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

OMB No 1545-0052

2011

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

For calendar year 2011 or tax year beginning , 2011, and ending , 20

Name of foundation TED NASH LONG LIFE FOUNDATION		A Employer identification number 74-2875627
C/O DANIEL A. PALMER		B Telephone number (see instructions) (254) 776-3336
Number and street (or P O box number if mail is not delivered to street address)	Room/suite	
510 N. VALLEY MILLS DRIVE	600	
City or town, state, and ZIP code WACO, TX 76710		
G Check all that apply ☐ Initial return ☐ Initial return of a former public charity ☐ Final return ☐ Amended return ☐ Address change ☐ Name change		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) \$ 7,320,887. J Accounting method ☒ Cash ☐ Accrual ☐ Other (specify) _____ (Part I, column (d) must be on cash basis)		

Part II 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				
	4 Dividends and interest from securities	123,608.	123,608		ATCH 1
	5a Gross rents				
	b Net rental income or (loss)				
	6a Net gain or (loss) from sale of assets not on line 10	347,829.			
	b Gross sales price for all assets on line 6a 3,466,999.		347,829.		
	7 Capital gain net income (from Part IV, line 2)				
	8 Net short-term capital gain				
	9 Income modifications				
	10a Gross sales less returns and allowances				
Operating and Administrative Expenses	b Less Cost of goods sold				
	c Gross profit or (loss) (attach schedule)				
	11 Other income (attach schedule)	-10,547.	60,230.		ATCH 2
	12 Total. Add lines 1 through 11	460,890.	531,667.		
	13 Compensation of officers, directors, trustees, etc.	3,416.	1,708.		1,708.
	14 Other employee salaries and wages				
	15 Pension plans, employee benefits				
	16a Legal fees (attach schedule) ATCH 3	11,292.	5,646.		5,646.
	b Accounting fees (attach schedule) ATCH 4	8,250.	8,250.		
	c Other professional fees (attach schedule)	150,816.	150,816.		
	17 Interest				
	18 Taxes (attach schedule) (see instructions)	10,425	4,433.		
	19 Depreciation (attach schedule) and depletion				
	20 Occupancy				
	21 Travel, conferences, and meetings				
	22 Printing and publications				
	23 Other expenses (attach schedule) ATCH 4	1,157.	792.		365.
	24 Total operating and administrative expenses				
	Add lines 13 through 23	185,356.	171,645.		7,719.
	25 Contributions, gifts, grants paid	110,400.			110,400.
	26 Total expenses and disbursements. Add lines 24 and 25	295,756.	171,645.	0	118,119.
	27 Subtract line 26 from line 12				
a Excess of revenue over expenses and disbursements		165,134.			
b Net investment income (if negative, enter -0-)			360,022.		
c Adjusted net income (if negative, enter -0-)					

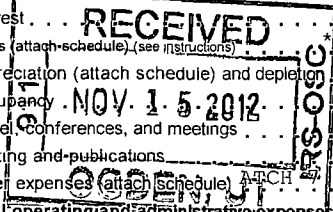
For Paperwork Reduction Act Notice, see instructions.

*ATCH 5 JSA ** ATCH 6

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Part II Balance Sheets		Beginning of year		End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value	
Assets	1	Cash - non-interest-bearing	581,976.	609,012.	609,012.
	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 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			
	10 a	Investments - U.S. and state government obligations (attach schedule), **	20,757.	16,805.	17,423.
	b	Investments - corporate stock (attach schedule) ATCH 9	4,163,397.	4,628,679.	5,067,064.
	c	Investments - corporate bonds (attach schedule) ATCH 10	230,919.	120,808.	116,994.
	11	Investments - land, buildings, and equipment basis ▶			
	Less: accumulated depreciation (attach schedule) ▶				
12	Investments - mortgage loans				
13	Investments - other (attach schedule) ATCH 11	1,356,022.	1,496,655.	1,510,394.	
14	Land, buildings, and equipment basis ▶				
	Less: accumulated depreciation (attach schedule) ▶				
15	Other assets (describe ▶)				
16	Total assets (to be completed by all filers - see the instructions. Also, see page 1, item I)	6,353,071.	6,871,959.	7,320,887.	
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	6,353,071.	6,871,959.	
	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)	6,353,071.	6,871,959.	
	31	Total liabilities and net assets/fund balances (see instructions)	6,353,071.	6,871,959.	

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	6,353,071.
2	Enter amount from Part I, line 27a	2	165,134.
3	Other increases not included in line 2 (itemize) ▶ <u>ATTACHMENT 12</u>	3	355,725.
4	Add lines 1, 2, and 3	4	6,873,930.
5	Decreases not included in line 2 (itemize) ▶ <u>ATTACHMENT 13</u>	5	1,971.
6	Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	6,871,959.

**ATCH 8

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Part IV Capital Gains and Losses for Tax on Investment Income

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

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

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

(i) FMV as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j), if any	(l) Gains (Col (h) gain minus col (k), but not less than -0-) or Losses (from col (h))
a			
b			
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** 347,829.

3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6)
If gain, also enter in Part I, line 8, column (c) (see instructions) If (loss), enter -0- in
Part I, line 8 **3** 0

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

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

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

Was the foundation liable for the section 4942 tax on the distributable amount of any year in the base period?

☐ Yes ☒ No

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

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

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col (b) divided by col (c))
2010	429,046.	7,255,890.	0.059131
2009	320,000.	6,549,379.	0.048860
2008	392,600.	8,763,279.	0.044801
2007	556,352.	10,501,236.	0.052980
2006	630,529.	10,073,140.	0.062595

2 Total of line 1, column (d) **2** 0.268367

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** 0.053673

4 Enter the net value of noncharitable-use assets for 2011 from Part X, line 5 **4** 7,641,972.

5 Multiply line 4 by line 3 **5** 410,168.

6 Enter 1% of net investment income (1% of Part I, line 27b) **6** 3,600.

7 Add lines 5 and 6 **7** 413,768.

8 Enter qualifying distributions from Part XII, line 4 **8** 118,119.

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 VII-A Statements Regarding Activities (continued)

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions)	11		X
12	Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement (see instructions)	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application?	13	X	
Website address N/A				
The books are in care of DANIEL A. PALMER Telephone no 254-776-3336				
Located at 510 N. VALLEY MILLS DRIVE, STE 600 WACO, TX ZIP + 4 76710				
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			
16	At any time during calendar year 2011, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country? See the instructions for exceptions and filing requirements for Form TD F 90-22.1 If "Yes," enter the name of the foreign country	16	Yes	No
				X

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

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

		Yes	No
1a	During the year did the foundation (either directly or indirectly)		
(1)	Engage in the sale or exchange, or leasing of property with a disqualified person? ☐ Yes ☒ No		
(2)	Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person? ☐ Yes ☒ No		
(3)	Furnish goods, services, or facilities to (or accept them from) a disqualified person? ☐ Yes ☒ No		
(4)	Pay compensation to, or pay or reimburse the expenses of, a disqualified person? ☒ Yes ☐ No		
(5)	Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)? ☐ Yes ☒ No		
(6)	Agree to pay money or property to a government official? (Exception. Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days) ☐ Yes ☒ No		
b	If any answer is "Yes" to 1a(1)-(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see instructions)? ☐ Organizations relying on a current notice regarding disaster assistance check here ☐	1b	X
c	Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2011? ☐	1c	X
2	Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5))		
a	At the end of tax year 2011, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2011? ☐ Yes ☒ No If "Yes," list the years		
b	Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement - see instructions) ☐	2b	
c	If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here		
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	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

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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)? ☐ Yes ☒ No

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? ☐ Yes ☒ 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? ☐ Yes ☒ No

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
ATTACHMENT 14		3,416.	0	0

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

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

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

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

(a) Name and address of each person paid more than \$50,000	(b) Type of service	(c) Compensation
NONE		
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 NONE	
2	
All other program-related investments See instructions	
3 NONE	
Total. Add lines 1 through 3	

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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	7,333,492.
b	Average of monthly cash balances	1b	424,855.
c	Fair market value of all other assets (see instructions)	1c	
d	Total (add lines 1a, b, and c)	1d	7,758,347.
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	7,758,347.
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions).	4	116,375.
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	7,641,972.
6	Minimum investment return. Enter 5% of line 5	6	382,099.

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	382,099.
2a	Tax on investment income for 2011 from Part VI, line 5	2a	7,200.
b	Income tax for 2011 (This does not include the tax from Part VI)	2b	
c	Add lines 2a and 2b	2c	7,200.
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	374,899.
4	Recoveries of amounts treated as qualifying distributions	4	
5	Add lines 3 and 4	5	374,899.
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	374,899.

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	118,119.
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	118,119.
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	118,119.

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.

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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				374,899.
2 Undistributed income, if any, as of the end of 2011				
a Enter amount for 2010 only				
b Total for prior years 20 09, 20 08, 20 07				
3 Excess distributions carryover, if any, to 2011				
a From 2006	138,464.			
b From 2007	40,841.			
c From 2008				
d From 2009				
e From 2010	71,411.			
f Total of lines 3a through e	250,716.			
4 Qualifying distributions for 2011 from Part XII, line 4 ▶ \$ 118,119.				
a Applied to 2010, but not more than line 2a				
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				118,119.
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))	250,716.			250,716.
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				6,064.
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		0		
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				

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

NOT APPLICABLE

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

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

4942(j)(3) or

4942(j)(5)

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

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)(ii)

(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))

NONE

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

NONE

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

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

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

ATTACHMENT 15

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

ATTACHMENT 16

c Any submission deadlines

OCTOBER 1

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

ATTACHMENT 17

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

Recipient		If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
Name and address (home or business)					
a Paid during the year					
ATTACHMENT 18					
Total				3a	110,400.
b Approved for future payment					
Total				3b	

Enter gross amounts unless otherwise indicated

(See worksheet in line 13 instructions to verify calculations)

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)
▼	

[illegible]

FORM 990-PF - PART IV**CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis		Gain or (loss)	
243,291.		UBS FINANCIAL - ATTACHMENT D-1 PROPERTY TYPE: SECURITIES 255,245.				P	VARIOUS -11,954.	VARIOUS
110,208.		UBS FINANCIAL - ATTACHMENT D-1 PROPERTY TYPE: SECURITIES 99,998.				P	08/20/2010 10,210.	10/26/2011
85,503.		UBS FINANCIAL - ATTACHMENT D-2 PROPERTY TYPE: SECURITIES 93,624.				P	VARIOUS -8,121.	VARIOUS
105,536.		UBS FINANCIAL - ATTACHMENT D-2 PROPERTY TYPE: SECURITIES 75,415.				P	VARIOUS 30,121.	VARIOUS
9,162.		UBS FINANCIAL - ATTACHMENT D-3 PROPERTY TYPE: SECURITIES 6,483.				P	VARIOUS 2,679.	VARIOUS
71,525.		UBS FINANCIAL - ATTACHMENT D-3 PROPERTY TYPE: SECURITIES 68,396.				P	VARIOUS 3,129.	VARIOUS
		ATTACHMENT D-3 BASIS ADJUSTMENT PROPERTY TYPE: SECURITIES -469.				P	VARIOUS 469.	VARIOUS
		ATTACHMENT D-3 BASIS ADJUSTMENT PROPERTY TYPE: SECURITIES -2,391.				P	VARIOUS 2,391.	VARIOUS
57,735.		UBS FINANCIAL - ATTACHMENT D-4 PROPERTY TYPE: SECURITIES 56,218.				P	VARIOUS 1,517.	VARIOUS
67,094.		UBS FINANCIAL - ATTACHMENT D-4 PROPERTY TYPE: SECURITIES 53,362.				P	VARIOUS 13,732.	VARIOUS
12,682.		UBS FINANCIAL - ATTACHMENT D-5 PROPERTY TYPE: SECURITIES 10,742.				P	VARIOUS 1,940.	VARIOUS
16,748.		UBS FINANCIAL - ATTACHMENT D-6 PROPERTY TYPE: SECURITIES 17,492.				P	VARIOUS -744.	VARIOUS

FORM 990-PF - PART IV**CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
23,933.		UBS FINANCIAL - ATTACHMENT D-7 PROPERTY TYPE: SECURITIES 22,419.				P	VARIOUS 1,514.	VARIOUS
40,926.		UBS FINANCIAL - ATTACHMENT D-7 PROPERTY TYPE: SECURITIES 36,626.				P	VARIOUS 4,300.	VARIOUS
82,355.		UBS FINANCIAL - ATTACHMENT D-8 PROPERTY TYPE: SECURITIES 90,113.				P	VARIOUS -7,758.	VARIOUS
125,497.		UBS FINANCIAL - ATTACHMENT D-8 PROPERTY TYPE: SECURITIES 94,463.				P	VARIOUS 31,034.	VARIOUS
17,300.		UBS FINANCIAL - ATTACHMENT D-9 PROPERTY TYPE: SECURITIES 18,933.				P	VARIOUS -1,633.	VARIOUS
52,848.		UBS FINANCIAL - ATTACHMENT D-9 PROPERTY TYPE: SECURITIES 45,918.				P	VARIOUS 6,930.	VARIOUS
206,194.		UBS FINANCIAL - ATTACHMENT D-10 PROPERTY TYPE: SECURITIES 188,818.				P	VARIOUS 17,376.	VARIOUS
114,875.		UBS FINANCIAL - ATTACHMENT D-10 PROPERTY TYPE: SECURITIES 83,412.				P	VARIOUS 31,463.	VARIOUS
		ATTACHMENT D-10 BASIS ADJUSTMENT PROPERTY TYPE: SECURITIES 13,293.				P	VARIOUS -13,293.	VARIOUS
		ATTACHMENT D-10 BASIS ADJUSTMENT PROPERTY TYPE: SECURITIES 24,672.				P	VARIOUS -24,672.	VARIOUS
306,195.		UBS FINANCIAL - ATTACHMENT D-11 PROPERTY TYPE: SECURITIES 321,070.				P	VARIOUS -14,875.	VARIOUS
187,898.		UBS FINANCIAL - ATTACHMENT D-11 PROPERTY TYPE: SECURITIES 114,992.				P	VARIOUS 72,906.	VARIOUS

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
132,814.		UBS FINANCIAL - ATTACHMENT D-12 PROPERTY TYPE: SECURITIES 131,662.				P	VARIOUS 1,152.	VARIOUS
86,475.		UBS FINANCIAL - ATTACHMENT D-12 PROPERTY TYPE: SECURITIES 53,653.				P	VARIOUS 32,822.	VARIOUS
10,486.		UBS FINANCIAL - ATTACHMENT D-13 PROPERTY TYPE: SECURITIES 7,007.				P	VARIOUS 3,479.	VARIOUS
57,831.		UBS FINANCIAL - ATTACHMENT D-13 PROPERTY TYPE: SECURITIES 31,604.				P	VARIOUS 26,227.	VARIOUS
1,017.		UBS FINANCIAL - ATTACHMENT D-14 PROPERTY TYPE: SECURITIES 1,372.				P	VARIOUS -355.	VARIOUS
23,003.		UBS FINANCIAL - ATTACHMENT D-14 PROPERTY TYPE: SECURITIES 16,268.				P	VARIOUS 6,735.	VARIOUS
363,077.		UBS FINANCIAL - ATTACHMENT D-15 PROPERTY TYPE: SECURITIES 305,086.				P	VARIOUS 57,991.	VARIOUS
121,001.		UBS FINANCIAL - ATTACHMENT D-15 PROPERTY TYPE: SECURITIES 78,592.				P	VARIOUS 42,409.	VARIOUS
16,773.		UBS FINANCIAL - ATTACHMENT D-16 PROPERTY TYPE: SECURITIES 17,422.				P	VARIOUS -649.	VARIOUS
186,367.		UBS FINANCIAL - ATTACHMENT D-16 PROPERTY TYPE: SECURITIES 201,730.				P	VARIOUS -15,363.	VARIOUS
5,853.		UBS FINANCIAL - ATTACHMENT D-17 PROPERTY TYPE: SECURITIES 6,385.				P	VARIOUS -532.	VARIOUS
27,718.		UBS FINANCIAL - ATTACHMENT D-17 PROPERTY TYPE: SECURITIES 25,100.				P	VARIOUS 2,618.	VARIOUS

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
4,624.		UBS FINANCIAL - ATTACHMENT D-18 PROPERTY TYPE: SECURITIES 5,149.				P	VARIOUS -525.	VARIOUS
21,455.		UBS FINANCIAL - ATTACHMENT D-18 PROPERTY TYPE: SECURITIES 18,187.				P	VARIOUS 3,268.	VARIOUS
43,718.		UBS FINANCIAL - ATTACHMENT D-19 PROPERTY TYPE: SECURITIES 40,069.				P	VARIOUS 3,649.	VARIOUS
29,356.		UBS FINANCIAL - ATTACHMENT D-20 PROPERTY TYPE: SECURITIES 30,851.				P	VARIOUS -1,495.	VARIOUS
79,386.		UBS FINANCIAL - ATTACHMENT D-20 PROPERTY TYPE: SECURITIES 74,703.				P	VARIOUS 4,683.	VARIOUS
63,459.		UBS FINANCIAL - ATTACHMENT D-21 PROPERTY TYPE: SECURITIES 65,666.				P	VARIOUS -2,207.	VARIOUS
73,143.		UBS FINANCIAL - ATTACHMENT D-21 PROPERTY TYPE: SECURITIES 71,029.				P	VARIOUS 2,114.	VARIOUS
55,692.		UBS FINANCIAL - ATTACHMENT D-22 PROPERTY TYPE: SECURITIES 57,076.				P	VARIOUS -1,384.	VARIOUS
108,455.		UBS FINANCIAL - ATTACHMENT D-22 PROPERTY TYPE: SECURITIES 91,715.				P	VARIOUS 16,740.	VARIOUS
17,791.		SALE OF NOTE PROPERTY TYPE: SECURITIES				P	VARIOUS 17,791.	VARIOUS
TOTAL GAIN (LOSS)							<u>347,829.</u>	

ATTACHMENT 1FORM 990PF, PART I - DIVIDENDS AND INTEREST FROM SECURITIES

<u>DESCRIPTION</u>	<u>REVENUE AND EXPENSES PER BOOKS</u>	<u>NET INVESTMENT INCOME</u>
UBS FINANCIAL - DIVIDENDS & INTEREST	123,608.	123,608.
TOTAL	<u>123,608.</u>	<u>123,608.</u>

