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Form **990-PF**

Department of the Treasury
Internal Revenue Service

Return of Private Foundation

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

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

OMB No 1545-0052

2011

For calendar year 2011, or tax year beginning 01-01-2011 , and ending 12-31-2011

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

Name of foundation
ORINOCO FOUNDATION INC

A Employer identification number
63-1055908

Number and street (or P O box number if mail is not delivered to street address) Room/suite
1244 - 108TH AVENUE NE

B Telephone number (see page 10 of the instructions)
(425) 823-5818

City or town, state, and ZIP code
BELLEVUE, WA 98004

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 ☐

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)* ▶$ 991,338

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 page 11 of the 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	4	4	4	
	4	Dividends and interest from securities	31,593	31,593	31,593	
	5a	Gross rents				
	b	Net rental income or (loss)				
	6a	Net gain or (loss) from sale of assets not on line 10				
	b	Gross sales price for all assets on line 6a				
	7	Capital gain net income (from Part IV, line 2)		36,641		
	8	Net short-term capital gain			5,128	
	9	Income modifications				
	10a	Gross sales less returns and allowances				
	b	Less Cost of goods sold				
	c	Gross profit or (loss) (attach schedule)				
	11	Other income (attach schedule)	27	27	27	
	12	**Total.** Add lines 1 through 11	31,624	68,265	36,752	
Operating and Administrative Expenses	13	Compensation of officers, directors, trustees, etc				
	14	Other employee salaries and wages				
	15	Pension plans, employee benefits				
	16a	Legal fees (attach schedule)				
	b	Accounting fees (attach schedule)	1,928			
	c	Other professional fees (attach schedule)	5,195			
	17	Interest				
	18	Taxes (attach schedule) (see page 14 of the instructions)	688			
	19	Depreciation (attach schedule) and depletion				
	20	Occupancy				
	21	Travel, conferences, and meetings				
	22	Printing and publications				
	23	Other expenses (attach schedule)				
	24	**Total operating and administrative expenses.** Add lines 13 through 23	7,811	0		0
	25	Contributions, gifts, grants paid	61,000			61,000
	26	**Total expenses and disbursements.** Add lines 24 and 25	68,811	0		61,000
	27	Subtract line 26 from line 12				
	a	**Excess of revenue over expenses and disbursements**	-37,187			
	b	**Net investment income** (if negative, enter -0-)		68,265		
	c	**Adjusted net income** (if negative, enter -0-)			36,752	

For Privacy Act and Paperwork Reduction Act Notice, see page 30 of the instructions. Cat No 11289X Form **990-PF** (2011)

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 (a) Book Value	End of year (b) Book Value	(c) Fair Market Value
Assets				
1	Cash—non-interest-bearing	10,123	14,314	14,314
2	Savings and temporary cash investments			
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 page 15 of the instructions)			
7	Other notes and loans receivable (attach schedule) ▶ Less allowance for doubtful accounts ▶			
8	Inventories for sale or use			
9	Prepaid expenses and deferred charges			
10a	Investments—U S and state government obligations (attach schedule)			
b	Investments—corporate stock (attach schedule)	940,485	1,040,378	974,293
c	Investments—corporate bonds (attach schedule)	109,231		
11	Investments—land, buildings, and equipment basis ▶ Less accumulated depreciation (attach schedule) ▶			
12	Investments—mortgage loans			
13	Investments—other (attach schedule)			
14	Land, buildings, and equipment basis ▶ Less accumulated depreciation (attach schedule) ▶			
15	Other assets (describe ▶)	4,096	2,731	2,731
16	**Total assets** (to be completed by all filers—see the instructions Also, see page 1, item I)	1,063,935	1,057,423	991,338
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	
Net Assets or Fund Balances				
	Foundations that follow SFAS 117, check here ▶ ☐ **and complete lines 24 through 26 and lines 30 and 31.**			
24	Unrestricted			
25	Temporarily restricted			
26	Permanently restricted			
	Foundations that do not follow SFAS 117, check here ▶ ☑ **and complete lines 27 through 31.**			
27	Capital stock, trust principal, or current funds	1,063,935	1,057,423	
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 page 17 of the instructions)	1,063,935	1,057,423	
31	**Total liabilities and net assets/fund balances** (see page 17 of the instructions)	1,063,935	1,057,423	

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	1,063,935
2	Enter amount from Part I, line 27a	2	-37,187
3	Other increases not included in line 2 (itemize) ▶	3	36,641
4	Add lines 1, 2, and 3	4	1,063,389
5	Decreases not included in line 2 (itemize) ▶	5	5,966
6	Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	1,057,423

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)
1 a	Sanford Bernstein See Attached	P	2011-01-01	2011-12-31
b	Sanford Bernstein See Attached	P	2010-01-01	2011-12-31
c	Sanford Bernstein See Attached	P	2010-01-01	2011-12-31
d	Sanford Bernstein LT Gain Distributions	P	2010-01-01	2011-12-31
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	203,308	0	198,180	5,128
b	188,061	0	170,697	17,364
c	46	0	0	46
d	14,103	0	0	14,103
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	0	0	0	5,128
b	0	0	0	17,364
c	0	0	0	46
d	0	0	0	14,103
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	36,641
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 pages 13 and 17 of the instructions) If (loss), enter -0- in Part I, line 8	3	5,128

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 page 18 of 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	55,729	1,034,570	0 053867
2009	62,000	1,071,396	0 057868
2008	78,500	1,226,386	0 064009
2007	72,000	1,578,100	0 045624
2006	70,000	1,506,682	0 046460

2	**Total** of line 1, column (d)	2	0 267828
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 053566
4	Enter the net value of noncharitable-use assets for 2011 from Part X, line 5	4	1,038,921
5	Multiply line 4 by line 3	5	55,651
6	Enter 1% of net investment income (1% of Part I, line 27b)	6	683
7	Add lines 5 and 6	7	56,334
8	Enter qualifying distributions from Part XII, line 4	8	61,000

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 on page 18

Part VI Excise Tax Based on Investment Income (Section 4940(a), 4940(b), 4940(e), or 4948—see page 18 of the 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	683
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	683
4	Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)			4	
5	**Tax based on investment income.** Subtract line 4 from line 3 If zero or less, enter -0-			5	683
6	Credits/Payments				
a	2011 estimated tax payments and 2010 overpayment credited to 2011	6a	4,096		
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	4,096
8	Enter any **penalty** for underpayment of estimated tax Check here ☐ if Form 2220 is attached			8	
9	**Tax due.** If the total of lines 5 and 8 is more than line 7, enter **amount owed** ▶			9	
10	**Overpayment.** If line 7 is more than the total of lines 5 and 8, enter the **amount overpaid** ▶			10	3,413
11	Enter the amount of line 10 to be **Credited to 2012 estimated tax** ▶ 3,413	**Refunded** ▶		11	

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		No
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		No
	*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		No
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		No
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		No
4a	Did the foundation have unrelated business gross income of $1,000 or more during the year?	4a		No
b	If "Yes," has it filed a tax return on **Form 990-T** for this year?	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		No
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		No
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	Yes	
8a	Enter the states to which the foundation reports or with which it is registered (see page 19 of the instructions) ▶ WA			
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	Yes	
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 on page 27)? *If "Yes," complete Part XIV*	9		No
10	Did any persons become substantial contributors during the tax year? *If "Yes," attach a schedule listing their names and addresses*	10		No

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 page 20 of the instructions).	11		No
12	Did the foundation acquire a direct or indirect interest in any applicable insurance contract before August 17, 2008?	12		No
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application?	13	Yes	

Website address ▶N/A

14 The books are in care of ▶AMELIA J NASH Telephone no ▶(425) 453-4343

Located at ▶1244 - 108TH AVENUE NE BELLEVUE WA ZIP+4 ▶98004

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		No

See the instructions for exceptions and filing requirements for Form TD F 90-22 1 If "Yes", enter the name of the foreign country ▶

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

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

			Yes	No
1a	During the year did the foundation (either directly or indirectly)			
	(1) Engage in the sale or exchange, or leasing of property with a disqualified person? ☐ Yes ☑ No			
	(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person? ☐ Yes ☑ No			
	(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person? ☐ Yes ☑ No			
	(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person? ☐ Yes ☑ No			
	(5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)? ☐ Yes ☑ No			
	(6) Agree to pay money or property to a government official? (**Exception.** Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days). ☐ Yes ☑ No			
b	If any answer is "Yes" to 1a(1)–(6), did **any** of the acts fail to qualify under the exceptions described in Regulations section 53 4941(d)-3 or in a current notice regarding disaster assistance (see page 20 of the instructions)?	1b		
	Organizations relying on a current notice regarding disaster assistance check here ▶ ☐			
c	Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2011?	1c		No
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 page 20 of the instructions)	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.)*	3b		
4a	Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a		No
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		No

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 page 22 of the 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 page 22 of the instructions)?	**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? ☐ 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**		**No**
	If "Yes" to 6b, file Form 8870.			
7a	At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction? ☐ Yes ☑ No			
b	If yes, did the foundation receive any proceeds or have any net income attributable to the transaction?	**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 page 22 of the 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
AMELIA J NASH 1244-108TH AVENUE NEBELLEVUE, WA 98004	President 5 00	0	0	0
THOMAS MITCHELL JR 17133 NE8TH PL BELLEVU, WA 98004	Secretary 1 00	0	0	0
MITSUKO MITCHELL 17133 NE8TH PL BELLEVU, WA 98004	Director 1 00	0	0	0

2 Compensation of five highest-paid employees (other than those included on line 1—see page 23 of the instructions). If none, enter "NONE."

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

Total number of other employees paid over $50,000 ▶ 0

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

3 Five highest-paid independent contractors for professional services (see page 23 of the instructions). If none, enter "NONE".

