATON CORP	828336107	300	09/03/09	03/08/11	$13,018 01	$3,369 00	$9,649 01
NEWMONT MINING CORP	651639106	400	07/15/09	03/08/11	$21,130 19	$16,136 00	$4,994 19
NEWMONT MINING CORP	651639106	100	07/15/09	03/08/11	$5,282 55	$4,034 00	$1,248 55
NEWMONT MINING CORP	651639106	200	07/20/09	03/08/11	$10,565 10	$8,403 78	$2,161 32
NEWMONT MINING CORP	651639106	100	07/20/09	03/08/11	$5,282 55	$4,201 89	$1,080 66
NEWMONT MINING CORP	651639106	100	05/06/09	03/08/11	$5,282 55	$4,260 00	$1,022 55
NEWMONT MINING CORP	651639106	100	05/06/09	03/08/11	$5,282 55	$4,260 00	$1,022 55
WALTER INDS INC	93317Q105	40	01/25/07	03/09/11	$4,846 24	$977 63	$3,868 61
KANSAS CITY SOUTHN INDS INC NEW	485170302	85	04/25/06	03/10/11	$4,422 74	$2,048 14	$2,374 60
KANSAS CITY SOUTHN INDS INC NEW	485170302	45	03/31/06	03/10/11	$2,341 45	$1,102 95	$1,238 50
EQUINIX INC NEW	29444U502	20	08/28/06	03/11/11	$1,683 69	$1,130 40	$553 29
EQUINIX INC NEW	29444U502	10	09/06/06	03/11/11	$841 85	$591 20	$250 65
SEABRIDGE GOLD INC	811916105	400	08/26/09	03/15/11	$12,008 93	$11,099 08	$909 85
AMERICAN TOWER SYS CORP CL A	029912201	20	03/30/09	03/17/11	$1,013 14	$607 35	$405 79
F5 NETWORKS INC	315616102	4	11/13/09	03/17/11	$429 35	$194 26	$235 09
PIONEER NAT RES CO	723787107	2	05/29/09	03/17/11	$196 46	$55 16	$141 30
F5 NETWORKS INC	315616102	46	11/13/09	03/17/11	$4,799 82	$2,234 02	$2,565 80

Long term transactions

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Description	Cusip	Number of shares	Date of acquisition	Sale date	Sales price or pass through gain	Cost, other basis or pass through loss	Net gain or loss
EQUINIX INC NEW	29444U502	10	08/28/06	03/17/11	$843 03	$565 20	$277 83
ALEXION PHARMACEUTICALS INC	015351109	10	11/10/09	03/17/11	$947 93	$449 90	$498 03
F5 NETWORKS INC	315616102	15	11/13/09	03/18/11	$1,499 60	$728 48	$771 12
F5 NETWORKS INC	315616102	25	12/01/09	03/18/11	$2,499 33	$1,209 43	$1,289 90
PIONEER NAT RES CO	723787107	5	05/29/09	03/18/11	$499 20	$137 90	$361 30
CONCHO RES INC	20605P101	7	06/22/09	03/18/11	$738 77	$188 55	$550 22
AT&T INC	00206R102	21	08/26/09	03/23/11	$587 41	$556 92	$30 49
AT&T INC	00206R102	500	09/16/09	03/23/11	$13,985 88	$13,228 75	$757 13
SBA COMMUNICATIONS CORP	78388J106	65	10/16/08	03/23/11	$2,453 33	$1,047 81	$1,405 52
JOY GLOBAL INC	481165108	50	02/09/09	03/23/11	$4,611 15	$1,244 00	$3,367 15
SBA COMMUNICATIONS CORP	78388J106	150	12/05/08	03/23/11	$5,661 52	$2,155 50	$3,506 02
AT&T INC	00206R102	229	08/17/09	03/23/11	$6,405 53	$5,754 77	$650 76
AMERISOURCEBERGEN CORP	03073E105	10	03/09/09	03/24/11	$384 99	$166 23	$218 76
ALEXION PHARMACEUTICALS INC	015351109	10	11/10/09	03/29/11	$950 28	$449.90	$500 38
PRICELINE COM INC	741503403	1	05/29/09	03/29/11	$490 85	$109 71	$381 14
CONCHO RES INC	20605P101	65	06/22/09	03/29/11	$6,869 23	$1,750 77	$5,118 46
CEPHEID	15670R107	88	07/14/09	03/30/11	$2,440 79	$780 31	$1,660 48
TRW AUTOMOTIVE HLDGS CORP	87264S106	10	08/12/09	04/01/11	$554 64	$189 39	$365 25
AMERICAN TOWER SYS CORP CL A	029912201	20	03/30/09	04/01/11	$1,047 43	$607 35	$440 08
ANSYS INC	03662Q105	102	10/14/09	04/04/11	$5,472 04	$4,295 49	$1,176 55
GUESS INC	401617105	58	03/17/10	04/18/11	$2,192 88	$2,705 12	$-512 24
GUESS INC	401617105	10	03/28/10	04/18/11	$378 08	$462 81	$-84 73
COMSTOCK RES INC NEW	205768203	110	05/25/06	04/25/11	$3,308 60	$3,094 54	$214 06
SWIFT ENERGY CO	870738101	38	08/06/09	04/27/11	$1,481 97	$684 22	$797 75
SWIFT ENERGY CO	870738101	38	08/06/09	04/27/11	$1,486 22	$684 22	$802 00
SWIFT ENERGY CO	870738101	37	08/06/09	04/28/11	$1,442 97	$666 22	$776 75

Long term transactions

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Description	Cusip	Number of shares	Date of acquisition	Sale date	Sales price or pass through gain	Cost, other basis or pass through loss	Net gain or loss
SWIFT ENERGY CO	870738101	78	08/06/09	04/29/11	$3,033 53	$1,404 46	$1,629 07
AMERISOURCEBERGEN CORP	03073E105	50	03/09/09	04/29/11	$2,016 46	$831 14	$1,185 32
ALEXION PHARMACEUTICALS INC	015351109	1	11/10/09	04/29/11	$97 99	$44 99	$53 00
PANERA BREAD COMPANY CL A	69840W108	58	12/01/09	04/29/11	$6,975 80	$3,665 26	$3,310 54
MORGAN STANLEY	617446448	3	03/23/09	05/04/11	$75 83	$69 54	$6 29
MORGAN STANLEY	617446448	19	03/23/09	05/04/11	$480 24	$440 42	$39 82
RALCORP HLDGS INC NEW	751028101	160	04/25/06	05/04/11	$14,041 89	$5,928 62	$8,113 27
V F CORP	918204108	44	03/17/09	05/04/11	$4,322 99	$2,321 33	$2,001 66
V F CORP	918204108	2	05/01/08	05/04/11	$196 50	$153 24	$43 26
V F CORP	918204108	20	05/01/08	05/04/11	$1,958 58	$1,532 39	$426 19
UNITED STS STL CORP	912909AE8	7000	07/16/09	05/04/11	$11,290 47	$9,347 94	$1,942 53
PARKER-HANNIFIN CP	701094104	23	05/02/09	05/04/11	$2,078 61	$1,019 79	$1,058 82
PARKER-HANNIFIN CP	701094104	32	04/29/09	05/04/11	$2,891 97	$1,439 38	$1,452 59
FOOT LOCKER INC	344849104	22	08/13/09	05/04/11	$465 58	$244 60	$220 98
FOOT LOCKER INC	344849104	97	08/14/09	05/04/11	$2,052 76	$1,097 47	$955 29
FOOT LOCKER INC	344849104	166	08/14/09	05/04/11	$3,512 34	$1,878 14	$1,634 20
FOOT LOCKER INC	344849104	26	08/12/09	05/04/11	$550 13	$296 89	$253 24
FOOT LOCKER INC	344849104	220	08/13/09	05/04/11	$4,654 91	$2,516 65	$2,138 26
FOOT LOCKER INC	344849104	94	08/12/09	05/04/11	$1,988 92	$1,078 07	$910 85
FOOT LOCKER INC	344849104	16	08/12/09	05/04/11	$338 54	$184 10	$154 44
MORGAN STANLEY	617446448	94	03/20/09	05/04/11	$2,383 81	$1,943 02	$440 79
MORGAN STANLEY	617446448	73	03/20/09	05/04/11	$1,851 26	$1,541 31	$309 95
MORGAN STANLEY	617446448	54	03/17/09	05/04/11	$1,369 43	$1,191 65	$177 78
MORGAN STANLEY	617446448	201	03/23/09	05/04/11	$5,080 48	$4,603 42	$477 06
MORGAN STANLEY	617446448	64	03/23/09	05/04/11	$1,617 67	$1,425 17	$192 50
MORGAN STANLEY	617446448	35	03/23/09	05/04/11	$887 59	$779 39	$108 20

Long term transactions

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Description	Cusip	Number of shares	Date of acquisition	Sale date	Sales price or pass through gain	Cost, other basis or pass through loss	Net gain or loss
PARKER-HANNIFIN CP	701094104	6	12/01/09	05/05/11	$537 08	$329 45	$207 63
PARKER-HANNIFIN CP	701094104	27	12/01/09	05/05/11	$2,418 77	$1,482 55	$936 22
PARKER-HANNIFIN CP	701094104	27	12/01/09	05/06/11	$2,415 53	$1,482 55	$932 98
PARKER-HANNIFIN CP	701094104	27	12/01/09	05/06/11	$2,422 52	$1,482 55	$939 97
AMERISOURCEBERGEN CORP	03073E105	45	04/09/09	05/09/11	$1,879 14	$740 62	$1,138 52
AGILENT TECHNOLOGIES INC	00846U101	30	02/11/10	05/09/11	$1,490 22	$866 93	$623 29
AMERISOURCEBERGEN CORP	03073E105	5	03/09/09	05/09/11	$208 79	$83 11	$125 68
PARKER-HANNIFIN CP	701094104	28	12/01/09	05/09/11	$2,481 26	$1,537 45	$943 81
INVESCO LTD SHS	G491BT108	50	06/29/09	05/12/11	$1,221 00	$880 75	$340 25
INVESCO LTD SHS	G491BT108	368	06/29/09	05/13/11	$9,199 82	$6,482 36	$2,717 46
GALLAGHER ARTHUR J & CO	363576109	240	01/30/09	05/19/11	$6,974 48	$5,732 19	$1,242 29
COMSTOCK RES INC NEW	205768203	10	05/25/06	05/19/11	$269 64	$281 32	$-11 68
COMSTOCK RES INC NEW	205768203	100	09/11/06	05/19/11	$2,696 39	$2,668 00	$28 39
AGILENT TECHNOLOGIES INC	00846U101	50	02/11/10	05/24/11	$2,440 45	$1,444 88	$995.57
NETLOGIC MICROSYSTEMS INC	64118B100	10	01/15/10	05/24/11	$352 91	$225 87	$127 04
AMERICAN TOWER SYS CORP CL A	029912201	10	03/30/09	05/24/11	$541 79	$303 68	$238 11
TRW AUTOMOTIVE HLDGS CORP	87264S106	10	08/12/09	05/24/11	$540 95	$189 38	$351 57
HECLA MINING COMPANY	422704106	800	06/02/09	05/26/11	$6,615 87	$2,770 64	$3,845 23
USANA INC CDT-SHS	90328M107	43	03/30/09	06/02/11	$1,209 87	$971 08	$238 79
USANA INC CDT-SHS	90328M107	30	03/31/08	06/02/11	$844 10	$648 60	$195 50
BARRICK GOLD CORP	067901108	300	05/06/09	06/02/11	$14,207 13	$9,705 00	$4,502 13
HESS CORP	42809H107	175	05/06/09	06/02/11	$13,474 50	$10,704 75	$2,769 75
BARRICK GOLD CORP	067901108	225	05/28/10	06/02/11	$10,655 35	$9,465 03	$1,190 32
BARRICK GOLD CORP	067901108	300	07/15/09	06/02/11	$14,207 12	$10,230 00	$3,977 12
BARRICK GOLD CORP	067901108	400	05/28/10	06/02/11	$18,942 84	$16,826 72	$2,116 12
BARRICK GOLD CORP	067901108	275	05/28/10	06/02/11	$13,023 20	$11,568 37	$1,454 83

Long term transactions

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Description	Cusip	Number of shares	Date of acquisition	Sale date	Sales price or pass through gain	Cost, other basis or pass through loss	Net gain or loss
USANA INC CDT-SHS	90328M107	10	03/31/08	06/03/11	$276 97	$216 20	$60 77
BORG-WARNER AUTOMOTIVE INC	099724106	10	04/05/10	06/06/11	$686 04	$389 15	$296 89
AMERISOURCEBERGEN CORP	03073E105	10	04/09/09	06/06/11	$404 11	$164 58	$239 53
ALEXION PHARMACEUTICALS INC	015351109	10	11/10/09	06/06/11	$477 52	$224 95	$252 57
AMERICAN TOWER SYS CORP CL A	029912201	10	03/30/09	06/06/11	$519.29	$303 68	$215 61
SEABRIDGE GOLD INC	811916105	150	05/19/09	06/08/11	$4,025 40	$3,915 00	$110 40
SEABRIDGE GOLD INC	811916105	25	08/26/09	06/08/11	$670 90	$693 69	$-22 79
SEABRIDGE GOLD INC	811916105	225	08/26/09	06/08/11	$6,038 10	$6,243 24	$-205 14
SEABRIDGE GOLD INC	811916105	100	08/26/09	06/08/11	$2,683 60	$2,774 77	$-91 17
ANSYS INC	03662Q105	90	03/30/09	06/09/11	$4,694 98	$2,186 10	$2,508 88
ANSYS INC	03662Q105	46	10/14/09	06/09/11	$2,399 65	$1,937 18	$462 47
CEPHEID	15670R107	176	07/14/09	06/10/11	$5,460 00	$1,560 63	$3,899 37
GENTEX CORP	371901109	180	02/25/08	06/10/11	$4,689 27	$2,793 60	$1,895 67
GENTEX CORP	371901109	19	03/30/09	06/10/11	$494 98	$183 00	$311 98
GENTEX CORP	371901109	79	03/31/08	06/10/11	$2,058 07	$1,344 58	$713 49
MOSAIC CO	61945C103	100	08/26/09	06/15/11	$6,460 79	$5,185 75	$1,275 04
MOSAIC CO	61945C103	75	05/06/09	06/15/11	$4,845 59	$3,405 62	$1,439 97
MOSAIC CO	61945C103	175	05/06/09	06/15/11	$11,306 38	$7,946 45	$3,359 93
PRICE T ROWE GROUP INC	74144T108	186	05/29/09	06/29/11	$10,987 03	$7,375 83	$3,611 20
COACH INC	189754104	40	09/22/09	06/30/11	$2,529 14	$1,316 26	$1,212 88
PRICELINE COM INC	741503403	6	05/29/09	06/30/11	$3,063 47	$658 24	$2,405 23
COACH INC	189754104	10	06/23/10	06/30/11	$632 28	$526 55	$105 73
HECLA MINING COMPANY	422704106	1500	08/26/09	07/06/11	$11,922 67	$4,545 00	$7,377 67
HECLA MINING COMPANY	422704106	200	06/02/09	07/06/11	$1,589 69	$692 66	$897 03
HECLA MINING COMPANY	422704106	500	06/02/09	07/06/11	$3,974 22	$1,731 65	$2,242 57
ARCH CHEMICALS INC	03937R102	160	06/20/08	07/11/11	$7,496 86	$6,231 68	$1,265 18

Long term transactions

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Description	Cusip	Number of shares	Date of acquisition	Sale date	Sales price or pass through gain	Cost other basis or pass through loss		Net gain or loss
TELEVENT GIT SA	E90215109	223	09/29/09	07/12/11	$8,885 80	$6,244 00		$2,641 80
NEW GOLD INC CDA	644535106	450	01/07/10	07/15/11	$4,919 13	$1,830 33		$3,088 80
NEW GOLD INC CDA	644535106	550	01/07/10	07/15/11	$6,012 26	$2,237 07		$3,775 19
PETROHAWK ENERGY CORP	716495106	240	09/11/06	07/18/11	$9,160 62	$2,541 00		$6,616 62
PEPSICO INC	713448108	200	12/03/09	07/25/11	$12,985 35	$12,634 16		$351 19
PEPSICO INC	713448108	350	12/03/09	07/25/11	$22,724 36	$22,109 78		$614 58
PEPSICO INC	713448108	200	12/29/09	07/25/11	$12,985 35	$12,252 04		$733 31
VERIZON COMMUNICATIONS	92343V104	66	09/27/06	07/26/11	$2,398 72	$2,017 88		$380 84
VERIZON COMMUNICATIONS	92343V104	234	04/11/06	07/26/11	$8,504 57	$7,066 57		$1,438 00
VERIZON COMMUNICATIONS	92343V104	96	04/11/06	07/26/11	$3,489 05	$2,899 10		$589 95
VERIZON COMMUNICATIONS	92343V104	300	05/06/09	07/26/11	$10,903 29	$8,569 37		$2,333 92
VERIZON COMMUNICATIONS	92343V104	4	08/30/05	07/26/11	$145 38	$114 21		$31 17
VERIZON COMMUNICATIONS	92343V104	400	09/16/09	07/26/11	$14,537 72	$11,372 43		$3,165 29
HESS CORP	42809H107	100	09/11/09	08/01/11	$6,823 90	$5,383 75		$1,440 15
HESS CORP	42809H107	50	09/11/09	08/01/11	$3,411 95	$2,691 88		$720 07
HESS CORP	42809H107	25	05/06/09	08/01/11	$1,705 97	$1,529 25		$176 72
ORACLE CORPORATION	68389X105	200	06/24/09	08/02/11	$5,965 47	$4,289 44		$1,676 03
ORACLE CORPORATION	68389X105	150	06/24/09	08/02/11	$4,474 10	$3,217 08		$1,257 02
FRONTIER COMMUNICATIONS CORP	35906A108	79 21	04/11/06	08/04/11	$533 61	$627 66	*	$-94 05
FRONTIER COMMUNICATIONS CORP	35906A108	26 52	06/07/06	08/04/11	$178 63	$201 35	*	$-22 72
FRONTIER COMMUNICATIONS CORP	35906A108	15 84	09/27/06	08/04/11	$106 73	$127 20	*	$-20 47
FRONTIER COMMUNICATIONS CORP	35906A108	0 13	06/09/06	08/04/11	$0 86	$0 96	*	$-0 10
FRONTIER COMMUNICATIONS CORP	35906A108	21 6	06/15/06	08/04/11	$145 53	$163 56	*	$-18 03
FRONTIER COMMUNICATIONS CORP	35906A108	20 68	05/06/09	08/04/11	$139 34	$154 40	*	$-15 06
FRONTIER COMMUNICATIONS CORP	35906A108	51 33	05/06/09	08/04/11	$345 77	$383 15	*	$-37 38
FRONTIER COMMUNICATIONS CORP	35906A108	0 96	08/30/05	08/04/11	$6 47	$7 16	*	$-0 69