ATTACHMENT 2FORM 990PF, PART I - OTHER INCOME

<u>DESCRIPTION</u>	<u>REVENUE AND EXPENSES PER BOOKS</u>	<u>NET INVESTMENT INCOME</u>
PARTNERSHIP INCOME	-10,547.	60,230.
TOTALS	<u>-10,547.</u>	<u>60,230.</u>

ATTACHMENT 3FORM 990PF, PART I - LEGAL FEES

<u>DESCRIPTION</u>	<u>REVENUE AND EXPENSES PER BOOKS</u>	<u>NET INVESTMENT INCOME</u>	<u>ADJUSTED NET INCOME</u>	<u>CHARITABLE PURPOSES</u>
HALEY & DAVIS, P.C.	11,292.	5,646.		5,646.
TOTALS	<u>11,292.</u>	<u>5,646.</u>		<u>5,646.</u>

ATTACHMENT 4FORM 990PF, PART I - ACCOUNTING FEES

<u>DESCRIPTION</u>	<u>REVENUE AND EXPENSES PER BOOKS</u>	<u>NET INVESTMENT INCOME</u>	<u>ADJUSTED NET INCOME</u>	<u>CHARITABLE PURPOSES</u>
ACCOUNTING EXPENSE	8,250.	8,250.		
TOTALS	<u>8,250.</u>	<u>8,250.</u>		

ATTACHMENT 5FORM 990PF, PART I - OTHER PROFESSIONAL FEES

<u>DESCRIPTION</u>	<u>REVENUE AND EXPENSES PER BOOKS</u>	<u>NET INVESTMENT INCOME</u>
INVESTMENT MANAGEMENT FEES	150,816.	150,816.
TOTALS	<u>150,816.</u>	<u>150,816.</u>

ATTACHMENT 6FORM 990PF, PART I - TAXES

<u>DESCRIPTION</u>	<u>REVENUE AND EXPENSES PER BOOKS</u>	<u>NET INVESTMENT INCOME</u>
UNRELATED BUSINESS INCOME TAX	5,992.	4,433.
FOREIGN TAX	4,433.	
TOTALS	<u>10,425.</u>	<u>4,433.</u>

ATTACHMENT 7FORM 990PF, PART I - OTHER EXPENSES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	CHARITABLE PURPOSES
CHAMBER OF COMMERCE	365.		365.
MISCELLANEOUS EXPENSE	792.	792.	
TOTALS	<u>1,157.</u>	<u>792.</u>	<u>365.</u>

FORM 990PF, PART II - U.S. AND STATE OBLIGATIONS

ATTACHMENT 8

<u>DESCRIPTION</u>	<u>ENDING BOOK VALUE</u>	<u>ENDING FMV</u>
SEE ATTACHMENT 8-1	16,805.	17,423.
US OBLIGATIONS TOTAL	<u>16,805.</u>	<u>17,423.</u>

ATTACHMENT 9FORM 990PF, PART II - CORPORATE STOCK

<u>DESCRIPTION</u>	<u>ENDING BOOK VALUE</u>	<u>ENDING FMV</u>
SEE ATTACHMENT 9-1	4,628,679.	5,067,064.
TOTALS	<u>4,628,679.</u>	<u>5,067,064.</u>

FORM 990PF, PART II - CORPORATE BONDS

ATTACHMENT 10

DESCRIPTION

<u>ENDING BOOK VALUE</u>	<u>ENDING FMV</u>
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SEE ATTACHMENT 10-1

120,808.	116,994.
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TOTALS

<u>120,808.</u>	<u>116,994.</u>
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FORM 990PF, PART II - OTHER INVESTMENTS

ATTACHMENT 11

<u>DESCRIPTION</u>	ENDING <u>BOOK VALUE</u>	ENDING <u>FMV</u>
SEE ATTACHMENT 11-1	1,496,655.	1,510,394.
TOTALS	<u>1,496,655.</u>	<u>1,510,394.</u>

TED NASH LONG LIFE FOUNDATION

74-2875627

ATTACHMENT 12

FORM 990PF, PART III - OTHER INCREASES IN NET WORTH OR FUND BALANCES

DESCRIPTION

AMOUNT

PRIOR YR ADJUSTMENT TO PARTNERSHIP BASIS

355,725.

TOTAL

355,725.

TED NASH LONG LIFE FOUNDATION

74-2875627

ATTACHMENT 13

FORM 990PF, PART III - OTHER DECREASES IN NET WORTH OR FUND BALANCES

DESCRIPTION

AMOUNT

MISCELLANEOUS TIMING DIFFERENCE

1,971.

TOTAL

1,971.

FORM 990PF, PART VIII - LIST OF OFFICERS, DIRECTORS, AND TRUSTEESATTACHMENT 14

NAME AND ADDRESS	TITLE AND AVERAGE HOURS PER WEEK DEVOTED TO POSITION	COMPENSATION	CONTRIBUTIONS TO EMPLOYEE BENEFIT PLANS	EXPENSE ACCT AND OTHER ALLOWANCES
J. BOND BROWDER 510 N. VALLEY MILLS DRIVE 600 WACO, TX 76710	DIRECTOR .50	400.	0	0
JOHN M. WILKINSON 510 N. VALLEY MILLS DRIVE 600 WACO, TX 76710	DIRECTOR .50	1,121.	0	0
DANIEL A. PALMER 510 N. VALLEY MILLS DRIVE 600 WACO, TX 76710	DIRECTOR .50	400.	0	0
C. NICK PACE 510 N. VALLEY MILLS DRIVE 600 WACO, TX 76710	DIRECTOR .50	1,495.	0	0
GRAND TOTALS		<u>3,416.</u>	<u>0</u>	<u>0</u>

TED NASH LONG LIFE FOUNDATION

74-2875627

ATTACHMENT 15

FORM 990PF, PART XV - NAME, ADDRESS AND PHONE FOR APPLICATIONS

TED NASH LONG LIFE FOUNDATION
510 N. VALLEY MILLS DRIVE, STE 600
WACO, TX 76710

990PF, PART XV - FORM AND CONTENTS OF SUBMITTED APPLICATIONS

EACH APPLICATION SHOULD BEGIN WITH A DESCRIPTIVE TITLE, FOLLOWED BY A SUMMARY OF ABOUT 250 WORDS, AND FINALLY, A DESCRIPTION OF THE PROPOSED RESEARCH OF ABOUT 1,000 WORDS. THE APPLICATION SHOULD BE WRITTEN FOR LAYMEN WITH A REASONABLE KNOWLEDGE OF MEDICINE. THERE WILL BE A COVER PAGE WITH EACH GRANT THAT IDENTIFIES THE INSTITUTION AND THE PRINCIPAL INVESTIGATOR. THE COVER PAGE WILL BE REMOVED BEFORE THE GRANTS ARE REVIEWED BY THE BOARD OF DIRECTORS AND THEIR ADVISORS SO THAT THE PRINCIPAL INVESTIGATORS AND THE INSTITUTIONS THAT SUBMITTED THE GRANTS WILL NOT BE KNOWN TO THE BOARD OF DIRECTORS.

TED NASH LONG LIFE FOUNDATION

74-2875627

ATTACHMENT 17

990PF, PART XV - RESTRICTIONS OR LIMITATIONS ON AWARDS

THE SEVEN MEDICAL SCHOOLS IN THE STATE OF TEXAS AND THE MAYO CLINIC
CAN EACH SUBMIT TWO APPLICATIONS. FIVE GRANTS WILL BE AWARDED AT THE
LEVEL OF \$100,000 PER YEAR FOR TWO YEARS.

FORM 990BF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEAR

ATTACHMENT 18

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT	PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
AMERICAN CANCER SOCIETY 1700 LAKE SUCCESS DR WACO, TX 76712	NONE 501(C)(3)	CANCER RESEARCH	10,400
UNIVERSITY OF SCIENCE HEALTH SCIENCE CENTER 15355 LAMDA DRIVE - STOP 7755 SAN ANTONIO, TX 78245	NONE 501(C)(3)	MEDICAL RESEARCH - INDUCED PLURIPOTEN STEM CELLS. IMPROVING HUMAN HEALTH SPAN	100,000
TOTAL CONTRIBUTIONS PAID			<u>110,400</u>

Schedule D Detail of Short-term Capital Gains and Losses

ATTACHMENT 1

[illegible]

Schedule D Detail of Long-term Capital Gains and Losses

ATTACHMENT 2

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Long-term Gain/Loss
CAPITAL GAINS (LOSSES) HELD FOR INVESTMENT PURPOSES					
UBS FINANCIAL - ATTACHMENT D-1	08/20/2010	10/26/2011	110,208	99,998	10,210
UBS FINANCIAL - ATTACHMENT D-2	VARIOUS	VARIOUS	105,536.	75,415	30,121.
UBS FINANCIAL - ATTACHMENT D-3	VARIOUS	VARIOUS	71,525	68,396.	3,129
ATTACHMENT D-3 BASIS ADJUSTMENT	VARIOUS	VARIOUS		-2,391	2,391
UBS FINANCIAL - ATTACHMENT D-4	VARIOUS	VARIOUS	67,094	53,362.	13,732
UBS FINANCIAL - ATTACHMENT D-5	VARIOUS	VARIOUS	12,682	10,742.	1,940
UBS FINANCIAL - ATTACHMENT D-6	VARIOUS	VARIOUS	16,748	17,492	-744
UBS FINANCIAL - ATTACHMENT D-7	VARIOUS	VARIOUS	40,926	36,626	4,300
UBS FINANCIAL - ATTACHMENT D-8	VARIOUS	VARIOUS	125,497	94,463	31,034.
UBS FINANCIAL - ATTACHMENT D-9	VARIOUS	VARIOUS	52,848	45,918	6,930
UBS FINANCIAL - ATTACHMENT D-10	VARIOUS	VARIOUS	114,875	83,412	31,463
ATTACHMENT D-10 BASIS ADJUSTMENT	VARIOUS	VARIOUS		24,672	-24,672
UBS FINANCIAL - ATTACHMENT D-11	VARIOUS	VARIOUS	187,998	114,992	72,906
UBS FINANCIAL - ATTACHMENT D-12	VARIOUS	VARIOUS	86,475	53,653	32,822
UBS FINANCIAL - ATTACHMENT D-13	VARIOUS	VARIOUS	57,831	31,604	26,227.
UBS FINANCIAL - ATTACHMENT D-14	VARIOUS	VARIOUS	23,003	16,268	6,735
UBS FINANCIAL - ATTACHMENT D-15	VARIOUS	VARIOUS	121,001	78,592	42,409
UBS FINANCIAL - ATTACHMENT D-16	VARIOUS	VARIOUS	186,367	201,730.	-15,363
UBS FINANCIAL - ATTACHMENT D-17	VARIOUS	VARIOUS	27,718	25,100.	2,618.
UBS FINANCIAL - ATTACHMENT D-18	VARIOUS	VARIOUS	21,455	18,187	3,268
UBS FINANCIAL - ATTACHMENT D-19	VARIOUS	VARIOUS	43,718	40,069	3,649
UBS FINANCIAL - ATTACHMENT D-20	VARIOUS	VARIOUS	79,386	74,703	4,683
UBS FINANCIAL - ATTACHMENT D-21	VARIOUS	VARIOUS	73,143	71,029	2,114
UBS FINANCIAL - ATTACHMENT D-22	VARIOUS	VARIOUS	108,455	91,715	16,740
SALE OF NOTE	VARIOUS	VARIOUS	17,791		17,791
TOTAL CAPITAL GAINS (LOSSES) HELD FOR INVESTMENT PURPOSES			1,752,180	1,425,747	326,433
			1,752,180		
Totals					

ATTACHMENT 2 (CONT'D)

JSA
1F0970 2 000

Account name: THE TED NASH LONG LIFE
Account number: WA 17988 06

Realized gains and losses

Estimated 2011 gains and losses for transactions with trade dates through 12/30/11 have been incorporated into this statement. Please note that gain or loss recognized on the sale or redemption of certain Structured Products, like Contingent Debt Securities, may be ordinary and not capital gain or loss. Please check with your tax advisor. To calculate gains and losses, we liquidate the oldest security lot first. This is known as the first-in, first-out or FIFO accounting method. We use this method unless you specified which tax lot to close when you placed your order. This is known as a versus purchases or VSP order.

See important information about your statement on the last page of this statement for more information. We may not adjust gains and losses for all capital changes. Cost basis for coupon tax-exempt municipal securities, include securities subject to AMT, has been adjusted for mandatory amortization of bond premium. Estimates in the Unclassified section can not be classified as short term or long term because information is missing, or the product is one in which the gain/loss calculation is not provided.

Short-term capital gains and losses

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
OPPENHEIMER SENIOR FLOATING RATE FUND CLASS A	FIFO	29,726.516	May 26, 11	Nov 21, 11	238,122.25	250,005.25		-11,883.00	
	FIFO	125.265	Jun 30, 11	Nov 21, 11	1,003.43	1,045.96		-42.53	
	FIFO	122.023	Jul 31, 11	Nov 21, 11	977.46	1,016.45		-38.99	
	FIFO	137.795	Aug 31, 11	Nov 21, 11	1,103.80	1,094.09			9.71
	FIFO	132.004	Sep 30, 11	Nov 21, 11	1,057.41	1,046.79			10.62
continued next page									

Account name: THE TED NASH LONG LIFE
Account number: WA 17988 06

Your Financial Advisor:
JOE BOZARTH III
254-751-0130/800-234-1194

Realized gains and losses (continued)

Short-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment(\$)	Loss (\$)	Gain (\$)
	FIFO	128 167	Oct 31, 11	Nov 21, 11	1,026 67	1,036 87		10 20	
Total					\$243,291.02	\$255,245.41		-\$11,954.39	\$20.33

Net short-term capital gains and losses

Long-term capital gains and losses

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment(\$)	Loss (\$)	Gain (\$)
UNTS AAM DIVIDEND RULER PORTF SER 2010C CASH TERM 10/21/2011	FIFO	9,851 000	Aug 20, 10	Oct 26, 11	110,208 06	99,997 50			10,210 56
Net capital gains/losses:								-\$1,743.83	

Realized gains and losses

Estimated 2011 gains and losses for transactions with trade dates through 12/30/11 have been incorporated into this statement. Please note that gain or loss recognized on the sale or redemption of certain Structured Products, like Contingent Debt Securities, may be ordinary, and not capital, gain or loss. Please check with your tax advisor. To calculate gains and losses, we liquidate the oldest security lot first. This is known as the first-in, first-out or FIFO accounting method. We use this method unless you specified which tax lot to close when you placed your order. This is known as a versus purchases or VSP order.

Short-term capital gains and losses

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
ACME PACKET INC	FIFO	5,000	Feb 23, 11	Aug 16, 11	260.16	340.04		-79.88	
	FIFO	4,000	Feb 23, 11	Aug 19, 11	162.89	272.03		-109.14	
	FIFO	9,000	Feb 24, 11	Aug 19, 11	366.49	650.18		-283.69	
	FIFO	10,000	Mar 23, 11	Aug 19, 11	407.22	659.21		-251.99	
	FIFO	13,000	Apr 27, 11	Aug 25, 11	545.04	1,090.00		-544.96	
AGILENT TECHNOLOGIES INC	FIFO	14,000	Mar 14, 11	Aug 19, 11	441.94	623.46		-181.52	
	FIFO	11,000	Mar 17, 11	Aug 19, 11	347.24	466.20		-118.96	
	FIFO	3,000	Mar 17, 11	Aug 19, 11	94.70	128.79		-34.09	
	FIFO	12,000	Mar 17, 11	Aug 23, 11	384.49	515.17		-130.68	
	FIFO	3,000	Mar 23, 11	Aug 23, 11	96.12	131.00		-34.88	
	FIFO	14,000	Mar 23, 11	Aug 24, 11	458.10	611.32		-153.22	
	FIFO	21,000	Apr 13, 11	Aug 24, 11	687.15	969.76		-282.61	
	FIFO	5,000	Apr 13, 11	Oct 07, 11	155.99	230.89		-74.90	
	FIFO	16,000	Apr 19, 11	Oct 07, 11	499.17	745.64		-246.47	
	FIFO	10,000	Apr 20, 11	Oct 07, 11	311.99	484.15		-172.16	
AMAZON.COM INC	FIFO	20,000	Jun 07, 11	Oct 07, 11	623.96	958.09		-334.13	
	FIFO	9,000	Aug 30, 11	Dec 21, 11	1,576.92	1,905.53		-328.61	
AMER. TOWER CORP CL A	FIFO	14,000	Feb 03, 10	Jan 12, 11	708.84	599.32			109.52
ANADARKO PETROLEUM CORP	FIFO	5,000	Jul 13, 10	May 20, 11	376.63	241.45			135.18
	FIFO	9,000	Jul 14, 10	May 20, 11	677.93	424.90			253.03
	FIFO	10,000	Jul 14, 10	May 25, 11	774.46	472.12			302.34
	FIFO	2,000	Jul 14, 10	May 31, 11	158.20	94.42			63.78
	FIFO	7,000	Aug 03, 10	May 31, 11	553.70	368.97			184.73
	FIFO	2,000	Aug 05, 10	May 31, 11	158.20	111.44			46.76
	FIFO	14,000	Aug 05, 10	Jun 02, 11	1,072.81	780.09			292.72

continued next page

Realized gains and losses (continued)