(a) Name and address of each person paid more than $50,000	**(b)** Type of service	**(c)** Compensation
NONE		
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	
2	
3	
4	

Part IX-B **Summary of Program-Related Investments** (see page 23 of the instructions)

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2	Amount
1	
2	
All other program-related investments See page 24 of the instructions	
3	
Total. Add lines 1 through 3. . . . . ▶	

Part X **Minimum Investment Return** (All domestic foundations must complete this part. Foreign foundations, see page 24 of the 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	1,039,792
b	Average of monthly cash balances	1b	12,219
c	Fair market value of all other assets (see page 24 of the instructions)	1c	2,731
d	**Total** (add lines 1a, b, and c)	1d	1,054,742
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation) — 1e		
2	Acquisition indebtedness applicable to line 1 assets	2	
3	Subtract line 2 from line 1d	3	1,054,742
4	Cash deemed held for charitable activities Enter 1 1/2% of line 3 (for greater amount, see page 25 of the instructions)	4	15,821
5	**Net value of noncharitable-use assets.** Subtract line 4 from line 3 Enter here and on Part V, line 4	5	1,038,921
6	**Minimum investment return.** Enter 5% of line 5	6	51,946

Part XI **Distributable Amount** (see page 25 of the 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	51,946
2a	Tax on investment income for 2011 from Part VI, line 5	2a	683		
b	Income tax for 2011 (This does not include the tax from Part VI)	2b			
c	Add lines 2a and 2b			2c	683
3	Distributable amount before adjustments Subtract line 2c from line 1			3	51,263
4	Recoveries of amounts treated as qualifying distributions			4	
5	Add lines 3 and 4			5	51,263
6	Deduction from distributable amount (see page 25 of the instructions)			6	
7	**Distributable amount** as adjusted Subtract line 6 from line 5 Enter here and on Part XIII, line 1			7	51,263

Part XII **Qualifying Distributions** (see page 25 of the 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	61,000
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	61,000
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 page 26 of the instructions)	5	683
6	**Adjusted qualifying distributions.** Subtract line 5 from line 4	6	60,317

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 page 26 of the instructions)

		(a) Corpus	(b) Years prior to 2010	(c) 2010	(d) 2011
1 Distributable amount for 2011 from Part XI, line 7					51,263
2 Undistributed income, if any, as of the end of 2011					
a Enter amount for 2010 only.				51,458	
b Total for prior years 20___ , 20___ , 20___					
3 Excess distributions carryover, if any, to 2011					
a From 2006.	70,000				
b From 2007.	72,000				
c From 2008.	78,500				
d From 2009.	62,000				
e From 2010.	56,000				
f **Total** of lines 3a through e.		338,500			
4 Qualifying distributions for 2011 from Part XII, line 4 ▶ $ 61,000					
a Applied to 2010, but not more than line 2a					
b Applied to undistributed income of prior years (Election required—see page 26 of the instructions)					
c Treated as distributions out of corpus (Election required—see page 26 of the instructions). . .					
d Applied to 2011 distributable amount.					
e Remaining amount distributed out of corpus		61,000			
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		399,500			
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 page 27 of the instructions . . .					
e Undistributed income for 2010 Subtract line 4a from line 2a Taxable amount—see page 27 of the instructions				51,458	
f Undistributed income for 2011 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2011					51,263
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see page 27 of the instructions)					
8 Excess distributions carryover from 2006 not applied on line 5 or line 7 (see page 27 of the instructions)		70,000			
9 **Excess distributions carryover to 2012.** Subtract lines 7 and 8 from line 6a		329,500			
10 Analysis of line 9					
a Excess from 2007. . . .	72,000				
b Excess from 2008. . . .	78,500				
c Excess from 2009. . . .	62,000				
d Excess from 2010. . . .	56,000				
e Excess from 2011. . . .	61,000				

Part XIV Private Operating Foundations (see page 27 of the 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 organization 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 organization had $5,000 or more in assets at any time during the year—see page 27 of the instructions.)

1 Information Regarding Foundation Managers:

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

NONE

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

NONE

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

Check here ▶ ☑ if the foundation only makes contributions to preselected charitable organizations and does not accept unsolicited requests for funds If the foundation makes gifts, grants, etc (see page 28 of the instructions) to individuals or organizations under other conditions, complete items 2a, b, c, and d

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

See Additional Data Table

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

See Additional Data Table

c Any submission deadlines

See Additional Data Table

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

See Additional Data Table

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*				
COLLEGE SUCCESS FOUNDATION ISSAQUAH, WA 98027		Exempt	Charitable	30,000
ANNANDALE AT SUANEE SWANEE, GA 30024		Exempt	Charitable	25,000
MISSION AFRICA 1020 30TH ST NE AUBURN, WA 98002		Exempt	Charitable	1,000
JUBILEE WOMEN'S CENTER 620 18TH AVENUE SEATTLE, WA 98112		Exempt	Charitable	5,000
Total . . . . ▶ **3a**				61,000
b *Approved for future payment*				
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 page 28 of the 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	4	
4 Dividends and interest from securities. . . .			14	31,593	
5 Net rental income or (loss) from real estate					
a Debt-financed property.					
b Not debt-financed property.					
6 Net rental income or (loss) from personal property					
7 Other investment income.					
8 Gain or (loss) from sales of assets other than inventory			18	36,641	
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). .				68,238	

13 Total. Add line 12, columns (b), (d), and (e). **13** 68,238

(See worksheet in line 13 instructions on page 28 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 organization's exempt purposes (other than by providing funds for such purposes) (See page 28 of the instructions)

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)		No
	(2) Other assets	1a(2)		No
b	Other transactions			
	(1) Sales of assets to a noncharitable exempt organization	1b(1)		No
	(2) Purchases of assets from a noncharitable exempt organization	1b(2)		No
	(3) Rental of facilities, equipment, or other assets	1b(3)		No
	(4) Reimbursement arrangements	1b(4)		No
	(5) Loans or loan guarantees	1b(5)		No
	(6) Performance of services or membership or fundraising solicitations	1b(6)		No
c	Sharing of facilities, equipment, mailing lists, other assets, or paid employees	1c		No

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

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

b If "Yes," complete the following schedule

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

Sign Here

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

******	2012-04-25	******
Signature of officer or trustee	Date	Title

Paid Preparer's Use Only

		Date	Check if self-employed ☐	PTIN
Preparer's Signature	WILLIAM L HAWES	2012-05-02		
Firm's name	WILLIAM L HAWES COMPANY P S		Firm's EIN	
Firm's address	6427 NE 129TH PLACE KIRKLAND, WA 98034		Phone no (425)823-5818	

May the IRS discuss this return with the preparer shown above? See instructions ☑ Yes ☐ No

Additional Data

Software ID:
Software Version:
EIN: 63-1055908
Name: ORINOCO FOUNDATION INC

Form 990PF - Special Condition Description:

Special Condition Description

Form 990PF Part XV Line 2a - 2d - Information Regarding Contribution, Grant, Gift, Loan, Scholarship, etc., Programs:

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

AMI NASH
1244 - 108TH AVENUE NE
BELLEVUE, WA 98004

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

NA

c Any submission deadlines

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

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

AMI NASH
1244 - 108TH AVENUE NE
BELLEVUE, WA 98004

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

c Any submission deadlines

NA

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

NA

efile GRAPHIC print - DO NOT PROCESS | As Filed Data - | DLN: 93491123002042

TY 2011 Investments Corporate Stock Schedule

Name: ORINOCO FOUNDATION INC

EIN: 63-1055908

Name of Stock	End of Year Book Value	End of Year Fair Market Value
Sanford Bernstein Investments	1,040,378	974,293

TY 2011 Other Decreases Schedule

Name: ORINOCO FOUNDATION INC

EIN: 63-1055908

Description	Amount
Fund Balance Adjustment-No Tax Effect	5,966

efile GRAPHIC print - DO NOT PROCESS	As Filed Data -	DLN: 93491123002042

TY 2011 Other Income Schedule

Name: ORINOCO FOUNDATION INC

EIN: 63-1055908

Description	Revenue And Expenses Per Books	Net Investment Income	Adjusted Net Income
Settlements	27	27	27

TY 2011 Other Increases Schedule

Name: ORINOCO FOUNDATION INC

EIN: 63-1055908

Description	Amount
Capital Gains Stock Sales/LT Distributions	36,641

TY 2011 Taxes Schedule

Name: ORINOCO FOUNDATION INC

EIN: 63-1055908

Category	Amount	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
Foreign Taxes	577			
Miscellaneous	111			

Capital Gains Report

ORINOCO FOUNDATION, INC. (Account 888-07779) January 1, 2011 through December 31, 2011

Open Date	Close Date	Quantity	Description	Sale Price	Unit Cost	Total Proceeds	Total Cost	Gain or Loss
SHORT-TERM NON-COVERED								
05/06/2010	01/04/2011	55	CABLEVISION SYS CORP	34 18	25 27	1,879 69	1,389 77	489 92
08/19/2010	01/10/2011	6	***AGRIUM INC	90 81	68 67	544 85	412 02	132 83
07/14/2010	01/14/2011	45	MICROSOFT CORP	28 05	25 41	1,262 38	1,143 57	118 81
01/21/2010	01/14/2011	15	***ROYAL CARIBBEAN CRUISES LTD	49 30	26 73	739 45	400 97	338 48
10/21/2010	01/14/2011	15	SOUTHWESTERN ENERGY	39 34	34 41	590 12	516 19	73 93
05/06/2010	01/20/2011	30	CABLEVISION SYS CORP	33 99	25 27	1,019 55	758 06	261 49
08/19/2010	01/21/2011	7	***AGRIUM INC	88 16	68 67	617 12	480 70	136 42
11/05/2010	01/21/2011	9	***AGRIUM INC	88 16	86 19	793 44	775 75	17 69
11/18/2010	01/21/2011	8	***AGRIUM INC	88 16	80 61	705 28	644 91	60 37
08/05/2010	01/21/2011	6	CF INDUSTRIES HOLDINGS INC	134 39	86 16	806 36	516 95	289 41
09/02/2010	01/21/2011	9	CF INDUSTRIES HOLDINGS INC	134 39	93 53	1,209 55	841 80	367 75
03/29/2010	01/21/2011	30	SAFEWAY INC	21 10	24 83	633 13	745 02	-111 89
03/25/2010	01/25/2011	60	ALTRIA GROUP INC	24 34	20 56	1,460 18	1,233 42	226 76
02/16/2010	01/25/2011	1	FREEPORT-MCMORAN COPPER	105 46	75 37	105 46	75 37	30 09
03/10/2010	01/26/2011	30	GAP INC/THE	20 03	22 34	601 02	670 13	-69 11
10/25/2010	01/26/2011	60	NVIDIA CORP	24 66	11 91	1,479 77	714 73	765 04
12/15/2010	01/28/2011	4	***POTASH CORP OF SASKATCHEWAN	174 41	139 43	697 64	557 72	139 92
10/21/2010	01/28/2011	15	SOUTHWESTERN ENERGY	39 24	34 41	588 66	516 19	72 47
05/10/2010	01/28/2011	14	TARGET CORP	54 46	56 67	762 41	793 40	-30 99
02/03/2010	02/01/2011	20	FORD MOTOR CO	16 15	11 53	322 97	230 65	92 32
04/23/2010	02/01/2011	15	FORD MOTOR CO	16 15	14 16	242 23	212 33	29 90
02/25/2010	02/01/2011	5	MICROSOFT CORP	27 92	28 24	139 61	141 20	-1 59
03/12/2010	02/01/2011	25	MICROSOFT CORP	27 92	29 24	698 07	730 95	-32 88
05/26/2010	02/01/2011	40	SARA LEE CORP	17 21	14 20	688 47	568 17	120 30
06/15/2010	02/01/2011	100	SARA LEE CORP	17 21	14 75	1,721 18	1,475 04	246 14
06/11/2010	02/02/2011	12	COMCAST CORP-CL A	23 11	17 95	277 32	215 36	61 96
10/21/2010	02/02/2011	15	SOUTHWESTERN ENERGY	39 01	34 41	585 09	516 18	68 91
04/28/2010	02/07/2011	65	CONSTELLATION ENERGY GROUP	32 82	36 72	2,133 03	2,386 85	-253 82
09/20/2010	02/07/2011	10	DEERE & CO	94 33	73 30	943 26	733 05	210 21
10/25/2010	02/08/2011	25	NVIDIA CORP	24 63	11 91	615 75	297 81	317 94
04/23/2010	02/10/2011	20	FORD MOTOR CO	15 98	14 15	319 63	283 10	36 53
04/29/2010	02/10/2011	15	FORD MOTOR CO	15 98	13 58	239 73	203 66	36 07
03/29/2010	02/14/2011	8	PEPSICO INC	63 28	66 43	506 23	531 43	-25 20
09/20/2010	02/15/2011	4	DEERE & CO	93 45	73 30	373 80	293 22	80 58
10/01/2010	02/15/2011	5	DEERE & CO	93 45	68 74	467 24	343 69	123 55
06/24/2010	02/15/2011	110	FIFTH THIRD BANCORP	15 52	13 27	1,707 70	1,459 41	248 29
07/08/2010	02/15/2011	45	FIFTH THIRD BANCORP	15 52	13 07	698 60	587 95	110 65
12/16/2010	02/15/2011	30	NVIDIA CORP	22 75	14 38	682 54	431 42	251 12
10/01/2010	02/16/2011	6	DEERE & CO	95 61	68 74	573 66	412 42	161 24
10/22/2010	02/16/2011	9	DEERE & CO	95 61	77 00	860 48	693 03	167 45
07/14/2010	02/16/2011	25	MICROSOFT CORP	26 65	25 41	666 14	635 31	30 83
10/06/2010	02/16/2011	35	MICROSOFT CORP	26 65	24 46	932 60	855 93	76 67
01/25/2011	02/16/2011	3	NETFLIX INC	239 42	184 25	718 27	552 75	165 52
06/25/2010	02/17/2011	23	HONEYWELL INTERNATIONAL INC	57 42	41 35	1,320 69	951 03	369 66
01/25/2011	02/17/2011	2	NETFLIX INC	235 64	184 25	471 27	368 50	102 77
01/25/2011	02/18/2011	2	NETFLIX INC	232 10	184 25	464 20	368 50	95 70