Long term transactions

This category includes sales of assets held more than 12 months

Description	Cusip	Number of shares	Date of acquisition	Sale date	Sales price or pass through gain	Cost, other basis or pass through loss		Net gain or loss
FRONTIER COMMUNICATIONS CORP	35906A108	96 02	09/16/09	08/04/11	$646 81	$713 13	*	$-66 32
FRONTIER COMMUNICATIONS CORP	35906A108	1512 48	07/27/10	08/04/11	$10,188 75	$10,955 10	*	$-766 65
FRONTIER COMMUNICATIONS CORP	35906A108	37 21	05/22/06	08/04/11	$250 64	$270 72	*	$-20 08
FRONTIER COMMUNICATIONS CORP	35906A108	0 29	11/11/05	08/04/11	$1 95	$2 11	*	$ 0 16
FRONTIER COMMUNICATIONS CORP	35906A108	21 84	10/31/05	08/04/11	$147 15	$159 21	*	$-12 06
FRONTIER COMMUNICATIONS CORP	35906A108	21 32	11/11/05	08/04/11	$143 59	$157 07	*	$ 13 48
FRONTIER COMMUNICATIONS CORP	35906A108	22 56	10/10/05	08/04/11	$152 00	$166 88	*	$-14 88
PRICELINE COM INC	741503403	8	05/29/09	08/05/11	$4,213 00	$877 65		$3,335 35
NETLOGIC MICROSYSTEMS INC	64118B100	50	01/15/10	08/05/11	$1,566 87	$1,129 36		$437 51
FRONTIER COMMUNICATIONS CORP	35906A108	500	07/27/10	08/05/11	$3,269 99	$3,621 68	*	$-351 69
COACH INC	189754104	10	09/22/09	08/05/11	$565 13	$329 07		$236 06
FRONTIER COMMUNICATIONS CORP	35906A108	2000	07/16/10	08/05/11	$13,079 95	$13,626 89	*	$-546 94
FRONTIER COMMUNICATIONS CORP	35906A108	12 24	01/03/06	08/05/11	$80 06	$87 65	*	$ 7 59
FRONTIER COMMUNICATIONS CORP	35906A108	116 42	02/24/09	08/05/11	$761 38	$805 44	*	$-44 06
FRONTIER COMMUNICATIONS CORP	35906A108	119 82	07/16/10	08/05/11	$783 60	$816 36	*	$-32 76
FRONTIER COMMUNICATIONS CORP	35906A108	451 52	07/27/10	08/05/11	$2,952 94	$3,270 52	*	$-317 58
SILVER WHEATON CORP	828336107	100	09/03/09	08/08/11	$3,291 28	$1 120 00		$2,171 28
SILVER WHEATON CORP	828336107	750	09/03/09	08/08/11	$24,707 08	$8 422 50		$16,284 58
EXTERRAN HLDGS INC	30225X103	220	10/07/09	08/09/11	$2 451 35	$5,265 99		$-2,814 64
TEXAS INDUSTRIES INC	882491103	80	05/29/08	08/09/11	$2,742 63	$5 791 53		$-3,048 90
WABTEC CORP	929740108	90	02/20/07	08/12/11	$5,184 19	$3,025 56		$2,158 63
TRW AUTOMOTIVE HLDGS CORP	87264S106	5	09/08/09	08/12/11	$222 38	$86 35		$136 03
TRW AUTOMOTIVE HLDGS CORP	87264S106	10	09/16/09	08/12/11	$444 76	$188 85		$255 91
TRW AUTOMOTIVE HLDGS CORP	87264S106	26	08/12/09	08/12/11	$1,156 37	$492 40		$663 97
TRW AUTOMOTIVE HLDGS CORP	87264S106	88	08/12/09	08/12/11	$3,913 31	$1,666 59		$2,246 72
ILLINOIS TOOL WORKS INC	452308109	64	04/28/10	08/15/11	$2,893 05	$3,270 16		$-377 11

Long term transactions

This category includes sales of assets held more than 12 months

Description	Cusip	Number of shares	Date of acquisition	Sale date	Sales price or pass through gain	Cost, other basis or pass through loss	Net gain or loss
ILLINOIS TOOL WORKS INC	452308109	87	04/27/10	08/15/11	$3,932.74	$4,460.05	$-527.31
ILLINOIS TOOL WORKS INC	452308109	14	12/30/09	08/15/11	$632.86	$689.35	$-56.49
CUMMINS ENGINE INC	231021106	8	07/08/10	08/15/11	$769.67	$545.44	$224.23
DISCOVER FINL SVCS	254709108	30	08/03/10	08/17/11	$732.28	$462.90	$269.38
SALESFORCE COM INC	79466L302	2	12/01/09	08/17/11	$265.23	$128.36	$136.87
CUMMINS ENGINE INC	231021106	10	07/08/10	08/17/11	$943.48	$681.79	$261.69
ORACLE CORPORATION	68389X105	200	07/15/09	08/18/11	$5,069.68	$4,246.00	$823.68
ORACLE CORPORATION	68389X105	350	07/15/09	08/18/11	$8,871.94	$7,430.50	$1,441.44
ORACLE CORPORATION	68389X105	100	07/15/09	08/18/11	$2,534.84	$2,123.00	$411.84
ORACLE CORPORATION	68389X105	100	06/24/09	08/18/11	$2,534.84	$2,144.72	$390.12
NEW GOLD INC CDA	644535106	1000	12/03/09	08/19/11	$12,696.36	$3,947.60	$8,748.76
CORELOGIC INC	21871D103	100	03/25/10	08/23/11	$778.91	$2,034.18	$-1,255.27
CEPHEID	15670R107	102	07/14/09	08/25/11	$3,379.32	$904.45	$2,474.87
CEPHEID	15670R107	4	07/14/09	08/25/11	$130.96	$35.47	$95.49
INTERNATIONAL BUSINESS MACHINES	459200101	100	05/06/09	08/26/11	$16,827.33	$10,413.25	$6,414.08
INTERNATIONAL BUSINESS MACHINES	459200101	25	04/04/09	08/26/11	$4,206.83	$2,630.44	$1,576.39
INTERNATIONAL BUSINESS MACHINES	459200101	25	07/15/09	08/26/11	$4,206.83	$2,654.75	$1,552.08
INTERNATIONAL BUSINESS MACHINES	459200101	25	07/15/09	08/26/11	$4,206.83	$2,654.75	$1,552.08
INTERNATIONAL BUSINESS MACHINES	459200101	25	04/04/09	08/26/11	$4,206.83	$2,630.44	$1,576.39
ILLINOIS TOOL WORKS INC	452308109	46	12/30/09	08/30/11	$2,139.52	$2,265.02	$-125.50
ILLINOIS TOOL WORKS INC	452308109	175	01/12/10	08/30/11	$8,139.46	$8,506.91	$-367.45
ILLINOIS TOOL WORKS INC	452308109	8	01/12/10	08/30/11	$372.09	$389.30	$-17.21
UNIVERSAL TECHNICAL INST INC	913915104	26	02/25/08	08/31/11	$377.00	$338.52	$38.48
UNIVERSAL TECHNICAL INST INC	913915104	40	03/31/08	08/31/11	$580.00	$474.80	$105.20
UNIVERSAL TECHNICAL INST INC	913915104	125	03/30/09	08/31/11	$1,812.50	$1,415.36	$397.14
ILLINOIS TOOL WORKS INC	452308109	261	03/26/10	09/06/11	$11,244.16	$12,342.54	$-1,098.38

Long term transactions

This category includes sales of assets held more than 12 months

Description	Cusip	Number of shares	Date of acquisition	Sale date	Sales price or pass through gain	Cost other basis or pass through loss	Net gain or loss
ILLINOIS TOOL WORKS INC	452308109	56	01/12/10	09/06/11	$2,412 54	$2 722 21	$-309 67
FLOWSERVE CORP	34354P105	80	02/20/07	09/07/11	$7,121 64	$4 172 23	$2,949 41
WESTAR ENERGY INC	95709T100	300	05/25/06	09/07/11	$7 642 20	$6,220 50	$1,421 70
WESTAR ENERGY INC	95709T100	150	03/31/06	09/07/11	$3,821 10	$3,117 00	$704 10
TENNANT CO	880345103	120	10/08/07	09/07/11	$4,933 45	$5,746 56	$-813 11
NEOGEN CORP	640491106	33	08/29/07	09/09/11	$1,067 42	$447 56	$619 86
ENSCO INTL LTD	29358Q109	7	08/09/10	09/13/11	$333 10	$317 76	$15 34
ENSCO INTL LTD	29358Q109	3	08/06/10	09/13/11	$143 56	$134 82	$8 74
ENSCO INTL LTD	29358Q109	249	08/06/10	09/13/11	$11,867 51	$11,190 09	$677 42
ENSCO INTL LTD	29358Q109	49	08/09/10	09/13/11	$2,335 37	$2,224 33	$111 04
NEWFIELD EXPL CO	651290108	10	06/08/10	09/14/11	$465 27	$501 33	$-36 06
NEW GOLD INC CDA	644535106	100	12/03/09	09/14/11	$1,365 66	$394 76	$970 90
NEW GOLD INC CDA	644535106	500	12/03/09	09/14/11	$6,828 32	$1,973 80	$4 854 52
NORTHWEST BANCSHARES INC MD	667340103	200	07/06/10	09/14/11	$2,458 53	$2,284 20	$174 33
NORTHWEST BANCSHARES INC MD	667340103	110	08/19/10	09/14/11	$1,352 19	$1,221 54	$130 65
PATTERSON COS INC	703395103	230	04/09/09	09/14/11	$6,269 98	$4,460 16	$1,809 82
ROCKWELL INTL CORP NEW	773903109	82	02/11/10	09/14/11	$4,725 15	$4,082 29	$642 86
ROCKWELL INTL CORP NEW	773903109	20	06/29/10	09/14/11	$1,152 48	$992 20	$160 28
ROCKWELL INTL CORP NEW	773903109	10	06/08/10	09/14/11	$576 24	$492 80	$83 44
ALEXION PHARMACEUTICALS INC	015351109	216	11/10/09	09/14/11	$12,896 02	$4,858 97	$8,037 05
AMERISOURCEBERGEN CORP	03073E105	245	04/09/09	09/14/11	$9,395 36	$4,032 29	$5 363 07
AVIS BUDGET GROUP INC	053774105	10	04/30/10	09/14/11	$119 30	$235 45	$-116 15
AVIS BUDGET GROUP INC	053774105	5	03/18/10	09/14/11	$59 65	$109 79	$-50 14
AVIS BUDGET GROUP INC	053774105	10	05/09/10	09/14/11	$119 30	$209 52	$-90 22
AVIS BUDGET GROUP INC	053774105	10	05/06/10	09/14/11	$119 30	$204 87	$-85 57
AVIS BUDGET GROUP INC	053774105	20	06/03/10	09/14/11	$238 59	$346 52	$-107 93

Long term transactions

This category includes sales of assets held more than 12 months

Description	Cusip	Number of shares	Date of acquisition	Sale date	Sales price or pass through gain	Cost, other basis or pass through loss	Net gain or loss
AVIS BUDGET GROUP INC	053774105	80	05/11/10	09/14/11	$954 36	$1,299 06	$-344 70
AVIS BUDGET GROUP INC	053774105	265	04/28/10	09/14/11	$3,161 33	$4,200 63	$-1,039 30
BABCOCK & WILCOX CO	05615F102	100	01/07/09	09/14/11	$2,033 79	$1,230 73	$803 06
BENEFICIAL MUT BANCORP INC	08173R104	540	01/03/08	09/14/11	$4,159 97	$5,312 03	$-1,152 06
BROADRIDGE FINL SOLUTIONS INC	11133T103	120	09/25/07	09/14/11	$2,432 21	$2,199 90	$232 31
BROADRIDGE FINL SOLUTIONS INC	11133T103	360	09/13/07	09/14/11	$7,296 62	$6,586 67	$709 95
TREEHOUSE FOODS INC	89469A104	190	06/09/09	09/14/11	$10,461 10	$5,233 00	$5,228 10
TRINITY INDUSTRIES INC	896522109	220	08/09/10	09/14/11	$5,665 22	$4,305 38	$1,359 84
VAIL RESORTS INC	91879Q109	190	08/14/08	09/14/11	$6,866 16	$8,509 61	$-1,643 45
VECTREN CORP	92240G101	270	01/20/09	09/14/11	$7,254 00	$6,853 68	$400 32
WESTFIELD FINL INC NEW	96008P104	380	02/20/07	09/14/11	$2,695 52	$4,138 39	$-1,442 87
WYNDHAM WORLDWIDE CORP	98310W108	290	02/20/07	09/14/11	$8,862 17	$10,149 53	$-1,287 36
CIRCOR INTL INC	17273K109	180	03/31/06	09/14/11	$5,347 70	$5,223 60	$124 10
CITRIX SYS INC	177376100	174	08/17/10	09/14/11	$9,612 44	$10,143 35	$-530 91
COMPASS MINERALS INTL INC	20451N101	80	07/22/08	09/14/11	$5,862 00	$6,199 29	$-337 29
DENNYS CORP	24869P104	990	03/16/10	09/14/11	$3,514 92	$3,101 97	$412 95
DICKS SPORTING GOODS INC	253393102	284	06/08/10	09/14/11	$9,817 36	$7,389 56	$2,427 80
DINEEQUITY INC	254423106	150	02/20/07	09/14/11	$5,906 27	$8,278 32	$-2,372 05
ENPRO INDS INC	29355X107	95	03/31/06	09/14/11	$3,146 13	$3,274 65	$-128 52
ENPRO INDS INC	29355X107	85	09/11/06	09/14/11	$2,814 96	$2,702 15	$112 81
FEDERAL SIGNAL CORP	313855108	420	05/07/10	09/14/11	$2,055 86	$2,695 52	$-639 66
FIRST AMERN FINL CORP	31847R102	80	09/01/10	09/14/11	$1,128 12	$1,222 30	$-94 18
FIRST AMERN FINL CORP	31847R102	170	03/25/10	09/14/11	$2,397 26	$2,343 23	$54 03
FIRST NIAGARA FINL GROUP INC NEW	33582V108	120	04/10/08	09/14/11	$1,258 63	$1,607 28	$-348 65
FIRST NIAGARA FINL GROUP INC NEW	33582V108	290	02/05/08	09/14/11	$3,041 69	$3,562 53	$-520 84
FIRSTMERIT CORP	337915102	139	11/19/09	09/14/11	$1,629 34	$2,757 47	$-1,128 13

Long term transactions

This category includes sales of assets held more than 12 months

Description	Cusip	Number of shares	Date of acquisition	Sale date	Sales price or pass through gain	Cost, other basis or pass through loss	Net gain or loss
FIRSTMERIT CORP	337915102	261	07/30/09	09/14/11	$3,059 41	$4,811 96	$-1,752 55
FLOWERS FOODS INC	343498101	318 75	04/25/06	09/14/11	$5,843 15	$4,000 66	$1,842 49
FLOWERS FOODS INC	343498101	236 25	09/11/06	09/14/11	$4,330 80	$2,749 95	$1 580 85
FORESTAR REAL ESTATE GROUP INC	346233109	250	06/11/08	09/14/11	$2,897 87	$6,104 08	$-3,206 21
FORESTAR REAL ESTATE GROUP INC	346233109	50	08/10/10	09/14/11	$579 57	$729 15	$-149 58
FOSTER L B CO CL A	350060109	130	05/25/06	09/14/11	$3,023 09	$3,052 23	$-29 14
HANESBRANDS INC	410345102	410	11/17/06	09/14/11	$10,958 64	$9,782 11	$1,176 53
HANOVER INS GROUP INC	410867105	81	10/03/08	09/14/11	$2,839 15	$3,524 80	$-685 65
HILL ROM HLDGS	431475102	190	10/17/08	09/14/11	$5,351 38	$4,458 90	$892 48
HILL ROM HLDGS	431475102	160	12/03/09	09/14/11	$4,506 42	$3,732 80	$773 62
IBERIABANK CORP	450828108	30	04/04/09	09/14/11	$1,391 95	$1,290 82	$101 13
IBERIABANK CORP	450828108	120	07/13/09	09/14/11	$5,567 81	$4,918 50	$649 31
ISHARES TR MSCI EAFE INDEX FD	464287465	388	09/16/09	09/14/11	$19,228 64	$21,627 12	$-2,398 48
ISHARES TR MSCI EAFE INDEX FD	464287465	204	08/25/09	09/14/11	$10,109 90	$10,771 20	$-661 30
ISHARES TR MSCI EAFE GROWTH INDEX	464288885	111	09/16/09	09/14/11	$5,899 27	$6,067 26	$-167 99
ISHARES TR MSCI EAFE GROWTH INDEX	464288885	534	08/25/09	09/14/11	$28,380 27	$27,538 38	$841 89
ITC HLDGS CORP	465685105	130	12/03/09	09/14/11	$9,648 09	$6,044 61	$3,603 48
KAISER ALUM CORP PAR $0 01	483007704	180	05/13/08	09/14/11	$8,768 78	$11,673 88	$-2,905 10
KOPPERS HLDGS INC	50060P106	100	05/18/10	09/14/11	$2,977 27	$3,222 63	$-245 36
LABORATORY CORP AMER HLDGS NEW	50540R409	107	09/09/10	09/14/11	$8,774 35	$8,041 70	$732 65
ACUITY BRANDS INC	00508Y102	40	04/14/08	09/14/11	$1,686 14	$1 799 71	$-113 57
ACUITY BRANDS INC	00508Y102	160	11/02/07	09/14/11	$6,744 58	$6,383 74	$360 84
NEWFIELD EXPL CO	651290108	104	02/26/10	09/14/11	$4,838 79	$5,248 48	$-409 69
EMC CORP SR NT CONV	268648AK8	14000	03/26/10	09/15/11	$19,618 06	$17,456 91	$2,161 15
GOODRICH (B F) CO	382388106	169	03/17/09	09/19/11	$17,619 91	$6,193 43	$11,426 48
PIONEER NAT RES CO	723787107	6	05/29/09	09/20/11	$475 65	$165 47	$310 18