Short-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
BHP BILLITON PLC NEW SPON ADR	FIFO	1 000	Aug 05, 10	Jun 07, 11	74.68	55.72			18.96
	FIFO	7 000	Aug 09, 10	Jun 07, 11	522.73	389.79			132.94
	FIFO	2 000	Aug 09, 10	Jun 17, 11	141.08	111.37			29.71
	FIFO	13 000	Aug 18, 10	Jun 17, 11	917.02	678.18			238.84
	FIFO	20 000	Sep 07, 10	Jul 27, 11	1,656.61	1,008.93			647.68
	FIFO	6 000	Oct 08, 10	Jul 27, 11	496.98	345.81			151.17
BROADCOM CORP CL A	FIFO	9 000	May 24, 10	Apr 15, 11	737.62	473.82			263.80
	FIFO	16 000	Sep 24, 10	Apr 04, 11	609.15	539.66			69.49
	FIFO	1 000	Sep 28, 10	Apr 04, 11	38.07	34.15			3.92
	FIFO	15 000	Sep 28, 10	Apr 27, 11	535.79	512.23			23.56
	FIFO	29 000	Oct 01, 10	Apr 27, 11	1,035.85	1,024.96			10.89
	FIFO	2 000	Oct 13, 10	Apr 27, 11	71.44	74.98		-3.54	
	FIFO	27 000	Oct 13, 10	Apr 28, 11	929.43	1,012.22		-82.79	
	FIFO	20 000	Oct 19, 10	Apr 28, 11	688.47	734.40		-45.93	
	FIFO	6 000	Nov 11, 10	Apr 28, 11	206.54	249.21		-42.67	
	FIFO	25 000	Dec 15, 10	Apr 28, 11	860.58	1,102.92		-242.34	
CITIGROUP INC	FIFO	5 000	Feb 02, 11	Apr 28, 11	172.12	217.41		-45.29	
	FIFO	22 000	Feb 17, 11	Apr 28, 11	757.31	931.19		-173.88	
	Adjustment	0 099	Apr 20, 11	May 09, 11	4.45	4.56		-0.11	
	FIFO	46 000	Apr 20, 11	May 25, 11	1,868.19	2,104.75		-236.56	
	FIFO	29 000	Apr 20, 11	May 26, 11	1,168.13	1,326.91		-158.78	
	FIFO	9 000	Apr 20, 11	Jun 08, 11	334.05	411.80		-77.75	
	FIFO	40 000	Apr 20, 11	Jun 08, 11	1,484.65	1,817.83		-333.18	
	FIFO	44 000	Apr 20, 11	Jun 08, 11	1,659.81	1,999.62		-339.81	
	FIFO	8 000	Jun 02, 11	Aug 19, 11	377.37	496.25		-118.88	
	FIFO	2 000	Jun 02, 11	Aug 22, 11	94.74	124.06		-29.32	
COACH INC	FIFO	10 000	Jun 02, 11	Aug 22, 11	473.68	619.04		-145.36	
	FIFO	4 000	Jun 03, 11	Aug 22, 11	189.47	244.12		-54.65	

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Realized gains and losses (continued)

Short-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
CONTINENTAL RESOURCES									
INC (OKLA)									
	FIFO	9,000	Mar 18, 11	Aug 22, 11	452.79	595.98		-143.19	
	FIFO	9,000	Mar 18, 11	Aug 22, 11	452.80	596.25		-143.45	
	FIFO	1,000	Mar 22, 11	Aug 22, 11	50.31	69.39		-19.08	
	FIFO	8,000	Mar 22, 11	Aug 31, 11	444.57	555.10		-110.53	
	FIFO	1,000	May 27, 11	Aug 31, 11	55.57	66.18		-10.61	
	FIFO	11,000	May 27, 11	Sep 01, 11	604.83	727.92		-123.09	
EATON CORP									
	FIFO	22,000	Sep 08, 10	Aug 19, 11	840.44	847.40		-6.96	
	FIFO	4,000	Sep 08, 10	Aug 23, 11	156.45	154.07			2.38
	FIFO	8,000	Sep 13, 10	Aug 23, 11	312.89	321.59		-8.70	
	FIFO	3,000	Sep 13, 10	Aug 24, 11	119.83	120.60		-0.77	
	FIFO	15,000	Sep 13, 10	Aug 31, 11	642.84	602.98			39.86
	FIFO	7,000	Jan 27, 11	Aug 31, 11	299.99	368.67		-68.68	
	FIFO	6,000	Jan 27, 11	Sep 01, 11	253.76	316.01		-62.25	
	FIFO	7,000	Jan 27, 11	Nov 07, 11	314.11	314.11			
	FIFO	1,000	Mar 14, 11	Nov 07, 11	44.88	44.88	-54.56		
	FIFO	10,000	Mar 18, 11	Nov 07, 11	448.73	448.73	-6.10		
	FIFO	11,000	Mar 21, 11	Nov 17, 11	480.40	583.41	-72.83	-103.01	
	FIFO	2,000	Apr 20, 11	Nov 17, 11	87.35	106.77		-19.42	
FEDEX CORP									
	FIFO	4,000	Mar 26, 10	Feb 01, 11	371.34	363.55			7.79
	FIFO	2,000	Mar 26, 10	Feb 02, 11	183.04	181.77			1.27
	FIFO	6,000	Mar 29, 10	Feb 02, 11	549.11	553.70		-4.59	
	FIFO	5,000	Mar 29, 10	Mar 14, 11	437.76	461.42		-23.66	
	FIFO	1,000	Mar 29, 10	Mar 16, 11	86.00	92.28		-6.28	
	FIFO	12,000	Mar 31, 10	Mar 16, 11	1,031.97	1,113.77		-81.80	
	FIFO	1,000	Apr 14, 10	Mar 16, 11	86.00	94.00		-8.00	
FORD MOTOR CO COM NEW									
	FIFO	74,000	Nov 08, 10	Jan 31, 11	1,166.19	1,203.92		-37.73	
	FIFO	74,000	Nov 09, 10	Jan 31, 11	1,166.19	1,191.21		-25.02	
	FIFO	26,000	Nov 18, 10	Jan 31, 11	409.74	425.22		-15.48	

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Realized gains and losses (continued)

Short-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
FREEPORT-MCMORAN COPPER & GOLD INC	FIFO	22 000	Nov 09, 10	Jun 17, 11	1,053 66	1,173 66		-120 00	
	FIFO	4 000	Nov 10, 10	Jun 17, 11	191 57	208 30		-16 73	
	FIFO	8 000	Nov 10, 10	Aug 31, 11	379 39	416 60		-37 21	
	FIFO	22 000	Dec 01, 10	Aug 31, 11	1,043 32	1,155 25		-111 93	
	FIFO	20 000	Mar 14, 11	Aug 31, 11	948 47	967 74		-19 27	
F5 NETWORKS INC	FIFO	4 000	Dec 01, 10	Mar 14, 11	435 65	435 65	-122 20		
	FIFO	5 000	Dec 22, 10	Apr 28, 11	514 15	514 15	-163 25		
	FIFO	6 000	Jan 20, 11	Apr 28, 11	616 99	657 11	-8 03	-40 12	
	FIFO	2 000	Jan 20, 11	Apr 29, 11	204 09	221 71		-17 62	
	FIFO	10 000	Feb 07, 11	Jul 22, 11	1,013 87	1,274 71		-260 84	
	FIFO	5 000	Apr 06, 11	Jul 22, 11	506 93	635 99	163 25	-129 06	
	FIFO	4 000	Apr 06, 11	Jul 22, 11	405 54	500 39	122 20	-94 85	
	FIFO	1 000	Apr 06, 11	Jul 22, 11	101 39	102 58	8 03	-1 19	
	FIFO	2 000	Jul 14, 10	Jun 07, 11	268 29	275 98		-7 69	
	FIFO	5 000	Jul 14, 10	Jun 08, 11	660 07	689 94		-29 87	
GOLDMANN SACHS GROUP INC	FIFO	9 000	Oct 27, 10	Jun 08, 11	1,188 12	1,433 26		-245 14	
	FIFO	2 000	Oct 27, 10	Jun 08, 11	267 50	318 50		-51 00	
	FIFO	7 000	Oct 28, 10	Jun 08, 11	936 26	1,140 69		-204 43	
	FIFO	2 000	Jul 15, 11	Aug 19, 11	1,009 75	1,009 75	-175 87		
	FIFO	8 000	Apr 05, 11	Nov 22, 11	403 34	528 87		-125 53	
GREEN MTN COFFEE ROASTERS INC	FIFO	11 000	Apr 05, 11	Nov 23, 11	554 02	727 19		-173 17	
	FIFO	2 000	Jun 07, 11	Nov 23, 11	100 73	152 99		-52 26	
	FIFO	6 000	Jun 08, 11	Nov 23, 11	302 19	456 30		-154 11	
	FIFO	8 000	Jun 08, 11	Nov 28, 11	411 68	608 39		-196 71	
	FIFO	23 000	Nov 18, 10	Jun 17, 11	1,058 97	857 32		201 65	
HALLIBURTON CO (HOLDING COMPANY)	FIFO	8 000	Nov 18, 10	Jun 20, 11	370 18	298 20		71 98	
	FIFO	15 000	Nov 23, 10	Jun 20, 11	694 10	546 74		147 36	
	FIFO								

Realized gains and losses (continued)

Short-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
MONSANTO CO NEW	FIFO	6,000	May 27, 10	Jan 06, 11	425.04	290.57			134.47
	FIFO	15,000	May 27, 10	Jan 06, 11	1,065.06	726.42			338.64
	FIFO	5,000	May 28, 10	Jan 06, 11	355.02	254.14			100.88
	FIFO	9,000	May 28, 10	May 23, 11	594.52	457.44			137.08
NORDSTROM INC	FIFO	11,000	Apr 30, 10	Mar 17, 11	460.12	455.31			4.81
	FIFO	2,000	Jun 25, 10	Mar 17, 11	83.66	71.08			12.58
	FIFO	15,000	Jun 25, 10	Mar 17, 11	639.17	533.09			106.08
ORACLE CORP	FIFO	36,000	Jul 21, 10	Jun 07, 11	1,149.64	854.81			294.83
	FIFO	6,000	Jul 21, 10	Jun 17, 11	189.87	142.47			47.40
	FIFO	15,000	Jul 21, 10	Jun 17, 11	474.67	356.85			117.82
	FIFO	51,000	Oct 15, 10	Aug 19, 11	1,282.41	1,462.23		-179.82	
	FIFO	21,000	Jan 31, 11	Dec 21, 11	533.08	673.32		-140.24	
	FIFO	23,000	Jun 28, 11	Dec 21, 11	583.85	741.76		-157.91	
	FIFO	42,000	Jun 29, 11	Dec 21, 11	1,066.15	1,367.81		-301.66	
	FIFO	16,000	Jul 15, 11	Aug 22, 11	519.57	519.57	-166.40		
RED HAT INC	FIFO	13,000	Jul 18, 11	Aug 22, 11	422.15	422.15	-131.28		
	FIFO	1,000	Jul 18, 11	Aug 23, 11	33.36	33.36	-9.21		
	FIFO	16,000	Aug 16, 11	Aug 23, 11	533.80	533.80	-69.32		
	FIFO	6,000	Aug 16, 11	Aug 23, 11	200.17	200.17	-26.00		
	FIFO	16,000	Aug 30, 11	Dec 20, 11	672.75	837.97	235.72	-165.22	
	FIFO	1,000	Aug 30, 11	Dec 20, 11	42.04	46.85	9.21	-4.81	
	FIFO	7,000	Aug 30, 11	Dec 20, 11	294.33	334.17	70.69	-39.84	
	FIFO	6,000	Aug 31, 11	Dec 21, 11	239.20	322.50	86.59	-83.30	
	FIFO	30,000	Aug 31, 11	Dec 21, 11	1,195.98	1,179.53			16.45
	FIFO	17,000	Sep 28, 11	Dec 21, 11	677.72	742.73		-65.01	
ROCKWELL AUTOMATION INC NEW	FIFO	7,000	Feb 22, 11	Aug 19, 11	377.84	605.94		-228.10	
	FIFO	9,000	Feb 23, 11	Aug 19, 11	485.80	768.89		-283.09	
	FIFO	6,000	Feb 23, 11	Aug 31, 11	385.08	512.59		-127.51	
	FIFO	4,000	Feb 24, 11	Aug 31, 11	256.72	348.74		-92.02	

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Realized gains and losses (continued)

Short-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
SALESFORCE COM INC	FIFO	3 000	Feb 25, 11	Aug 31, 11	192.54	265.22		-72.68	
	FIFO	1 000	Mar 14, 11	Aug 31, 11	64.18	87.04		-22.86	
	FIFO	6 000	Mar 14, 11	Sep 07, 11	354.71	522.27		-167.56	
	FIFO	1 000	Apr 12, 11	Sep 07, 11	59.12	91.57		-32.45	
	FIFO	5 000	Apr 12, 11	Sep 15, 11	301.01	457.83		-156.82	
	FIFO	7 000	Apr 20, 11	Sep 15, 11	421.42	661.76		-240.34	
	FIFO	1 000	Apr 20, 11	Sep 16, 11	60.12	94.54		-34.42	
	FIFO	5 000	Apr 27, 11	Sep 16, 11	300.58	439.75		-139.17	
	FIFO	9 000	Apr 27, 11	Oct 07, 11	540.44	791.55		-251.11	
	FIFO	11 000	Jun 21, 11	Oct 07, 11	660.54	898.32		-237.78	
	FIFO	4 000	Aug 25, 10	Mar 14, 11	499.78	440.21			59.57
	FIFO	5 000	Aug 25, 10	Mar 17, 11	612.48	550.27			62.21
	FIFO	2 000	Sep 01, 10	Mar 17, 11	244.99	232.83			12.16
	FIFO	6 000	Sep 01, 10	Mar 18, 11	715.48	698.48			17.00
SOTHEBYS	FIFO	1 000	Sep 03, 10	Mar 18, 11	119.25	120.91		-1.66	
	FIFO	3 000	Sep 03, 10	Aug 19, 11	341.99	362.73		-20.74	
	FIFO	4 000	Dec 31, 10	Dec 19, 11	423.69	526.55		-102.86	
	FIFO	3 000	Dec 31, 10	Dec 21, 11	284.22	394.91		-110.69	
	FIFO	2 000	Jun 28, 11	Dec 21, 11	189.48	294.28		-104.80	
	FIFO	8 000	Apr 20, 11	Dec 15, 11	222.44	393.82		-171.38	
	FIFO	2 000	Apr 21, 11	Dec 15, 11	55.61	100.15		-44.54	
	FIFO	3 000	Apr 21, 11	Dec 19, 11	81.73	150.22		-68.49	
	FIFO	2 000	May 10, 11	Dec 19, 11	54.48	85.52		-31.04	
	FIFO	14 000	Jan 07, 11	Feb 04, 11	629.43	618.63			10.80
TERADATA CORP NEW (DELA)					629.43	632.70		-3.27	
TIME WARNER INC NEW	FIFO	16 000	Feb 07, 11	Aug 12, 11	476.61	577.76		-101.15	
	FIFO	19 000	Feb 07, 11	Aug 15, 11	574.43	686.10		-111.67	
	FIFO	21 000	Feb 09, 11	Aug 19, 11	596.72	773.39		-176.67	
	FIFO	14 000	Feb 09, 11	Aug 22, 11	391.54	515.60		-124.06	

Realized gains and losses (continued)

Short-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
VISA INC CL A	FIFO	8,000	Feb 28, 11	Aug 22, 11	223.73	305.66		-81.93	
	FIFO	5,000	Jun 30, 11	Oct 05, 11	417.21	424.22		-7.01	
WELLS FARGO & CO NEW	FIFO	60,000	Jul 27, 10	Apr 15, 11	1,790.96	1,704.22			86.74
	FIFO	18,000	Jan 05, 11	Apr 15, 11	537.29	580.05		-42.76	
Total					\$85,502.85	\$93,624.22		-\$13,132.20	\$5,010.83
Net short-term capital gains and losses								-\$8,121.37	

Long-term capital gains and losses

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
AMAZON COM INC	FIFO	4,000	Jul 10, 09	Feb 25, 11	713.15	310.75			402.40
	FIFO	5,000	Jul 10, 09	Feb 28, 11	865.88	388.44			477.44
	FIFO	2,000	Jul 10, 09	Mar 03, 11	346.07	155.38			190.69
	FIFO	6,000	Oct 23, 09	Mar 03, 11	1,038.20	697.23			340.97
	FIFO	1,000	Oct 23, 09	Jun 17, 11	186.28	116.21			70.07
	FIFO	9,000	Nov 02, 09	Jun 17, 11	1,676.49	1,057.00			619.49
	FIFO	6,000	Nov 02, 09	Jul 19, 11	1,305.81	704.66			601.15
	FIFO	1,000	Mar 01, 10	Jul 19, 11	217.64	123.97			93.67
	FIFO	2,000	Mar 01, 10	Aug 19, 11	367.70	247.93			119.77
	FIFO	2,000	Mar 01, 10	Oct 26, 11	402.59	247.93			154.66
	FIFO	2,000	Mar 02, 10	Oct 26, 11	402.59	251.74			150.85
	FIFO	5,000	Mar 02, 10	Dec 01, 11	986.88	629.34			357.54
	FIFO	1,000	Mar 02, 10	Dec 20, 11	181.30	125.87			55.43
	FIFO	4,000	Mar 02, 10	Dec 20, 11	725.19	504.32			220.87
	FIFO	3,000	Jul 14, 10	Dec 20, 11	543.90	368.95			174.95
	FIFO	3,000	Sep 03, 10	Dec 20, 11	543.89	415.23			128.66
	FIFO	4,000	Sep 03, 10	Dec 21, 11	700.85	553.64			147.21
AMER TOWER CORP CL A	FIFO	2,000	Sep 14, 09	Jan 10, 11	101.00	69.92			31.08
	FIFO	10,000	Sep 16, 09	Jan 10, 11	504.98	353.37			149.61
	FIFO	4,000	Sep 16, 09	Jan 10, 11	202.03	142.15			59.88

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Realized gains and losses (continued)