Open Date	Close Date	Quantity	Description	Sale Price	Unit Cost	Total Proceeds	Total Cost	Gain or Loss
08/17/2010	02/23/2011	12	PARKER HANNIFIN CORP	87 47	65 41	1,049 67	784 93	264 74
03/29/2010	02/23/2011	160	SAFEWAY INC	22 14	24 83	3,541 84	3,973 42	-431 58
06/24/2010	02/24/2011	35	CISCO SYSTEMS INC	18 29	22 72	640 31	795 31	-155 00
04/29/2010	02/24/2011	50	FORD MOTOR CO	14 63	13 58	731 66	678 88	52 78
05/05/2010	02/24/2011	35	VERTEX PHARMACEUTICALS INC	43 65	37 74	1,527 65	1,320 88	206 77
11/09/2010	02/25/2011	10	EATON CORP	107 04	93 17	1,070 43	931 69	138 74
11/09/2010	02/25/2011	9	EATON CORP	107 04	93 17	963 38	838 52	124 86
08/17/2010	02/28/2011	1	PARKER HANNIFIN CORP	89 47	65 41	89 47	65 41	24 06
08/17/2010	02/28/2011	12	PARKER HANNIFIN CORP	89 47	65 41	1,073 68	784 93	288 75
03/19/2010	03/02/2011	55	DELTA AIR LINES INC	10 16	12 81	558 55	704 42	-145 87
08/17/2010	03/02/2011	5	PARKER HANNIFIN CORP	86 63	65 41	433 17	327 05	106 12
12/10/2010	03/02/2011	7	PARKER HANNIFIN CORP	86 63	85 77	606 43	600 36	6 07
10/22/2010	03/03/2011	6	DEERE & CO	92 67	77 00	556 01	462 02	93 99
04/20/2010	03/03/2011	65	FORD MOTOR CO	14 81	13 85	962 64	900 41	62 23
04/29/2010	03/03/2011	10	FORD MOTOR CO	14 81	13 58	148 10	135 77	12 33
05/10/2010	03/03/2011	75	FORD MOTOR CO	14 81	12 20	1,110 73	914 98	195 75
04/22/2010	03/04/2011	8	COSTCO WHOLESALE CORP	72 61	59 73	580 85	477 88	102 97
03/25/2010	03/07/2011	15	ALTRIA GROUP INC	25 49	20 56	382 42	308 36	74 06
11/19/2010	03/07/2011	10	ALTRIA GROUP INC	25 49	24 77	254 95	247 69	7 26
09/02/2010	03/07/2011	14	KIMBERLY-CLARK CORP	64 40	65 65	901 62	919 06	-17 44
11/24/2010	03/07/2011	3	KIMBERLY-CLARK CORP	64 40	61 19	193 20	183 56	9 64
05/04/2010	03/08/2011	20	CAPITAL ONE FINANCIAL CORP	49 23	45 06	984 61	901 24	83 37
08/31/2010	03/08/2011	5	CAPITAL ONE FINANCIAL CORP	49 23	38 15	246 15	190 76	55 39
07/26/2010	03/08/2011	35	***VODAFONE GROUP PLC-SP ADR	29 44	23 53	1,030 45	823 70	206 75
07/09/2010	03/09/2011	7	OCCIDENTAL PETROLEUM CORP	101 53	81 16	710 72	568 13	142 59
12/15/2010	03/11/2011	11	***POTASH CORP OF SASKATCHEWAN	54 26	46 48	596 83	511 24	85 59
05/12/2010	03/14/2011	12	GOODRICH CORP	82 67	76 31	992 04	915 68	76 36
06/25/2010	03/14/2011	8	HONEYWELL INTERNATIONAL INC	55 51	41 35	444 10	330 79	113 31
01/04/2011	03/15/2011	15	DOW CHEMICAL	35 79	34 77	536 84	521 50	15 34
06/24/2010	03/17/2011	5	CISCO SYSTEMS INC	17 00	22 72	85 00	113 61	-28 61
07/19/2010	03/17/2011	25	CISCO SYSTEMS INC	17 00	22 84	425 01	570 92	-145 91
10/01/2010	03/17/2011	20	CISCO SYSTEMS INC	17 00	21 92	340 00	438 35	-98 35
04/22/2010	03/18/2011	12	COSTCO WHOLESALE CORP	70 47	59 73	845 60	716 82	128 78
05/10/2010	03/18/2011	2	CME GROUP INC	286 43	329 32	572 86	658 64	-85 78
11/01/2010	03/18/2011	2	CME GROUP INC	286 43	288 28	572 86	576 56	-3 70
05/12/2010	03/22/2011	8	***ALCON INC	164 51	151 50	1,316 11	1,212 02	104 09
04/22/2010	03/23/2011	10	***ENSCO PLC- SPON ADR	56 85	50 10	568 50	500 98	67 52
10/11/2010	03/24/2011	20	KOHLS CORP	52 62	53 97	1,052 36	1,079 48	-27 12
07/09/2010	03/24/2011	6	OCCIDENTAL PETROLEUM CORP	99 80	81 16	598 81	486 97	111 84
05/05/2010	03/25/2011	25	COMERICA INC	36 83	42 39	920 76	1,059 77	-139 01
02/01/2011	03/28/2011	21	EMERSON ELECTRIC CO	57 50	59 37	1,207 52	1,246 69	-39 17
02/08/2011	03/28/2011	14	EMERSON ELECTRIC CO	57 50	61 31	805 02	858 37	-53 35
02/16/2011	03/28/2011	10	EMERSON ELECTRIC CO	57 50	61 60	575 01	615 98	-40 97
02/18/2011	03/28/2011	10	EMERSON ELECTRIC CO	57 50	61 89	575 01	618 87	-43 86
08/31/2010	03/30/2011	13	CAPITAL ONE FINANCIAL CORP	52 60	38 15	683 78	495 97	187 81
10/29/2010	03/30/2011	40	***CARNIVAL CORP	38 57	42 86	1,542 94	1,714 31	-171 37
11/18/2010	03/30/2011	10	***CARNIVAL CORP	38 57	42 06	385 74	420 63	-34 89
12/22/2010	03/30/2011	10	***CARNIVAL CORP	38 57	47 03	385 73	470 34	-84 61
11/05/2010	04/01/2011	30	ALCOA INC	17 48	13 96	524 50	418 67	105 83