Long term transactions

This category includes sales of assets held more than 12 months

Description	Cusip	Number of shares	Date of acquisition	Sale date	Sales price or pass through gain	Cost, other basis or pass through loss	Net gain or loss
PIONEER NAT RES CO	723787107	50	06/04/09	09/20/11	$3,963 71	$1,376 72	$2,586 99
PIONEER NAT RES CO	723787107	50	04/29/09	09/20/11	$3,963 71	$1,334 38	$2,629 33
PRICELINE COM INC	741503403	14	05/29/09	09/20/11	$7,721 47	$1,535 90	$6,185 57
PRICELINE COM INC	741503403	5	07/08/09	09/20/11	$2,757 67	$522 95	$2,234 72
RED HAT INC	756577102	164	07/30/10	09/20/11	$6,812 53	$5,256 15	$1,556 38
RED HAT INC	756577102	20	08/17/10	09/20/11	$830 80	$631 40	$199 40
SALESFORCE COM INC	79466L302	75	12/01/09	09/20/11	$10,108 67	$4,813 52	$5,295 15
SALLY BEAUTY HLDGS INC	79546E104	480	01/21/10	09/20/11	$8,613 43	$4,243 63	$4,369 80
ALLETE INC NEW	018522300	120	04/29/09	09/20/11	$4,727 31	$3,138 25	$1,589 06
AMERICAN TOWER SYS CORP CL A	029912201	20	03/30/09	09/20/11	$1,122 48	$607 35	$515 13
AMERICAN TOWER SYS CORP CL A	029912201	50	06/28/06	09/20/11	$2,806 19	$1,474 00	$1,332 19
AMERICAN TOWER SYS CORP CL A	029912201	70	06/13/06	09/20/11	$3,928 67	$1,957 90	$1,970 77
BORG-WARNER AUTOMOTIVE INC	099724106	146	04/05/10	09/20/11	$10,116 87	$5,681 59	$4,435 28
CHICAGO BRIDGE & IRON-NY SHR	167250109	20	03/31/06	09/20/11	$682 62	$481 00	$201 62
CHICAGO BRIDGE & IRON-NY SHR	167250109	270	05/25/06	09/20/11	$9,215 43	$6,214 81	$3,000 62
TIMKEN CO	887389104	95	03/31/06	09/20/11	$3,579 06	$3,059 00	$520 06
TIMKEN CO	887389104	205	05/25/06	09/20/11	$7,723 22	$6,244 61	$1,478 61
WABTEC CORP	929740108	200	02/20/07	09/20/11	$11,942 77	$6,723 48	$5,219 29
WALTER INDS INC	93317Q105	80	01/25/07	09/20/11	$6,317 07	$1,955 26	$4,361 81
WRIGHT EXPRESS CORP	98233Q105	190	03/31/06	09/20/11	$7,976 99	$5,293 40	$2,683 59
WRIGHT EXPRESS CORP	98233Q105	100	09/11/06	09/20/11	$4,198 42	$2,637 00	$1,561 42
FOSTER WHEELER AG	H27178104	180	02/20/07	09/20/11	$4,032 82	$5,058 00	$-1,025 18
COACH INC	189754104	151	09/22/09	09/20/11	$9,057 59	$4,968 90	$4,088 69
COACH INC	189754104	25	09/25/09	09/20/11	$1,199 60	$789 63	$709 97
COGNIZANT TECHNOLOGY SOLUTIONS	192446102	142	11/10/09	09/20/11	$9,307 72	$6,198 27	$3,109 45
CUMMINS ENGINE INC	231021106	90	07/08/10	09/20/11	$8,761 78	$6,136 15	$2,625 63

Long term transactions

This category includes sales of assets held more than 12 months.

Description	Cusip	Number of shares	Date of acquisition	Sale date	Sales price or pass through gain	Cost, other basis or pass through loss	Net gain or loss
DELTIC TIMBER CORP	247850100	25	09/11/06	09/20/11	$1 454 92	$1,195 00	$259 92
DELTIC TIMBER CORP	247850100	115	02/09/09	09/20/11	$6,692 63	$4,260 75	$2 431 88
DISCOVER FINL SVCS	254709108	200	08/03/10	09/20/11	$5,375 48	$3,086 00	$2 289 48
DISCOVER FINL SVCS	254709108	40	08/17/10	09/20/11	$1,075 09	$592 00	$483 09
DISCOVER FINL SVCS	254709108	20	08/30/10	09/20/11	$537 55	$290 40	$247 15
DISCOVER FINL SVCS	254709108	30	08/23/10	09/20/11	$806 32	$430 79	$375 53
DISCOVER FINL SVCS	254709108	40	08/27/10	09/20/11	$1,075 10	$572 06	$503 04
DISCOVER FINL SVCS	254709108	10	08/24/10	09/20/11	$268 77	$141 40	$127 37
EQUINIX INC NEW	29444U502	20	08/28/06	09/20/11	$1,922 63	$1,130 40	$792 23
EQUINIX INC NEW	29444U502	10	08/01/06	09/20/11	$961 31	$506 28	$455 03
EQUINIX INC NEW	29444U502	20	06/28/06	09/20/11	$1,922 62	$1,002 11	$920 51
EQUINIX INC NEW	29444U502	30	06/13/06	09/20/11	$2,883 94	$1,494 00	$1 389 94
KANSAS CITY SOUTHN INDS INC NEW	485170302	190	04/25/06	09/20/11	$10,358 83	$4,578 21	$5,780 62
AGILENT TECHNOLOGIES INC	00846U101	239	02/11/10	09/20/11	$8,654 83	$6,906 52	$1,748 31
MCDERMOTT INTERNATIONAL INC	580037109	140	01/07/09	09/20/11	$1,955 06	$864 84	$1,090 22
NETLOGIC MICROSYSTEMS INC	64118B100	130	01/15/10	09/20/11	$6,257 99	$2,936 35	$3,321 64
NETLOGIC MICROSYSTEMS INC	64118B100	100	01/21/10	09/20/11	$4,813 83	$2,243 74	$2,570 09
HECLA MINING COMPANY	422704106	300	07/15/09	09/22/11	$1,911 56	$870 00	$1,041 56
MICROSOFT CORP	594918104	50	07/15/09	09/22/11	$1,271 21	$1,193 00	$78 21
HECLA MINING COMPANY	422704106	1200	07/28/09	09/22/11	$7,646 26	$3,528 00	$4,118 26
HECLA MINING COMPANY	422704106	800	07/28/09	09/22/11	$5,097 50	$2,352 00	$2,745 50
MICROSOFT CORP	594918104	200	07/15/09	09/22/11	$5,084 82	$4,772 00	$312 82
MICROSOFT CORP	594918104	225	07/15/09	09/22/11	$5,720 43	$5,368 50	$351 93
MICROSOFT CORP	594918104	25	06/29/09	09/22/11	$635 60	$595 25	$40 35
MICROSOFT CORP	594918104	100	06/16/09	09/22/11	$2,542 41	$2,370 00	$172 41
MICROSOFT CORP	594918104	400	06/16/09	09/22/11	$10,169 64	$9,480 00	$689 64

Long term transactions

This category includes sales of assets held more than 12 months

Description	Cusip	Number of shares	Date of acquisition	Sale date	Sales price or pass through gain	Cost, other basis or pass through loss	Net gain or loss
NEW GOLD INC CDA	644535106	100	01/04/10	09/22/11	$1,273 34	$375 95	$897 39
NEW GOLD INC CDA	644535106	1400	12/03/09	09/22/11	$17,826 69	$5,526 64	$12,300 05
DEVON ENERGY CORPORATION NEW	25179M103	200	06/04/10	09/22/11	$11,500 36	$13,056 34	$-1,555 98
DEVON ENERGY CORPORATION NEW	25179M103	200	06/03/10	09/22/11	$11,500 36	$12,863 12	$-1,363 06
HECLA MINING COMPANY	422704106	500	08/26/09	09/22/11	$3,185 94	$1,515 00	$1,670 94
GOODRICH (B F) CO	382388106	79	03/17/09	09/23/11	$9,559 39	$2,895 15	$6,664 24
GOODRICH (B F) CO	382388106	136	10/31/05	09/23/11	$16,456 68	$4,896 00	$11,560 68
DIGI INTL INC	253798102	50	03/31/08	09/27/11	$587 87	$586 40	$1 47
LANDEC CORP	514766104	197	03/30/09	10/05/11	$1,010 00	$1,046 07	$-36 07
LANDEC CORP	514766104	58	02/25/08	10/05/11	$297 36	$544 62	$-247 26
LANDEC CORP	514766104	135	03/31/08	10/05/11	$692 13	$1,144 80	$-452 67
LANDEC CORP	514766104	228	03/30/09	10/06/11	$1,221 81	$1,210 68	$11 13
V F CORP	918204108	14	03/17/09	10/12/11	$1,850 13	$738 60	$1,111 53
V F CORP	918204108	32	03/17/09	10/12/11	$4,195 34	$1,688 24	$2,507 10
V F CORP	918204108	2	03/17/09	10/13/11	$258 87	$105 52	$153 35
V F CORP	918204108	35	03/17/09	10/13/11	$4,538 27	$1,846 51	$2,691 76
APACHE CORP	037411808	151	07/23/10	11/04/11	$8,461 00	$7,940 41	$520 59
WILLIAMS COMPANIES	969457100	644	03/20/09	11/04/11	$20,047 98	$7,589 80	$12,458 18
APACHE CORP	037411808	167	07/23/10	11/04/11	$9,357 53	$8,854 97	$502 56
KRAFT FOODS INC CL A	50075N104	105	03/17/09	11/09/11	$3,643 53	$2,411 59	$1,231 94
NORDSTROM INC	655664100	54	09/24/10	11/09/11	$2,640 79	$1,971 62	$669 17
NORDSTROM INC	655664100	2	04/09/09	11/09/11	$97 81	$41 06	$56 75
NORDSTROM INC	655664100	5	04/08/09	11/09/11	$244 51	$92 20	$152 31
NORDSTROM INC	655664100	13	09/24/10	11/09/11	$635 75	$475 44	$160 31
KRAFT FOODS INC CL A	50075N104	347	05/06/09	11/09/11	$12,041 02	$8 710 30	$3,330 72
CEPHEID	15670R107	137	07/14/09	11/10/11	$4,608 81	$1,214 81	$3,394 00

Long term transactions

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Description	Cusip	Number of shares	Date of acquisition	Sale date	Sales price or pass through gain	Cost other basis or pass through loss	Net gain or loss
CEPHEID	15670R107	34	03/30/09	11/10/11	$1,143 79	$225 76	$918 03
OCCIDENTAL PETROLEUM CORP	674599105	88	08/11/05	11/14/11	$8,573 73	$3,630 04	$4,943 69
GENERAL MILLS INC	370334104	147	03/17/09	11/14/11	$5,783 56	$3,913 43	$1,870 13
GENERAL MILLS INC	370334104	23	03/17/09	11/14/11	$903 91	$612 30	$291 61
GENERAL MILLS INC	370334104	39	10/16/07	11/14/11	$1,532 72	$1,085 43	$447 29
DIAGEO PLC SPONSORED ADR NEW	25243Q205	87	08/11/05	11/14/11	$7,305 28	$4,959 87	$2,345 41
OCCIDENTAL PETROLEUM CORP	674599105	17	12/02/05	11/14/11	$1,656 29	$694 11	$962 18
OCCIDENTAL PETROLEUM CORP	674599105	105	12/02/05	11/14/11	$10,276 30	$4,287 15	$5,989 15
DIAGEO PLC SPONSORED ADR NEW	25243Q205	66	08/11/05	11/14/11	$5,507 64	$3,762 66	$1,744 98
DIAGEO PLC SPONSORED ADR NEW	25243Q205	21	08/11/05	11/14/11	$1,756 17	$1,197 21	$558 96
GENERAL MILLS INC	370334104	86	03/17/09	11/15/11	$3,380 64	$2,289 49	$1,091 15
PEOPLES UTD FINL INC	712704105	36	07/29/10	11/16/11	$451 60	$500 95	$-49 35
PEOPLES UTD FINL INC	712704105	407	07/29/10	11/16/11	$5,167 21	$5,663 53	$-496 32
PEOPLES UTD FINL INC	712704105	172	07/29/10	11/16/11	$2,183 69	$2,386 40	$-202 71
XL GROUP PLC	G98290102	33	12/03/09	11/16/11	$665 11	$599 80	$65 31
XL GROUP PLC	G98290102	79	12/03/09	11/16/11	$1,614 84	$1,435 89	$178 95
XL GROUP PLC	G98290102	181	08/03/09	11/16/11	$3,699 82	$2,605 10	$1,094 72
NEXTERA ENERGY INC	65339F101	15	08/02/10	11/16/11	$836 14	$807 21	$28 93
NEXTERA ENERGY INC	65339F101	29	08/03/10	11/16/11	$1,616 54	$1 559 27	$57 27
NEXTERA ENERGY INC	65339F101	23	07/29/10	11/16/11	$1,282 09	$1,208 46	$73 63
AMERICAN ELECTRIC POWER INC	025537101	7	11/09/09	11/16/11	$270 52	$220 57	$49 95
AMERICAN ELECTRIC POWER INC	025537101	108	11/09/09	11/16/11	$4,173 77	$3,378 26	$795 51
AMERICAN ELECTRIC POWER INC	025537101	16	11/06/09	11/16/11	$618 34	$495 50	$122 84
ANALOG DEVICES INC	032654105	86	07/15/09	11/16/11	$3.155 44	$2,144 27	$1,011 17
ANALOG DEVICES INC	032654105	4	07/10/09	11/16/11	$146 76	$95 64	$51 12
ANALOG DEVICES INC	032654105	258	07/10/09	11/16/11	$9 606 63	$6,168 96	$3,437 67

Long term transactions

This category includes sales of assets held more than 12 months

Description	Cusip	Number of shares	Date of acquisition	Sale date	Sales price or pass through gain	Cost, other basis or pass through loss		Net gain or loss
AUTOMATIC DATA PROCESSING INC	053015103	65	12/03/09	11/16/11	$3,353 48	$2,827 66		$525 82
CITIGROUP INC	172967416	133	01/05/10	11/16/11	$11,168 17	$13 159 43	*	$-1,991 26
XL GROUP PLC	G98290102	84	08/03/09	11/17/11	$1,658 05	$1,208 99		$449 06
XL GROUP PLC	G98290102	101	07/31/09	11/17/11	$1,993 61	$1,430 62		$562 99
AUTOMATIC DATA PROCESSING INC	053015103	80	06/19/09	11/17/11	$4,035 90	$2,852 86		$1,183 04
AMERICAN ELECTRIC POWER INC	025537101	219	11/06/09	11/17/11	$8,428 25	$6,782 17		$1,646 08
AUTOMATIC DATA PROCESSING INC	053015103	54	12/03/09	11/17/11	$2,724 24	$2,349 14		$375 10
XL GROUP PLC	G98290102	265	07/31/09	11/17/11	$5,230 76	$3,711 67		$1,519 09
OCCIDENTAL PETROLEUM CORP	674599105	18	12/02/05	11/18/11	$1,688 65	$734 94		$953 71
OCCIDENTAL PETROLEUM CORP	674599105	81	10/31/05	11/18/11	$7,598 91	$3,138 75		$4,460 16
PEOPLES UTD FINL INC	712704105	1	07/29/10	11/18/11	$12 41	$13 87		$-1 46
PEOPLES UTD FINL INC	712704105	261	07/29/10	11/18/11	$3,227 84	$3 662 81		$-435 00
PEOPLES UTD FINL INC	712704105	105	07/29/10	11/18/11	$1,283 80	$1 455 20		$-171 40
TE CONNECTIVITY LTD	H84989104	55	04/29/10	11/18/11	$1,809 82	$1,766 03		$43 79
METLIFE INC	59156R108	89 85	02/18/09	11/18/11	$2,753 88	$4,485 91		$-1,732 03
GENERAL MILLS INC	370334104	298	03/17/09	11/18/11	$11,500 94	$7,933 34		$3,567 60
GENUINE PARTS CO	372460105	32	02/03/09	11/18/11	$1,810 11	$1,030 05		$780 06
GENUINE PARTS CO	372460105	92	02/02/09	11/18/11	$5,204 06	$2,922 45		$2,281 61
GENUINE PARTS CO	372460105	11	02/02/09	11/18/11	$622 23	$349 37		$272 86
METLIFE INC	59156R108	47 15	02/18/09	11/18/11	$1,445 32	$2,373 66		$-928 34
TE CONNECTIVITY LTD	H84989104	131	04/29/10	11/18/11	$4,317 95	$4,206 38		$111 57
PG & E CORP	69331C108	255	07/16/09	11/21/11	$9,731 48	$9,645 70		$85 78
AIR PRODUCTS & CHEMICALS INC	009158106	157	10/29/08	11/21/11	$12,470 44	$8,365 70		$4,104 74
P P G INDS INC	693506107	122	10/08/09	11/21/11	$9,950 72	$7 206 53		$2,744 19
US BANCORP DEL NEW	902973304	56	12/02/05	11/21/11	$1,376 46	$1,700 72		$-324 26
US BANCORP DEL NEW	902973304	218	11/21/05	11/21/11	$5,358 38	$6,572 70		$-1,214 32

Long term transactions

This category includes sales of assets held more than 12 months.