Long-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
APPLE INC	FIFO	11 000	Oct 06, 09	Jan 10, 11	555 58	410 23			145 35
	FIFO	4 000	Oct 12, 09	Jan 10, 11	202 03	150 34			51 69
	FIFO	11 000	Oct 12, 09	Jan 12, 11	556 94	413 43			143 51
APPLE INC	FIFO	3 000	Jul 24, 08	Apr 04, 11	1,022 62	483 71			538 91
	FIFO	2 000	Jul 24, 08	Jun 07, 11	668 13	322 47			345 66
	FIFO	2 000	Mar 13, 09	Jun 07, 11	668 13	192 35			475 78
	FIFO	1 000	Mar 13, 09	Jun 07, 11	334 19	96 18			238 01
	FIFO	4 000	Apr 02, 09	Jun 07, 11	1,336 78	453 88			882 90
	FIFO	5 000	Apr 02, 09	Aug 19, 11	1,821 03	567 35			1,253 68
	FIFO	7 000	Apr 02, 09	Nov 11, 11	2,710 21	779 90			1,930 31
	FIFO	2 000	Oct 01, 09	Nov 22, 11	745 06	366 75			378 31
	FIFO	4 000	Oct 28, 09	Jun 07, 11	492 41	157 32			335 09
	FIFO	7 000	Oct 28, 09	Jun 07, 11	874 22	275 31			598 91
BAIDU INC ADS REPSNTG CL A ORD SHS SPON ADR	FIFO	10 000	Oct 28, 09	Jun 08, 11	1,238 57	393 30			845 27
	FIFO	8 000	Nov 05, 09	Aug 19, 11	1,054 28	317 24			737 04
	FIFO	9 000	Mar 12, 09	Feb 10, 11	719 42	321 31			398 11
	FIFO	8 000	Mar 12, 09	Feb 14, 11	656 39	285 60			370 79
BHP BILLITON PLC NEW SPON ADR	FIFO	2 000	Mar 12, 09	Feb 22, 11	153 95	71 40			82 55
	FIFO	13 000	Mar 13, 09	Feb 22, 11	1,000 68	497 96			502 72
	FIFO	7 000	Mar 13, 09	Feb 23, 11	536 11	268 13			267 98
	FIFO	5 000	Apr 02, 09	Feb 24, 11	384 88	216 71			168 17
	FIFO	6 000	Apr 21, 09	Feb 24, 11	451 86	243 62			218 24
	FIFO	6 000	Apr 23, 09	Feb 24, 11	461 86	246 79			215 07
	FIFO	5 000	Apr 23, 09	Feb 28, 11	397 29	205 66			191 63
	FIFO	4 000	May 06, 09	Feb 28, 11	317 84	188 34			129 50
	FIFO	4 000	May 06, 09	Mar 02, 11	319 01	188 34			130 67
	FIFO	2 000	Aug 06, 09	Mar 02, 11	159 51	105 90			53 61
	FIFO	3 000	Aug 10, 09	Mar 02, 11	239 26	154 43			84 83

Realized gains and losses (continued)

Long-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment(\$)	Loss (\$)	Gain (\$)
	FIFO	6,000	Aug 10, 09	Mar 14, 11	445.42	308.86			136.56
	FIFO	7,000	Feb 02, 10	Mar 14, 11	519.66	438.03			81.63
	FIFO	1,000	Feb 02, 10	Apr 13, 11	82.28	62.58			19.70
	FIFO	7,000	Feb 04, 10	Apr 13, 11	575.97	406.42			169.55
	FIFO	3,000	Mar 05, 10	Apr 13, 11	246.84	201.18			45.66
	FIFO	5,000	Mar 05, 10	Apr 14, 11	414.35	335.30			79.05
	FIFO	1,000	Mar 08, 10	Apr 14, 11	82.87	67.55			15.32
	FIFO	8,000	Mar 08, 10	Apr 15, 11	655.66	540.37			115.29
DANAHER CORP	FIFO	1,000	Mar 10, 10	Aug 19, 11	41.36	38.89			2.47
	FIFO	9,000	Mar 11, 10	Aug 19, 11	372.19	349.39			22.80
	FIFO	5,000	Mar 11, 10	Aug 22, 11	203.18	194.10			9.08
	FIFO	9,000	Apr 22, 10	Aug 22, 11	365.73	365.73	-8.10		
	FIFO	17,000	Apr 22, 10	Nov 17, 11	796.91	706.12			90.79
DOW CHEMICAL	FIFO	12,000	Jul 07, 09	Mar 04, 11	444.89	177.86			267.03
	FIFO	16,000	Jul 07, 09	Mar 04, 11	601.29	237.15			364.14
	FIFO	29,000	Jul 08, 09	Jun 17, 11	998.51	434.56			563.95
	FIFO	3,000	Jul 08, 09	Jul 01, 11	108.28	44.95			63.33
	FIFO	44,000	Jul 30, 09	Jul 01, 11	1,588.07	949.48			638.59
	FIFO	8,000	Jul 30, 09	Jul 19, 11	277.06	172.63			104.43
	FIFO	2,000	Aug 06, 09	Jul 19, 11	69.26	46.10			23.16
	FIFO	36,000	Aug 06, 09	Aug 19, 11	960.59	829.82			130.77
	FIFO	5,000	Sep 17, 09	Aug 19, 11	133.41	130.78			2.63
	FIFO	19,000	Sep 17, 09	Aug 31, 11	540.60	496.97			43.63
	FIFO	3,000	Sep 17, 09	Sep 06, 11	77.70	78.47		-0.77	
	FIFO	11,000	Sep 23, 09	Sep 06, 11	284.90	294.07		-9.17	
	FIFO	15,000	Dec 02, 09	Sep 06, 11	388.50	427.00		-38.50	
	FIFO	23,000	Dec 02, 09	Sep 08, 11	614.19	654.74		-40.55	
	FIFO	24,000	Dec 28, 09	Sep 08, 11	640.90	679.62		-38.72	
EOG RESOURCES INC	FIFO	1,000	Dec 21, 09	Jun 20, 11	101.03	94.55			6.48
	FIFO	5,000	Dec 23, 09	Jun 20, 11	505.13	494.80			10.33

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Realized gains and losses (continued)

Long-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
GENL DYNAMICS CORP	FIFO	3 000	Dec 28, 09	Jun 20, 11	303 07	299 54			3 53
	FIFO	3 000	Dec 29, 09	Jun 20, 11	303 08	299 98			3 10
	FIFO	4 000	Dec 29, 09	Jun 22, 11	408 46	399 97			8 49
	FIFO	7 000	Jan 08, 10	Jun 22, 11	714 81	685 20			29 61
	FIFO	1 000	Mar 05, 10	Jun 22, 11	102 12	96 47			5 65
	FIFO	4 000	Mar 05, 10	Jul 01, 11	411 88	385 89			25 99
	FIFO	12 000	Mar 10, 10	Jul 01, 11	1,235 63	1,178 92		-9 61	56 71
	FIFO	5 000	May 11, 10	Jul 01, 11	514 84	524 45			
	FIFO	3 000	May 12, 10	Jul 01, 11	308 91	320 74		-11 83	
	FIFO	12 000	Jun 15, 04	Mar 07, 11	905 99	592 17			313 82
GOLDMAN SACHS GROUP INC	FIFO	10 000	Mar 09, 05	May 23, 11	719 27	542 64			176 63
	FIFO	3 000	Mar 11, 05	May 23, 11	215 78	164 00			51 78
	FIFO	7 000	Mar 11, 05	May 26, 11	490 09	382 68			107 41
	FIFO	2 000	Mar 11, 05	May 31, 11	148 93	109 34			39 59
	FIFO	9 000	Jul 26, 05	May 31, 11	670 21	524 35			145 86
	FIFO	9 000	Jul 26, 05	Jun 01, 11	649 60	524 35			125 25
	FIFO	8 000	Jul 26, 05	Jun 02, 11	572 53	466 08			106 45
	FIFO	8 000	Jul 26, 05	Jun 07, 11	566 64	466 08			100 56
	FIFO	1 000	Jul 20, 06	Jun 07, 11	70 83	68 66			2 17
	FIFO	8 000	Jul 20, 06	Jul 08, 11	595 43	549 25			46 18
	FIFO	3 000	Jul 20, 06	Jul 19, 11	209 05	205 97			3 08
	FIFO	15 000	Jan 09, 09	Jul 19, 11	1,045 27	870 64			174 63
	FIFO	6 000	Jan 29, 10	May 25, 11	816 86	914 92		-98 06	
	FIFO	1 000	Jan 29, 10	May 26, 11	135 77	152 49		-16 72	
	FIFO	8 000	May 12, 10	May 26, 11	1,086 13	1,172 55		-86 42	
MCDONALDS CORP	FIFO	1 000	May 12, 10	Jun 07, 11	134 14	146 57		-12 43	
	FIFO	2 000	May 25, 10	Jun 07, 11	268 29	285 53		-17 24	
	FIFO	22 000	May 21, 07	Jan 04, 11	1,648 39	1,145 57			502 82
	FIFO	20 000	May 22, 07	Jan 04, 11	1,498 53	1,050 44			448 09

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Realized gains and losses (continued)
Long-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment(\$)	Loss (\$)	Gain (\$)
MONSANTO CO NEW	FIFO	6 000	May 22, 07	Feb 28, 11	448.10	315.13			132.97
	FIFO	7 000	Jun 26, 07	Feb 28, 11	522.79	361.89			160.90
	FIFO	10 000	Jun 26, 07	Mar 01, 11	753.14	516.98			236.16
	FIFO	8 000	Jul 02, 07	Mar 01, 11	602.51	410.01			192.50
NIKE INC CL B	FIFO	6 000	May 28, 10	Oct 12, 11	435.06	304.96			130.10
	FIFO	2 000	Jun 11, 10	Oct 12, 11	145.02	102.00			43.02
NORDSTROM INC	FIFO	11 000	Jul 10, 08	Mar 25, 11	847.60	610.60			237.00
	FIFO	8 000	Jul 11, 08	Mar 25, 11	616.43	450.91			165.52
	FIFO	15 000	Nov 16, 09	Feb 01, 11	619.04	525.48			93.56
	FIFO	6 000	Nov 20, 09	Feb 01, 11	247.61	202.20			45.41
ORACLE CORP	FIFO	7 000	Nov 20, 09	Mar 14, 11	300.96	235.90			65.06
	FIFO	3 000	Nov 20, 09	Mar 17, 11	125.49	101.10			24.39
	FIFO	12 000	Feb 02, 10	Mar 17, 11	501.95	433.24			68.71
	FIFO	17 000	Jul 21, 10	Aug 12, 11	464.31	404.42			59.89
PNC FINANCIAL SERVICES GROUP	FIFO	11 000	Jul 21, 10	Aug 15, 11	299.27	261.69			37.58
	FIFO	10 000	Aug 06, 10	Aug 15, 11	272.06	239.85			32.21
	FIFO	50 000	Aug 06, 10	Aug 19, 11	1,257.26	1,199.24			58.02
	FIFO	37 000	Oct 19, 10	Dec 20, 11	1,072.77	1,077.81		-5.04	
	FIFO	9 000	Nov 18, 10	Dec 20, 11	260.94	255.49			5.45
	FIFO	10 000	Nov 19, 10	Dec 20, 11	289.94	281.52			8.42
	FIFO	15 000	Nov 19, 10	Dec 21, 11	380.77	422.28		-41.51	
	FIFO	16 000	Dec 17, 10	Dec 21, 11	406.15	511.78		-105.63	
	FIFO	35 000	Feb 03, 10	Jul 19, 11	1,946.95	1,903.92			43.03
	FIFO	3 000	Feb 03, 10	Aug 19, 11	130.07	163.19		-33.12	
continued next page	FIFO	25 000	Mar 25, 10	Aug 19, 11	1,083.95	1,541.58		-457.63	
	FIFO	20 000	Apr 22, 10	Aug 19, 11	867.16	1,362.87		-495.71	
	FIFO	2 000	Apr 22, 10	Aug 19, 11	88.65	136.29		-47.64	
	FIFO	6 000	May 03, 10	Aug 19, 11	265.97	407.03		-141.06	
	FIFO	8 000	May 24, 10	Aug 19, 11	354.61	487.83		-133.22	
	FIFO								

Realized gains and losses (continued)

Long-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
PPG INDUSTRIES INC	FIFO	5,000	Jul 15, 10	Aug 19, 11	221.64	303.93		-82.29	
	FIFO	9,000	Aug 27, 09	Aug 19, 11	623.04	495.42			127.62
	FIFO	6,000	Aug 28, 09	Aug 19, 11	415.36	335.43			79.93
	FIFO	2,000	Aug 28, 09	Aug 22, 11	138.25	111.81			26.44
	FIFO	1,000	Aug 31, 09	Aug 22, 11	69.12	55.29			13.83
	FIFO	7,000	Aug 31, 09	Aug 31, 11	535.41	387.02			148.39
	FIFO	1,000	Aug 31, 09	Nov 17, 11	82.05	55.29			26.76
	FIFO	8,000	Sep 01, 09	Nov 17, 11	656.39	434.73			221.66
	FIFO	9,000	Sep 09, 09	Dec 15, 11	723.86	507.44			216.42
	FIFO	7,000	Mar 25, 10	Dec 15, 11	563.01	455.63			107.38
PRAXAIR INC	FIFO	1,000	Nov 14, 06	Jul 21, 11	107.17	62.48			44.69
	FIFO	8,000	Nov 14, 06	Jul 22, 11	844.81	499.86			344.95
PRECISION CASIPARTS CORP	FIFO	3,000	Jul 22, 10	Aug 31, 11	494.53	348.51			146.02
PRICELINE COM INC NEW	FIFO	1,000	Dec 16, 09	Sep 15, 11	525.22	222.02			303.20
	FIFO	1,000	Jan 12, 10	Sep 16, 11	528.71	214.00			314.71
SALESFORCE COM INC	FIFO	5,000	Sep 03, 10	Dec 15, 11	533.83	604.56		-70.73	
	FIFO	3,000	Sep 24, 10	Dec 15, 11	320.29	358.71		-38.42	
	FIFO	2,000	Sep 24, 10	Dec 19, 11	211.85	239.14		-27.29	
TIFFANY & CO NEW	FIFO	12,000	Jan 12, 10	Jul 01, 11	952.17	554.85			397.32
	FIFO	8,000	Jan 14, 10	Jul 01, 11	634.78	364.76			270.02
	FIFO	1,000	Jan 14, 10	Jul 27, 11	80.30	45.60			34.70
	FIFO	3,000	Jan 14, 10	Nov 23, 11	209.80	136.78			73.02
	FIFO	5,000	Jan 22, 10	Nov 23, 11	349.66	205.99			143.67
	FIFO	1,000	Jan 22, 10	Dec 15, 11	64.12	41.20			22.92
	FIFO	7,000	Jan 26, 10	Dec 15, 11	448.81	292.01			156.80
	FIFO	4,000	Mar 22, 10	Dec 15, 11	256.46	186.50			69.96
	FIFO	1,000	Mar 22, 10	Dec 19, 11	62.61	46.62			15.99
	FIFO	5,000	Jul 14, 10	Dec 19, 11	313.03	205.01			108.02
	FIFO	3,000	Jul 16, 10	Dec 20, 11	189.04	121.71			67.33
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Realized gains and losses (continued)

Long-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
TIJX COS INC NEW	FIFO	16 000	Jul 27, 10	Dec 20, 11	1,008.23	670.50			337.73
	FIFO	8 000	May 25, 10	Nov 17, 11	472.84	353.95			118.89
UNION PACIFIC CORP	FIFO	2 000	Jan 19, 06	Feb 28, 11	190.63	83.58			107.05
	FIFO	8 000	Jan 25, 06	Feb 28, 11	762.54	346.55			415.99
	FIFO	4 000	Jan 25, 06	Mar 03, 11	381.85	173.28			208.57
	FIFO	12 000	Feb 01, 06	Mar 03, 11	1,145.55	529.56			615.99
	FIFO	11 000	Feb 01, 06	Mar 04, 11	1,047.67	485.43			562.24
	FIFO	5 000	Feb 01, 06	Jun 17, 11	499.99	220.65			279.34
	FIFO	4 000	Mar 08, 06	Jun 17, 11	400.00	170.63			229.37
	FIFO	8 000	Mar 08, 06	Jul 19, 11	800.26	341.27			458.99
	FIFO	2 000	Mar 08, 06	Aug 19, 11	172.15	85.32			86.83
	FIFO	5 000	Mar 27, 06	Aug 19, 11	430.38	233.74			196.64
	FIFO	5 000	Mar 27, 06	Sep 02, 11	446.86	233.74			213.12
US BANCORP DEL (NEW)	FIFO	16 000	Sep 03, 08	Apr 13, 11	416.29	520.13		-103.84	
	FIFO	25 000	Dec 03, 08	Apr 13, 11	650.45	639.08			11.37
	FIFO	39 000	Mar 13, 09	Apr 13, 11	1,014.70	557.41			457.29
	FIFO	25 000	Mar 13, 09	Apr 26, 11	623.74	357.32			266.42
	FIFO	60 000	Mar 25, 09	Apr 26, 11	1,496.96	955.95			541.01
	FIFO	9 000	Mar 25, 09	Aug 19, 11	188.57	143.39			45.18
	FIFO	16 000	Apr 21, 10	Aug 19, 11	335.23	450.41		-115.18	
	FIFO	23 000	Apr 21, 10	Aug 22, 11	470.45	647.47		-177.02	
WELLS FARGO & CO NEW	FIFO	42 000	May 08, 09	Apr 13, 11	1,293.54	1,130.97			162.57
	FIFO	23 000	May 08, 09	Apr 15, 11	686.54	619.34			67.20
	FIFO	26 000	Aug 06, 09	Apr 15, 11	776.08	733.45			42.63
	FIFO	35 000	Oct 01, 09	Apr 15, 11	1,044.73	959.90			84.83
	FIFO	1 000	Mar 05, 10	Apr 15, 11	29.85	28.90			0.95
Total					\$105,535.85	\$75,414.90		-\$2,455.35	\$32,576.30
Net long-term capital gains or losses									\$30,120.95
Net capital gains/losses:									\$21,999.58

Realized gains and losses

Estimated 2011 gains and losses for transactions with trade dates through 12/30/11 have been incorporated into this statement. Please note that gain or loss recognized on the sale or redemption of certain Structured Products, like Contingent Debt Securities, may be ordinary, and not capital, gain or loss. Please check with your tax advisor. To calculate gains and losses, we liquidate the oldest security lot first. This is known as the first-in, first-out or FIFO accounting method. We use this method unless you specified which tax lot to close when you placed your order. This is known as a versus purchases or VSP order.

See Important information about your statement on the last page of this statement for more information. We may not adjust gains and losses for all capital changes. Cost basis for coupon tax-exempt municipal securities, include securities subject to AMT, has been adjusted for mandatory amortization of bond premium. Estimates in the Unclassified section can not be classified as short term or long term because information is missing, or the product is one in which the gain/loss calculation is not provided.