Open Date	Close Date	Quantity	Description	Sale Price	Unit Cost	Total Proceeds	Total Cost	Gain or Loss
10/01/2010	04/04/2011	5	CISCO SYSTEMS INC	17 04	21 92	85 21	109 59	-24 38
10/08/2010	04/04/2011	25	CISCO SYSTEMS INC	17 04	22 42	426 07	560 39	-134 32
02/18/2011	04/05/2011	14	MCKESSON CORP	78 96	80 57	1,105 38	1,127 97	-22 59
03/18/2011	04/05/2011	8	MCKESSON CORP	78 96	77 91	631 65	623 27	8 38
06/02/2010	04/06/2011	15	KOHLS CORP	54 34	50 96	815 12	764 34	50 78
06/25/2010	04/07/2011	9	HONEYWELL INTERNATIONAL INC	58 70	41 35	528 32	372 14	156 18
11/18/2010	04/07/2011	7	HONEYWELL INTERNATIONAL INC	58 70	49 91	410 91	349 34	61 57
03/14/2011	04/12/2011	15	***CARNIVAL CORP	38 60	39 85	579 03	597 69	-18 66
11/09/2010	04/12/2011	8	EATON CORP	52 18	46 58	417 46	372 67	44 79
11/24/2010	04/12/2011	14	EATON CORP	52 18	48 93	730 55	685 00	45 55
11/18/2010	04/12/2011	3	HONEYWELL INTERNATIONAL INC	57 49	49 91	172 49	149 72	22 77
02/01/2011	04/12/2011	15	HONEYWELL INTERNATIONAL INC	57 49	56 35	862 42	845 26	17 16
01/03/2011	04/13/2011	20	AON CORP	52 45	46 18	1,049 07	923 61	125 46
11/02/2010	04/13/2011	30	LIMITED BRANDS INC	37 77	29 79	1,133 09	893 59	239 50
08/31/2010	04/14/2011	12	CAPITAL ONE FINANCIAL CORP	50 54	38 15	606 46	457 82	148 64
09/13/2010	04/14/2011	80	DELL INC	14 97	12 28	1,197 60	982 18	215 42
05/04/2010	04/14/2011	15	DIRECTV-CLASS A	46 59	35 47	698 82	532 04	166 78
04/14/2010	04/14/2011	20	***GARMIN LTD	33 67	36 95	673 41	739 05	-65 64
11/24/2010	04/14/2011	18	KIMBERLY-CLARK CORP	65 49	61 19	1,178 80	1,101 34	77 46
10/11/2010	04/14/2011	35	KOHLS CORP	53 95	53 97	1,888 10	1,889 10	-1 00
12/13/2010	04/14/2011	15	VIACOM INC-CLASS B	47 01	39 42	705 14	591 30	113 84
08/13/2010	04/14/2011	340	OVERLAY A PORTFOLIO	11 76	10 31	4,000 00	3,506 80	493 20
		136	CLASS 1					
01/20/2011	04/21/2011	7	ROCKWELL AUTOMATION INC	95 09	74 75	665 60	523 25	142 35
03/10/2011	04/21/2011	12	***TEVA PHARMACEUTICAL-SP ADR	45 97	49 54	551 70	594 52	-42 82
01/18/2011	04/25/2011	30	AON CORP	52 22	44 79	1,566 56	1,343 84	222 72
02/18/2011	04/25/2011	4	AON CORP	52 22	52 61	208 88	210 45	-1 57
05/04/2010	04/25/2011	20	DIRECTV-CLASS A	47 14	35 47	942 86	709 38	233 48
06/24/2010	04/26/2011	10	JOHNSON & JOHNSON	65 17	59 51	651 73	595 07	56 66
06/25/2010	05/03/2011	19	LEAR CORP	51 01	35 06	969 22	666 13	303 09
11/03/2010	05/03/2011	15	SOUTHWESTERN ENERGY	43 08	35 15	646 22	527 27	118 95
08/24/2010	05/06/2011	15	JUNIPER NETWORKS INC	37 50	27 04	562 45	405 60	156 85
01/27/2011	05/06/2011	5	JUNIPER NETWORKS INC	37 50	37 21	187 48	186 05	1 43
12/02/2010	05/10/2011	20	EDISON INTERNATIONAL	39 69	37 60	793 85	751 96	41 89
11/16/2010	05/11/2011	17	ALLERGAN INC	81 39	68 55	1,383 60	1,165 30	218 30
07/27/2010	05/12/2011	9	GOLDMAN SACHS GROUP INC	141 93	147 77	1,277 36	1,329 93	-52 57
06/24/2010	05/12/2011	10	JOHNSON & JOHNSON	66 45	59 51	664 52	595 07	69 45
12/13/2010	05/13/2011	17	ROVI CORP	58 33	57 55	991 54	978 43	13 11
01/12/2011	05/13/2011	8	ROVI CORP	58 33	63 97	466 61	511 74	-45 13
06/18/2010	05/16/2011	8	JPMORGAN CHASE & CO	43 17	38 86	345 38	310 89	34 49
06/04/2010	05/18/2011	5	DOW CHEMICAL	36 88	25 43	184 42	127 13	57 29
12/02/2010	05/20/2011	20	EDISON INTERNATIONAL	39 51	37 60	790 14	751 96	38 18
03/03/2011	05/20/2011	20	EDISON INTERNATIONAL	39 51	37 91	790 13	758 23	31 90
02/16/2011	05/23/2011	45	ARCHER-DANIELS-MIDLAND CO	30 99	37 11	1,394 42	1,670 12	-275 70
02/17/2011	05/23/2011	15	ARCHER-DANIELS-MIDLAND CO	30 99	37 27	464 81	559 03	-94 22
07/29/2010	05/23/2011	4	GOLDMAN SACHS GROUP INC	135 76	148 98	543 04	595 94	-52 90
08/04/2010	05/23/2011	1	GOLDMAN SACHS GROUP INC	135 76	153 97	135 76	153 97	-18 21
03/02/2011	05/24/2011	20	MORGAN STANLEY	23 55	28 89	471 04	577 90	-106 86
02/18/2011	05/26/2011	11	AON CORP	51 87	52 61	570 55	578 73	-8 18

Open Date	Close Date	Quantity	Description	Sale Price	Unit Cost	Total Proceeds	Total Cost	Gain or Loss
09/22/2010	06/02/2011	35	DELL INC	15 81	12 58	553 37	440 43	112 94
11/05/2010	06/02/2011	30	DELL INC	15 81	14 29	474 31	428 83	45 48
03/08/2011	06/09/2011	25	DTE ENERGY COMPANY	49 55	48 67	1,238 82	1,216 67	22 15
01/04/2011	06/10/2011	30	DOW CHEMICAL	35 03	34 77	1,050 76	1,043 00	7 76
01/05/2011	06/10/2011	20	DOW CHEMICAL	35 03	34 68	700 51	693 57	6 94
08/04/2010	06/10/2011	5	GOLDMAN SACHS GROUP INC	133 97	153 97	669 87	769 86	-99 99
11/16/2010	06/10/2011	15	SOUTHWESTERN ENERGY	42.27	37 19	634 11	557 85	76 26
12/13/2010	06/13/2011	8	HUNTINGTON INGALLS INDUST-WI	36 65	37 11	293 23	296 88	-3 65
12/10/2010	06/16/2011	13	PARKER HANNIFIN CORP	86 32	85 77	1,122 17	1,114 96	7 21
11/19/2010	06/17/2011	20	ALTRIA GROUP INC	27.08	24 77	541 53	495 37	46 16
10/05/2010	06/21/2011	20	***ACCENTURE PLC-CL A	54 81	44 58	1,096 27	891 67	204 60
11/19/2010	06/21/2011	10	NEWFIELD EXPLORATION CO	64 74	66 54	647 42	665 45	-18 03
01/12/2011	06/29/2011	60	STEEL DYNAMICS INC	16 37	19 01	982 06	1,140 63	-158 57
03/01/2011	06/30/2011	30	MOTOROLA SOLUTIONS INC	46 04	38 22	1,381 13	1,146 51	234 62
08/09/2010	07/07/2011	3	CELGENE CORP	61 65	56 91	184 95	170 74	14 21
07/30/2010	07/07/2011	100	COMMERCIAL METALS CO	14 34	14 30	1,433 72	1,430 39	3 33
01/27/2011	07/07/2011	15	JUNIPER NETWORKS INC	32 94	37 21	494 04	558 13	-64 09
02/17/2011	07/07/2011	15	JUNIPER NETWORKS INC	32 94	44 18	494 04	662 71	-168 67
03/18/2011	07/07/2011	20	LOWE'S COS INC	24 10	26 27	482 05	525 31	-43 26
03/14/2011	07/07/2011	17	PROCTER & GAMBLE CO	65 07	60 97	1,106 27	1,036 57	69 70
01/27/2011	07/07/2011	10	QUALCOMM INC	59 42	54 96	594 20	549 60	44 60
01/18/2011	07/07/2011	21	RELIANCE STEEL & ALUMINUM	49 59	54 00	1,041 36	1,134 00	-92 64
02/25/2011	07/07/2011	15	SOUTHWESTERN ENERGY	44 53	38 62	667 97	579 36	88 61
08/13/2010	07/07/2011	690 236	OVERLAY A PORTFOLIO CLASS 1	11 88	10 31	8,200 00	7,116 33	1,083 67
03/14/2011	07/08/2011	25	MOTOROLA SOLUTIONS INC	45 21	40 96	1,130 14	1,023 97	106 17
03/09/2011	07/15/2011	50	AT&T INC	30 40	28 73	1,520 00	1,436 32	83 68
03/09/2011	07/19/2011	30	AT&T INC	30 08	28 73	902 54	861 79	40 75
03/15/2011	07/19/2011	125	SPRINT NEXTEL CORP	5 25	4 96	656 38	619 86	36 52
03/09/2011	07/21/2011	40	AT&T INC	30 30	28 73	1,212 07	1,149 06	63 01
11/24/2010	07/21/2011	5	DEVON ENERGY CORPORATION	83 59	71 54	417 93	357 69	60 24
11/05/2010	07/21/2011	25	DELL INC	17 25	14 29	431 25	357 36	73 89
11/09/2010	07/21/2011	55	DELL INC	17 25	14 51	948 75	798 28	150 47
08/09/2010	07/21/2011	9	GOODRICH CORP	98 08	75 09	882 69	675 82	206 87
02/08/2011	07/22/2011	30	RIVERBED TECHNOLOGY INC	32 14	38 46	964 19	1,153 78	-189 59
03/31/2011	07/28/2011	20	AT&T INC	29 32	30 70	586 32	614 01	-27 69
04/04/2011	07/28/2011	20	AT&T INC	29 32	30 72	586 33	614 43	-28 10
04/08/2011	07/28/2011	20	AT&T INC	29 32	30 55	586 32	610 93	-24 61
09/20/2010	07/29/2011	9	***COOPER INDUSTRIES PLC	52 28	47 61	470 54	428 53	42 01
03/15/2011	07/29/2011	125	SPRINT NEXTEL CORP	4 20	4 96	524 59	619 86	-95 27
04/13/2011	07/29/2011	5	SPRINT NEXTEL CORP	4 20	4 74	20 98	23 72	-2 74
08/06/2010	08/01/2011	19	MONSANTO CO	71 99	60 42	1,367 80	1,147 95	219 85
01/12/2011	08/03/2011	20	DIRECTV-CLASS A	49 27	41 78	985 32	835 57	149 75
08/09/2010	08/03/2011	5	GOODRICH CORP	92 71	75 09	463 57	375 45	88 12
09/28/2010	08/03/2011	1	GOODRICH CORP	92 71	72 52	92 71	72 52	20 19
09/28/2010	08/03/2011	1	GOODRICH CORP	92 71	72 52	92 71	72 52	20 19
04/05/2011	08/03/2011	30	HCA HOLDINGS INC	23 85	33 62	715 51	1,008 60	-293 09
05/24/2011	08/03/2011	20	HCA HOLDINGS INC	23 85	34 38	477 00	687 70	-210 70
12/17/2010	08/03/2011	20	LOWE'S COS INC	20 39	25 59	407 76	511 76	-104 00