Description	Cusip	Number of shares	Date of acquisition	Sale date	Sales price or pass through gain	Cost, other basis or pass through loss	Net gain or loss
US BANCORP DEL NEW	902973304	590	08/11/05	11/21/11	$14,502 04	$17,623 30	$-3,121 26
UNITED TECHNOLOGIES CORP	913017109	165	08/11/05	11/21/11	$12,121 92	$8,428 20	$3.693 72
UNITED TECHNOLOGIES CORP	913017109	106	08/11/05	11/21/11	$7,790 60	$5,414 48	$2,376 12
UNITED TECHNOLOGIES CORP	913017109	52	01/22/05	11/21/11	$3,821 81	$2,550 87	$1,270 94
TE CONNECTIVITY LTD	H84989104	22	04/29/10	11/21/11	$704 56	$706 41	$-1 85
TE CONNECTIVITY LTD	H84989104	59	04/29/10	11/21/11	$1,889 51	$1,888 06	$1 45
TE CONNECTIVITY LTD	H84989104	180	04/30/10	11/21/11	$5,764 61	$5,755 16	$9 45
FREEPORT-MCMORAN COPPER & GOLD CL B	35671D857	92 22	08/22/07	11/21/11	$3,324 49	$4,325 08	$-1,000 59
FREEPORT-MCMORAN COPPER & GOLD CL B	35671D857	87 78	03/17/09	11/21/11	$3,164 58	$1,987 52	$1,177 06
GENUINE PARTS CO	372460105	33	02/02/09	11/21/11	$1,825 84	$1,048 12	$777 72
GENUINE PARTS CO	372460105	9	02/03/09	11/21/11	$497 95	$285 65	$212 30
GENUINE PARTS CO	372460105	128	03/17/09	11/21/11	$7,082 03	$3,536 60	$3,545 43
GENUINE PARTS CO	372460105	217	03/04/09	11/21/11	$12,006 25	$5,833 22	$6,173 03
AIR PRODUCTS & CHEMICALS INC	009158106	124	03/17/09	11/21/11	$9,849 27	$6 630 05	$3,219 22
P P G INDS INC	693506107	44	10/08/09	11/21/11	$3,588 78	$2,606 73	$982 05
PACKAGING CORP AMER	695156109	64	06/22/09	11/22/11	$1,599 38	$910 00	$689 38
ARTISAN INTERNATIONAL FUND #661	04314H204	4796 71	11/18/10	11/22/11	$93,056 19	$105,000 00	$-11,943 81
PACKAGING CORP AMER	695156109	22	06/23/09	11/22/11	$549 79	$308 31	$241 48
ISHARES INC MSCI BRAZIL FREE INDEX	464286400	493	10/07/09	11/22/11	$28,395 07	$34,288 15	$-5,893 08
ISHARES INC MSCI BRAZIL FREE INDEX	464286400	135	08/25/09	11/22/11	$7,775 52	$8,141 85	$-366 33
ISHARES INC MSCI BRAZIL FREE INDEX	464286400	434	08/06/09	11/22/11	$24,996 88	$26,087 74	$-1,090 86
ISHARES INC MSCI BRAZIL FREE INDEX	464286400	96	08/14/09	11/22/11	$5,529 26	$5,709 12	$-179 86
ISHARES TR MSCI EAFE INDEX FD	464287465	1737	08/25/09	11/22/11	$83,538 71	$91,713 60	$-8,174 89
ISHARES TR DOW JONES U S	464287721	4002	11/05/10	11/22/11	$250,114 58	$254,827 35	$-4 712 77
ISHARES TR S&P GLOBAL MATERIALS	464288695	1331	04/08/10	11/22/11	$75,140 16	$85,636 54	$-10,496 38
ISHARES TR S&P GLOBAL MATERIALS	464288695	1102	09/16/09	11/22/11	$62,212 22	$64,433 94	$-2,221 72

Long term transactions

This category includes sales of assets held more than 12 months

Description	Cusip	Number of shares	Date of acquisition	Sale date	Sales price or pass through gain	Cost, other basis or pass through loss	Net gain or loss
ISHARES TR S&P GLOBAL MATERIALS	464288695	620	08/25/09	11/22/11	$35,001 43	$33,201 00	$1,800 13
ISHARES TR S&P GLOBAL MATERIALS	464288695	1523	08/14/09	11/22/11	$85,979 31	$80,216 41	$5,762 90
LAZARD FDS INC EMERGING MKTS	52106N889	7812 98	09/29/10	11/22/11	$138,758 56	$162,431 90	$-23,673 34
LAZARD FDS INC EMERGING MKTS	52106N889	15182 19	04/15/10	11/22/11	$269,635 62	$300,000 00	$-30,364 38
PACKAGING CORP AMER	695156109	46	06/22/09	11/22/11	$1,149 55	$649 03	$500 52
RESOURCES CONNECTION INC	76122Q105	40	03/31/08	11/23/11	$371 99	$727 60	$-355 61
MICROSOFT CORP	594918104	309	05/17/10	11/23/11	$7,584 29	$8,891 38	$-1,307 09
RESOURCES CONNECTION INC	76122Q105	400	03/30/09	11/23/11	$3,719 93	$5,928 96	$-2,209 03
APACHE CORP	037411105	50	07/26/10	11/23/11	$4,487 40	$1,721 03	$-233 63
APACHE CORP	037411105	50	04/05/09	11/23/11	$4,487 41	$4,441 23	$46 18
APACHE CORP	037411105	50	05/06/09	11/23/11	$4,487 40	$1,061 50	$122 90
DEERE & CO	244199105	50	11/19/10	11/23/11	$3,721 46	$3,887 00	$-165 54
DEERE & CO	244199105	25	09/13/10	11/23/11	$1,860 73	$1,744 04	$116 69
DEERE & CO	244199105	150	09/13/10	11/23/11	$11,164 38	$10,464 23	$700 15
PG & E CORP	69331C108	198	07/16/09	11/23/11	$7,365 94	$7,189 61	$-123 67
PNC BANK CORP	693475105	90	06/28/06	11/23/11	$4,433 53	$6,193 56	$-1,760 03
PNC BANK CORP	693475105	2	06/28/06	11/23/11	$98 52	$137 63	$-39 11
PNC BANK CORP	693475105	30	02/26/08	11/23/11	$1,477 85	$1,896 00	$-418 15
PNC BANK CORP	693475105	2	02/26/08	11/23/11	$98 52	$126 40	$ 27 88
PACKAGING CORP AMER	695156109	215	06/23/09	11/23/11	$5,235 21	$3 013 05	$2,222 16
PFIZER INC	717081103	310	08/08/02	11/23/11	$5,751 71	$8,594 96	$-2 843 25
SEMPRA ENERGY	816851109	320	12/22/09	11/23/11	$16,275 68	$17,923 49	$-1 617 81
TARGET CORP	87612E106	119	08/06/10	11/23/11	$6,182 23	$6,226 56	$-44 33
TARGET CORP	87612E106	132	08/06/10	11/23/11	$6,857 60	$6,906 78	$-49 18
US BANCORP DEL NEW	902973304	86	08/11/05	11/23/11	$2,066 75	$2,568 82	$-502 07
WELLS FARGO & CO (NEW)	949746101	419	08/11/05	11/23/11	$9,868 31	$12,649 80	$-2,781 49

Long term transactions

This category includes sales of assets held more than 12 months

Description	Cusip	Number of shares	Date of acquisition	Sale date	Sales price or pass through gain	Cost, other basis or pass through loss	Net gain or loss
BIO-REFERENCE LABS INC PAR $0 01	09057G602	337	07/17/09	11/23/11	$4.049 14	$5,091 28	$-1,042 14
CAPELLA ED CO	139594105	17	03/30/10	11/23/11	$543 46	$1,546 76	$-1,003 30
CAPELLA ED CO	139594105	98	10/25/10	11/23/11	$3,132 86	$6,530 63	$-3,397 77
CONSTANT CONTACT INC	210313102	200	04/08/10	11/23/11	$4,022 92	$4,609 44	$-586 52
ECHELON CORP OC	27874N105	138	08/22/07	11/23/11	$656 87	$3,194 70	$-2,537 83
ECHELON CORP OC	27874N105	95	12/05/07	11/23/11	$452 19	$1,561 80	$-1,109 61
ECHELON CORP OC	27874N105	105	03/31/08	11/23/11	$499 79	$1,423 97	$-924 18
ECHELON CORP OC	27874N105	105	02/25/08	11/23/11	$499 79	$1,223 25	$-723 46
ECHELON CORP OC	27874N105	320	03/30/09	11/23/11	$1,523 17	$2,460 13	$-936 96
ENERNOC INC	292764107	217	07/21/10	11/23/11	$1,952 96	$7,222 02	$-5,269 06
GRAND CANYON EDUCATION INC	38526M106	90	05/06/10	11/23/11	$1,320 40	$2,302 96	$-982 56
GRAND CANYON EDUCATION INC	38526M106	299	11/02/10	11/23/11	$4,386 66	$5,675 11	$-1,288 45
JP MORGAN CHASE & CO	46625H100	574	11/09/07	11/23/11	$16,475 77	$24,148 58	$-7,672 81
MERCK & CO INC	58933Y105	151	06/06/08	11/23/11	$5,039 15	$5,436 00	$-396 85
MERCK & CO INC	58933Y105	372	06/06/08	11/23/11	$12,414 33	$13,392 00	$-977 67
METLIFE INC	59156R108	177	02/18/09	11/23/11	$5,027 14	$8,837 42	$-3,810 28
MICROSOFT CORP	594918104	309	03/26/10	11/23/11	$7,584 29	$9,207 58	$-1,623 29
MICROSOFT CORP	594918104	114	03/26/10	11/23/11	$2,798 09	$3,396 97	$-598 88
RESOURCES CONNECTION INC	76122Q105	135	02/25/08	11/23/11	$1,255 47	$2,173 04	$-917 57
PACKAGING CORP AMER	695156109	99	06/23/09	11/25/11	$2,424 08	$1,387 41	$1,036 67
DEVON ENERGY CORPORATION NEW	25179M103	100	06/03/10	11/28/11	$6,126 43	$6,431 71	$-305 28
DEVON ENERGY CORPORATION NEW	25179M103	300	06/03/10	11/28/11	$18,379 30	$19,295 13	$-915 83
HESS CORP	42809H107	25	09/11/09	11/28/11	$1,415 51	$1,345 94	$69 57
HESS CORP	42809H107	25	09/11/09	11/28/11	$1,415 51	$1,345 93	$69 58
HESS CORP	42809H107	75	07/15/09	11/28/11	$4,246 54	$3,828 19	$418 35
GUIDANCE SOFTWARE INC	401692108	73	05/09/08	11/28/11	$441 79	$748 25	$-306 46

Long term transactions

This category includes sales of assets held more than 12 months.

Description	Cusip	Number of shares	Date of acquisition	Sale date	Sales price or pass through gain	Cost, other basis or pass through loss	Net gain or loss
HESS CORP	42809H107	75	07/15/09	11/28/11	$4,246 54	$3 828 19	$418 35
HESS CORP	42809H107	100	08/18/09	11/28/11	$5,662 05	$4,990 00	$672 05
HESS CORP	42809H107	100	08/18/09	11/28/11	$5,662 05	$4 990 00	$672 05
HESS CORP	42809H107	100	08/17/09	11/28/11	$5,662 05	$4 888 00	$774 05
HESS CORP	42809H107	150	07/15/09	11/28/11	$8,493 08	$7,656 37	$836 71
GUIDANCE SOFTWARE INC	401692108	28	05/09/08	11/29/11	$168 05	$287 00	$-118 95
GUIDANCE SOFTWARE INC	401692108	44	05/09/08	11/30/11	$264 77	$451 00	$-186 23
GUIDANCE SOFTWARE INC	401692108	172	03/30/09	11/30/11	$1,034 99	$686 28	$348 71
GUIDANCE SOFTWARE INC	401692108	41	03/30/09	12/01/11	$246 44	$163 59	$82 85
GUIDANCE SOFTWARE INC	401692108	87	03/30/09	12/02/11	$519 21	$347 13	$172 08
MOSAIC CO	61945C103	50	05/06/09	12/09/11	$2,502 17	$2,270 42	$231 75
MOSAIC CO	61945C103	300	07/15/09	12/09/11	$15,013 03	$13,428 00	$1,585 03
HECLA MINING COMPANY	422704106	2700	07/15/09	12/09/11	$17,429 25	$7,830 00	$9,599 25
SEABRIDGE GOLD INC	811916105	275	02/25/10	12/29/11	$4,274 71	$6,234 39	$-1,959 68
SEABRIDGE GOLD INC	811916105	100	05/19/09	12/29/11	$1,554 44	$2,610 00	$ 1,055 56
SEABRIDGE GOLD INC	811916105	250	10/30/09	12/29/11	$3,886 10	$4,998 70	$-1,112 60
SEABRIDGE GOLD INC	811916105	275	04/05/10	12/29/11	$4,274 71	$7,058 23	$-2,783 52
CASS INFORMATION SYS INC	14808P109	0 2	08/29/08	12/29/11	$7 20	$6 55	$0 65
Total long term gain/loss from sales.					$3,854,703 36	$3,402,167 57	$452,535 79

Long term transactions with loss disallowed due to wash sale

This category includes sales of assets held more than 12 months

Description	Cusip	Number of shares	Date of acquisition	Sale date	Sales price or pass through gain	Cost, other basis or pass through loss	Net gain or loss	Wash sale loss disallowed
HANOVER INS GROUP INC	410867105	69	10/03/08	09/14/11	$2,418 53	$3,002 60	$-584 07	$584 07
SOLUTIA INC NEW	834376501	170	05/18/10	09/14/11	$2,559 64	$2,615 20	$-55 56	$55 56
AT&T INC	00206R102	25	09/08/06	11/23/11	$690 09	$782 75	$-92 66	$92 66
Total long term gain/loss from sales:					$5,668 26	$6,400 55	$-732 29	
Total long term loss disallowed from wash sales:								$732 29

Gains or Losses Associated with Section 988 Transactions

This account has one or more Section 988 transactions that are treated as ordinary income or loss under IRC Section 988 To provide you with complete information for your tax returns, we have included the gains or losses associated with your Section 988 transactions, below.