Short-term capital gains and losses

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
AMGEN INC									
	FIFO	12 000	Mar 18, 11	Dec 08, 11	720.00	634.51			85.49
	FIFO	7 000	Mar 22, 11	Dec 08, 11	420.00	369.67			50.33
	FIFO	3 000	Mar 22, 11	Dec 19, 11	180.61	158.43			22.18
	FIFO	14 000	Mar 22, 11	Dec 20, 11	852.19	739.34			112.85
CITIGROUP INC	Adjustment	0 400	Mar 31, 11	May 09, 11	17.82	17.16			0.66
MOTOROLA MOBILITY HOLDINGS									
	FIFO	18 000	Mar 08, 11	Aug 15, 11	689.45	482.23			207.22
	FIFO	36 000	Mar 09, 11	Aug 15, 11	1,378.90	962.39			416.51
	FIFO	30 000	Mar 11, 11	Aug 15, 11	1,149.09	729.99			419.10
	FIFO	58 000	Mar 14, 11	Aug 15, 11	2,221.57	1,434.60			786.97
	FIFO	40 000	Mar 15, 11	Aug 15, 11	1,532.11	954.90			577.21
Total					\$9,161.74	\$6,483.22			\$2,678.52
						-469.00			469.00
					\$9,161.74	6,014.22			3,147.52

Long-term capital gains and losses

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
AMGEN INC									
	VSP	30 000	Jul 10, 07	Mar 02, 11	1,547.23	1,633.57		-86.34	62.71
	FIFO	24 000	Jul 10, 07	Oct 12, 11	1,369.57	1,306.86			44.32
	FIFO	17 000	Jul 10, 07	Oct 13, 11	970.01	925.69			68.69
	FIFO	29 000	Nov 15, 07	Oct 13, 11	1,654.71	1,586.02			129.20
	FIFO	36 000	Nov 15, 07	Nov 07, 11	2,098.05	1,968.85			26.55
	FIFO	5 000	Nov 15, 07	Dec 08, 11	300.00	273.45			308.69
	FIFO	25,000	Apr 14, 09	Dec 08, 11	1,500.00	1,191.31			
	FIFO	36 000	Sep 23, 09	Dec 08, 11	2,160.00	2,178.10		-18.10	

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Realized gains and losses (continued)

Long-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
AON CORP	FIFO	37 000	May 25, 10	Dec 08, 11	2,220 00	1,931 09			288 91
	FIFO	19 000	Dec 13, 04	Mar 21, 11	991 24	425 92			565 32
	FIFO	3 000	Dec 14, 04	Mar 21, 11	156 51	68 23			88 28
	FIFO	8 000	Dec 14, 04	Jun 09, 11	408 93	181 94			226 99
	FIFO	10 000	Dec 14, 04	Jun 14, 11	510 88	227 43			283 45
APACHE CORP	FIFO	12 000	Sep 12, 06	Mar 21, 11	1,498 71	755 05			743 66
BARRICK GOLD CORP CAD	FIFO	14 000	Jul 16, 04	Mar 21, 11	703 78	288 79			414 99
	FIFO	20 000	Jul 16, 04	Apr 28, 11	1,031 22	412 56			618 66
	FIFO	16 000	Jul 16, 04	Apr 29, 11	816 63	330 05			486 58
HESS CORP	FIFO	2 000	Apr 18, 07	Mar 21, 11	164 36	112 84			51 52
KIMBERLY CLARK CORP	FIFO	16 000	Apr 29, 04	Jan 21, 11	1,025 86	1,022 39			3 47
	FIFO	11 000	Apr 29, 04	Feb 03, 11	714 71	702 89			11 82
	FIFO	19 000	Apr 29, 04	Feb 04, 11	1,231 96	1,214 09			17 87
	FIFO	2 000	Oct 04, 04	Feb 04, 11	129 68	126 57			3 11
	FIFO	12 000	Oct 04, 04	Feb 07, 11	779 32	759 43			19 89
	FIFO	11 000	Oct 04, 04	Feb 08, 11	715 12	696 15			18 97
	FIFO	35 000	Sep 22, 09	Feb 22, 11	813 43	714 93			98 50
	FIFO	3 000	Sep 23, 09	Feb 22, 11	69 72	61 69			8 03
	FIFO	20 000	Sep 23, 09	Feb 23, 11	462 01	411 25			50 76
	FIFO	12 000	Sep 23, 09	Feb 24, 11	278 32	246 75			31 57
	FIFO	5 000	Sep 23, 09	Feb 25, 11	114 70	102 81			11 89
	FIFO	13 000	Sep 24, 09	Feb 25, 11	298 23	267 12			31 11
	FIFO	8 000	Sep 24, 09	Feb 28, 11	183 02	164 38			18 64
	FIFO	39 000	Sep 24, 09	Jun 21, 11	956 90	801 37			155 53
	FIFO	15 000	Sep 25, 09	Jun 21, 11	368 04	308 69			59 35
	FIFO	20 000	Sep 25, 09	Jun 22, 11	491 67	411 58			80 09
	FIFO	44 000	Sep 28, 09	Jun 22, 11	1,081 67	904 85			176 82
LOCKHEED MARTIN CORP	FIFO	8 000	Apr 29, 04	Apr 21, 11	621 64	379 47			242 17
	FIFO	21 000	Apr 29, 04	Apr 25, 11	1,632 81	996 10			636 71

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Long-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
LOEWS CORP	FIFO	8 000	Apr 29, 04	Apr 26, 11	629.90	379.47			250.43
	FIFO	16 000	Apr 29, 04	Jun 08, 11	1,234.65	758.93			475.72
	FIFO	6 000	Apr 29, 04	Jul 07, 11	489.13	284.60			204.53
	FIFO	2 000	Apr 29, 04	Jul 08, 11	161.71	94.87			66.84
	FIFO	6 000	Apr 29, 04	Jul 13, 11	481.87	284.60			197.27
	FIFO	22 000	Apr 29, 04	Aug 16, 11	1,559.19	1,043.53			515.66
	FIFO	1 000	Aug 04, 09	Aug 16, 11	70.87	75.40		-4.53	
	FIFO	5 000	Aug 04, 09	Aug 17, 11	356.09	377.01		-20.92	
	FIFO	5 000	Sep 01, 09	Aug 17, 11	356.08	377.54		-21.46	
	FIFO	5 000	Sep 01, 09	Aug 18, 11	345.37	377.53		-32.16	
	FIFO	1 000	Sep 02, 09	Aug 18, 11	69.07	75.08		-6.01	
	FIFO	4 000	Sep 02, 09	Aug 19, 11	278.58	300.30		-21.72	
	FIFO	16 000	Oct 25, 07	Apr 05, 11	698.06	796.14		-98.08	
	FIFO	4 000	Oct 25, 07	Apr 06, 11	174.52	199.04		-24.52	
	FIFO	10 000	Oct 25, 07	Apr 21, 11	432.39	497.59		-65.20	
MOTOROLA MOBILITY HOLDINGS	FIFO	4 000	Oct 25, 07	Apr 25, 11	172.68	199.04		-26.36	
	FIFO	14 000	Oct 25, 07	Apr 26, 11	605.57	696.63		-91.06	
	FIFO	0 625	Jul 16, 04	Jan 04, 11	20.72	31.21		-10.49	
	FIFO	16 000	Jul 16, 04	Jan 06, 11	528.95	798.97		-270.02	
	FIFO	7 000	Jul 16, 04	Jan 07, 11	231.44	349.55		-118.11	
	FIFO	16 000	Nov 09, 04	Jan 07, 11	529.00	854.80		-325.80	
	FIFO	5 000	Jun 06, 06	Jan 07, 11	165.31	410.33		-245.02	
	FIFO	6 000	Jun 09, 06	Jan 07, 11	198.38	480.02		-281.64	
	FIFO	9 000	Nov 08, 06	Jan 07, 11	297.57	681.44		-383.87	
	FIFO	4 000	Nov 08, 06	Jan 10, 11	131.15	302.86		-171.71	
	FIFO	1 000	Nov 08, 06	Jan 13, 11	32.99	75.72		-42.73	
	FIFO	19 000	Jun 06, 07	Jan 13, 11	626.84	1,205.87		-579.03	
	FIFO	5 000	Jun 06, 07	Aug 15, 11	191.51	317.34		-125.83	
	FIFO	41 000	Jan 08, 08	Aug 15, 11	1,570.42	2,099.99		-529.57	

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Realized gains and losses (continued)

Long-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
	FIFO	73 000	Feb 10, 09	Aug 15, 11	2,796 11	987 73			1,808 38
	FIFO	19 000	Jan 29, 10	Aug 15, 11	727 75	405 36			322.39
	FIFO	12 000	Feb 01, 10	Aug 15, 11	459 64	147 11			312 53
MOTOROLA SOLUTIONS INC									
	FIFO	6 000	Jul 16, 04	Apr 25, 11	265 03	357 53		-92.50	
	FIFO	21 000	Jul 16, 04	Apr 26, 11	930.77	1,251 35		-320 58	
	FIFO	9 000	Nov 09, 04	Apr 26, 11	398.91	552 19		-153 28	
	FIFO	10 000	Nov 09, 04	Apr 28, 11	460 83	613.55		-152 72	
	FIFO	6 000	Jun 06, 06	Oct 24, 11	278.97	559 59		-280 62	
	FIFO	7 000	Jun 09, 06	Oct 24, 11	325 46	654 63		-329 17	
	FIFO	15 000	Nov 08, 06	Oct 24, 11	697 41	1,355 24		-657 83	
	FIFO	1 000	Nov 08, 06	Oct 25, 11	45.87	90 35		-44.48	
	FIFO	1,000	Jun 06, 07	Oct 25, 11	45 87	74 19		-28 32	
	FIFO	12 000	Jun 06, 07	Oct 26, 11	550 16	890 26		-340 10	
	FIFO	6 000	Jun 06, 07	Nov 16, 11	277 45	445 13		-167.68	
	FIFO	6 000	Jun 06, 07	Nov 18, 11	276 95	445 13		-168 18	
	FIFO	3 000	Jun 06, 07	Nov 28, 11	135 58	222 57		-86 99	
	FIFO	3 000	Jan 08, 08	Nov 28, 11	135 57	182 80		-47 23	
	FIFO	4 000	Jan 08, 08	Dec 07, 11	187 81	243 73		-55 92	
	FIFO	10 000	Jan 08, 08	Dec 08, 11	469 97	609 34		-139 37	
	FIFO	22 000	Jan 08, 08	Dec 09, 11	1,033 84	1,340 53		-306.69	
NRG ENERGY INC NEW	FIFO	4 000	Mar 07, 08	May 25, 11	98.69	168 94		-70 25	
OCCIDENTAL PETROLEUM CRP	FIFO	27 000	Apr 12, 10	Jun 30, 11	2,807.92	2,339 68			468 24
PFIZER INC	FIFO	102,000	Mar 29, 10	Jun 08, 11	2,105 07	1,762 48			342 59
PHILIP MORRIS INTL INC	FIFO	26 000	Apr 29, 04	Feb 25, 11	1,618.17	756 92			861 25
	FIFO	26,000	Apr 29, 04	Nov 30, 11	1,975 74	756.92			1,218 82
PITNEY BOWES INC									
	FIFO	72 000	Jul 22, 04	Mar 25, 11	1,805.78	3,053 28		-1,247.50	
	FIFO	14 000	Jul 22, 04	Mar 28, 11	352 24	593 69		-241.45	
	FIFO	24 000	Jul 22, 04	Mar 29, 11	604 84	1,017 76		-412 92	
	FIFO	15 000	Jul 22, 04	Apr 27, 11	391 05	636 10		-245.05	

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Long-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
	FIFO	14,000	Jul 22, 04	Apr 28, 11	367 04	593.69		-226 65	
	FIFO	12,000	Jul 22, 04	Apr 29, 11	297 45	508 88		-211.43	
	FIFO	4,000	Jul 22, 04	Jul 20, 11	89.54	169 63		-80.09	
	FIFO	4,000	Nov 15, 07	Jul 20, 11	89 53	151.82		-62 29	
	FIFO	20,000	Nov 15, 07	Jul 21, 11	449 12	759 09		-309 97	
	FIFO	9,000	Nov 15, 07	Jul 22, 11	201.61	341 59		-139.98	
	FIFO	7,000	Nov 16, 07	Jul 22, 11	156 80	265 74		-108 94	
VIACOM INC NEW CL B	FIFO	18,000	Dec 06, 04	May 25, 11	903 25	808 32			94.93
	FIFO	1,000	Dec 06, 04	May 26, 11	50.00	44.91			5 09
	FIFO	33,000	Dec 17, 04	May 26, 11	1,649 87	1,457 54			192 33
	FIFO	6,000	Dec 17, 04	May 27, 11	300 34	265 01			35 33
Total					\$71,524.65	\$68,395.96		-\$10,328.46	\$13,457.15
Basis Adjustment					-2,391.00				2,391 00
Total Gain/Loss					\$71,524 65	66,004.96		-10,328 46	15,848.15

Summary of gains and losses

	Amount (\$)
Short term	1,516.79
Long term	13,732.25
Total	\$15,249.04

Realized gains and losses

Estimated 2011 gains and losses for transactions with trade dates through 12/30/11 have been incorporated into this statement. Please note that gain or loss recognized on the sale or redemption of certain Structured Products, like Contingent Debt Securities, may be ordinary, and not capital, gain or loss. Please check with your tax advisor. To calculate gains and losses we liquidate the oldest security lot first. This is known as the first-in, first-out or FIFO accounting method. We use this method unless you specified which tax lot to close when you placed your order. This is known as a versus purchases or VSP order.

Short-term capital gains and losses

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
AMERIPRISE FINANCIAL INC	FIFO	18,000	Jul 27, 10	Jan 13, 11	1,096.20	692.01			404.19

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Realized gains and losses (continued)

Short-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
APACHE CORP	FIFO	31 000	May 17, 10	Jan 05, 11	3,757.51	2,912.47			845.04
COMPUTER SCIENCES	FIFO	112 000	Jan 05, 11	May 04, 11	4,912.43	5,728.91		-816.48	
EXXON MOBIL CORP	FIFO	10 000	Jun 30, 10	Feb 25, 11	857.83	573.87			283.96
HALLIBURTON CO (HOLDING COMPANY)	FIFO	22 000	Nov 09, 10	Jan 04, 11	866.18	739.94			126.24
	FIFO	26 000	Nov 09, 10	Feb 22, 11	1,237.31	874.47			362.84
MOTOROLA MOBILITY HOLDINGS	FIFO	100 000	Feb 24, 11	Aug 15, 11	3,821.83	3,028.75			793.08
	FIFO	104 000	Mar 01, 11	Aug 15, 11	3,974.71	3,118.29			856.42
	FIFO	6 000	Mar 04, 11	Aug 15, 11	229.31	157.83			71.48
	FIFO	132 000	Mar 04, 11	Sep 07, 11	4,964.59	3,472.16			1,492.43
NATL-OILWELLVARCO INC	FIFO	10 000	Aug 13, 10	Jan 04, 11	666.31	396.47			269.84
	FIFO	6 000	Aug 13, 10	Feb 22, 11	489.65	237.88			251.77
	FIFO	10 000	Aug 18, 10	Feb 22, 11	816.09	396.96			419.13
	FIFO	27 000	Aug 18, 10	Jul 26, 11	2,243.91	1,071.78			1,172.13
NEXEN INC CAD	FIFO	240 000	Apr 28, 11	Jun 21, 11	5,097.55	6,179.45		-1,081.90	
ON SEMICONDUCTOR CORP	FIFO	70 000	May 10, 10	Jan 04, 11	718.36	546.53			171.83
PHILIP MORRIS INTL INC	FIFO	14 000	May 21, 10	Jan 10, 11	784.85	617.32			167.53
RALCORP HOLDINGS INC NEW	FIFO	20 000	May 26, 10	May 23, 11	1,755.23	1,190.68			564.55
ROYAL DUTCH SHELL PLC CL A SPON ADR	FIFO	16 000	May 16, 11	Oct 17, 11	1,096.92	1,111.99		-15.07	
SPRINT NEXTEL CORP SERIES 1 COMMON STOCK	FIFO	180 000	Jan 10, 11	Mar 14, 11	902.39	822.74			79.65
	FIFO	190 000	Jan 10, 11	Apr 29, 11	990.89	868.45			122.44
	FIFO	215 000	Jan 10, 11	May 24, 11	1,229.92	982.72			247.20
	FIFO	45 000	Jan 10, 11	Oct 11, 11	102.60	205.69		-103.09	
	FIFO	695 000	Jan 13, 11	Oct 11, 11	1,584.57	3,060.92		-1,476.35	
	FIFO	295 000	Jan 28, 11	Oct 11, 11	672.58	1,343.16		-670.58	
	FIFO	335 000	Feb 01, 11	Oct 11, 11	763.79	1,509.31		-745.52	
	FIFO	165 000	Mar 24, 11	Oct 11, 11	376.19	754.45		-378.26	
	FIFO	495 000	Aug 03, 11	Oct 11, 11	1,128.58	1,989.16		-860.58	

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Realized gains and losses (continued)

Short-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
UNITED STATES STEEL CORP NEW	FIFO	355 000	Aug 10, 11	Oct 11, 11	809 38	1,136 00		-326 62	
	FIFO	97 000	Dec 16, 10	Mar 25, 11	5,338 63	5,504 47		-165 84	
	FIFO	56 000	Jan 28, 11	Mar 25, 11	3 082 09	3,234 41		-152 32	
VODAFONE GROUP PLC NEW SPON ADR	FIFO	24 000	Jan 10, 11	Aug 25, 11	638 40	663 19		-24 79	
WTS BANK OF AMER CORP EXP 01/16/19	FIFO	160 000	Oct 08, 10	Jul 27, 11	728 33	1,095 89		-367 56	
Total					\$57,735.11	\$56,218.32		-\$7,184.96	\$8,701.75
Net short-term capital gains and losses									\$1,516.79

Long-term capital gains and losses

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
ABBOTT LABS	FIFO	22 000	Jun 04, 09	Apr 15, 11	1,139 34	982 19			157 15
	FIFO	46 000	Jun 04, 09	Jun 30, 11	2,415 57	2,053 67			361 90
	FIFO	16 000	Jun 08, 09	Jun 30, 11	840 20	710 83			129 37
ACE LTD CHF	FIFO	35 000	Jul 29, 08	Jan 25, 11	2,164 43	1,688 95			475 48
	FIFO	12 000	Jan 22, 09	Aug 25, 11	752 42	552 00			200 42
AETNA INC	FIFO	12 000	Sep 16, 08	May 13, 11	525 70	486 63			39 07
	FIFO	2 000	Sep 17, 08	May 13, 11	87 62	76 58			11 04
AMERIPRISE FINANCIAL INC	FIFO	34 000	Sep 29, 08	Jan 13, 11	2,070 59	1,338 50			732 09
	FIFO	50 000	Oct 31, 08	Jan 13, 11	3,044 99	1,060 76			1,984 23
APPLIED MATERIALS INC	FIFO	105 000	Sep 25, 09	Sep 26, 11	1,077 08	1 365 00		-287 92	
ARCHER DANIELS MIDLAND CO	FIFO	22 000	Jan 08, 10	Mar 04, 11	815 30	675 05			140 25
BAXTER INTL INC	FIFO	38 000	Dec 21, 09	Jan 28, 11	1,872 75	2,195 19		-322 44	
CORNING INC	FIFO	30 000	Mar 16, 10	Nov 30, 11	393 91	553 49		-159 58	
CVS CAREMARK CORP	FIFO	56 000	Apr 27, 04	Feb 07, 11	1,842 24	1,093 40			748 84
	FIFO	7 000	Apr 27, 04	May 12, 11	267 16	136 68			130 48