Open Date	Close Date	Quantity	Description	Sale Price	Unit Cost	Total Proceeds	Total Cost	Gain or Loss
01/03/2011	08/03/2011	11	LOWE'S COS INC	20 39	25 33	224 27	278 61	-54 34
05/16/2011	08/03/2011	20	NETAPP INC	45 74	53 57	914 76	1,071 40	-156 64
11/24/2010	08/04/2011	5	DEVON ENERGY CORPORATION	72 61	71 54	363 05	357 68	5 37
01/03/2011	08/04/2011	10	DEVON ENERGY CORPORATION	72 61	78 94	726 10	789 36	-63 26
11/09/2010	08/04/2011	35	DELL INC	15 16	14 51	530 61	508.00	22 61
03/07/2011	08/05/2011	20	RAYTHEON COMPANY	41 16	51 47	823 29	1,029 49	-206 20
11/24/2010	08/09/2011	25	HESS CORP	55 10	70.42	1,377 53	1,760 55	-383 02
05/23/2011	08/09/2011	10	HESS CORP	55 10	76 24	551 01	762 38	-211 37
06/14/2011	08/09/2011	10	HESS CORP	55 10	73 31	551 02	733 15	-182 13
06/22/2011	08/09/2011	10	HESS CORP	55 10	72 14	551 01	721 37	-170 36
04/13/2011	08/09/2011	120	SPRINT NEXTEL CORP	3 20	4 74	384 41	569 34	-184 93
10/11/2010	08/11/2011	47	NEWS CORP	16 20	13 83	761 18	649 95	111 23
11/10/2010	08/11/2011	7	OCCIDENTAL PETROLEUM CORP	84 64	83 84	592 51	586 90	5 61
02/22/2011	08/11/2011	50	TESORO CORPORATION	19 30	23 80	965 04	1,190 14	-225 10
03/07/2011	08/16/2011	25	RAYTHEON COMPANY	41 06	51 47	1,026 51	1,286 86	-260 35
01/11/2011	08/24/2011	7	DOW CHEMICAL	26 51	35 62	185 59	249 33	-63 74
01/24/2011	08/24/2011	15	DOW CHEMICAL	26 51	35 08	397 70	526 17	-128 47
01/26/2011	08/24/2011	15	DOW CHEMICAL	26 51	35 21	397 71	528 16	-130 45
01/27/2011	08/24/2011	15	DOW CHEMICAL	26 51	35 64	397 70	534 63	-136 93
02/16/2011	08/25/2011	15	RIVERBED TECHNOLOGY INC	21 14	41 89	317 04	628 41	-311 37
04/05/2011	08/25/2011	20	RIVERBED TECHNOLOGY INC	21 14	34 62	422 71	692 33	-269 62
12/29/2010	08/30/2011	10	STANLEY BLACK & DECKER INC	61 87	67 22	618 65	672 21	-53 56
10/11/2010	09/02/2011	3	NEWS CORP	16 46	13 83	49 37	41 49	7 88
04/11/2011	09/12/2011	7	OCCIDENTAL PETROLEUM CORP	79 17	101 58	554 22	711 06	-156 84
09/21/2010	09/15/2011	1	GOLDMAN SACHS GROUP INC	106 46	152 98	106 46	152 98	-46 52
12/29/2010	09/15/2011	6	STANLEY BLACK & DECKER INC	56 99	67 22	341 92	403 33	-61 41
01/31/2011	09/15/2011	7	STANLEY BLACK & DECKER INC	56 99	72 85	398 90	509 92	-111 02
06/16/2011	09/19/2011	20	UNITEDHEALTH GROUP INC	49 70	49 53	994 00	990 68	3 32
03/31/2011	09/27/2011	7	STANLEY BLACK & DECKER INC	54 05	76 54	378 35	535 75	-157 40
05/20/2011	09/27/2011	10	STANLEY BLACK & DECKER INC	54 05	75 50	540 51	754 97	-214 46
11/09/2010	09/29/2011	20	LIMITED BRANDS INC	39 69	31 60	793 71	631 91	161 80
10/08/2010	09/30/2011	10	***ACCENTURE PLC-CL A	53 50	45 59	535 01	455 90	79 11
11/05/2010	10/04/2011	50	ALCOA INC	8 78	13 96	439 09	697 79	-258 70
12/02/2010	10/04/2011	20	ALCOA INC	8 78	13 99	175 64	279 89	-104 25
04/11/2011	10/04/2011	6	OCCIDENTAL PETROLEUM CORP	68 67	101 58	412 00	609 48	-197 48
12/02/2010	10/06/2011	55	ALCOA INC	9 86	13 99	542 44	769 70	-227 26
09/22/2011	10/06/2011	40	ALCOA INC	9 86	10 18	394 50	407 08	-12 58
09/20/2011	10/10/2011	20	***BUNGE LTD	56 46	63 46	1,129 26	1,269 16	-139 90
02/17/2011	10/10/2011	35	***NABORS INDUSTRIES LTD	14 08	27 48	492 91	961 65	-468 74
03/29/2011	10/10/2011	45	***NABORS INDUSTRIES LTD	14 08	29 67	633 75	1,335 10	-701 35
11/19/2010	10/14/2011	25	ALTRIA GROUP INC	27 62	24 77	690 53	619 22	71 31
01/18/2011	10/14/2011	15	DIRECTV-CLASS A	46 90	42 63	703 55	639 44	64 11
07/25/2011	10/19/2011	13	UNITED TECHNOLOGIES CORP	73 83	87 66	959 79	1,139 61	-179 82
12/13/2010	10/25/2011	15	NORTHROP GRUMMAN CORP	56 49	58 03	847 38	870 45	-23 07
02/14/2011	10/27/2011	10	BORGWARNER INC	75 07	79 29	750 71	792 86	-42 15
02/16/2011	10/27/2011	3	CELGENE CORP	65 19	53 77	195 57	161 31	34 26
11/09/2010	10/27/2011	35	DELL INC	16 32	14 51	571 24	508 00	63 24
01/24/2011	10/27/2011	50	DELL INC	16 32	13 63	816 05	681 31	134 74
01/18/2011	10/27/2011	10	DIRECTV-CLASS A	47 68	42 63	476 82	426 30	50 52

Open Date	Close Date	Quantity	Description	Sale Price	Unit Cost	Total Proceeds	Total Cost	Gain or Loss
11/19/2010	10/31/2011	15	LIMITED BRANDS INC	43 20	32 77	648 00	491 58	156 42
12/14/2010	10/31/2011	5	LIMITED BRANDS INC	43 20	30 91	216 00	154 55	61 45
03/21/2011	11/01/2011	7	PROCTER & GAMBLE CO	63 04	61 31	441 25	429.17	12 08
03/24/2011	11/01/2011	11	PROCTER & GAMBLE CO	63 04	60 89	693 40	669 82	23 58
07/01/2011	11/08/2011	5	ANADARKO PETROLEUM CORP	82 58	77 54	412 92	387 68	25 24
07/19/2011	11/08/2011	10	ANADARKO PETROLEUM CORP	82 58	81 69	825 84	816 94	8 90
01/31/2011	11/10/2011	10	ROVI CORP	28 38	62 13	283 81	621 31	-337 50
02/17/2011	11/10/2011	10	ROVI CORP	28 38	59 69	283 81	596 87	-313 06
07/27/2011	11/14/2011	30	ARUBA NETWORKS INC	23 69	22 69	710 84	680 62	30 22
10/03/2011	11/14/2011	25	ARUBA NETWORKS INC	23 69	20 85	592 37	521 16	71 21
10/03/2011	11/14/2011	10	ARUBA NETWORKS INC	23 69	20 85	236 95	208 46	28 49
08/18/2011	11/17/2011	15	LAS VEGAS SANDS CORP	45 87	41 73	688 03	625 98	62 05
04/26/2011	11/21/2011	10	PROCTER & GAMBLE CO	61 94	63 89	619 38	638 88	-19 50
07/21/2011	11/22/2011	10	GILEAD SCIENCES INC	38 54	42 68	385 43	426 83	-41 40
07/21/2011	11/22/2011	7	GILEAD SCIENCES INC	38 54	42 68	269 80	298 78	-28 98
08/08/2011	11/22/2011	10	GILEAD SCIENCES INC	38 54	36 86	385 43	368 56	16 87
02/16/2011	11/30/2011	10	CELGENE CORP	62 49	53 77	624 93	537 70	87 23
05/11/2011	12/01/2011	20	RIVERBED TECHNOLOGY INC	25 93	35 92	518 52	718 50	-199 98
03/10/2011	12/05/2011	15	WELLPOINT INC	69 15	68 36	1,037 31	1,025 44	11 87
04/12/2011	12/06/2011	26	CONOCOPHILLIPS	73 01	77 29	1,898 22	2,009 48	-111 26
06/10/2011	12/06/2011	15	CONOCOPHILLIPS	73 01	71 99	1,095 13	1,079 87	15 26
09/22/2011	12/06/2011	10	PEPSICO INC	64 79	60 25	647 91	602 47	45 44
03/25/2011	12/13/2011	10	CELGENE CORP	64 00	55 48	640 00	554 80	85 20
03/07/2011	12/13/2011	50	METLIFE INC	31 48	45 90	1,574 03	2,294 79	-720 76
04/25/2011	12/13/2011	15	METLIFE INC	31 48	44 16	472 21	662 47	-190 26
05/11/2011	12/15/2011	15	RIVERBED TECHNOLOGY INC	23 29	35 93	349 39	538 88	-189 49
05/27/2011	12/15/2011	15	RIVERBED TECHNOLOGY INC	23 29	37 90	349 39	568 44	-219 05
01/18/2011	12/21/2011	25	COMCAST CORP-CL A	23 55	22 82	588 66	570 46	18 20
06/10/2011	12/21/2011	20	CONOCOPHILLIPS	70 47	71 99	1,409 31	1,439 82	-30 51
07/15/2011	12/21/2011	5	CONOCOPHILLIPS	70 47	76 44	352 33	382 20	-29 87
01/03/2011	12/21/2011	29	LOWE'S COS INC	25 64	25 33	743 45	734 51	8 94
01/27/2011	12/21/2011	6	LOWE'S COS INC	25 64	26 16	153 82	156 96	-3 14
06/16/2011	12/21/2011	25	UNITEDHEALTH GROUP INC	49 90	49 53	1,247 59	1,238 35	9 24
06/20/2011	12/21/2011	10	UNITEDHEALTH GROUP INC	49 90	51 24	499 03	512 40	-13 37
			SUBTOTAL FOR SHORT-TERM NON-COVERED			203,307 54	198,180 02	5,127 52