Please note these gains are not entitled to capital gains treatment. Rather, under IRC Section 988, they are either ordinary income or ordinary loss

Please consult your tax advisor as appropriate

Description	Cusip	Number of shares	Date of acquisition	Sale date	Sales price or pass through gain	Cost, other basis or pass through loss	Net gain or loss
MEXICAN BONOS DESARR	B6WC685#3	15000	12/02/11	12/09/11		$825 96	$-825 96
Total:					$0 00	$825 96	$-825 96

Form 990-PF, Part IV, Ln 1a

The Common Fund
Summary of Realized Gains Losses

	2011
Realized Gain (Loss) 2011	2,071,520.79
Purchases @ Cost 2011	220,917.37
Sales in 2011 @ Cost	11,907,575.88
Sales Proceeds in 2011	(13,979,142.85)
Ending CmnFnd @ cost	-
Unrealized Gain (Loss) 2011	-
Market Value 2011	-
Money Market	-
Total Market Value	-

Form 990-PF, Part IV, Ln 1a

The Common Fund
Realized Gains Losses
Equity Investors

2011

Date	Transaction Type	Cost Amount	Shares	Outstanding Shares	Cost per Share	Amount Redeemed	Realized Gain (Loss)
Remaining from 6/30/2009 Purchase		7,933,071 22	1,131,679 204	1,131,679 204	7 01		
1/31/2011	Fee Redemption	(2,291 33)	(326 866)	1,131,352 338		(3,183 67)	892 34
1/31/2011	Redemption	(25,189.94)	(3,593 429)	1,127,758 909		(35,000 00)	9,810 06
		8,099,720 52				(38,183 67)	10,702 40
2/28/2011	Fee Redemption	(2,043 84)	(291 560)	1,127,467 349		(2,915 60)	871 76
		8,097,676 69				(2,915 60)	871 76
3/31/2011	Fee Redemption	(2,263 42)	(322 885)	1,127,144 464		(3,235 31)	971 89
3/31/2011	Redemption	(12,243 01)	(1,746 507)	1,125,397 957		(17,500 00)	5,256 99
3/31/2011	Dividend Reinvested	25,649 74	2,559 854	2,559 854	10 02	-	-
		8,108,819 99				(20,735 31)	6,228 87
4/29/2011	Fee Redemption	(2,165 70)	(308 945)	1,125,089 012		(3,179 04)	1,013 34
		8,106,654 28				(3,179 04)	1,013 34
5/31/2011	Fee Redemption	(2,251 23)	(321 145)	1,124,767 867		(3,253 20)	1,001 97
5/31/2011	Redemption	(12,110 07)	(1,727 542)	1,123,040.325		(17,500 00)	5,389 93
		8,092,292 99				(20,753 20)	6,391 90
6/30/2011	Fee Redemption	(2,197 00)	(313 410)	1,122,726 915		(3,118 43)	921 43
6/30/2011	Dividend Reinvested	43,142 11	4,335 890	6,895 744	9 95	-	-
		8,133,238.09				(3,118 43)	921 43
7/29/2011	Fee Redemption	(2,272 42)	(324 168)	1,122,402 747		(3,193 05)	920 63
7/29/2011	Redemption	(12,454 32)	(1,776 650)	1,120,626 097		(17,500 00)	5,045 68
		8,118,511 36				(20,693 05)	5,966 32
8/31/2011	Fee Redemption	(2,336 97)	(333 376)	1,120,292 721		(3,057 06)	720 09
8/31/2011	Redemption	(13,377 86)	(1,908 397)	1,118,384 324		(17,500 00)	4,122 14
		8,102,796 53				(20,557 06)	4,842 23
9/30/2011	Fee Redemption	(2,328 16)	(332 120)	1,118,052 204		(2,786 49)	458 33
9/30/2011	Dividend Reinvested	32,597 22	3,885 247	10,780 991	8 39	-	-
9/30/2011	Redemption	(596,511 33)	(85,094 341)	1,032,957 863		(713,941 52)	117,430 19
9/30/2011	Partial Redemption	(7,241,034 62)	(1,032,957 863)	-		(8,666,516 47)	1,425,481 85

Form 990-PF, Part IV, Ln 1a

The Common Fund
Realized Gains Losses
Bond Investors

2011

Date	Transaction Type	Cost Amount	Shares	Outstanding Shares	Cost per Share	Amount Redeemed	Realized Gain (Loss)
Remaining from 6/30/2009 Purchase							
		3,291,828 59	362,137 359	362,137.359	$ 9 09		
1/31/2011	Fee Redemption	(901 01)	(99 121)	362,038 238		(1,019 96)	118 95
1/31/2011	Redemption	(13,250 73)	(1,457 726)	360,580 512		(15,000 00)	1,749 27
		3,545,304.98				(16,019 96)	1,868 22
2/28/2011	Fee Redemption	(810.56)	(89 171)	360,491 341		(923 81)	113 25
		3,544,494.42				(923.81)	113 25
3/31/2011	Fee Redemption	(905.95)	(99 664)	360,391 677		(1,022.55)	116.60
3/31/2011	Redemption	(6,644.74)	(730.994)	359,660 683		(7,500 00)	855 26
3/31/2011	Dividend Reinvested	40,480.59	3,945.48	3,945.477	10.26	-	-
		3,577,424.33				(8,522 55)	971.87
4/29/2011	Fee Redemption	(875.24)	(96 286)	359,564.397		(1,003 30)	128.06
		3,576,549.09				(1,003.30)	128 06
5/31/2011	Fee Redemption	(904 19)	(99 471)	359,464 926		(1,048.42)	144.23
5/31/2011	Redemption	(6,468.22)	(711 575)	358,753.351		(7,500.00)	1,031 78
		3,569,176 68				(8,548.42)	1,176.01
6/30/2011	Fee Redemption	(881 62)	(96 988)	358,656 363		(1,005 77)	124.15
6/30/2011	Dividend Reinvested	39,543 69	3,813.28	7,758.755	10 37	-	-
		3,607,838 75				(1,005 77)	124.15
7/29/2011	Fee Redemption	(908.43)	(99 937)	358,556.426		(1,051.34)	142.91
7/29/2011	Redemption	(6,480.52)	(712.928)	357,843.498		(7,500 00)	1,019 48
		3,600,449 80				(8,551.34)	1,162.40
8/31/2011	Fee Redemption	(906 55)	(99 731)	357,743 767		(1,060 14)	153.59
8/31/2011	Redemption	(6,413.45)	(705.550)	357,038 217		(7,500 00)	1,086 55
		3,593,129 80				(8,560.14)	1,240.14
9/30/2011	Fee Redemption	(883.88)	(97.237)	356,940 980		(1,016 13)	132 25
9/30/2011	Dividend Reinvested	39,504 02	3,780 29	11,539 044	10 45	-	-
		3,631,749 93					
9/30/2011	Redemption	(340,457 17)	(37,454.034)	319,486 946		(391,394 66)	50,937 49
9/30/2011	Redemption	(2,904,136 34)	(319,486.946)	-		(3,338,638.59)	434,502 25
						-	-
						-	-
						-	-
						-	-
						-	-
						-	-
9/30/2009	Partial Redemption	(55,151 09)	(5,715 139)	5,823.905		(59,723.20)	4,572 11
12/31/2009	Partial Redemption	(45,948 14)	(4,712.630)	1,111.275		(49,246.98)	3,298 84
3/31/2010	Partial Redemption	(45,228 66)	(4,573.171)	(3,461 896)		(47,789.64)	2,560 98
6/30/2010	Partial Redemption	(38,809.37)	(3,861.629)	(7,323 525)		(40,354.02)	1,544 65
9/30/2010	Partial Redemption	(38,756 09)	(3,744 550)	(11,068 075)		(39,130.55)	374 46
12/31/2010	Partial Redemption	(43,734 78)	(4,279.333)	(15,347 408)		(44,719 03)	984 25
3/31/2011	Partial Redemption	(40,480 59)	(3,945 477)	(19,292 885)		(41,230.23)	749 64
6/30/2011	Partial Redemption	(39,543 69)	(3,813.278)	(23,106.163)		(39,848 76)	305 07
9/30/2011	Partial Redemption	(39,504.02)	(3,780 289)	(26,886 452)		(39,504.02)	-
		(0 00)				(4,132,595 81)	499,829.74
						(4,185,731 10)	506,679 96

FORM 990-PF, PART II LN 10

		FAIR MARKET VALUE			
		Investment Accounts			
	Bank	Bank of America	BB&T	Total	
Cash and cash equiv	56,647	2,389,850	5,341,816	7,788,313	
Other	-	25,438	2,299,187	2,324,625	20,236,463
Corporate Stocks	-	8,115,022	9,796,815	17,911,838	
Corporate Bonds	-	5,841,258	4,038,492	9,879,750	
US Gov't Obligations	-	-	2,012,031	2,012,031	
	56,647	16,371,569	23,488,341	39,859,910	

Form 990-PF, Part II, Ln 10

The Abney Foundation
Investments
Confirmation - BB+T
12-31-2011

BB&T
TRUST

BRANCH BANKING & TRUST COMPANY **Run on 5/7/2012 2:13:38 PM**

Asset Details **As of 12/31/2011**

Combined Portfolios
Settlement Date Basis

Account: M61713
BRANCH BANKING AND TRUST
COMPANY INVESTMENT AGENT
FOR THE ABNEY
FOUNDATION U/A DTD 6/21/01

Administrator: ANNA MUMBAUER @ 864-282-3171

Investment Officer: BRIAN BOUGHNER @ 864-282-3166

U.S. Gov't oblig Σ①'s = 2,012,030.95

Investment Authority: None
Investment Objective:
Lot Select Method:
Sort By: CUSIP

Ticker	**CUSIP/ Description**	**Units**	**Price**	**Tax Cost**	**Book Value**	**Market Value**	**Unrealized Gain/Loss**	**% of Portfolio**	**Est. Income**	**Yield**
	CASH			2,667.38	2,667.38	2,667		0.01		0.00
	001055AC6 AFLAC INC DTD 05/21/09 8.5% 05/15/2019	85,000.000000	122.555	105,446.33	105,446.33	104,172	1,275-	0.44	7,225	6.94
T	00206R102 AT&T INC COMMON	1,890.000000	30.240 ✓	48,684.86	48,684.86	57,154 ⓒ	8,469	0.24	3,326	5.82
	00206RAP7 AT&T INC DTD 11/17/2008 6.7% 11/15/2013	375,000.000000	110.241	376,923.75	376,923.75	413,404	36,480	1.76	25,125	6.08
	00206RAR3 AT&T INC DTD 02/03/09 5 8% 02/15/2019	85,000.000000	118.003	99,840.60	99,840.60	100,303	462	0.43	4,930	4.92
ABT	002824100 ABBOTT LABORATORIES COMMON	1,511.000000	56.230	67,757.02	67,757.02	84,964	17,207	0.36	2,901	3.41
ATVI	00507V109 ACTIVISION BLIZZARD INC COMMON	4,810.000000	12.320	56,514.52	56,514.52	59,259	2,745	0.25	794	1.34
AIQUY	009126202 L'AIR LIQUIDE-UNSPONS ADR COMMON	1,674.000000	24.818	35,474.49	35,474.49	41,545	6,071	0.18	785	1.89
MO	02209S103 ALTRIA GROUP INC COMMON	1,250.000000	29.650	32,233.72	32,233.72	37,063	4,829	0.16	2,050	5.53
	02209SAJ2 ALTRIA GROUP INC DTD 02/06/09 9.25% 08/06/2019	75,000.000000	134.276	97,452.05	97,452.05	100,707	3,255	0.43	6,938	6.89
AMX	02364W105 AMERICA MOVIL SAB DE CV A DE CV	770.000000	22.600	19,682.20	19,682.20	17,402	2,280-	0.07	220	1.27

ⓒ recalculated

B-4.1
5/30/12 5-10-12

✓ traced to www.dailyfinance.com website for close value on 12-30-2011 noting date and amount without analyzing [illegible]

AAT	024013104 AMERICAN ASSETS TRUST INC COMMON	2,550.000000	20.510	51,837.93	51,837.93	52,301	463	0.22	2,142	4.10
ACC	024835100 AMERICAN CAMPUS COMMUNITIES COMMON	360.000000	41.960	12,464.21	12,464.21	15,106	2,641	0.06	486	3.22
	03523TAM0 ANHEUSER-BUSCH DTD 02/08/10 4.125% 01/15/2015	85,000.000000	107.816	90,956.95	90,956.95	91,644	687	0.39	3,506	3.83
APA	037411105 APACHE CORPORATION COMMON	1,460.000000	90.580 ✓	123,138.30	123,138.30	132,247	9,109	0.56	876	0.66
	03938LAM6 ARCELORMITTAL DTD 05/20/09 9.85% 06/01/2019	35,000.000000	111.222	43,807.40	43,807.40	38,928	4,880-	0.17	3,448	8.86
ADM	039483102 ARCHER - DANIELS - MIDLAND CO. COMMON	1,995.000000	28.600	52,888.32	52,888.32	57,057	4,169	0.24	1,397	2.45
ARCC	04010L103 ARES CAPITAL CORPORATION COMMON	2,670.000000	15.450	43,540.39	43,540.39	41,252	2,289-	0.18	3,845	9.32
ARMH	042068106 ARM HOLDINGS PLC - SPONS ADR	1,270.000000	27.670	20,568.30	20,568.30	35,141	14,573	0.15	165	0.47
AZN	046353108 ASTRAZENECA PLC	570.000000	46.290	24,259.20	24,259.20	26,385	2,126	0.11	1,539	5.83
ATLKY	049255706 ATLAS COPCO AB SPONS	3,710.000000	21.589	63,566.23	63,566.23	80,095	16,529	0.34	1,677	2.09
AVB	053484101 AVALONBAY CMNTYS INC COM	200.000000	130.600	19,878.26	19,878.26	26,120	6,242	0.11	714	2.73
BCE	05534B760 BCE INC	800.000000	41.670	29,071.51	29,071.51	33,336	4,264	0.14	1,720	5.16
BRGYY	055434203 BG GROUP PLC SPON ADR	270.000000	106.961	21,783.69	21,783.69	28,879	7,096	0.12	305	1.06
	05565QBQ0 BP CAPITAL MARKETS PLC DTD 03/11/2011 3.2% 03/11/2016	85,000.000000	104.802	87,377.50	87,377.50	89,082	1,704	0.38	2,720	3.05
BCPC	057665200 BALCHEM CORP COMMON	400.000000	40.540	14,895.83	14,895.83	16,216	1,320	0.07	72	0.44
	064149D87 BANK OF NOVA	85,000.000000	103.521	86,572.15	86,572.15	87,993	1,421	0.37	2,465	2.80

B-4.1/1

	SCOTIA DTD 03/29/2011 2.9% 03/29/2016									
	079860AG7 BELLSOUTH CORP DTD 9/13/04 5.2% 09/15/2014	375,000.000000	110.549	371,092.50	371,092.50	414,559	43,466	1.77	19,500	4.70
BMR	09063H107 BIOMED REALTY TRUST INC COMMON	1,190.000000	18.080	20,317.35	20,317.35	21,515	1,198	0.09	952	4.42
BLK	09247X101 BLACKROCK INC COMMON	440.000000	178.240	67,576.59	67,576.59	78,426	10,849	0.33	2,420	3.09
BXP	101121101 BOSTON PROPERTIES INC COMMON	510.000000	99.600	42,341.67	42,341.67	50,796	8,454	0.22	1,122	2.21
BMY	110122108 BRISTOL MYERS SQUIBB CO. COMMON	1,310.000000	35.240	35,300.96	35,300.96	46,164	10,863	0.20	1,782	3.86
BRCM	111320107 BROADCOM CORPORATION COMMON	1,490.000000	29.360 ✓	48,409.95	48,409.95	43,746	4,664-	0.19	536	1 23
BPO	112900105 BROOKFIELD PROPERTIES CORP	1,730.000000	15.640	25,309.90	25,309.90	27,057	1,747	0.12	969	3.58
CMXHY	12637N105 CSL LIMITED ADR	860.000000	16.403	13,889.00	13,889.00	14,107	218	0.06	320	2.27
	126650BH2 CVS CAREMARK CORP DTD 05/25/2007 5.75% 06/01/2017	85,000.000000	116.684	98,641.49	98,641.49	99,181	540	0.42	4,888	4.93
CCMP	12709P103 CABOT MICROELECTRONICS COMMON	330.000000	47.250	12,453.18	12,453.18	15,593	3,139	0.07		0.00
CPT	133131102 CAMDEN PROPERTY TRUST,SBI COMMON	300.000000	62.240	14,067.75	14,067.75	18,672	4,604	0.08	588	3.15
CCG	13466Y105 CAMPUS CREST COMMUNITIES INC COMMON	5,310.000000	10.060	50,494.91	50,494.91	53,419	2,924	0.23	3,398	6.36
CAJ	138006309 CANON INC COMMON	190.000000	44.040	7,660.17	7,660.17	8,368	707	0.04	275	3.29
CRR	140781105 CARBO CERAMICS INC COMMON	240.000000	123.330 ✓	24,368.40	24,368.40	29,599	5,231	0.13	230	0.78
	14912L4E8 CATERPILLAR FINANCIAL SE DTD 02/12/09 7.15% 02/15/2019	80,000.000000	128.079	99,944.75	99,944.75	102,463	2,518	0.44	5,720	5.58

B-4.1/2

CTL	156700106 CENTURYTEL INC	870.000000	37.200	29,042.30	29,042.30	32,364	3,322	0.14	2,523	7.80
CVX	166764100 CHEVRON CORP COMMON	660.000000	106.400	53,820.68	53,820.68	70,224	16,403	0.30	2,138	3.05
CRHKY	16940R109 CHINA RESOURCES ENTERPRISE LTD SP ADR	5,190.000000	6.863	34,561.52	34,561.52	35,619	1,057	0.15	623	1.75
CSCO	17275R102 CISCO SYSTEMS COMMON	1,420.000000	18.080	24,821.60	24,821.60	25,674	852	0.11	341	1.33
	172967EV9 CITIGROUP INC DTD 05/22/09 8.5% 05/22/2019	55,000.000000	117.709	66,508.10	66,508.10	64,740	1,768-	0.28	4,675	7.22
CLC	179895107 CLARCOR INC.	1,620.000000	49.990	71,694.50	71,694.50	80,984	9,289	0.34	778	0.96
CMCSA	20030N101 COMCAST CORP CLASS A	2,500.000000	23.710	41,629.62	41,629.62	59,275	17,645	0.25	1,125	1.90
COP	20825C104 CONOCOPHILLIPS	1,300.000000	72.870	61,535.76	61,535.76	94,731	33,195	0.40	3,432	3.62
ED	209115104 CONSOLIDATED EDISON INC COMMON	630.000000	62.030	34,622.10	34,622.10	39,079	4,457	0.17	1,512	3.87
COR	21870Q105 CORSITE REALTY CORP COMMON	3,130.000000	17.820	50,742.93	50,742.93	55,777	5,034	0.24	2,254	4.04
EXBD	21988R102 CORPORATE EXECUTIVE BRD CO COMMON	430.000000	38.100	13,307.17	13,307.17	16,383	3,076	0.07	258	1.57
	22546QAD9 CREDIT SUISSE NEW YORK DTD 01/14/10 5.4% 01/14/2020	35,000.000000	94.316	35,302.80	35,302.80	33,011	2,292-	0.14	1,890	5.73
DBSDY	23304Y100 DBS GROUP HLDGS LTD SPONSORED ADR F/K/A DEVELOPMENT BK SINGAPORE LTD	340.000000	35.538	14,582.79	14,582.79	12,083	2,500-	0.05	585	4.84
DASTY	237545108 DASSAULT SYSTEMS COMMON	710.000000	80.394	43,436.40	43,436.40	57,080	13,643	0.24	406	0.71
DELL	24702R101 DELL INC COMMON	4,070.000000	14.630 ✓	42,321.21	42,321.21	59,544	17,223	0.25		0.00
DEO	25243Q205 DIAGEO PLC SPONSORED ADR	590.000000	87.420	39,598.11	39,598.11	51,578	11,980	0.22	1,531	2.97