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Realized gains and losses (continued)

Long-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
	FIFO	5 000	Jul 29, 08	May 12, 11	190.83	191.37		-0.54	
	FIFO	12 000	Aug 04, 08	May 12, 11	457.99	433.55			24.44
	FIFO	3 000	Aug 04, 08	Dec 14, 11	111.32	108.39			2.93
	FIFO	12 000	Aug 21, 08	Dec 14, 11	445.27	440.93			4.34
DEVON ENERGY CORP NEW	FIFO	10 000	Aug 10, 09	Feb 03, 11	883.24	639.75			243.49
DST SYSTEMS INC DELA	FIFO	35 000	May 13, 09	Mar 04, 11	1,764.70	1,296.21			468.49
	FIFO	45 000	May 13, 09	Mar 25, 11	2,332.25	1,666.56			665.69
EXXON MOBIL CORP	FIFO	24 000	Sep 02, 08	Feb 25, 11	2,058.79	1,583.00			475.79
	FIFO	11 000	Jun 22, 09	Feb 25, 11	943.61	595.52			348.09
	FIFO	14 000	Aug 06, 09	Feb 25, 11	1,200.96	823.69			377.27
	FIFO	18 000	Dec 14, 09	Feb 25, 11	1,544.09	1,124.34			419.75
HESS CORP	FIFO	6 000	Oct 23, 09	Feb 03, 11	497.04	360.67			136.37
	FIFO	20 000	Oct 23, 09	Oct 27, 11	1,280.40	1,202.24			78.16
HONEYWELL INTL INC	FIFO	46 000	Jul 08, 09	Jan 05, 11	2,499.33	1,360.88			1,138.45
	FIFO	8 000	Jul 28, 09	Jan 05, 11	434.67	271.01			163.66
	FIFO	36 000	Jul 28, 09	Nov 30, 11	1,936.14	1,219.54			716.60
KBR INC	FIFO	21 000	May 05, 09	Mar 04, 11	742.62	355.31			387.31
	FIFO	11 000	May 13, 09	Mar 04, 11	388.99	184.79			204.20
NORFOLK STN CORP	FIFO	14 000	Mar 03, 09	Jun 16, 11	981.38	414.43			566.95
	FIFO	6 000	Mar 04, 09	Jun 16, 11	420.59	180.10			240.49
	FIFO	14 000	Mar 04, 09	Jun 29, 11	1,035.42	420.23			615.19
	FIFO	11 000	Apr 14, 09	Jun 29, 11	813.55	400.91			412.64
	FIFO	21 000	Apr 14, 09	Oct 28, 11	1,574.27	765.36			808.91
	FIFO	3 000	May 11, 09	Oct 28, 11	224.89	111.33			113.56
OWENS ILLINOIS INC NEW	FIFO	20 000	Jul 02, 10	Aug 11, 11	345.79	539.11		-193.32	
	FIFO	100 000	Jul 15, 10	Aug 11, 11	1,728.94	2,997.26		-1,268.32	
	FIFO	56 000	Jul 29, 10	Aug 11, 11	968.21	1,511.72		-543.51	
PHILIP MORRIS INTL INC	FIFO	38 000	Jul 29, 08	Jan 10, 11	2,130.30	2,027.77			102.53
	FIFO	32 000	Oct 16, 08	Jan 10, 11	1,793.94	1,289.39			504.55
	FIFO	10 000	Feb 12, 09	Jan 10, 11	560.61	361.09			199.52

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Realized gains and losses (continued)

Long-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
RALCORP HOLDINGS INC NEW	FIFO	27 000	Dec 02, 09	May 04, 11	2,377 63	1,579 65			797 98
	FIFO	2,000	Dec 02, 09	May 23, 11	175 52	117 01			58 51
	FIFO	29 000	Dec 10, 09	May 23, 11	2,545 08	1,687 48			857 60
TARGET CORP	FIFO	23 000	Jul 29, 08	Dec 02, 11	1,217 58	1,049 31			168 27
	FIFO	25 000	Oct 03, 08	Dec 02, 11	1,323 45	1,124 86			198 59
UNILEVER NV N Y SHS NEW	FIFO	32 000	Oct 21, 08	Aug 25, 11	1,060 98	828 86			232 12
NETHERLANDS SPON ADR	FIFO	13 000	Oct 30, 08	Aug 25, 11	431 02	299 32			131 70
UNION PACIFIC CORP	FIFO	8 000	Oct 26, 09	Oct 28, 11	819 17	464 36			354 81
WESTERN UNION CO	FIFO	85 000	Dec 12, 08	Jun 29, 11	1,671 52	1,147 56			523 96
	FIFO	45 000	Dec 12, 08	Dec 28, 11	818 98	607 53			211 45
WILLIS GROUP HOLDINGS PLC	FIFO	33 000	Jan 26, 09	Aug 25, 11	1,224 67	800 12			424 55
WTS BANK OF AMER CORP EXP 01/16/19	FIFO	240 000	May 06, 10	Jul 26, 11	1,100 97	2,341 73		-1,240 76	
	FIFO	20 000	May 06, 10	Jul 27, 11	91 04	195 14		-104 10	
	FIFO	140 000	May 17, 10	Jul 27, 11	637 30	1,273 79		-636 49	
Total					\$67,094.34	\$53,362.09		-\$4,756.98	\$18,489.23
Net long-term capital gains or losses									\$13,732.25
Net capital gains/losses:									\$15,249.04

Realized gains and losses

Estimated 2011 gains and losses for transactions with trade dates through 12/30/11 have been incorporated into this statement. Please note that gain or loss recognized on the sale or redemption of certain Structured Products, like Contingent Debt Securities, may be ordinary, and not capital, gain or loss. Please check with your tax advisor. To calculate gains and losses, we liquidate the oldest security lot first. This is known as the first-in, first-out or FIFO accounting method. We use this method unless you specified which tax lot to close when you placed your order. This is known as a versus purchases or VSP order.

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Long-term capital gains and losses

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment(\$)	Loss (\$)	Gain (\$)
COSTCO WHOLESale CORP	FIFO	12,000	Apr 29, 04	Aug 29, 11	932.52	456.78			475.74
						2,263.45		-142.56	
MOODY'S CORP	FIFO	70,000	Apr 29, 04	Feb 10, 11	2,120.89				87.06
		16,000	Sep 14, 09	Feb 10, 11	484.77	397.71			

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Realized gains and losses (continued)

Long-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
PFIZER INC	FIFO	120 000	Mar 03, 09	Sep 27, 11	2,157 82	1,436 20			721 62
	FIFO	27 000	Sep 14, 09	Sep 27, 11	485 51	440 30			45 21
	FIFO	18 000	Jan 19, 10	Sep 27, 11	323 67	358 53		-34 86	
PROCTER & GAMBLE CO	FIFO	60 000	May 05, 06	Jul 20, 11	3,857 84	3,344 97			512 87
	FIFO	7 000	Sep 14, 09	Jul 20, 11	450 08	385 42			64 66
TYCO INTL LTD CHF	FIFO	38 000	Dec 12, 05	Apr 26, 11	1,868 48	1,658 22			210 26
Total					\$12,681.58	\$10,741.58		-\$177.42	\$2,117.42
Net long-term capital gains or losses									\$1,940.00
Net capital gains/losses:									\$1,940.00

Realized gains and losses

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Long-term capital gains and losses

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
CISCO SYSTEMS INC	FIFO	15,000	Oct 26, 07	May 23, 11	244.53	480.17		-235.64	
	FIFO	62,000	Feb 07, 08	May 23, 11	1,010.74	1,391.90		-381.16	
FOMENTO ECONOMICO MEXICANO S A B DE CV SPON ADR	FIFO	36,000	Apr 21, 08	Feb 28, 11	2,015.00	1,569.16			445.84

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Realized gains and losses (continued)

Long-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
HALLIBURTON CO (HOLDING COMPANY)	FIFO	42,000	Jun 09, 06	Feb 25, 11	1,958.23	1,549.36			408.87
	FIFO	42,000	Jul 11, 06	Feb 25, 11	1,958.23	1,552.91			405.32
JOHNSON & JOHNSON COM	FIFO	13,000	Apr 28, 04	Sep 01, 11	852.52	705.12			147.40
MICROCHIP TECHNOLOGY INC	FIFO	25,000	Jan 03, 07	Sep 01, 11	825.91	846.86		-20.95	
MICROSOFT CORP	FIFO	143,000	Apr 28, 04	May 23, 11	3,457.01	3,825.25		-368.24	
NEWS CORP INC DELA CL A	FIFO	31,000	Apr 28, 04	Sep 01, 11	531.08	531.96		-0.88	
PRUDENTIAL FINANCIAL INC	FIFO	5,000	Apr 10, 07	Sep 01, 11	247.88	459.88		-212.00	
	FIFO	13,000	Aug 10, 07	Sep 01, 11	644.48	1,122.18		-477.70	
SCHLUMBERGER LTD NETHERLANDS ANTILLES	FIFO	20,000	Aug 27, 08	Feb 25, 11	1,830.52	1,958.01		-127.49	
SYSCO CORP	FIFO	22,000	Nov 04, 04	Feb 25, 11	613.81	771.78		-157.97	
	FIFO	1,000	Dec 08, 04	Feb 25, 11	27.90	34.91		-7.01	
	FIFO	19,000	Dec 20, 04	Feb 25, 11	530.11	632.39		-102.28	
Total					\$16,747.95	\$17,491.84		-\$2,151.32	\$1,407.43
Net long-term capital gains or losses									-\$743.89
Net capital gains/losses:									-\$743.89

Realized gains and losses

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Short-term capital gains and losses

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
BROADCOM CORP CL A	FIFO	105,000	Oct 04, 10	Apr 29, 11	3,645.97	3,633.53			12.44

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Realized gains and losses (continued)

Short-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
CITRIX SYSTEMS INC	FIFO	55,000	Sep 13, 10	Jun 20, 11	4,055.43	3,599.51			455.92
DR PEPPER SNAPPLE GROUP INC	FIFO	104,000	Mar 10, 10	Jan 07, 11	3,710.55	3,491.66			218.89
GOODRICH CORP	FIFO	40,000	Jul 28, 11	Dec 01, 11	4,905.73	3,813.85			1,091.88
JPMORGAN CHASE & CO	FIFO	105,000	Aug 18, 10	Aug 15, 11	3,855.48	3,964.36		-108.88	
OMNICOM GROUP INC	FIFO	95,000	Oct 19, 10	Sep 16, 11	3,760.19	3,916.47		-156.28	
Total					\$23,933.35	\$22,419.38		-\$265.16	\$1,779.13
Net short-term capital gains and losses									\$1,513.97

Long-term capital gains and losses

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
APPLE INC	FIFO	4,000	Oct 17, 08	Dec 02, 11	1,562.81	399.60			1,163.21
CELGENE CORP	FIFO	77,000	Nov 24, 09	Feb 11, 11	3,985.23	4,249.94		-264.71	
CME GROUP INC	FIFO	14,000	Apr 09, 10	Nov 10, 11	3,673.89	4,382.06		-708.17	
COSTCO WHOLESALE CORP	FIFO	78,000	May 15, 09	Feb 01, 11	5,622.40	3,508.54			2,113.86
FREEPORT-MCMORAN COPPER & GOLD INC	FIFO	94,000	Oct 06, 09	Sep 30, 11	2,889.40	3,285.76		-396.36	
HEWLETT PACKARD CO	FIFO	100,000	May 15, 09	Mar 03, 11	4,322.22	3,503.72			818.50
INTUIT	FIFO	75,000	Jun 01, 10	Jun 30, 11	3,884.94	2,680.28			1,204.66
	FIFO	16,000	Jun 01, 10	Jul 01, 11	830.73	571.79			258.94
JOHNSON CONTROLS INC	FIFO	120,000	Apr 21, 10	Sep 23, 11	3,162.77	4,103.32		-940.55	
JUNIPER NETWORKS INC	FIFO	31,000	May 29, 09	Mar 10, 11	1,302.65	771.46			531.19
PRICE T ROWE GROUP INC	FIFO	17,000	May 15, 09	Mar 10, 11	1,093.33	633.67			459.66
SMUCKER J M CO NEW	FIFO	17,000	Dec 04, 09	May 02, 11	1,277.49	1,008.64			268.85
WALT DISNEY CO (HOLDING CO) DISNEY COM	FIFO	129,000	Mar 22, 10	Aug 15, 11	4,314.68	4,346.37		-31.69	
3M CO	FIFO	39,000	Jan 27, 10	Aug 22, 11	3,003.15	3,180.70		-177.55	
Total					\$40,925.69	\$36,625.85		-\$2,519.03	\$6,818.87
Net long-term capital gains or losses									\$4,299.84
Net capital gains/losses:									\$5,813.81

Realized gains and losses

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Short-term capital gains and losses

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
ALEXION PHARMACEUTICALS INC	FIFO	46,000	Dec 15, 10	Sep 23, 11	3,019.09	1,818.55			1,200.54
									continued next page

Realized gains and losses (continued)

Short-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
ARM HOLDINGS PLC SPON ADR	FIFO	167,000	Jan 27, 10	Jan 20, 11	4,111.19	1,595.18			2,516.01
	FIFO	10,000	Jan 27, 10	Jan 21, 11	251.57	95.52			156.05
CBRE GROUP INC CL A	FIFO	358,000	Mar 09, 11	Dec 09, 11	5,701.20	9,737.87		-4,036.67	
	FIFO	149,000	Apr 12, 11	Dec 09, 11	2,308.37	4,093.97		-1,785.60	
CELGENE CORP	FIFO	56,000	May 24, 10	Feb 04, 11	2,844.08	3,123.53		-279.45	
CREE INC	FIFO	31,000	Jun 09, 10	Mar 23, 11	1,341.37	1,877.38		-536.01	
	FIFO	49,000	Sep 24, 10	Mar 23, 11	2,120.23	2,571.20		-450.97	
DOLLAR TREE INC	FIFO	165,000	Aug 30, 10	Feb 07, 11	8,207.59	7,493.56			714.03
	FIFO	45,000	Sep 13, 10	Feb 07, 11	2,238.44	2,112.36			126.08
FREEMONT-MCMORAN COPPER & GOLD INC	FIFO	58,000	Jan 25, 11	May 11, 11	2,808.10	3,043.85		-235.75	
	FIFO	116,000	Jan 25, 11	Sep 21, 11	4,317.27	6,087.69		-1,770.42	
	FIFO	32,000	Feb 04, 11	Sep 21, 11	1,190.97	1,802.97		-612.00	
ILLUMINA INC	FIFO	138,000	Mar 29, 11	Sep 23, 11	5,768.32	9,374.67		-3,606.35	
	FIFO	47,000	Jul 20, 11	Sep 23, 11	1,964.57	3,405.45		-1,440.88	
JOHNSON CONTROLS INC	FIFO	232,000	Dec 21, 10	Sep 15, 11	6,960.09	9,147.88		-2,187.79	
	FIFO	58,000	Jan 20, 11	Sep 15, 11	1,740.03	2,246.81		-506.78	
	FIFO	11,000	Jan 21, 11	Sep 15, 11	330.00	430.34		-100.34	
	FIFO	49,000	Feb 16, 11	Sep 15, 11	1,470.02	2,063.15		-593.13	
MICROSOFT CORP	FIFO	52,000	Jan 19, 10	Jan 12, 11	1,479.71	1,618.74		-139.03	
NETFLIX COM INC	FIFO	35,000	Apr 07, 10	Jan 10, 11	6,489.31	2,867.83			3,621.48
	FIFO	24,000	Jul 29, 10	Jan 10, 11	4,449.82	2,329.42			2,120.40
OCCIDENTAL PETROLEUM CORP	FIFO	29,000	Oct 13, 10	May 11, 11	3,006.45	2,456.34			550.11
POTASH CORP SASK INC CANADA CAD	FIFO	65,000	Nov 19, 10	May 11, 11	3,409.61	3,035.15			374.46
	FIFO	33,000	Feb 04, 11	Dec 09, 11	1,343.42	1,991.14		-647.72	
SCHWAB CHARLES CORP NEW	FIFO	142,000	Dec 15, 10	Jun 07, 11	2,293.51	2,380.74		-87.23	
TARGET CORP	FIFO	24,000	May 24, 10	Mar 28, 11	1,190.84	1,311.80		-120.96	
Total					\$82,355.17	\$90,113.09		-\$19,137.08	\$11,379.16
Net short-term capital gains and losses								-\$7,757.92	

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Realized gains and losses (continued)