LONG-TERM NON-COVERED

Open Date	Close Date	Quantity	Description	Sale Price	Unit Cost	Total Proceeds	Total Cost	Gain or Loss
10/05/2009	01/05/2011	4	***ALCON INC	163 15	135 45	652 60	541 81	110 79
10/30/2009	01/10/2011	6	***ALCON INC	162 50	143 76	974 99	862 57	112 42
06/24/2009	01/11/2011	20	AT&T INC	27 88	24 81	557 67	496 29	61 38
08/05/2009	01/11/2011	25	AT&T INC	27 88	25 76	697 10	644 04	53 06
09/17/2009	01/11/2011	25	AT&T INC	27 88	26 40	697 09	659 89	37 20
07/18/2007	01/11/2011	10	SCHLUMBERGER LTD	82 03	90 22	820 35	902 17	-81 82
09/10/2007	01/11/2011	1	SCHLUMBERGER LTD	82 03	97 55	82 03	97 55	-15 52
10/30/2009	01/14/2011	4	***ALCON INC	163 05	143 76	652 20	575 04	77 16
12/22/2009	01/14/2011	7	***ALCON INC	163 05	161 67	1,141 34	1,131 70	9 64

Open Date	Close Date	Quantity	Description	Sale Price	Unit Cost	Total Proceeds	Total Cost	Gain or Loss
09/21/2009	01/19/2011	50	EMC CORP/MASS	24 18	16 74	1,208 98	836 77	372 21
10/08/2009	01/20/2011	5	FREEPORT-MCMORAN COPPER	109 80	74 69	548 99	373 46	175 53
01/17/2007	01/24/2011	1	GOOGLE INC-CL A	607 63	504 15	607 63	504 15	103 48
10/08/2009	01/25/2011	3	FREEPORT-MCMORAN COPPER	105 46	74 69	316 37	224 08	92 29
11/06/2009	01/26/2011	12	***INGERSOLL-RAND PLC	46 39	33 73	556 67	404 75	151 92
05/15/2008	01/28/2011	1	CME GROUP INC	305 19	474 11	305 19	474 11	-168 92
10/21/2008	01/28/2011	3	CME GROUP INC	305 19	346 03	915 56	1,038 09	-122 53
12/22/2009	01/31/2011	3	***ALCON INC	163 30	161 67	489 90	485 01	4 89
01/11/2010	01/31/2011	2	***ALCON INC	163 30	154 88	326 60	309 77	16 83
10/09/2009	01/31/2011	18	***COOPER INDUSTRIES PLC	61 36	39 14	1,104 54	704 56	399 98
11/20/2009	02/01/2011	30	***TYCO ELECTRONICS LTD	37 07	23 89	1,112 21	716 78	395 43
05/08/2009	02/08/2011	12	KOHLS CORP	51 78	43 97	621 39	527 64	93 75
06/12/2009	02/08/2011	6	KOHLS CORP	51 78	46 34	310 69	278 05	32 64
07/02/2008	02/09/2011	4	APPLE INC	357 61	174 71	1,430 43	698 83	731 60
01/11/2010	02/10/2011	3	***ALCON INC	164 15	154 89	492 44	464 66	27 78
01/19/2010	02/10/2011	2	***ALCON INC	164 15	153 70	328 30	307 41	20 89
10/26/2007	02/10/2011	15	CISCO SYSTEMS INC	19 11	31 89	286 70	478 36	-191 66
02/04/2008	02/10/2011	55	CISCO SYSTEMS INC	19 11	24 13	1,051 22	1,326 92	-275 70
11/12/2008	02/11/2011	17	GILEAD SCIENCES INC	38 14	43 76	648 45	743 96	-95 51
03/31/2009	02/11/2011	30	GILEAD SCIENCES INC	38 14	46 13	1,144 32	1,383 92	-239 60
02/04/2008	02/14/2011	30	CISCO SYSTEMS INC	18 82	24 13	564 65	723 77	-159 12
02/04/2008	02/16/2011	15	CISCO SYSTEMS INC	18 63	24 13	279 40	361 89	-82 49
09/22/2009	02/16/2011	35	CISCO SYSTEMS INC	18 63	23 39	651 93	818 61	-166 68
01/19/2010	02/17/2011	3	***ALCON INC	164 83	153 71	494 49	461 12	33 37
03/31/2009	02/17/2011	5	GILEAD SCIENCES INC	39 32	46 13	196 59	230 65	-34 06
01/12/2010	02/17/2011	10	GILEAD SCIENCES INC	39 32	44 89	393 19	448 94	-55 75
10/21/2008	02/18/2011	2	CME GROUP INC	302 92	346 03	605 84	692 06	-86 22
12/01/2009	02/18/2011	34	WELLS FARGO & COMPANY	32 65	28 03	1,110 02	953 00	157 02
12/01/2009	02/22/2011	1	WELLS FARGO & COMPANY	31 59	28 03	31 59	28 03	3 56
12/17/2009	02/22/2011	24	WELLS FARGO & COMPANY	31 59	25 99	758 12	623 70	134 42
11/06/2009	02/23/2011	6	CONOCOPHILLIPS	79 03	51 96	474 15	311 79	162 36
11/12/2009	02/23/2011	15	***SUNCOR ENERGY INC	47 00	34 61	705 06	519 12	185 94
09/22/2009	02/24/2011	10	CISCO SYSTEMS INC	18 29	23 39	182 95	233 89	-50 94
06/12/2009	02/28/2011	10	KOHLS CORP	53 44	46 34	534 44	463 41	71 03
09/10/2007	03/01/2011	8	SCHLUMBERGER LTD	92 70	97 55	741 64	780 42	-38 78
02/10/2010	03/03/2011	5	***ALCON INC	165 88	157 28	829 38	786 42	42 96
11/19/2009	03/03/2011	35	FORD MOTOR CO	14 81	8 78	518 34	307 16	211 18
09/10/2007	03/03/2011	5	SCHLUMBERGER LTD	92 49	97 55	462 47	487 76	-25 29
12/23/2009	03/03/2011	10	***SUNCOR ENERGY INC	46 72	35 50	467 18	354 97	112 21
05/29/2009	03/04/2011	10	***ENSCO PLC- SPON ADR	56 97	38 71	569 75	387 10	182 65
02/12/2010	03/04/2011	15	***ENSCO PLC- SPON ADR	56 97	40 28	854 62	604 19	250 43
05/04/2009	03/08/2011	10	***VODAFONE GROUP PLC-SP ADR	29 44	19 27	294 41	192 74	101 67
05/04/2009	03/08/2011	45	***VODAFONE GROUP PLC-SP ADR	29 44	19 27	1,324 86	867 31	457 55
05/07/2009	03/08/2011	35	***VODAFONE GROUP PLC-SP ADR	29 44	18 31	1,030 45	640 83	389 62
12/17/2009	03/09/2011	65	GENERAL ELECTRIC CO	20 58	15 83	1,337 69	1,028 86	308 83
04/14/2009	03/09/2011	10	JPMORGAN CHASE & CO	46 63	32 93	466 31	329 31	137 00
11/20/2009	03/10/2011	15	***TYCO ELECTRONICS LTD	34 66	23 89	519 86	358 39	161 47
01/12/2010	03/11/2011	10	GILEAD SCIENCES INC	40 93	44 89	409 28	448 94	-39 66
02/12/2010	03/11/2011	5	GILEAD SCIENCES INC	40 93	46 66	204 64	233 31	-28 67

Open Date	Close Date	Quantity	Description	Sale Price	Unit Cost	Total Proceeds	Total Cost	Gain or Loss
09/04/2009	03/11/2011	30	INTEL CORP	20 85	19 50	625 64	584 94	40 70
06/12/2009	03/11/2011	9	KOHLS CORP	54 89	46 34	494 01	417 07	76 94
06/01/2009	03/15/2011	40	***NEXEN INC	25 59	25 91	1,023 75	1,036 40	-12 65
10/02/2009	03/15/2011	250	OFFICE DEPOT INC	5 20	6 16	1,300 80	1,540 53	-239 73
10/09/2009	03/16/2011	2	***COOPER INDUSTRIES PLC	61 19	39 14	122 38	78 28	44 10
11/10/2009	03/16/2011	5	***COOPER INDUSTRIES PLC	61 19	42 09	305 94	210 47	95 47
04/20/2009	03/16/2011	25	THE WALT DISNEY CO	40 87	19 90	1,021 82	497 52	524 30
01/25/2010	03/16/2011	6	GOLDMAN SACHS GROUP INC	155 20	157 13	931 17	942 77	-11 60
09/30/2009	03/17/2011	25	INTEL CORP	19 91	19 72	497 64	492 95	4 69
10/21/2008	03/18/2011	2	CME GROUP INC	286 43	346 02	572 86	692 05	-119 19
02/24/2010	03/22/2011	6	NEWFIELD EXPLORATION CO	75 66	48 90	453 95	293 41	160 54
02/12/2010	03/23/2011	20	***ENSCO PLC- SPON ADR	56 85	40 28	1,136 99	805 59	331 40
09/10/2007	03/23/2011	6	SCHLUMBERGER LTD	88 22	97 55	529 33	585 32	-55 99
03/19/2010	03/24/2011	70	DELTA AIR LINES INC	9 99	12 81	699 53	896 54	-197 01
03/23/2010	03/24/2011	45	DELTA AIR LINES INC	9 99	13 27	449 70	596 96	-147 26
05/08/2009	03/24/2011	5	KOHLS CORP	52 62	43 97	263 09	219 85	43 24
12/17/2009	03/28/2011	25	***GARMIN LTD	33 96	30 76	848 89	769 07	79 82
01/29/2010	03/28/2011	15	***GARMIN LTD	33 96	32 82	509 34	492 31	17 03
06/19/2009	03/28/2011	19	KOHLS CORP	53 04	43 90	1,007 80	834 06	173 74
11/13/2007	03/28/2011	6	SCHLUMBERGER LTD	90 81	92 47	544 85	554 85	-10 00
11/13/2007	03/30/2011	9	SCHLUMBERGER LTD	93 68	92 48	843 10	832 28	10 82
09/30/2009	04/05/2011	25	INTEL CORP	19 75	19 72	493 74	492 95	0 79
12/10/2009	04/05/2011	32	JPMORGAN CHASE & CO	46 34	41 13	1,482 76	1,316 18	166 58
06/19/2009	04/06/2011	1	KOHLS CORP	54 34	43 90	54 34	43 90	10 44
12/23/2009	04/06/2011	10	***SUNCOR ENERGY INC	44 72	35 50	447 18	354 96	92 22
07/01/2009	04/06/2011	60	SMITHFIELD FOODS INC	23 06	14 05	1,383 50	842 73	540 77
09/14/2009	04/11/2011	65	BB&T CORP	27 30	26 86	1,774 50	1,745 59	28 91
05/16/2003	04/14/2011	372	ALLIANCEBERNSTEIN GLOBAL	9 12	8 69	3,400 00	3,239 70	160 30
		807	REAL ESTATE INVT FD II CL I					
11/23/2009	04/14/2011	80	DELL INC	14 97	14 69	1,197 60	1,175 52	22 08
01/29/2010	04/14/2011	10	***GARMIN LTD	33 67	32 82	336 71	328 21	8 50
12/31/2009	04/14/2011	15	JPMORGAN CHASE & CO	45 12	41 98	676 76	629 73	47 03
04/23/2009	04/14/2011	25	TIME WARNER INC	35 56	20 40	888 97	510 12	378 85
05/16/2003	04/14/2011	320	BERNSTEIN INTERNATIONAL	15 92	14 52	5,100 00	4,651 51	448 49
		352	PORTFOLIO					
11/13/2007	04/18/2011	13	GILEAD SCIENCES INC	40 97	42 63	532 65	554 18	-21 53
04/15/2008	04/21/2011	14	***TEVA PHARMACEUTICAL-SP ADR	45 97	46 04	643 64	644 57	-0 93
07/15/2008	04/21/2011	25	***TEVA PHARMACEUTICAL-SP ADR	45 97	42 07	1,149 37	1,051 69	97 68
02/16/2010	04/21/2011	14	***TEVA PHARMACEUTICAL-SP ADR	45 97	58 48	643 64	818 78	-175 14
01/25/2010	04/25/2011	2	GOLDMAN SACHS GROUP INC	151 73	157 13	303 45	314 26	-10 81
01/27/2010	04/25/2011	5	GOLDMAN SACHS GROUP INC	151 73	149 55	758 63	747 75	10 88
09/21/2009	04/26/2011	5	EMC CORP/MASS	28 20	16 74	141 00	83 68	57 32
11/04/2009	04/26/2011	25	EMC CORP/MASS	28 20	16 56	705 02	414 11	290 91
12/17/2009	04/28/2011	46	WELLS FARGO & COMPANY	29 27	25 99	1,346 63	1,195 43	151 20
12/17/2009	04/28/2011	20	WELLS FARGO & COMPANY	29 27	25 99	585 49	519 75	65 74
12/31/2009	04/28/2011	25	WELLS FARGO & COMPANY	29 27	27 17	731 87	679 28	52 59
01/20/2010	04/28/2011	4	WELLS FARGO & COMPANY	29 27	28 06	117 10	112 25	4 85
04/22/2010	04/28/2011	16	WELLS FARGO & COMPANY	29 27	33 50	468 39	535 98	-67 59
04/14/2009	04/29/2011	5	JPMORGAN CHASE & CO	45 75	32 93	228 75	164 66	64 09