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DOLE	256603101 DOLE FOOD COMPANY INC COMMON	2,500.000000	8.650	23,150.00	23,150.00	21,625	1,525-	0.09		0 00
D	25746U109 DOMINION RESOURCES INC/VA COMMON	690.000000	53.080	32,478.23	32,478.23	36,625	4,147	0.16	1,359	3.71
	260543CA9 DOW CHEMICAL CO DTD 08/07/2009 5 9% 02/15/2015	85,000.000000	111.272	94,313.75	94,313.75	94,581	267	0.40	5,015	5.30
DUK	26441C105 DUKE ENERGY CORPORATION COMMON	1,440.000000	22.000	25,632.00	25,632.00	31,680	6,048	0.13	1,440	4.55
DFT	26613Q106 DUPONT FABROS TECHNOLOGY INC COMMON	330.000000	24.220	7,438.20	7,438.20	7,993	554	0.03	158	1.98
EOG	26875P101 EOG RESOURCES INC COMMON	1,000.000000	98.510 ✓	92,217.23	92,217.23	98,510	6,293	0.42	640	0.65
EBAY	278642103 EBAY INC COMMON	2,060.000000	30.330	52,111.68	52,111.68	62,480	10,368	0.27		0.00
EMR	291011104 EMERSON ELECTRIC COMPANY COMMON	1,390.000000	46.590	61,228.53	61,228.53	64,760	3,532	0.28	2,224	3.43
ECA	292505104 ENCANA CORP COMMON	500.000000	18.530	15,404.79	15,404.79	9,265	6,140-	0.04	400	4.32
ENR	29266R108 ENERGIZER HOLDINGS INC COMMON	480.000000	77.480	29,341.36	29,341.36	37,190	7,849	0.16		0.00
	29273RAM1 ENERGY TRANSFER PARTNERS DTD 04/07/09 9% 04/15/2019	65,000.000000	118.947	80,520.15	80,520.15	77,316	3,205-	0.33	5,850	7.57
EPR	29380T105 ENTERTAINMENT PPTYS TR COMMON	170.000000	43.710	6,789.37	6,789.37	7,431	641	0.03	476	6.41
EFX	294429105 EQUIFAX INC COMMON	3,210.000000	38.740 ✓	110,551.59	110,551.59	124,355	13,804	0.53	2,054	1.65
ELS	29472R108 EQUITY LIFESTYLES PROPERTIES COMMON	200.000000	66.690	11,815.76	11,815.76	13,338	1,522	0.06	300	2.25
EQR	29476L107 EQUITY RESIDENTIAL COM COMMON	900.000000	57.030	39,930.99	39,930.99	51,327	11,396	0.22	2,043	3.98

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EXR	30225T102 EXTRA SPACE STORAGE INC COMMON	930.000000	24.230	14,468.27	14,468.27	22,534	8,066	0.10	521	2.31
FANUY	307305102 FANUC LTD ADR	1,500.000000	25.518	27,553.40	27,553.40	38,277	10,724	0.16	558	1.46
	3133XSAE8 FEDERAL HOME LOAN BANK DTD 9/15/2008 3.625% 10/18/2013	250,000.000000	105.688	265,073.83	265,073.83	264,220 (I)	854-	1.12	9,063	3.43
	3134A4UM4 FED HOME LOAN MTG CORP DTD 1/16/04 4.5% 01/15/2014	250,000.000000	107.997	271,440.34	271,440.34	269,993	1,448-	1.15	11,250	4.17
	3134A4VG6 FED HOME LOAN MORTGAGE CORP DTD 10/21/05 4.75% 11/17/2015	250,000.000000	114.519	280,726.95	280,726.95	286,298	5,571	1.22	11,875	4.15
FRT	313747206 FEDERAL REALTY INVESTORS COMMON	440.000000	90.750	35,079.50	35,079.50	39,930	4,851	0.17	1,214	3.04
	31398ADM1 FED NATL MTG ASSN DTD 06/08/07 5.375% 06/12/2017	250,000.000000	120.823	291,511.66	291,511.66	302,058 (I)	10,546	1.29	13,438	4.45
FIHBX	31420B300 FEDERATED HIGH YIELD BOND INST CL FUND # 900	3,097.564000	9.560	29,241.00	29,241.00	29,613	372	0.13	2,577	8.70
FFRIX	315807552 FIDELITY ADVISOR FLOATING RATE HIGH INCOME FUND INST CL FUND # 279	6,561.450000	9.630	62,465.00	62,465.00	63,187	722	0.27	2,119	3.35
FCFS	31942D107 FIRST CASH FINANCIAL SERVICES INC COMMON	600.000000	35.090	19,256.64	19,256.64	21,054	1,797	0.09		0.00
FPO	33610F109 FIRST POTOMAC REALTY TRUST COMMON	1,670.000000	13.050	20,761.77	20,761.77	21,794	1,032	0.09	1,336	6.13
F	345370860 FORD MOTOR COMPANY	6,730.000000	10.760	67,680.50	67,680.50	72,415	4,734	0.31	1,346	1.86
FCE.A	345550107 FOREST CITY ENTERPRISES - CL A	2,330.000000	11.820	27,228.61	27,228.61	27,541	312	0.12	746	2.71
ASFIX	34984T600 MERK ABSOLUTE STRATEGIES FUND INST CL CLD TO NEW EFF 4/14/10	103,370.678000	11.050 ✓	1,142,032.19	1,142,032.19	1,142,246 ✓	214	4.86	3,825	0.33

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FMS	358029106 FRESENIUS USA INC ADR	540.000000	67.980	29,212.41	29,212.41	36,709	7,497	0.16	353	0 96
	369622SM8 GENERAL ELEC CAP CORP DTD 02/11/2011 5.3% 02/11/2021	85,000.000000	106.895	88,495.25	88,495.25	90,861	2,366	0.39	4,505	4.96
GILD	375558103 GILEAD SCIENCES, INC.	400.000000	40.930	13,741.60	13,741.60	16,372	2,630	0.07		0.00
	375558AU7 GILEAD SCIENCES, INC. DTD 12/13/2011 CALLABLE 4.4% 12/01/2021	85,000.000000	105.869	86,168.74	86,168.74	89,989	3,820	0.38	3,740	4.16
GSK	37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR	1,220.000000	45.630	50,216.20	50,216.20	55,669	5,452	0.24	2,691	4.83
	38141GDK7 GOLDMAN SACHS GROUP DTD 7/15/03 4.75% 07/15/2013	250,000.000000	101.323	241,615.00	241,615.00	253,308	11,693	1.08	11,875	4.69
	38144LAB6 GOLDMAN SACHS GROUP INC . DTD 08/30/07 6.25% 09/01/2017	55,000.000000	104.544	59,383.95	59,383.95	57,499	1,885-	0.24	3,438	5.98
GGG	384109104 GRACO INC COMMON	2,960.000000	40.890	115,923.89	115,923.89	121,034	5,111	0.52	2,664	2.20
HCP	40414L109 HCP, INC COMMON	1,620.000000	41.430	57,707.58	57,707.58	67,117	9,409	0.29	3,110	4.63
	40429CFN7 HSBC FINANCE CORPORATION DTD 01/19/06 5.5% 01/19/2016	25,000.000000	102.328	27,003.75	27,003.75	25,582	1,422-	0.11	1,375	5.37
HAL	406216101 HALLIBURTON COMPANY COMMON	5,260.000000	34.510	167,792.17	167,792.17	181,523	13,730	0.77	1,894	1.04
HAINX	411511306 HARBOR INTERNATIONAL FUND INST CLASS #11	11,878.222000	52.450 ✓	596,620.80	596,620.80	623,013 @	26,392	2.65	15,632	2.51
HCN	42217K106 HEALTH CARE REIT INC COMMON	240.000000	54.530	12,534.19	12,534.19	13,087	553	0.06	686	5.24
HNZ	423074103 H. J. HEINZ COMPANY COMMON	640.000000	54.040	32,480.00	32,480.00	34,586	2,106	0.15	1,229	3.55
JKHY	426281101 JACK HENRY & ASSOCIATES INC	1,050.000000	33.610	31,090.50	31,090.50	35,291	4,200	0.15	441	1.25

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	COMMON									
HI	431571108 HILLENBRAND INC COMMON	2,110.000000	22.320	45,861.51	45,861.51	47,095	1,234	0.20	1,625	3.45
	437076AP7 HOME DEPOT INC DTD 03/24/06 5 4% 03/01/2016	85,000.000000	115.497	97,340.15	97,340.15	98,172	832	0.42	4,590	4.68
HST	44107P104 HOST MARRIOTT CORP NEW COMMON	590.000000	14.770	8,295.40	8,295.40	8,714	419	0.04	118	1.35
ITW	452308109 ILLINOIS TOOL WORKS COMMON	560.000000	46.710	26,269.32	26,269.32	26,158	112-	0.11	806	3.08
IMO	453038408 IMPERIAL OIL LTD COMMON	580.000000	44.480	23,084.62	23,084.62	25,798	2,714	0.11	254	0.98
INTC	458140100 INTEL COMMON	2,560.000000	24.250	50,973.70	50,973.70	62,080	11,106	0.26	2,150	3.46
	458140AH3 INTEL CORP DTD 09/19/2011 1.95% 10/01/2016	85,000.000000	102.802	86,267.70	86,267.70	87,382	1,114	0.37	1,658	1.90
INTU	461202103 INTUIT INC COMMON	1,090.000000	52.590	41,870.79	41,870.79	57,323	15,452	0.24	654	1.14
	46625HGY0 JP MORGAN CHASE & CO DTD 12/20/2007 6% 01/15/2018	55,000.000000	111.568	61,573.10	61,573.10	61,362	211-	0.26	3,300	5.38
	472319AF9 JEFFERIES GROUP INC DTD 06/30/09 8.5% 07/15/2019	20,000.000000	101.500	23,711.20	23,711.20	20,300	3,411-	0.09	1,700	8.37
JNJ	478160104 JOHNSON & JOHNSON COMMON	490.000000	65.580	20,541.45	20,541.45	32,134	11,593	0.14	1,117	3.48
	49326EEC3 KEYCORP DTD 08/13/2010 3.75% 08/13/2015	55,000.000000	103.697	56,112.25	56,112.25	57,033	921	0.24	2,063	3.62
KRC	49427F108 KILROY REALTY CORP	1,020.000000	38.070	35,126.57	35,126.57	38,831	3,705	0.17	1,428	3.68
KMB	494368103 KIMBERLY-CLARK CORP. COMMON	560.000000	73.560	35,121.17	35,121.17	41,194	6,072	0.18	1,568	3.81
KMR	49455U100 KINDER MORGAN MANAGEMENT LLC	1,171.000000	78.520 ✓	61,334.22	61,334.22	91,947 ✓	30,613	0.39		0.00
KRG	49803T102 KITE REALTY GROUP TRUST COMMON	5,350.000000	4.510	20,826.48	20,826.48	24,129	3,302	0.10	1,284	5.32

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	50075NAS3 KRAFT FOODS INC DTD 08/13/07 6.5% 08/11/2017	85,000.000000	118.957	99,299.35	99,299.35	101,113	1,814	0.43	5,525	5.46
LFUGY	501897102 LI & FUNG LIMITED UNSPONS ADR	10,520.000000	3.703	42,910.80	42,910.80	38,956	3,955-	0.17	978	2.51
LRLCY	502117203 L'OREAL SA ADR	760.000000	20.952	14,386.80	14,386.80	15,924	1,537	0.07	281	1.77
LVMUY	502441306 LVMH MOET-HENNESSEY UNSPON ADR	1,370.000000	28.403	35,331.58	35,331.58	38,912	3,581	0.17	618	1.59
LSTR	515098101 LANDSTAR SYSTEM INC COMMON	990.000000	47.920	41,597.49	41,597.49	47,441	5,843	0.20	218	0.46
LLY	532457108 ELI LILLY & COMPANY COMMON	700.000000	41.560	24,717.00	24,717.00	29,092	4,375	0.12	1,372	4.72
LECO	533900106 LINCOLN ELECTRIC HOLDINGS COMMON	980.000000	39.120	33,872.61	33,872.61	38,338	4,465	0.16	666	1.74
LZAGY	54338V101 LONZA GROUP AG ADR	1,340.000000	5.935	11,309.60	11,309.60	7,953	3,357-	0.03	289	3.64
LO	544147101 LORILLARD INC COMMON	310.000000	114.000	33,044.30	33,044.30	35,340	2,296	0.15	1,612	4.56
MAC	554382101 MACERICH COMPANY COMMON	570.000000	50.600	28,007.92	28,007.92	28,842	834	0.12	1,254	4.35
MCD	580135101 MCDONALDS CORP. COMMON	1,580.000000	100.330 ✓	124,272.34	124,272.34	158,521	34,249	0.67	4,424	2.79
MCK	58155Q103 MCKESSON CORPORATION	700.000000	77.910	47,910.91	47,910.91	54,537	6,626	0.23	560	1.03
MRK	58933Y105 MERCK & CO INC COMMON	450.000000	37.700	14,859.00	14,859.00	16,965	2,106	0.07	756	4.46
	59018YN64 MERRILL LYNCH & CO DTD 04/25/08 6.875% 04/25/2018	55,000.000000	98.594	57,651.65	57,651.65	54,227	3,425-	0.23	3,781	6.97
MSFT	594918104 MICROSOFT CORP COMMON	1,500.000000	25.960 ✓	40,452.95	40,452.95	38,940	1,513-	0.17	1,200	3.08
	61748AAE6 MORGAN STANLEY DTD 3/30/04 4.75% 04/01/2014	35,000.000000	98.509	35,990.55	35,990.55	34,478	1,512-	0.15	1,663	4.82
MTNOY	62474M108	1,610.000000	17.803	24,737.10	24,737.10	28,663	3,926	0.12	1,338	4.67

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	MTN GROUP LTD ADR									
NGG	636274300 NATIONAL GRID GROUP-SPON ADR	610.000000	48.480	28,657.74	28,657.74	29,573	915	0.13	1,828	6.18
NNN	637417106 NATIONAL RETAIL PROPERTIES INC. COMMON	780.000000	26.380	20,737.24	20,737.24	20,576	161-	0.09	1,201	5.84
NRP	63900P103 NATURAL RESOURCE PARTNERS LP	3,960.000000	27.110 ✓	102,509.64	102,509.64	107,356	4,846	0.46	8,712	8.12
NSRGY	641069406 NESTLE SA ADR	760.000000	57.748	35,304.86	35,304.86	43,888	8,584	0.19	1,343	3.06
NEE	65339F101 NEXTERA ENERGY, INC. COMMON	890.000000	60.880	45,498.10	45,498.10	54,183	8,685	0.23	1,958	3.61
NVS	66987V109 NOVARTIS A G ADR	991.000000	57.170	47,801.29	47,801.29	56,655	8,854	0.24	1,987	3.51
OMC	681919106 OMNICOM GROUP COMMON	660.000000	44.580	23,891.80	23,891.80	29,423	5,531	0.13	660	2.24
OHI	681936100 OMEGA HEALTHCARE SERVICES COMMON	660.000000	19.350	11,495.22	11,495.22	12,771	1,276	0.05	1,056	8.27
	68389XAC9 ORACLE CORP DTD 4/09/2008 5.75% 04/15/2018	375,000.000000	121.348	373,766.25	373,766.25	455,055	81,289	1.94	21,563	4.74
OMI	690732102 OWENS & MINOR INC (NEW) COMMON	650.000000	27.790	19,003.01	19,003.01	18,064	940-	0.08	520	2.88
PFORX	693390882 PIMCO FOREIGN BOND (US DOLLAR HEDGED) FUND CLASS I #103	10,099.260000	10.580 ✓	106,951.16	106,951.16	106,850	101-	0.45	2,959	2.77
PPL	69351T106 PPL CORPORATION	720.000000	29.420	18,727.20	18,727.20	21,182	2,455	0.09	1,008	4.76
PAYX	704326107 PAYCHEX INC COMMON	540.000000	30.110	13,512.20	13,512.20	16,259	2,747	0.07	691	4.25
PSO	705015105 PEARSON PLC SPONSORED ADR	2,750.000000	18.870	41,821.46	41,821.46	51,893	10,071	0.22	1,766	3.40
PEB	70509V100 PEBBLEBROOK HOTEL TRUST COMMON	9,920.000000	19.180	171,203.85	171,203.85	190,266	19,062	0.81	4,762	2.50
PEP	713448108 PEPSICO INC COMMON	1,140.000000	66.350	74,058.98	74,058.98	75,639	1,580	0.32	2,348	3.10

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	713448BW7 PEPSICO INC DTD 08/29/2011 3% 08/25/2021	85,000.000000	103.191	85,743.18	85,743.18	87,712	1,969	0.37	2,550	2.91
PFE	717081103 PFIZER INC COMMON	3,740.000000	21.640	62,469.51	62,469.51	80,934	18,464	0.34	3,291	4.07
PM	718172109 PHILLIP MORRIS INTL INC COMMON	1,450.000000	78.480	85,299.55	85,299.55	113,796	28,496	0.48	4,466	3.92
PDM	720190206 PIEDMONT OFFICE REALTY TRUST INC COMMON	10,320.000000	17.040 ✓	168,099.38	168,099.38	175,853	7,753	0.75	13,003	7.39
TREBX	741440401 T ROWE PRICE INSTITUTIONAL EMERGING MARKETS BOND FD INST CL FUND # 163	699.397000	8.950	6,959.00	6,959.00	6,260	699-	0.03	455	7.27
PG	742718109 PROCTER AND GAMBLE COMMON	270.000000	66.710	16,384.79	16,384.79	18,012	1,627	0.08	567	3.15
PLD	74340W103 PROLOGIS INC. COMMON	770.000000	28.590	21,092.86	21,092.86	22,014	921	0.09	862	3.92
	74432QAE5 PRUDENTIAL FINANCIAL INC DTD 9/20/04 5.1% 09/20/2014	85,000.000000	107.556	91,209.40	91,209.40	91,423	213	0.39	4,335	4.74
PSA	74460D109 PUBLIC STORAGE INC	420.000000	134.460	44,853.70	44,853.70	56,473	11,620	0.24	1,596	2.83
RLI	749607107 RLI CORP COMMON	550.000000	72.860	30,400.50	30,400.50	40,073	9,673	0.17	660	1.65
RLJ	74965L101 RLJ LODGING TRUST COMMON	3,440.000000	16.830	55,136.32	55,136.32	57,895	2,759	0.25	2,064	3.57
ROIC	76131N101 RETAIL OPPORTUNITY INVESTMENTS CORP COMMON	5,750.000000	11.840	66,250.93	66,250.93	68,080	1,829	0.29	2,760	4.05
RAI	761713106 REYNOLDS AMERICAN INC COMMON	680.000000	41.420	22,582.66	22,582.66	28,166	5,583	0.12	1,523	5.41
RHHBY	771195104 ROCHE HOLDING LTD ADR	540.000000	42.562	19,382.03	19,382.03	22,983	3,601	0.10	610	2.65
RCI	775109200 ROGERS COMMUNICATIONS INC	1,690.000000	38.510 ✓	60,708.31	60,708.31	65,082	4,374	0.28	2,361	3.63
RDS.B	780259107 ROYAL DUTCH SHELL	520.000000	76.010	32,315.30	32,315.30	39,525	7,210	0.17	1,747	4.42