Long-term capital gains and losses

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
AMAZON COM INC	FIFO	25 000	Mar 10, 09	Jan 20, 11	4,537.99	1,557.12			2,980.87
APPLE INC	FIFO	20 000	Mar 30, 06	Apr 04, 11	6,794.31	1,259.66			5,534.65
CELGENE CORP	FIFO	65 000	Mar 31, 05	Feb 04, 11	3,301.17	1,106.60		-536.04	2,194.57
	FIFO	109 000	Jan 17, 08	Feb 04, 11	5,535.81	6,071.85			
	FIFO	10 000	May 19, 08	Feb 04, 11	507.87	605.50		-97.63	
CREE INC	FIFO	114 000	Dec 21, 09	Mar 23, 11	4,932.77	6,100.52		-1,167.75	
EXPEDITORS INTL WASH INC	FIFO	4 000	Mar 20, 08	Jan 20, 11	217.05	175.00			42.05
	FIFO	44 000	Mar 20, 08	Jan 21, 11	2,378.44	1,925.04			453.40
	FIFO	27 000	Mar 24, 08	Jan 21, 11	1,459.50	1,200.57			258.93
EXPRESS SCRIPTS INC	FIFO	17 000	Feb 05, 10	Mar 08, 11	928.86	707.48			221.38
	FIFO	51 000	Feb 05, 10	Sep 16, 11	2,094.41	2,122.45		-28.04	
F5 NETWORKS INC	FIFO	103 000	Oct 16, 09	Mar 16, 11	11,049.37	4,398.06			6,651.31
INTUITIVE SURGICAL INC NEW	FIFO	12 000	Oct 08, 08	Jul 12, 11	4,326.11	2,309.28			2,016.83
	FIFO	26 000	Dec 09, 08	Jul 20, 11	10,430.16	3,562.24			6,867.92
JUNIPER NETWORKS INC	FIFO	250 000	Sep 06, 07	Jul 27, 11	6,179.31	7,880.97	-861.08	-1,701.66	
	FIFO	73 000	Sep 06, 07	Aug 12, 11	1,614.82	2,552.68		-937.86	
	FIFO	55 000	May 19, 08	Aug 12, 11	1,216.65	1,598.08		-381.43	
	FIFO	79 000	May 26, 09	Aug 12, 11	1,747.55	1,893.61		-146.06	
	FIFO	84 000	Jul 20, 11	Aug 12, 11	1,858.15	3,464.72	861.08	-1,606.57	
MICROSOFT CORP	FIFO	42 000	Jul 14, 09	Jan 12, 11	1,195.15	964.44			230.71
	FIFO	124 000	Jul 23, 09	Jan 12, 11	3,528.55	3,131.64			396.91
	FIFO	108 000	Nov 06, 09	Jan 12, 11	3,073.25	3,069.90			3.35
PERRIGO COMPANY	FIFO	27 000	Jun 09, 10	Oct 27, 11	2,459.98	1,603.74			856.24
POTASH CORP SASK INC CANADA CAD	FIFO	121 000	Nov 19, 10	Dec 09, 11	4,925.88	5,650.05		-724.17	
	FIFO	51 000	Dec 06, 10	Dec 09, 11	2,076.20	2,445.61		-369.41	
PRICELINE COM INC NEW	FIFO	11 000	Jul 29, 10	Nov 17, 11	5,676.18	2,456.29			3,219.89
QUALCOMM INC	FIFO	44 000	Dec 21, 06	Apr 12, 11	2,300.85	1,685.02			615.83

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Realized gains and losses (continued)

Long-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
SCHWAB CHARLES CORP NEW	FIFO	176 000	Dec 17, 08	Jun 07, 11	2,842 66	2,931 35		-88 69	
	FIFO	205 000	Mar 09, 09	Jun 07, 11	3,311 06	2,327 63			983 43
	FIFO	154 000	May 26, 09	Jun 07, 11	2,487 33	2,715 57		-228 24	
TARGET CORP	FIFO	61 000	Apr 02, 09	Jan 07, 11	3,353 72	2,231 37			1,122 35
	FIFO	91 000	Apr 02, 09	Mar 28, 11	4,515 27	3,328 76			1,186 51
	FIFO	29 000	Apr 28, 09	Mar 28, 11	1,438 93	1,152 26			286 67
	FIFO	57 000	Jun 17, 09	Mar 28, 11	2,828 24	2,251 42			576 82
	FIFO	74 000	Nov 19, 09	Mar 28, 11	3,671 76	3,533 77			137 99
UNION PACIFIC CORP	FIFO	51 000	Dec 17, 08	Mar 16, 11	4,701 49	2,492 48			2,209 01
Total					\$125,496.80	\$94,462.73		-\$8,013.55	\$39,047.62
Net long-term capital gains or losses									\$31,034.07
Net capital gains/losses:									\$23,276.15

Realized gains and losses

Estimated 2011 gains and losses for transactions with trade dates through 12/30/11 have been incorporated into this statement. Please note that gain or loss recognized on the sale or redemption of certain Structured Products, like Contingent Debt Securities, may be ordinary, and not capital, gain or loss. Please check with your tax advisor. To calculate gains and losses, we liquidate the oldest security lot first. This is known as the first-in, first-out or FIFO accounting method. We use this method unless you specified which tax lot to close when you placed your order. This is known as a versus purchases or VSP order.

See important information about your statement on the last page of this statement for more information. We may not adjust gains and losses for all capital changes. Cost basis for coupon tax-exempt municipal securities, include securities subject to AMT, has been adjusted for mandatory amortization of bond premium. Estimates in the Unclassified section can not be classified as short term or long term because information is missing, or the product is one in which the gain/loss calculation is not provided.

Short-term capital gains and losses

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
CORNING INC	FIFO	178,000	Jul 09, 10	Jun 21, 11	3,152.54	3,110.16			42.38

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Realized gains and losses (continued)

Short-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
EBAY INC	FIFO	11 000	Mar 17, 11	Jul 15, 11	358 52	336 64			21 88
FEDEX CORP	FIFO	23 000	Aug 10, 10	May 03, 11	2,160 68	1,981 09			179 59
	FIFO	15 000	Aug 18, 10	May 03, 11	1,409 14	1,258 55			150 59
HESS CORP	FIFO	47 000	Jan 18, 11	Aug 12, 11	2,673 11	3,873 08		-1,199.97	
JACOBS ENGINEERING GROUP INC	FIFO	35 000	Oct 08, 10	Oct 03, 11	1,128 16	1,406 01		-277.85	
LAUDER ESTEE COS CL A	FIFO	7 000	May 06, 11	Nov 03, 11	829 90	684 35			145.55
LIFE TECHNOLOGIES CORP	FIFO	47 000	Jun 21, 11	Oct 14, 11	1,775 49	2,483 02		-707 53	
PETROLEO BRASILEIRO SA SPON ADR	FIFO	13 000	Jun 22, 10	May 25, 11	441 34	494 34		-53.00	
3M CO	FIFO	38 000	Aug 10, 10	Feb 07, 11	3,371 34	3,305 76			65 58
Total					\$17,300 22	\$18,933.00		-\$2,238.35 -\$1,632.78	\$605.57

Net short-term capital gains and losses

Long-term capital gains and losses

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
ACCENTURE PLC IRELAND CL A	FIFO	5 000	May 19, 05	Jul 15, 11	302 79	113 61			189 18
AECOM TECHNOLOGY CORP	FIFO	63 000	Jan 23, 09	Mar 17, 11	1,668 35	1,601 06			67 29
	FIFO	27 000	Jul 09, 09	Mar 17, 11	715 01	823 92		-108 91	
	FIFO	27 000	Jul 09, 09	Mar 18, 11	722 47	823 92		-101 45	
AGCO CORP	FIFO	7 000	Nov 29, 07	Nov 03, 11	317 02	474 56		-157 54	
	FIFO	35 000	Nov 29, 07	Dec 15, 11	1,433 13	2,372 80		-939.67	
	FIFO	31 000	Sep 09, 10	Dec 15, 11	1,269 35	1,166 12			103 23
ANADARKO PETROLEUM CORP	FIFO	9 000	May 20, 10	Nov 03, 11	744 82	489 27			255 55
AVON PRODUCTS INC	FIFO	92 000	Nov 13, 09	Feb 07, 11	2,700 19	3,183 56		-483 37	
CAMERON INTL CORP	FIFO	8 000	Jul 31, 07	Jul 15, 11	403 28	316 50			86.78
CFRNER CORP	FIFO	5 000	Dec 22, 05	Jul 15, 11	308 99	113 89			195.10
CISCO SYSTEMS INC	FIFO	30 000	Apr 30, 04	Jul 08, 11	468 19	627 00		-158.81	
	FIFO	112 000	Mar 22, 06	Jul 08, 11	1,747 93	2,399 04		-651.11	

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Realized gains and losses (continued)

Long-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
COGNIZANT TECH SOLUTIONS CRP	FIFO	23 000	Oct 17, 06	Jul 08, 11	358 95	557 24		-198.29	
COMPANHIA DE BEBIDAS DAS AMERS AMBEV SPON ADR	FIFO	24 000	Aug 03, 05	Aug 26, 11	1,453 48	592.47			861.01
DOLBY LABORATORIES INC CL A	FIFO	63 000	May 06, 08	Jan 18, 11	1,742 41	990 62			751 79
ECOLAB INC	FIFO	41 000	Jan 23, 09	Mar 29, 11	2,016 26	1,131.71			884 55
EXPRESS SCRIPTS INC	FIFO	74 000	Apr 30, 04	Feb 16, 11	3,666 38	2,217.78			1,448.60
GOOGLE INC CL A	FIFO	8 000	Dec 13, 07	Nov 03, 11	352 15	284.59			67 56
HALLIBURTON CO (HOLDING COMPANY)	FIFO	2 000	Jan 08, 07	Jul 15, 11	1,196.01	969.41			226.60
HEWLETT PACKARD CO	FIFO	33 000	Oct 06, 05	Dec 06, 11	1,162.95	997.19		-215 83	165 76
INTEL CORP	FIFO	78 000	Jun 15, 07	Jan 03, 11	3,368 12	3,583 95		-602 25	
JACOBS ENGINEERING GROUP INC	FIFO	98 000	Apr 30, 04	Apr 06, 11	1,941.83	2,544 08		-547.39	
PETROLEO BRASILEIRO SA SPON ADR	FIFO	77 000	Nov 01, 07	Apr 06, 11	1,525.73	2,073 12			
PIONEER NAT RES CO	FIFO	51 000	Apr 30, 04	Oct 03, 11	1,643 88	1,061 42			582.46
PRICE T ROWE GROUP INC	FIFO	43 000	May 20, 09	May 25, 11	1,459 82	1,793.42		-333.60	
RED HAT INC	FIFO	12 000	May 20, 10	Nov 03, 11	1,131 33	688 08			443 25
TEXAS INSTRUMENTS	FIFO	36 000	Apr 30, 04	May 06, 11	2,255 63	915 66			1,339 97
THE DIRECTV GROUP CL A	FIFO	16 000	Apr 30, 04	Aug 12, 11	818.57	406 96			411.61
VISA INC CL A	FIFO	34 000	Aug 18, 08	Aug 12, 11	1,739 45	2,000 61		-261.16	
WAL MART STORES INC	FIFO	76 000	Mar 27, 09	Apr 06, 11	3,418.38	1,332 05			2,086 33
	FIFO	37 000	Apr 30, 04	Aug 26, 11	941 57	926 48			15.09
	FIFO	62 000	Jul 28, 08	May 06, 11	3,016 68	1,632 19			1,384 49
	FIFO	28 000	Apr 23, 09	Jun 10, 11	2,097 71	1,642.75			454 96
	FIFO	53 000	Dec 05, 08	Feb 25, 11	2,739.21	3,070 48		-331.27	
Total					\$52,848.02	\$45,917.51		-\$5,090.65	\$12,021.16
Net long-term capital gains or losses									\$6,930.51
Net capital gains/losses:									\$5,297.73

Attachment D-9

Realized gains and losses

Estimated 2011 gains and losses for transactions with trade dates through 12/30/11 have been incorporated into this statement. Please note that gain or loss recognized on the sale or redemption of certain Structured Products, like Contingent Debt Securities, may be ordinary, and not capital, gain or loss. Please check with your tax advisor. To calculate gains and losses, we liquidate the oldest security lot first. This is known as the first-in, first-out or FIFO accounting method. We use this method unless you specified which tax lot to close when you placed your order. This is known as a versus purchases or VSP order.

Short-term capital gains and losses

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment(\$)	Loss (\$)	Gain (\$)
AFFILIATED MANAGERS GROUP									
	FIFO	6 000	Aug 03, 10	Jun 07, 11	571.47	435.13			136.34
	FIFO	3 000	Sep 03, 10	Aug 17, 11	259.49	213.57			45.92
	FIFO	14,000	Sep 13, 10	Aug 17, 11	1,210.97	1,052.37			158.60
	FIFO	10 000	Sep 24, 10	Aug 17, 11	864.98	783.26			81.72
	FIFO	2 000	Oct 01, 10	Aug 17, 11	173.00	159.62			13.38
	FIFO	10,000	Oct 01, 10	Aug 17, 11	864.98	789.79			75.19
AGILENT TECHNOLOGIES INC									
	FIFO	27,000	Dec 03, 10	Aug 19, 11	861.78	1,001.01		-139.23	
	FIFO	6,000	Dec 03, 10	Nov 29, 11	211.03	222.45		-11.42	
ALLSTATE CORP									
	FIFO	150 000	Jun 03, 10	Feb 15, 11	4,595.34	4,549.20			46.14
	FIFO	25,000	Jun 22, 10	Feb 15, 11	765.89	764.36			1.53
	FIFO	17 000	Jul 12, 10	Feb 15, 11	520.80	497.37			23.43
	FIFO	12 000	Sep 20, 10	Feb 15, 11	367.63	373.43		-5.80	
ALTERA CORP									
	FIFO	7,000	Apr 22, 10	Apr 12, 11	290.65	182.27			108.38
	FIFO	28,000	Apr 22, 10	Apr 13, 11	1,186.60	729.09			457.51
ARROW ELECTRONICS INC									
	FIFO	33 000	Apr 07, 11	Dec 06, 11	1,220.00	1,438.30		-218.30	
	FIFO	57,000	Apr 07, 11	Dec 09, 11	2,052.11	2,484.34		-432.23	
	FIFO	24,000	Apr 07, 11	Dec 12, 11	839.59	1,046.04		-206.45	
	FIFO	7,000	Apr 12, 11	Dec 12, 11	244.88	294.76		-49.88	
	FIFO	14 000	May 05, 11	Dec 12, 11	489.76	636.55		-146.79	
	FIFO	10,000	Jun 06, 11	Dec 12, 11	349.82	410.49		-60.67	
	FIFO	13 000	Jul 11, 11	Dec 12, 11	454.78	502.90		-48.12	
	FIFO	21 000	Jul 11, 11	Dec 13, 11	734.42	812.37		-77.95	
	FIFO	13 000	Jul 18, 11	Dec 13, 11	454.64	449.56			5.08
	FIFO	10 000	Sep 26, 11	Dec 13, 11	349.72	285.50			64.22

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Realized gains and losses (continued)

Short-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
ASSOC BANC CORP WISC	FIFO	10,000	Jan 11, 10	Jan 07, 11	145.35	115.04			30.31
	FIFO	70,000	Jan 12, 10	Jan 07, 11	1,017.47	840.23			177.24
	FIFO	58,000	Feb 03, 10	Jan 07, 11	843.05	727.79			115.26
	FIFO	76,000	Apr 22, 10	Jan 07, 11	1,104.68	1,201.92		-97.24	
	FIFO	37,000	May 11, 10	Jan 07, 11	537.81	528.52			9.29
	FIFO	23,000	Jul 01, 10	Jan 07, 11	334.31	272.18			62.13
AVAGO TECHNOLOGIES LTD									
SGD	FIFO	27,000	Jan 18, 11	Aug 19, 11	780.89	745.15			35.74
	FIFO	26,000	Jan 18, 11	Sep 12, 11	864.88	717.55			147.33
	FIFO	22,000	Jan 18, 11	Sep 29, 11	710.58	607.17			103.41
	FIFO	11,000	Jan 18, 11	Oct 10, 11	373.33	303.58			69.75
	FIFO	25,000	Jul 12, 10	Mar 01, 11	1,428.37	1,078.24			350.13
CAMDEN PPTY TR SBI	FIFO	20,000	Jul 19, 10	Mar 01, 11	1,142.70	864.12			278.58
	FIFO	44,000	Jul 21, 10	Mar 01, 11	2,513.93	1,942.56			571.37
	FIFO	3,000	Jul 21, 10	Mar 02, 11	168.96	132.45			36.51
	FIFO	25,000	Aug 19, 10	Mar 02, 11	1,408.01	1,114.63			293.38
	FIFO	11,000	Nov 24, 10	Mar 02, 11	619.52	572.88			46.64
	FIFO	77,000	Aug 12, 10	Jun 07, 11	2,054.09	1,096.21			957.88
CBS CORP NEW CL B	FIFO	14,000	Aug 12, 10	Jun 30, 11	407.00	199.31			207.69
	FIFO	29,000	Aug 12, 10	Jul 07, 11	844.78	412.86			431.92
	FIFO	33,000	Aug 12, 10	Jul 27, 11	941.14	469.81			471.33
	FIFO	3,000	Aug 19, 10	Aug 18, 11	68.02	41.95			26.07
	FIFO	32,000	Aug 19, 10	Aug 19, 11	732.94	447.42			285.52
	FIFO	26,000	Aug 02, 10	Apr 12, 11	2,802.77	1,836.18			966.59
CIMAREX ENERGY CO	FIFO	23,000	Aug 02, 10	May 04, 11	2,322.66	1,624.31			698.35
	FIFO	41,000	Jun 24, 10	Feb 02, 11	804.94	622.75			182.19
	FIFO	47,000	Jun 24, 10	Feb 17, 11	911.83	713.88			197.95
	FIFO	59,000	Jun 24, 10	Mar 24, 11	1,129.37	896.15			233.22
	FIFO	49,000	Jun 24, 10	Mar 25, 11	937.67	744.26			193.41
	FIFO								

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Attachment D-10

Realized gains and losses (continued)