Open Date	Close Date	Quantity	Description	Sale Price	Unit Cost	Total Proceeds	Total Cost	Gain or Loss
01/04/2010	04/29/2011	18	JPMORGAN CHASE & CO	45 75	42 85	823 48	771 36	52 12
11/20/2009	05/02/2011	30	***TE CONNECTIVITY LTD	36 07	23 89	1,082 00	716 79	365 21
01/20/2010	05/05/2011	35	WELLS FARGO & COMPANY	27 89	28 06	976 01	982 16	-6 15
05/03/2010	05/06/2011	51	LOWE'S COS INC	25 70	27 85	1,310 73	1,420 51	-109 78
03/31/2008	05/09/2011	20	CAMERON INTERNATIONAL CORP	49 13	41 64	982 63	832 79	149 84
11/06/2009	05/09/2011	23	***INGERSOLL-RAND PLC	51 06	30 88	1,174 40	710 27	464 13
04/01/2010	05/09/2011	2	***INGERSOLL-RAND PLC	51 06	35 67	102 12	71 34	30 78
01/25/2010	05/12/2011	6	GOLDMAN SACHS GROUP INC	141 93	157 13	851 57	942 77	-91 20
02/12/2010	05/13/2011	11	GILEAD SCIENCES INC	41 24	46 66	453 69	513 27	-59 58
03/15/2010	05/13/2011	10	GILEAD SCIENCES INC	41 24	47 49	412 45	474 91	-62 46
03/01/2010	05/16/2011	62	COMCAST CORP-CL A	24 87	16 77	1,541 64	1,039 77	501 87
04/23/2009	05/16/2011	65	JPMORGAN CHASE & CO	43 17	32 24	2,806 25	2,095 60	710 65
05/11/2009	05/16/2011	20	JPMORGAN CHASE & CO	43 17	37 07	863 46	741 35	122 11
01/04/2010	05/16/2011	12	JPMORGAN CHASE & CO	43 17	42 85	518 08	514 24	3 84
04/12/2010	05/18/2011	55	DOW CHEMICAL	36 88	30 76	2,028 64	1,691 65	336 99
01/20/2010	05/19/2011	11	WELLS FARGO & COMPANY	28 58	28 06	314 38	308 68	5 70
01/25/2010	05/19/2011	25	WELLS FARGO & COMPANY	28 58	27 51	714 49	687 67	26 82
01/26/2010	05/19/2011	4	WELLS FARGO & COMPANY	28 58	28 11	114 32	112 44	1 88
03/31/2008	05/24/2011	10	CAMERON INTERNATIONAL CORP	47 52	41 64	475 16	416 39	58 77
11/10/2009	05/24/2011	5	CAMERON INTERNATIONAL CORP	47 52	40 46	237 58	202 31	35 27
10/15/2009	05/24/2011	55	MORGAN STANLEY	23 55	32 15	1,295 35	1,768 45	-473 10
11/10/2009	05/26/2011	15	CAMERON INTERNATIONAL CORP	47 76	40 46	716 41	606 91	109 50
11/10/2009	05/26/2011	10	***COOPER INDUSTRIES PLC	61 57	42 09	615 69	420 93	194 76
05/11/2009	05/26/2011	15	JPMORGAN CHASE & CO	42 45	37 07	636 72	556 01	80 71
08/10/2009	06/07/2011	10	DEVON ENERGY CORPORATION	80 74	63 89	807 38	638 86	168 52
11/20/2009	06/07/2011	10	DEVON ENERGY CORPORATION	80 74	67 58	807 38	675 79	131 59
02/24/2010	06/07/2011	18	NEWFIELD EXPLORATION CO	70 13	48 90	1,262 43	880 23	382 20
05/07/2010	06/07/2011	25	TIME WARNER INC	35 13	30 76	878 36	768 94	109 42
07/07/2009	06/13/2011	2	HUNTINGTON INGALLS INDUST-WI	36 65	31 20	73 31	62 40	10 91
08/17/2009	06/13/2011	6	HUNTINGTON INGALLS INDUST-WI	36 65	25 25	219 93	151 49	68 44
08/17/2009	06/15/2011	100	CONSTELLATION BRANDS INC-A	21 12	14 38	2,112 03	1,437 68	674 35
04/17/2009	06/17/2011	30	TIME WARNER CABLE	74 74	29 11	2,242 16	873 45	1,368 71
05/05/2009	06/17/2011	5	TIME WARNER CABLE	74 74	33 88	373 69	169 40	204 29
02/24/2010	06/21/2011	1	NEWFIELD EXPLORATION CO	64 74	48 90	64 74	48 90	15 84
07/01/2009	06/27/2011	45	SMITHFIELD FOODS INC	21 90	14 05	985 50	632 05	353 45
05/16/2003	07/07/2011	542	ALLIANCEBERNSTEIN GLOBAL	9 59	8 69	5,200 00	4,711 99	488 01
		231	REAL ESTATE INVT FD II CL I					
05/11/2010	07/07/2011	7	CELGENE CORP	61 65	58 83	431 56	411 81	19 75
04/01/2010	07/07/2011	20	***INGERSOLL-RAND PLC	46 79	35 67	935 84	713 38	222 46
04/01/2010	07/07/2011	5	***INGERSOLL-RAND PLC	46 79	35 67	233 96	178 34	55 62
05/10/2010	07/07/2011	8	LOWE'S COS INC	24 10	26 73	192 82	213 82	-21 00
06/22/2010	07/07/2011	5	NEWS CORP	17 45	13 67	87 25	68 37	18 88
06/22/2010	07/07/2011	55	NEWS CORP	17 45	13 67	959 76	752 04	207 72
06/22/2010	07/07/2011	10	NEWS CORP	17 45	13 67	174 50	136 73	37 77
05/19/2003	07/07/2011	330	BERNSTEIN INTERMEDIATE	13 90	13 59	4,600 00	4,497 41	102 59
		935	DURATION PORTFOLIO					
04/22/2010	07/14/2011	15	***ENSCO PLC- SPON ADR	51 57	50 10	773 55	751 46	22 09
05/11/2010	07/14/2011	15	***ENSCO PLC- SPON ADR	51 57	43 10	773 55	646 46	127 09
11/10/2009	07/18/2011	15	***COOPER INDUSTRIES PLC	57 53	42 09	862 97	631 40	231 57