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	PLC ADR CL B									
GLD	78463V107 SPDR GOLD TRUST	2,220.000000	151.990	303,849.01	303,849.01	337,418	33,569	1.44		0.00
SAP	803054204 SAP AKTIENGESELLSCHAFT ADR	740.000000	52.950	33,892.41	33,892.41	39,183	5,291	0.17	759	1.94
SSL	803866300 SASOL LTD SPONSORED ADR	1,960.000000	47.400 ✓	82,565.14	82,565.14	92,904	10,339	0.40	3,308	3.56
SLB	806857108 SCHLUMBERGER LTD COMMON	400.000000	68.310	26,945.44	26,945.44	27,324	379	0.12	400	1.46
SBGSY	80687P106 SCHNEIDER ELECTRIC SA UNSPON ADR	720.000000	10.562	7,610.40	7,610.40	7,605	6-	0.03	248	3.26
	822582AJ1 SHELL INTERNATIONAL FIN DTD 09/22/09 4.3% 09/22/2019	85,000.000000	116.035	96,185.05	96,185.05	98,630	2,445	0.42	3,655	3.71
SPG	828806109 SIMON PPTY GROUP INC NEW COMMON	890.000000	128.940	85,617.10	85,617.10	114,757	29,140	0.49	3,204	2.79
SONVY	83569C102 SONOVA HOLDING AG	9,060.000000	21.014	177,635.70	177,635.70	190,387	12,751	0.81	2,319	1.22
SO	842587107 SOUTHERN COMPANY COMMON	1,390.000000	46.290	55,937.23	55,937.23	64,343	8,406	0.27	2,627	4.08
SCSPX	85917K603 STERLING CAPITAL SECURITIZED OPPORTUNITIES FUND	111,457.590000	10.150	1,120,000.00	1,120,000.00	1,131,295	11,295	4.81	36,892	3.26
SWGAY	870123106 SWATCH GROUP AG	1,120.000000	18.795	21,369.60	21,369.60	21,050	319-	0.09	195	0.93
TSM	874039100 TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD SP ADR	10,840.000000	12.910 ✓	121,923.77	121,923.77	139,944	18,021	0.60	4,499	3.21
TGT	87612E106 TARGET CORP COM COMMON	960.000000	51.220	47,376.00	47,376.00	49,171	1,795	0.21	1,152	2.34
TPX	88023U101 TEMPUR-PEDIC INTERNATIONAL INC COMMON	470.000000	52.530	19,061.93	19,061.93	24,689	5,627	0.10	150	0.61
TSCDY	881575302 TESCO PLC SPONS ADR	880.000000	18.810	15,841.58	15,841.58	16,553	711	0.07	583	3.52

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TXN	882508104 TEXAS INSTRUMENTS COMMON	1,970.000000	29.110	50,941.71	50,941.71	57,347	6,405	0.24	1,340	2.34
	883556AY8 THERMO FISHER SCIENTIFIC INC DTD 02/22/2011 3 2% 03/01/2016	85,000.000000	105.633	88,125.55	88,125 55	89,788	1,663	0.38	2,720	3.03
	887317AC9 TIME WARNER INC DTD 11/13/06 5.875% 11/15/2016	85,000.000000	115.423	96,713.45	96,713.45	98,110	1,396	0.42	4,994	5.09
TOT	89151E109 TOTAL S A SPONSORED	380.000000	51.110	17,962.52	17,962.52	19,422	1,459	0.08	1,024	5.27
TRV	89417E109 THE TRAVELERS COMPANIES INC COMMON	2,226.000000	59.170 ✓	115,888.99	115,888.99	131,712 ②	15,823	0.56	3,651	2.77
UNCHY	90460M105 UNICHARM CORP	740.000000	49.324	32,928.10	32,928.10	36,500	3,572	0.16	235	0.64
UL	904767704 UNILEVER PLC-SPONSORED ADR	1,030.000000	33.520 ✓	29,949.58	29,949.58	34,526 ②	4,576	0.15	1,277	3.70
	912828DM9 US TREASURY BOND DTD 2/15/2005 4% 02/15/2015	195,000.000000	111.063	213,633.66	213,633.66	216,573 ①	2,939	0.92	7,800	3.60
	912828JR2 US TREASURY NOTE DTD 11/17/2008 3.75% 11/15/2018	195,000.000000	116.336	223,546.68	223,546.68	226,855	3,309	0.96	7,313	3.22
	912828JT8 US TREASURY NT DTD 12/01/2008 2% 11/30/2013	195,000.000000	103.301	200,199.67	200,199.67	201,437	1,237	0.86	3,900	1.94
	912828NR7 US TREASURY NOTE DTD 08/02/2010 2.375% 07/31/2017	25,000.000000	107.477	26,763.18	26,763.18	26,869	106	0.11	594	2.21
	912828QN3 US TREASURY NOTE DTD 5/16/2011 3.125% 05/15/2021	195,000.000000	111.656	215,511.23	215,511.23	217,729	2,218	0.93	6,094	2.80
UNH	91324P102 UNITED HEALTH GROUP INC COMMON	1,830.000000	50.680	64,164.04	64,164.04	92,744	28,580	0.39	1,190	1.28
VWO	922042858 VANGUARD EMERGING MARKET VIPERS	5,670.000000	38.210 ✓	226,640.58	226,640.58	216,651 ②	9,990-	0.92	5,137	2.37
VTR	92276F100 VENTAS INC COMMON	637.000000	55.130	28,743.96	28,743.96	35,118	6,374	0.15	1,465	4.17

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	92276MAW5 VENTAS REALTY LP/CAP CRP DTD 05/17/2011 4.75% 06/01/2021	85,000.000000	96.515	83,418.64	83,418.64	82,038	1,381-	0.35	4,038	4.92
VZ	92343V104 VERIZON COMMUNICATIONS INC	1,740.000000	40.120	54,651.40	54,651.40	69,809	15,157	0.30	3,480	4.99
	92344SAP5 CELLCO PART/VERIZON WIRELESS DTD 08/01/09 5.55% 02/01/2014	85,000.000000	108.646	93,273.00	93,273.00	92,349	924-	0.39	4,718	5.11
VOD	92857W209 VODAFONE GROUP PLC COMMON	1,900.000000	28.030	50,437.40	50,437.40	53,257	2,820	0.23	2,742	5.15
VNO	929042109 VORNADO REALTY LP TRUST COMMON	180.000000	76.860	13,644.00	13,644.00	13,835	191	0.06	497	3.59
WPPGY	92933H101 WPP PLC ADR	580.000000	52.230	27,213.22	27,213.22	30,293	3,080	0.13	892	2.94
WMMVY	93114W107 WAL-MART DE MEXICO	1,750.000000	27.445	43,698.96	43,698.96	48,029	4,330	0.20	576	1.20
FMLSX	936793835 WASATCH 1ST SOURCE LONG/SHORT FUND # 9	63,776.097000	12.850 ✓	779,758.00	779,758.00	819,523	39,765	3.49	383	0.05
JW.A	968223206 JOHN WILEY & SONS INC. CLASS A	720.000000	44.400	35,400.72	35,400.72	31,968	3,433-	0.14	576	1.80
WIN	97381W104 WINDSTREAM CORPORATION COMMON	1,010.000000	11.740	11,211.00	11,211.00	11,857	646	0.05	1,010	8.52
INT	981475106 WORLD FUEL SERVICE CORP. COMMON	1,790.000000	41.980	66,354.62	66,354.62	75,144	8,790	0.32	269	0.36
AUY	98462Y100 YAMANA GOLD INC	3,540.000000	14.690	46,487.57	46,487.57	52,003	5,515	0.22	708	1.36
YUM	988498101 YUM BRANDS INC. COMMON	2,750.000000	59.010 ✓	132,944.53	132,944.53	162,278	29,333	0.69	3,135	1.93
BG	G16962105 BUNGE LIMITED	260.000000	57.200	14,962.20	14,962.20	14,872	90-	0.06	260	1.75
	IDP000022 INSURED DEPOSIT PROGRAM MGDW	5,339,148.510000		5,339,148.51	5,339,148.51	5,339,149		22.71		0.00

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	Tax Cost	Cost	MV	Unrealized Gain/Loss			
Total Portfolio	22,214,724.60	22,214,724.60	23,488,341	1,273,616	100.00	563,669	2.40
		√ B-1	√ B-1	⩚ B-1			

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Bank of America Private Wealth Management

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Multiple Accounts

As of **December, 2011**
Basis **Settlement Date**

Asset Type	Units	Fed Tax Cost	Market Value	Unrealized Capital Gain/(Loss)	% of Market Value
CASH/CURRENCY					
BANK OF AMERICA MONEY MARKET SAVINGS ACCOUNT	2,380,971 890	2,380,971 89	2,380,971 89	0 00	**14.67%**
Total CASH/CURRENCY		**2,380,971.89**	**2,380,971.89**	**0.00**	**14.67%**
EQUITIES					
ABAXIS INC COM	339 000	6,720 18	9,380 13	2,659 95	**0.06%**
ABBOTT LABS COM	1,540 000	78,007 68	86,594 20	8,586 52	**0.53%**
ACCENTURE PLC CL A COM IRELAND	413 000	21,546 99	21,983 99	437 00	**0.14%**
AGRIUM INC COM CANADA	675 000	40,063 30	45,299 25	5,235 95	**0.28%**
ALLEGHENY TECHNOLOGIES INC COM	1,000 000	45,318 70	47,800 00	2,481 30	**0.29%**
ALLIED NEV GOLD CORP COM	2,400 000	47,753 71	72,672 00	24,918 29	**0.45%**
ALLSCRIPTS-MISYS HEALTHCARE SOLUTIONS INC COM	609 000	6,556 56	11,534 46	4,977 90	**0.07%**
ALTRIA GROUP INC COM	669 000	10,970 93	19,835 85	8,864 92	**0.12%**
AMERICAN ELEC PWR INC COM	304 000	9,409 53	12,558 24	3,148 71	**0.08%**
AMERICAN EXPRESS CO COM	355 000	13,130 78	16,745 35	3,614 57	**0.10%**
AMGEN INC COM	6 000	357 51	385 26	27 75	**0.00%**
ANADARKO PETE CORP COM	1,100 000	59,340 51	83,963 00	24,622 49	**0.52%**
ANGIODYNAMICS INC COM	681 000	8,117 70	10,085 61	1,967 91	**0.06%**
APACHE CORP COM	300 000	23,940 91	27,174 00	3,233 09	**0.17%**
APPLE INC COM	865 000	291,258 81	350,325 00	59,066 19	**2.16%**
ASHLAND INC NEW COM	555 000	30,956 83	31,723 80	766 97	**0.20%**
AT&T INC COM	1,482 000	37,783 65	44,815 68	7,032 03	**0.28%**
ATHENAHEALTH INC COM	204 000	9,105 09	10,020 48	915 39	**0.06%**
AUTOMATIC DATA PROCESSING INC COM	369 000	13,158 84	19,929 69	6,770 85	**0.12%**
AVAGO TECHNOLOGIES LTD COM SINGAPORE	5,000 000	147,519 00	144,300 00	(3,219 00)	**0.89%**
BEACON ROOFING SUPPLY INC COM	582 000	8,029 39	11,773 86	3,744 47	**0.07%**

BRISTOL MYERS SQUIBB CO COM	2,196 000	50,582 03	77,387 04	26,805 01	**0.48%**
CABOT MICROELECTRONICS CORP COM	276 000	7,395 78	13,041 00	5,645 22	**0.08%**
CASS INFORMATION SYS INC COM	233 000	6,961 35	8,478 87	1,517 52	**0.05%**
CATERPILLAR INC COM	250 000	27,120 65	22,650 00	(4,470 65)	**0.14%**
CEPHEID COM	591 000	3,924 24	20,336 31	16,412 07	**0.13%**
CHEESECAKE FACTORY INC COM	451 000	6,635 90	13,236 85	6,600 95	**0.08%**
CHEMED CORP COM	316 000	12,505 74	16,182 36	3,676 62	**0.10%**
CHEVRON CORP COM	458 000	29,528 52	48,731 20	19,202 68	**0.30%**
CISCO SYS INC COM	1,100 000	20,662 73	19,888 00	(774 73)	**0.12%**
CLIFFS NAT RES INC COM	1,100 000	37,138 29	68,585 00	31,446 71	**0.42%**
CME GROUP INC COM	13 000	3,209 61	3,167 71	(41 90)	**0.02%**
COLUMBIA DIVIDEND INCOME FUND CLASS Z SHARES	44,856 405	596,942 00	610,944 24	14,002 24	**3.76%**
COLUMBIA MID CAP GROWTH FUND CLASS Z SHARES	7,779 720	189,022 33	191,847 90	2,825 57	**1.18%**
COLUMBIA MID CAP INDEX FUND CLASS Z SHARES	9,531 109	94,612 65	101,696 93	7,084 28	**0.63%**
COLUMBIA SELECT LARGE CAP GROWTH FUND CLASS Z SHARES	129,359 012	1,220,358 06	1,554,895 32	334,537 26	**9.58%**
COLUMBIA SMALL CAP GROWTH I FUND CLASS Z SHARES	3,539 090	79,381 79	96,050 90	16,669 11	**0.59%**
CONCUR TECHNOLOGIES INC COM	212 000	5,933 71	10,767 48	4,833 77	**0.07%**
CONOCOPHILLIPS COM	425 000	32,614 50	30,969 75	(1,644 75)	**0.19%**
CONSOLIDATED EDISON INC COM	1,000 000	45,695 18	62,030 00	16,334 82	**0.38%**
COSTAR GROUP INC COM	136 000	5,125 96	9,075 28	3,949 32	**0.06%**
CSX CORP COM	2,100 000	37,336 60	44,226 00	6,889 40	**0.27%**
CUMMINS INC COM	200 000	20,906 77	17,604 00	(3,302 77)	**0.11%**
DEALERTRACK HLDGS INC COM	406 000	5,829 90	11,067 56	5,237 66	**0.07%**
DEERE & CO COM	275 000	19,184 41	21,271 25	2,086 84	**0.13%**
DELAWARE EMERGING MKTS FUND CL INSTL CL	37,509 377	500,000 00	467,741 93	(32,258 07)	**2.88%**
DIAGEO PLC SPONSORED ADR NEW UNITED KINGDOM	294 000	13,891 59	25,701 48	11,809 89	**0.16%**
DIGI INTL INC COM	897 000	7,521 31	10,010 52	2,489 21	**0.06%**
DOVER CORP COM	450 000	18,447 60	26,122 50	7,674 90	**0.16%**
DUKE ENERGY CORP NEW COM	2,000 000	36,988 40	44,000 00	7,011 60	**0.27%**
EATON CORP COM	700 000	30,683 59	30,471 00	(212 59)	**0.19%**
ECHO GLOBAL LOGISTICS INC COM	499 000	6,416 74	8,058 85	1,642 11	**0.05%**
EXXON MOBIL CORP COM	463 000	30,148 22	39,243 88	9,095 66	**0.24%**
FARO TECHNOLOGIES INC COM	203 000	3,627 12	9,338 00	5,710 88	**0.06%**
FORRESTER RESH INC COM	280 000	6,119 60	9,503 20	3,383 60	**0.06%**
FORWARD AIR CORP COM	222 000	4,584 32	7,115 10	2,530 78	**0.04%**
FREEPORT-MCMORAN COPPER & GOLD INC COM	1,100 000	45,998 90	40,469 00	(5,529 90)	**0.25%**
GALLAGHER ARTHUR J & CO					

COM	20 000	650 80	668 80	18 00	**0.00%**
GENERAL ELEC CO COM	1,124 000	18,898 94	20,130 84	1,231 90	**0.12%**
GENERAL MLS INC COM	1,100 000	41,030 00	44,451 00	3,421 00	**0.27%**
GENTEX CORP COM	541 000	5,210 70	16,008 19	10,797 49	**0.10%**
GLAXOSMITHKLINE PLC SPONSORED ADR UNITED KINGDOM	352 000	14,941 70	16,061 76	1,120 06	**0.10%**
GOLDCORP INC NEW COM CANADA	1,500 000	76,752 44	66,375 00	(10,377 44)	**0.41%**
HEINZ H J CO COM	934 000	40,465 96	50,473 36	10,007 40	**0.31%**
HOME DEPOT INC COM	951 000	18,379 88	39,980 04	21,600 16	**0.25%**
HONEYWELL INTL INC COM	321 000	14,369 28	17,446 35	3,077 07	**0.11%**
INNERWORKINGS INC COM	875 000	4,017 35	8,146 25	4,128 90	**0.05%**
INTEL CORP COM	7,644 000	170,519 55	185,367 00	14,847 45	**1.14%**
INTERNATIONAL BUSINESS MACHS COM	290 000	24,000 50	53,325 20	29,324 70	**0.33%**
IPC THE HOSPITALIST CO COM	229 000	4,249 72	10,469 88	6,220 16	**0.06%**
ISHARES INC MSCI AUSTRALIA INDEX FUND	4,302 000	91,595 88	92,234 88	639 00	**0.57%**
ISHARES INC MSCI CDA INDEX FUND	3,834 000	95,922 79	101,984 40	6,061 61	**0.63%**
ISHARES MSCI CHILE INVESTABLE MARKET INDEX FUND	824 000	46,324 39	47,553 04	1,228 65	**0.29%**
ISHARES MSCI EAFE GROWTH INDEX FUND	648 000	33,417 36	33,702 48	285 12	**0.21%**
ISHARES MSCI EMERGING MKTS INDEX FUND	19,036 000	707,192 15	722,225 84	15,033 69	**4.45%**
ISHARES MSCI SINGAPORE INDEX FUND	7,679 000	80,281 10	83,163 57	2,882 47	**0.51%**
ISHARES RUSSELL 2000 INDEX FUND	1,050 000	73,067 93	77,437 50	4,369 57	**0.48%**
ISHR MSCI HONG KONG INDEX FUND	5,297 000	80,592 30	81,944 59	1,352 29	**0.50%**
ITT CORP NEW COM	2,050 000	41,679 03	39,626 50	(2,052 53)	**0.24%**
J P MORGAN CHASE & CO COM	399 000	9,391 46	13,266 75	3,875 29	**0.08%**
JOHNSON & JOHNSON COM	385 000	23,471 01	25,248 30	1,777 29	**0.16%**
KIMBERLY CLARK CORP COM	9 000	660 39	662 04	1 65	**0.00%**
KINDER MORGAN INC DEL COM	1,239 000	34,825 48	39,858 63	5,033 15	**0.25%**
LIMITED BRANDS INC COM	1 000	42 40	40 35	(2 05)	**0.00%**
LKQ CORP COM	628 000	9,149 56	18,890 24	9,740 68	**0.12%**
MAXIMUS INC COM	376 000	6,962 73	15,547 60	8,584 87	**0.10%**
MCDONALDS CORP COM	358 000	24,283 90	35,918 14	11,634 24	**0.22%**
MEDNAX INC COM	240 000	9,275 74	17,282 40	8,006 66	**0.11%**
MEDTOX SCIENTIFIC INC NEW COM	191 000	1,682 59	2,683 55	1,000 96	**0.02%**
METLIFE INC COM	158 000	3,166 21	4,926 44	1,760 23	**0.03%**
MOBILE MINI INC COM	275 000	3,728 46	4,798 75	1,070 29	**0.03%**
MOLYCORP INC DEL COM	1,450 000	57,762 65	34,771 00	(22,991 65)	**0.21%**
NAPCO SEC TECHNOLOGIES INC COM	355 000	876 48	880 40	3 92	**0.01%**
NATIONAL INSTRS CORP					

COM	762 000	10,576 42	19,773 90	9,197 48	**0.12%**
NEOGEN CORP COM	376 000	5,082 56	11,520 64	6,438 08	**0.07%**
NEW GOLD INC CDA COM CANADA	7,000 000	33,278 46	70,560 00	37,281 54	**0.43%**
NEWMONT MNG CORP COM	850 000	57,615 03	51,008 50	(6,606 53)	**0.31%**
NEXTERA ENERGY INC COM	192 000	10,061 16	11,688 96	1,627 80	**0.07%**
NORDSTROM INC COM	213 000	3,927 63	10,588 23	6,660 60	**0.07%**
NORFOLK SOUTHERN CORP COM	700 000	42,817 60	51,002 00	8,184 40	**0.31%**
NORTHROP GRUMMAN CORP COM	525 000	34,820 29	30,702 00	(4,118 29)	**0.19%**
OCCIDENTAL PETE CORP DEL COM	221 000	8,423 50	20,707 70	12,284 20	**0.13%**
PARKER HANNIFIN CORP COM	135 000	5,821 41	10,293 75	4,472 34	**0.06%**
PEABODY ENERGY CORP COM	500 000	19,491 05	16,555 00	(2,936 05)	**0.10%**
PFIZER INC COM	5,548 000	107,501 22	120,058 72	12,557 50	**0.74%**
PHILIP MORRIS INTL INC COM	733 000	32,675 13	57,525 84	24,850 71	**0.35%**
PNC FINL SVCS GROUP INC COM	158 000	4,173 97	9,111 86	4,937 89	**0.06%**
PORTFOLIO RECOVERY ASSOCS INC COM	201 000	5,149 06	13,571 52	8,422 46	**0.08%**
POTASH CORP SASK INC COM CANADA	350 000	19,454 12	14,448 00	(5 006 12)	**0.09%**
POWER INTEGRATIONS INC COM	321 000	6,499 11	10,644 36	4,145 25	**0.07%**
PRICE T ROWE GROUP INC COM	224 000	5,472 72	12,756 80	7,284 08	**0.08%**
QUALCOMM INC COM	2,750 000	150,737 68	150,425 00	(312 68)	**0.93%**
QUALITY SYS INC COM	214 000	6,371 18	7,915 86	1,544 68	**0.05%**
RITCHIE BROS AUCTIONEERS INC COM CANADA	690 000	13,696 63	15,235 20	1,538 57	**0.09%**
ROLLINS INC COM	1,140 000	12,235 04	25,330 80	13,095 76	**0.16%**
ROYAL DUTCH SHELL PLC SPONSORED ADR CL A DUTCH LISTING	336 000	21,542 05	24,558 24	3,016 19	**0.15%**
RPM INTL INC COM	518 000	11,536 08	12,716 90	1,180 82	**0.08%**
SEABRIDGE GOLD INC COM	900 000	20,901 32	14,499 00	(6,402 32)	**0.09%**
SEMTECH CORP COM	712 000	9,159 47	17,671 84	8,512 37	**0.11%**
SHERWIN WILLIAMS CO COM	178 000	14,951 82	15,890 06	938 24	**0.10%**
SILVER WHEATON CORP COM	850 000	9,545 50	24,616 00	15,070 50	**0.15%**
SPS COMM INC COM	372 000	6,519 19	9,653 40	3,134 21	**0.06%**
STRATASYS INC COM	228 000	1,755 67	6,933 48	5,177 81	**0.04%**
TECHNE CORP COM	159 000	8,974 32	10,853 34	1,879 02	**0.07%**
TEVA PHARMACEUTICAL INDS LTD ADR ISRAEL	1,300 000	55,571 41	52,468 00	(3,103 41)	**0.32%**
ULTIMATE SOFTWARE GROUP INC COM	405 000	8,343 11	26,373 60	18,030 49	**0.16%**
UNITED NAT FOODS INC COM	402 000	7,235 22	16,084 02	8,848 80	**0.10%**
UNITED TECHNOLOGIES CORP COM	258 000	12,656 26	18,857 22	6,200 96	**0.12%**
US BANCORP DEL					

COM NEW	838 000	20,671 64	22,667 90	1,996 26	**0.14%**
VERINT SYS INC COM	339 000	2,539 35	9,336 06	6,796 71	**0.06%**
VERIZON COMMUNICATIONS INC COM	951 000	26,447 49	38,154 12	11,706 63	**0.24%**
WELLS FARGO & CO NEW COM	462 000	13,947 99	12,732 72	(1,215 27)	**0.08%**
XYLEM INC COM	500 000	13,636 09	12,845 00	(791 09)	**0.08%**
Total EQUITIES		**6,902,736.45**	**7,982,692.86**	**1,079,956.41**	**49.18%**
FIXED INCOME					
ABBOTT LABS NT DTD 05/12/06 5 875% DUE 05/15/16	300,000 000	351,951 00	351,933 00	(18 00)	**2.17%**
AUSTRALIAN GOVT EX-DIV BD ISIN AU3TB0000028 DTD 06/15/08 6 250% DUE 06/15/14	300,000 000	304,124 87	330,071 67	25,946 80	**2.03%**
BELLSOUTH CORP NT DTD 09/13/04 5 200% DUE 09/15/14	250,000 000	247,455 00	276,372 50	28,917 50	**1.70%**
BERKSHIRE HATHAWAY INC DEL SR UNSECD NT DTD 02/11/10 3 200% DUE 02/11/15	100,000 000	103,184 00	106,016 00	2,832 00	**0.65%**
BRAZIL FEDERATIVE REP GLOBAL BRL BD BRAZIL DT 09/26/05 12 500% DUE 01/05/16	250,000 000	156,618 06	156,480 35	(137 71)	**0.96%**
CITIGROUP INC GLOBAL SR NT DTD 05/31/05 4 700% DUE 05/29/15	250,000 000	247,537 50	254,137 50	6,600 00	**1.57%**
COLUMBIA INCOME OPPORTUNITIES FUND CL Z	59,459 459	550,000 00	554,756 75	4,756 75	**3.42%**
COLUMBIA SHORT TERM BOND FUND CLASS Z SHARES	236,303 275	2,337,039 39	2,329,950 29	(7,089 10)	**14.36%**
DOMINION RES INC VA PFD NEW ENHANCED JR SUB NTS DIV 8 375% SER A	4,000 000	116,637 60	117,480 00	842 40	**0.72%**
ENTERGY MISS INC PFD 1ST MTG BD 6 00%	294 000	8,113 18	8,232 00	118 82	**0.05%**
GENERAL ELEC CAP CORP SR UNSECD MTN DTD 06/28/10 3 500% DUE 06/29/15	150,000 000	154,093 50	157,282 50	3,189 00	**0.97%**
GOLDMAN SACHS GROUP INC NT DTD 09/29/04 5 000% DUE 10/01/14	250,000 000	248,920 00	253,417 50	4,497 50	**1.56%**
JPMORGAN CHASE & CO DEPOSITARY SHS REPSTG 1/400 8 625%	2,000 000	54,435 00	55,200 00	765 00	**0.34%**
NEW ZEALAND GOVT SR UNSECD EX-DIV NT ISIN NZGOVD0413R0 DTD 04/15/01 6 500% DUE 04/15/13	350,000 000	288,769 30	285,238 77	(3,530 53)	**1.76%**
NORWEGIAN GOVT BD ISIN NO0010226962 DTD 05/15/04 5 000% DUE 05/15/15	600,000 000	116,770 33	111,877 56	(4,892 77)	**0.69%**
PUBLIC STORAGE INC REIT DEPOSITARY SH REPSTG 1/1000 TH	2,000 000	51,265 60	50,900 00	(365 60)	**0.31%**
SCHERING PLOUGH CORP NT DTD 11/26/03 5 300% DUE 12/01/13	100,000 000	110,708 00	108,702 00	(2,006 00)	**0.67%**
SINGAPORE GOVT SR UNSECD BD ISIN SG7P27938175 DTD 07/01/08 2 875% DUE 07/01/15	150,000 000	119,117 65	124,898 00	5,780 35	**0.77%**
WELLS FARGO & CO NEW PFD DEP SHS SER J	2,000 000	56,280 00	56,860 00	580 00	**0.35%**
WESTPAC BKG CORP SR UNSECD NT AUSTRALIA DTD 08/03/10 3 000% DUE 08/04/15	150,000 000	149,398 50	151,740 00	2,341 50	**0.93%**
Total FIXED INCOME		**5,772,418.48**	**5,841,546.39**	**69,127.91**	**35.99%**
REAL ESTATE					
DIGITAL RLTY TR INC REITS	212 000	13,740 53	14,134 04	393 51	**0.09%**
PUBLIC STORAGE INC COM (REIT)	83 000	10,791 98	11,160 18	368 20	**0.07%**
Total REAL ESTATE		**24,532.51**	**25,294.22**	**761.71**	**0.16%**

Total Assets	**15,080,659.33**	**16,230,505.36**	**1,149,846.03**	**100.00%**
Net Total	**15,080,659.33**	**16,230,505.36**	**1,149,846.03**	

U.S. TRUST
Bank of America Private Wealth Management

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Standard Portfolio Holdings Detail

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Account Number **2172674**
Account Name **IM THE ABNEY FDN #2 - CMB-SCV**

As of **December, 2011**
Basis **Settlement Date**

Asset Type	Units	Fed Tax Cost	Market Value	Unrealized Capital Gain/(Loss)	% of Market Value
CASH/CURRENCY					
BANK OF AMERICA MONEY MARKET SAVINGS ACCOUNT	8,717 980	8,717 98	8,717 98	0 00	**6.18%**
Total CASH/CURRENCY		**8,717.98**	**8,717.98**	**0.00**	**6.18%**
EQUITIES					
AERCAP HOLDINGS NV COM ISIN NL0000687663 NETHERLANDS	248 000	2,596 56	2,799 92	203 36	**1.98%**
ALERE INC COM	115 000	4,177 66	2,655 35	(1,522 31)	**1.88%**
ALTERRA CAPITAL HLDGS LTD COM ISIN BMG0229R1088 BERMUDA	128 000	2,528 00	3,024 64	496 64	**2.14%**
AMERICAN EQUITY INVT LIFE HLDG COM	280 000	2,564 80	2,912 00	347 20	**2.06%**
ASPEN INS HLDGS LTD COM BERMUDA	109 000	2,512 45	2,888 50	376 05	**2.05%**
ATWOOD OCEANICS INC COM	69 000	2,472 47	2,745 51	273 04	**1.95%**
BALLY TECHNOLOGIES INC COM	89 000	2,591 49	3,520 84	929 35	**2.50%**
CATHAY GENERAL BANCORP COM	205 000	2,509 20	3,060 65	551 45	**2.17%**
CHICAGO BRDG & IRON CO N V N Y REGISTRY SH COM NETHERLANDS	65 000	2,077 40	2,457 00	379 60	**1.74%**
CRANE CO COM	66 000	2,530 44	3,082 86	552 42	**2.19%**
CURTISS WRIGHT CORP COM	89 000	2,592 57	3,144 37	551 80	**2.23%**
DARLING INTL INC COM	195 000	2,708 88	2,591 55	(117 33)	**1.84%**
DIEBOLD INC COM	88 000	2,616 24	2,646 16	29 92	**1.88%**
DST SYS INC DEL COM	55 000	2,663 96	2,503 60	(160 36)	**1.77%**
FINISAR CORP COM	22 000	378 49	368 39	(10 10)	**0.26%**
GATX CORP COM	63 000	2,150 82	2,750 58	599 76	**1.95%**
HANOVER INS GROUP INC COM	69 000	3,076 35	2,411 55	(664 80)	**1.71%**
HARMAN INTL INDS INC COM	67 000	2,273 84	2,548 68	274 84	**1.81%**
HEALTH NET INC COM	100 000	2,564 00	3,042 00	478 00	**2.16%**
ISHARES RUSSELL 2000 VALUE INDEX FUND	250 000	16,227 50	16,410 00	182 50	**11.63%**
JABIL CIRCUIT INC COM	120 000	2,128 59	2,359 20	230 61	**1.67%**

JDS UNIPHASE CORP COM	258 000	2,675 02	2,693 52	18 50	**1.91%**
KEY ENERGY SVCS INC COM	246 000	2,632 20	3,805 62	1,173 42	**2.70%**
KIRBY CORP COM	45 000	2,505 15	2,962 80	457 65	**2.10%**
KORN FERRY INTL COM NEW	130 000	1,935 44	2,217 80	282 36	**1.57%**
LATTICE SEMICONDUCTOR CORP COM	350 000	2,012 50	2,079 00	66 50	**1.47%**
LENNOX INTL INC COM	85 000	2,570 75	2,868 75	298 00	**2.03%**
LIFEPOINT HOSPITALS INC COM	68 000	2,544 56	2,526 20	(18 36)	**1.79%**
LUFKIN INDS INC COM	37 000	1,869 34	2,490 47	621 13	**1.77%**
MAGELLAN HEALTH SVCS INC NEW COM	56 000	2,748 73	2,770 32	21 59	**1.96%**
MICROSEMI CORP COM	141 000	2,512 13	2,361 75	(150 38)	**1.67%**
NCR CORP NEW COM	161 000	2,854 34	2,650 06	(204 28)	**1.88%**
OIL STS INTL INC COM	45 000	3,508 56	3,436 65	(71 91)	**2.44%**
PAR PHARMACEUTICAL COS INC COM	96 000	2,615 27	3,142 08	526 81	**2.23%**
PRIVATEBANCORP INC COM	307 000	2,591 08	3,370 86	779 78	**2.39%**
PSS WORLD MED INC COM	119 000	2,526 56	2,878 61	352 05	**2.04%**
REINSURANCE GROUP AMER INC COM	52 000	2,533 46	2,717 00	183 54	**1.93%**
SOLUTIA INC NEW COM	180 000	2,739 69	3,110 40	370 71	**2.20%**
SPIRIT AEROSYSTEMS HLDGS INC CL A COM	141 000	2,354 70	2,929 98	575 28	**2.08%**
TERADYNE INC COM	214 000	2,576 56	2,916 82	340 26	**2.07%**
UMPQUA HLDGS CORP COM	219 000	1,930 48	2,713 41	782 93	**1.92%**
WABTEC CORP COM	44 000	2,567 40	3,077 80	510 40	**2.18%**
WARNACO GROUP INC COM NEW	54 000	2,694 59	2,702 16	7 57	**1.92%**
Total EQUITIES		**121,440.22**	**132,345.41**	**10,905.19**	**93.82%**
Total Assets		**130,158.20**	**141,063.39**	**10,905.19**	**100.00%**
Net Total		**130,158.20**	**141,063.39**	**10,905.19**	