Open Date	Close Date	Quantity	Description	Sale Price	Unit Cost	Total Proceeds	Total Cost	Gain or Loss
02/25/2010	07/18/2011	5	***COOPER INDUSTRIES PLC	57 53	44 76	287 66	223 82	63 84
11/20/2009	07/18/2011	10	DEVON ENERGY CORPORATION	79 95	67 58	799 53	675 78	123 75
12/10/2009	07/18/2011	5	DEVON ENERGY CORPORATION	79 95	64 43	399 77	322 17	77 60
12/10/2009	07/21/2011	5	DEVON ENERGY CORPORATION	83 59	64 43	417 93	322 17	95 76
05/04/2010	07/21/2011	15	EXPRESS SCRIPTS INC	55 46	50 03	831 95	750 47	81 48
05/11/2010	07/21/2011	20	EXPRESS SCRIPTS INC	55 46	51 69	1,109 26	1,033 83	75 43
05/12/2010	07/21/2011	1	GOODRICH CORP	98 08	76 31	98 08	76 31	21 77
02/25/2010	07/29/2011	16	***COOPER INDUSTRIES PLC	52 28	44 76	836 51	716 24	120 27
04/21/2010	07/29/2011	15	LOWE'S COS INC	21 39	26 67	320 82	400 06	-79 24
05/03/2010	07/29/2011	19	LOWE'S COS INC	21 39	27 85	406 38	529 21	-122 83
05/10/2010	08/03/2011	27	LOWE'S COS INC	20 39	26 73	550 47	721 65	-171 18
07/09/2010	08/03/2011	6	OCCIDENTAL PETROLEUM CORP	93 55	81 16	561 30	486 97	74 33
06/24/2010	08/08/2011	5	JOHNSON & JOHNSON	61 50	59 51	307 51	297 53	9 98
06/30/2010	08/08/2011	5	JOHNSON & JOHNSON	61 50	59 22	307 51	296 09	11 42
03/10/2010	08/09/2011	50	GAP INC/THE	15 91	22 34	795 40	1,116 89	-321 49
03/31/2010	08/09/2011	60	GAP INC/THE	15 91	23 14	954 49	1,388 47	-433 98
12/03/2009	08/10/2011	225	OFFICE DEPOT INC	2 52	6 46	567 00	1,453 88	-886 88
07/09/2010	08/11/2011	4	OCCIDENTAL PETROLEUM CORP	84 64	81 16	338 58	324 65	13 93
07/07/2009	08/15/2011	15	NORTHROP GRUMMAN CORP	53 03	40 66	795 46	609 88	185 58
01/17/2007	08/16/2011	1	GOOGLE INC-CL A	543 36	504 16	543 36	504 16	39 20
06/30/2009	08/16/2011	28	NEWS CORP	17 00	9 09	476 13	254 45	221 68
06/30/2009	08/19/2011	50	NEWS CORP	16 05	9 09	802 41	454 38	348 03
06/30/2010	08/22/2011	10	JOHNSON & JOHNSON	63 43	59 22	634 27	592 19	42 08
07/28/2010	08/24/2011	25	***BUNGE LTD	61 49	55 24	1,537 17	1,381 04	156 13
01/17/2007	08/26/2011	1	GOOGLE INC-CL A	527 94	504 15	527 94	504 15	23 79
03/17/2010	08/30/2011	25	***ROYAL CARIBBEAN CRUISES LTD	25 89	31 57	647 25	789 29	-142 04
08/17/2009	09/01/2011	15	NORTHROP GRUMMAN CORP	53 58	42 30	803 74	634 50	169 24
06/30/2009	09/02/2011	27	NEWS CORP	16 46	9 09	444 29	245 37	198 92
06/22/2010	09/02/2011	65	NEWS CORP	16 46	13 67	1,069 58	888 77	180 81
12/17/2009	09/12/2011	40	GENERAL ELECTRIC CO	14 98	15 83	599 00	633 15	-34 15
02/16/2010	09/12/2011	10	GENERAL ELECTRIC CO	14 98	15 91	149 75	159 12	-9 37
08/04/2010	09/15/2011	4	GOLDMAN SACHS GROUP INC	106 46	153 97	425 85	615 89	-190 04
06/01/2009	09/16/2011	60	***NEXEN INC	19 30	25 91	1,157 85	1,554 61	-396 76
07/27/2009	09/16/2011	25	***NEXEN INC	19 30	20 73	482 44	518 14	-35 70
02/01/2010	09/16/2011	70	***NEXEN INC	19 30	22 34	1,350 82	1,563 67	-212 85
08/09/2010	09/21/2011	10	CELGENE CORP	64 72	56 91	647 22	569 12	78 10
07/02/2008	09/28/2011	3	APPLE INC	402 47	174 71	1,207 41	524 12	683 29
10/21/2008	09/28/2011	1	APPLE INC	402 47	96 58	402 47	96 58	305 89
07/28/2010	09/30/2011	15	***BUNGE LTD	58 67	55 24	880 04	828 63	51 41
08/13/2010	10/03/2011	457 038	OVERLAY A PORTFOLIO CLASS 1	10 94	10 31	5,000 00	4,712 06	287 94
04/01/2010	10/05/2011	15	***INGERSOLL-RAND PLC	27 68	35 67	415 14	535 03	-119 89
02/25/2010	10/05/2011	10	NOBLE ENERGY INC	72 41	70 43	724 11	704 33	19 78
08/02/2010	10/06/2011	15	***BUNGE LTD	57 53	52 12	862 89	781 73	81 16
02/12/2010	10/11/2011	8	GILEAD SCIENCES INC	39 86	46 66	318 84	373 29	-54 45
04/15/2010	10/11/2011	7	GILEAD SCIENCES INC	39 86	45 52	278 99	318 66	-39 67
09/07/2010	10/11/2011	15	STARBUCKS CORP	41 10	24 81	616 44	372 15	244 29
08/17/2009	10/20/2011	20	NORTHROP GRUMMAN CORP	54 18	42 30	1,083 54	846 00	237 54
08/09/2010	10/21/2011	7	CELGENE CORP	66 45	56 91	465 14	398 39	66 75

Open Date	Close Date	Quantity	Description	Sale Price	Unit Cost	Total Proceeds	Total Cost	Gain or Loss
09/20/2010	10/21/2011	3	CELGENE CORP	66 45	55 72	199 35	167 16	32 19
03/23/2010	10/26/2011	80	DELTA AIR LINES INC	8 46	13 27	676 93	1,061 27	-384 34
09/23/2010	10/27/2011	14	CITRIX SYSTEMS INC	75 25	68 70	1,053 56	961 87	91 69
10/25/2010	10/27/2011	6	CITRIX SYSTEMS INC	75 25	60 88	451 53	365 28	86 25
09/20/2010	10/27/2011	7	CELGENE CORP	65 19	55 72	456 32	390 03	66 29
01/26/2010	10/27/2011	21	WELLS FARGO & COMPANY	27 17	28 11	570 54	590 31	-19 77
01/27/2010	10/27/2011	25	WELLS FARGO & COMPANY	27 17	27 75	679 21	693 81	-14 60
04/19/2010	10/27/2011	25	WELLS FARGO & COMPANY	27 17	32 57	679 22	814 28	-135 06
04/22/2010	10/27/2011	4	WELLS FARGO & COMPANY	27 17	33 50	108 67	134 00	-25 33
11/06/2009	10/28/2011	19	CONOCOPHILLIPS	71 90	51 96	1,366 13	987 32	378 81
02/24/2010	10/28/2011	16	CONOCOPHILLIPS	71 90	48 08	1,150 42	769 31	381 11
04/20/2009	10/28/2011	15	THE WALT DISNEY CO	36 09	19 90	541 28	298 51	242 77
09/28/2010	10/28/2011	6	GOODRICH CORP	122 74	72 52	736 43	435 15	301 28
09/07/2010	10/28/2011	20	STARBUCKS CORP	42 51	24 81	850 22	496 19	354 03
09/21/2010	11/01/2011	5	GOLDMAN SACHS GROUP INC	104 82	152 98	524 08	764 89	-240 81
05/11/2009	11/01/2011	15	JPMORGAN CHASE & CO	32 84	37 07	492 65	556 01	-63 36
09/22/2009	11/01/2011	25	JOHNSON CONTROLS INC	31 51	26 62	787 83	665 59	122 24
04/28/2010	11/01/2011	45	SMITHFIELD FOODS INC	22 11	18 95	994 89	852 57	142 32
06/30/2009	11/03/2011	1	NVR INC	634 83	501 24	634 84	501 24	133 60
08/25/2009	11/03/2011	1	NVR INC	634 83	683 58	634 83	683 58	-48 75
08/30/2010	11/04/2011	16	MONSANTO CO	71 46	56 54	1,143 31	904 68	238 63
03/01/2010	11/09/2011	19	COMCAST CORP-CL A	21 87	16 77	415 55	318 63	96 92
04/01/2010	11/09/2011	23	COMCAST CORP-CL A	21 87	18 91	503 03	434 99	68 04
06/18/2010	11/11/2011	25	JPMORGAN CHASE & CO	33 38	38 86	834 58	971 54	-136 96
04/01/2010	11/14/2011	30	COMCAST CORP-CL A	22 33	18 91	669 76	567 37	102 39
02/25/2010	11/16/2011	5	NOBLE ENERGY INC	95 82	70 43	479 09	352 16	126 93
03/01/2010	11/16/2011	5	NOBLE ENERGY INC	95 82	73 45	479 09	367 25	111 84
09/21/2010	11/17/2011	10	GOLDMAN SACHS GROUP INC	92 56	152 98	925 62	1,529 77	-604 15
05/11/2009	11/17/2011	20	JPMORGAN CHASE & CO	30 60	37 07	611 90	741 36	-129 46
06/18/2010	11/17/2011	15	JPMORGAN CHASE & CO	30 60	38 86	458 93	582 92	-123 99
11/13/2007	11/22/2011	12	GILEAD SCIENCES INC	38 54	42 63	462 52	511 56	-49 04
11/12/2008	11/22/2011	8	GILEAD SCIENCES INC	38 54	43 76	308 34	350 11	-41 77
04/15/2010	11/22/2011	48	GILEAD SCIENCES INC	38 54	45 52	1,850 06	2,185 08	-335 02
06/04/2010	11/23/2011	20	DOW CHEMICAL	24 87	25 43	497 31	508 52	-11 21
07/19/2010	11/23/2011	3	DOW CHEMICAL	24 87	25 00	74 60	75 00	-0 40
05/19/2003	11/25/2011	353 857	BERNSTEIN INTERMEDIATE DURATION PORTFOLIO	14 13	13 59	5,000 00	4,808 92	191 08
02/24/2010	12/06/2011	9	CONOCOPHILLIPS	73 01	48 08	657 08	432 74	224 34
11/01/2010	12/15/2011	15	***ACCENTURE PLC-CL A	56 32	44 65	844 85	669 72	175 13
06/11/2010	12/21/2011	2	COMCAST CORP-CL A	23 55	17 94	47 09	35 89	11 20
			SUBTOTAL FOR LONG-TERM NON-COVERED			188,060 77	170,697 31	17,363 46

CASH IN LIEU COVERED

Open Date	Close Date	Quantity	Description	Sale Price	Unit Cost	Total Proceeds	Total Cost	Gain or Loss
	04/18/2011		HUNTINGTON INGALLS INDUST-WI			25 32		25 32
	07/13/2011		MARATHON PETROLEUM CORP			20 29		20 29

Open Date	Close Date	Quantity	Description	Sale Price	Unit Cost	Total Proceeds	Total Cost	Gain or Loss
			SUBTOTAL FOR CASH IN LIEU COVERED			45 61	0 00	45 61
TOTAL						391,413.92	368,877 33	22,536.59

** ACCOUNT TOTALS **

CURRENT PERIOD - G/L		22,536 59
SHORT TERM - COVERED (COST BASIS REPORTED ON 1099-B)	0 00	
SHORT TERM - NON-COVERED (COST BASIS NOT REPORTED ON 1099-B)	5,127 52	
SHORT TERM TOTAL		5,127 52
LONG TERM - COVERED (COST BASIS REPORTED ON 1099-B)	0 00	
LONG TERM - NON-COVERED (COST BASIS NOT REPORTED ON 1099-B)	17,363 46	
LONG TERM TOTAL		17,363 46
CIL - COVERED		45 61

Capital-Gains Distributions **If** you own shares of the Sanford C Bernstein Fund, Inc , you may have received an annual capital-gains distribution (different from the capital gains or losses on securities sold, which are listed in this report) Long-term capital-gains distributions are a separate item on the I R S forms, and appear on the Summary-of-Key-Items report

Zero-Cost Transactions If you transferred securities to Bernstein for which the purchase price was unavailable, the total capital-gains figure that appears on this report needs to be adjusted Any such transactions are segregated on the Capital-Gains report, with the cost entered as zero You will need to update the report data with the correct purchase information

CIL represents cash in lieu of fractional shares

This information should be reviewed by your tax advisor or accountant