Short-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
COLLECTIVE BRANDS INC	FIFO	11 000	Jun 24, 10	Mar 25, 11	210 79	167 08			43 71
	FIFO	143 000	Jun 24, 10	Apr 04, 11	2,795 73	2,172 03			623 70
	FIFO	44 000	Jul 12, 10	Apr 04, 11	860 23	694 32			165 91
CONCHO RESOURCES INC	FIFO	59 000	Sep 24, 10	Aug 05, 11	631 70	941 88		-310 18	
	FIFO	11 000	Feb 02, 11	Aug 05, 11	117 78	226 58		-108 80	
CORPORATE OFFICE PTYS NEW SBI	FIFO	6 000	May 11, 10	Apr 18, 11	599 79	327 79			272 00
	FIFO	6 000	Jul 01, 10	Apr 18, 11	599 79	320 01			279 78
	FIFO	18 000	Jul 20, 10	Apr 18, 11	1,799 37	1,018 97			780 40
	FIFO	28 000	Jul 12, 10	Apr 07, 11	991 66	1,052 19		-60 53	
DISCOVERY COMMUNICATIONS INC CL A	FIFO	19 000	Jul 14, 10	Apr 07, 11	672 91	724 83		-51 92	
	FIFO	25 000	Jul 20, 10	Apr 07, 11	885 41	902 94		-17 53	
	FIFO	31 000	Jul 21, 10	Apr 07, 11	1,097 91	1,150 77		-52 86	
	FIFO	6 000	Jul 21, 10	Apr 08, 11	209 17	222 73		-13 56	
	FIFO	32 000	Aug 19, 10	Apr 08, 11	1,115 57	1,186 57		-71 00	
	FIFO	13 000	Sep 20, 10	Apr 08, 11	453 20	499 19		-45 99	
	FIFO	17 000	Oct 18, 10	Apr 08, 11	592 65	644 99		-52 34	
	FIFO	14 000	Feb 17, 11	Apr 08, 11	488 06	480 82			7 24
	FIFO	13 000	Mar 23, 11	Sep 12, 11	483 12	515 53		-32 41	
	FIFO	14 000	Oct 22, 10	Oct 18, 11	562 11	394 35			167 76
DOLLAR GEN CORP NEW	FIFO	8 000	Oct 22, 10	Oct 21, 11	319 99	225 34			94 65
	FIFO	36 000	Feb 14, 11	Dec 16, 11	1,464 35	965 72			498 63
	FIFO	76 000	Jun 08, 10	Mar 03, 11	4,237 20	2,534 92			1,702 28
EATON CORP	FIFO	62 000	Nov 16, 10	Mar 01, 11	865 60	782 91			82 69
FIFTH THIRD BANCORP	FIFO	12 000	Jul 30, 10	Apr 01, 11	887 89	578 50			309 39
FLUOR CORP NEW	FIFO	8 000	Jul 30, 10	Apr 12, 11	541 59	385 67			155 92
	FIFO	35 000	Jul 30, 10	May 17, 11	2,366 79	1,687 30			679 49
	FIFO	6 000	Aug 11, 10	May 17, 11	405 73	280 72			125 01
	FIFO	25 000	Aug 11, 10	Aug 08, 11	1,281 59	1,169 67			111 92

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Realized gains and losses (continued)

Short-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
GUESS INC	FIFO	18 000	Aug 19, 10	Aug 08, 11	922 74	846 84			75 90
	FIFO	18 000	Oct 11, 10	Aug 08, 11	922 74	937 74		-15 00	
	FIFO	9 000	Nov 24, 10	Aug 08, 11	461 37	521 82		-60 45	
HUBBELL INC CL B	FIFO	20 000	Mar 31, 11	Aug 16, 11	688 54	787 42		-98 88	
	FIFO	42 000	Mar 31, 11	Aug 18, 11	1,302 86	1,653 58		-350 72	
	FIFO	17 000	Apr 04, 11	Aug 18, 11	527 35	686 42		-159 07	
	FIFO	14 000	Apr 05, 11	Aug 18, 11	434 29	559 45		-125 16	
	FIFO	31 000	Apr 06, 11	Aug 18, 11	961 63	1,214 32		-252 69	
	FIFO	14 000	Apr 07, 11	Aug 18, 11	434 29	555 77		-121 48	
	FIFO	15 000	Apr 14, 11	Aug 18, 11	465 31	572 70		-107 39	
	FIFO	11 000	Nov 24, 10	Jul 26, 11	709 81	632 41			77 40
	FIFO	6 000	Nov 24, 10	Sep 16, 11	341 24	344 95		-3 71	
	FIFO	19 000	Nov 29, 10	Sep 16, 11	1,080 60	1,074 98			5 62
INGERSOLL-RAND PLC	FIFO	9 000	Dec 20, 10	Sep 30, 11	450 76	540 57		-89 81	
	FIFO	8 000	Dec 20, 10	Nov 11, 11	511 39	480 51			30 88
	FIFO	1 000	Feb 14, 11	Nov 11, 11	63 92	65 92		-2 00	
	FIFO	17 000	Feb 14, 11	Nov 11, 11	1,083 05	1,120 72		-37 67	
	FIFO	33 000	Aug 26, 10	Feb 24, 11	1,473 76	1,114 64			359 12
	FIFO	8 000	Aug 26, 10	May 17, 11	387 24	270 22			117 02
	FIFO	37 000	Oct 05, 10	May 17, 11	1,790 97	1,366 02			424 95
	FIFO	5 000	Oct 05, 10	Jun 07, 11	230 90	184 60			46 30
	FIFO	18 000	Oct 12, 10	Jun 07, 11	831 23	691 14			140 09
	FIFO	25 000	Oct 12, 10	Aug 05, 11	805 47	959 92		-154 45	
INTUIT	FIFO	50 000	Oct 18, 10	Aug 05, 11	1,610 94	1,937 02		-326 08	
	FIFO	5 000	Jun 17, 10	Jun 07, 11	257 39	187 82			69 57
INVESCO LTD	FIFO	15 000	Nov 23, 10	Aug 16, 11	272 58	318 36		-45 78	
	FIFO	53 000	Nov 23, 10	Aug 19, 11	870 28	1,124 88		-254 60	
	FIFO	48 000	Nov 23, 10	Aug 23, 11	812 59	1,018 76		-206 17	
	FIFO	71 000	Nov 23, 10	Sep 08, 11	1,231 81	1,506 91		-275 10	

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Realized gains and losses (continued)

Short-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
ISHARES TRUST RUSSELL MIDCAP VALUE INDEX FUND	FIFO	43,000	Dec 01, 10	Sep 08, 11	746.02	954.91		-208.89	
	FIFO	46,000	Dec 02, 10	Sep 08, 11	798.07	1,048.30		-250.23	
	FIFO	22,000	Feb 02, 11	Sep 08, 11	381.69	553.06		-171.37	
ISHARES TRUST RUSSELL MIDCAP VALUE INDEX FUND	FIFO	52,000	Jul 29, 10	Jan 06, 11	2,358.73	2,030.61			328.12
	FIFO	18,000	Aug 03, 10	Jan 06, 11	816.49	712.97			103.52
	FIFO	26,000	Aug 03, 10	Jan 26, 11	1,196.35	1,029.84			166.51
	FIFO	44,000	Aug 05, 10	Jan 26, 11	2,024.58	1,748.50			276.08
	FIFO	3,000	Aug 25, 10	Jan 26, 11	138.04	110.58			27.46
	FIFO	27,000	Aug 25, 10	Jan 28, 11	1,239.43	995.18			244.25
	FIFO	22,000	Nov 04, 10	Jan 28, 11	1,009.91	947.40			62.51
	FIFO	47,000	Nov 05, 10	Jan 28, 11	2,157.53	2,045.98			111.55
	FIFO	9,000	Dec 10, 10	Jul 11, 11	392.54	341.91			50.63
	FIFO	18,000	Dec 13, 10	Jul 11, 11	785.07	695.66			89.41
	FIFO	29,000	Dec 13, 10	Aug 05, 11	963.62	1,120.79		-157.17	
KIMCO REALTY CORP LINCOLN NATL CORP IND	FIFO	27,000	Dec 14, 10	Aug 05, 11	897.17	1,064.93		-167.76	
	FIFO	31,000	Dec 20, 10	Aug 05, 11	1,030.08	1,160.47		-130.39	
	FIFO	13,000	Feb 02, 11	Aug 05, 11	431.97	518.30		-86.33	
	FIFO	13,000	Mar 02, 11	Aug 05, 11	431.97	499.07		-67.10	
	FIFO	8,000	Apr 12, 11	Aug 05, 11	265.83	306.74		-40.41	
	FIFO	73,000	Aug 10, 11	Dec 27, 11	1,217.45	1,200.61			16.84
	FIFO	12,000	Jan 07, 11	Aug 08, 11	258.62	351.00		-92.38	
	FIFO	27,000	Jan 07, 11	Aug 09, 11	581.77	789.75		-207.98	
	FIFO	82,000	Jan 07, 11	Aug 16, 11	1,832.51	2,398.50		-565.99	
	FIFO	29,000	Jan 07, 11	Aug 18, 11	590.15	848.25		-258.10	
	FIFO	76,000	Jan 11, 11	Aug 18, 11	1,546.59	2,231.95		-685.36	
KIMCO REALTY CORP LINCOLN NATL CORP IND	FIFO	21,000	Jan 19, 11	Aug 18, 11	427.35	608.45		-181.10	
	FIFO	36,000	Jan 21, 11	Aug 18, 11	732.59	1,045.71		-313.12	
	FIFO	17,000	Feb 17, 11	Aug 18, 11	345.95	552.48		-206.53	
	FIFO								

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Realized gains and losses (continued)

Short-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
LORILLARD INC	FIFO	5,000	Mar 01, 11	Oct 12, 11	589.03	398.53			190.50
	FIFO	9,000	Mar 01, 11	Oct 18, 11	1,017.43	717.36			300.07
MASSEY ENERGY CO *MERGER EFF 06/2011*	FIFO	5,000	Oct 01, 10	Jan 31, 11	317.11	157.41			159.70
	FIFO	75,000	Oct 13, 10	Jan 31, 11	4,756.66	2,726.29			2,030.37
	FIFO	23,000	Oct 18, 10	Jan 31, 11	1,458.71	807.30			651.41
MCDERMOTT INTL INC	FIFO	85,000	Feb 02, 11	Aug 19, 11	1,077.02	1,865.86		-788.84	
	FIFO	18,000	Feb 02, 11	Nov 15, 11	210.71	395.12		-184.41	
	FIFO	21,000	Feb 04, 11	Nov 15, 11	245.83	466.96		-221.13	
	FIFO	30,000	Feb 17, 11	Nov 15, 11	351.18	711.02		-359.84	
	FIFO	22,000	Feb 24, 11	Nov 15, 11	257.53	490.80		-233.27	
	FIFO	30,000	Mar 02, 11	Nov 15, 11	351.19	711.00		-359.81	
	FIFO	14,000	Mar 07, 11	Nov 15, 11	163.88	350.01		-186.13	
	FIFO	28,000	Mar 08, 11	Nov 15, 11	327.77	699.99		-372.22	
	FIFO	15,000	Mar 08, 11	Nov 15, 11	175.59	375.00		-199.41	
	FIFO	23,000	Mar 11, 11	Nov 15, 11	269.24	558.77		-289.53	
	FIFO	19,000	Mar 17, 11	Nov 15, 11	222.42	444.41		-221.99	
NOBLE ENERGY INC	FIFO	11,000	Jul 19, 10	Mar 31, 11	1,062.82	724.37			338.45
	FIFO	2,000	Jul 21, 10	Mar 31, 11	193.24	134.47			58.77
	FIFO	7,000	Jul 21, 10	Apr 12, 11	639.09	470.63			168.46
	FIFO	16,000	Jul 21, 10	May 04, 11	1,427.36	1,075.72			351.64
	FIFO	6,000	Jul 22, 10	May 04, 11	535.26	403.85			131.41
PG & E CORP (HOLDING COMPANY)	FIFO	87,000	Jun 24, 10	Jan 18, 11	4,111.36	3,631.14			480.22
	FIFO	21,000	Jun 25, 10	Jan 18, 11	992.40	875.85			116.55
	FIFO	16,000	Jul 12, 10	Jan 18, 11	756.11	685.58			70.53
PIONEER NAT RES CO	FIFO	20,000	Aug 12, 10	Mar 31, 11	2,039.41	1,141.59			897.82
	FIFO	12,000	Aug 12, 10	Apr 12, 11	1,169.51	684.96			484.55
	FIFO	24,000	Aug 12, 10	May 04, 11	2,201.37	1,369.91			831.46
	FIFO	16,000	Aug 12, 10	Aug 11, 11	1,234.69	913.27			321.42

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Attachment D-10

Realized gains and losses (continued)

Short-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
POLYCOM INC	FIFO	8 000	Mar 12, 10	Feb 17, 11	380 39	234 78			145 61
	FIFO	1 000	May 11, 10	Apr 27, 11	59 80	31 10			28 70
	FIFO	38 000	Jun 02, 10	May 31, 11	2,149 45	1,126 34			1,023 11
SKYWORK'S SOLUTIONS INC	FIFO	3 000	Feb 02, 10	Jan 20, 11	90 15	40 99			49 16
	FIFO	11 000	May 27, 10	Jan 20, 11	330 53	173 41			157 12
	FIFO	23 000	May 27, 10	Mar 02, 11	804 94	362 59			442 35
	FIFO	69 000	May 27, 10	Apr 06, 11	1,985 76	1,087 76			898 00
	FIFO	46 000	Jun 01, 10	Apr 06, 11	1,323 84	734 55			589 29
	FIFO	26 000	Nov 24, 10	Apr 06, 11	748 26	672 82			75 44
	FIFO	11 000	May 06, 11	Aug 23, 11	215 25	324 39		-109 14	
	FIFO	13 000	May 11, 11	Aug 23, 11	254 39	372 57		-118 18	
	FIFO	15 000	May 11, 11	Nov 09, 11	296 53	429 89		-133 36	
	FIFO	46 000	May 11, 11	Nov 09, 11	909 37	1,354 93		-445 56	
	FIFO	49 000	May 17, 11	Nov 09, 11	968 67	1,298 50		-329 83	
	FIFO	46 000	May 17, 11	Nov 09, 11	909 36	1,221 03		-311 67	
	FIFO	37 000	May 27, 11	Nov 09, 11	731 45	938 22		-206 77	
	FIFO	23 000	May 27, 11	Nov 09, 11	454 68	595 18		-140 50	
	FIFO	40 000	May 31, 11	Nov 09, 11	790 75	1,007 37		-216 62	
	FIFO	35 000	Jul 12, 11	Nov 09, 11	691 91	802 84		-110 93	
SMUCKER J M CO NEW	FIFO	7 000	Jun 15, 10	Jun 07, 11	543 76	401 09			142 67
SOLUTIA INC NEW	FIFO	12 000	Mar 25, 11	Aug 05, 11	212 79	289 88		-77 09	
	FIFO	65 000	Mar 25, 11	Aug 05, 11	1,152 60	1,571 26		-418 66	
	FIFO	19 000	Mar 28, 11	Aug 05, 11	336 91	469 46		-132 55	
	FIFO	45 000	Apr 04, 11	Aug 05, 11	797 96	1,174 50		-376 54	
	FIFO	24 000	Apr 06, 11	Aug 05, 11	425 57	606 04		-180 47	
	FIFO	12 000	Apr 13, 11	Aug 05, 11	212 79	294 82		-82 03	
SPX CORPORATION	FIFO	14 000	Oct 01, 10	Aug 19, 11	693 81	887 60		-193 79	
	FIFO	12 000	Dec 07, 10	Aug 19, 11	594 69	864 93		-270 24	
SWIFT TRANSN CO CL A	FIFO	70 000	Feb 09, 11	Aug 19, 11	469 47	957 45		-487 98	
	FIFO	112 000	Feb 09, 11	Aug 19, 11	751 14	1,537 16		-786 02	

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Realized gains and losses (continued)

Short-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
VALEANT PHARMACEUTICALS INTL I CAD	FIFO	156,000	Feb 11, 11	Aug 19, 11	1,046.25	2,172.71	-	-1,126.46	
	FIFO	23,000	Feb 23, 11	Aug 19, 11	154.25	320.73	-	-166.48	
	FIFO	29,000	Feb 24, 11	Aug 19, 11	194.49	405.97	-	-211.48	
	FIFO	25,000	Mar 31, 11	Aug 19, 11	167.67	367.73	-	-200.06	
	FIFO	43,000	Apr 13, 11	Aug 19, 11	288.39	607.48	-	-319.09	
	FIFO	53,000	Apr 14, 11	Aug 19, 11	355.45	753.14	-	-397.69	
	FIFO	55,000	May 05, 11	Aug 19, 11	368.87	779.84	-	-410.97	
	FIFO	38,000	Jun 06, 11	Aug 19, 11	254.85	454.48	-	-199.63	
	FIFO	24,000	Aug 24, 10	Mar 25, 11	1,086.35	774.21	-		312.14
	FIFO	21,000	Aug 24, 10	Apr 06, 11	1,110.48	677.43	-		433.05
	FIFO	63,000	Aug 24, 10	Apr 26, 11	3,269.41	2,032.30	-		1,237.11
	FIFO	25,000	Aug 31, 10	Apr 26, 11	1,299.66	817.44	-		482.22
	FIFO	3,000	Aug 31, 10	Apr 26, 11	155.69	98.09	-		57.60
VERISK ANALYTICS INC CL A	FIFO	11,000	Aug 31, 10	May 02, 11	537.33	359.67	-		177.66
	FIFO	26,000	Sep 16, 10	May 02, 11	1,270.06	977.74	-		292.32
	FIFO	30,000	Sep 24, 10	May 02, 11	1,465.45	1,042.25	-		423.20
	FIFO	25,000	Oct 06, 10	May 02, 11	1,221.21	667.42	-		553.79
	FIFO	26,000	Oct 06, 10	May 11, 11	1,355.34	694.12	-		661.22
	FIFO	22,000	Oct 08, 10	May 11, 11	1,146.82	589.12	-		557.70
	FIFO	7,000	Oct 08, 10	Jun 07, 11	376.25	187.45	-		188.80
	FIFO	2,000	Oct 08, 10	Jun 08, 11	104.75	53.56	-		51.19
	FIFO	20,000	Oct 18, 10	Jun 08, 11	1,047.45	527.45	-		520.00
	FIFO	10,000	Oct 18, 10	Jun 30, 11	523.43	263.72	-		259.71
	FIFO	17,000	Oct 18, 10	Jul 26, 11	944.25	448.33	-		495.92
	FIFO	14,000	Aug 08, 11	Dec 14, 11	532.84	447.47	-		85.37
	FIFO	26,000	Jul 30, 10	May 20, 11	2,541.24	2,048.70	-		492.54
WABCO HOLDINGS INC	FIFO	5,000	May 03, 10	Feb 17, 11	316.68	171.70	-		144.98

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Realized gains and losses (continued)

Short-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
WALTER ENERGY INC	FIFO	10 000	Aug 12, 10	Jan 14, 11	1,302.02	727.56			574.46
	FIFO	1 000	Aug 19, 10	Jan 14, 11	130.20	77.78			52.42
	FIFO	8 000	Aug 19, 10	May 05, 11	1,034.35	622.21			412.14
	FIFO	4 000	Aug 19, 10	Aug 05, 11	311.52	311.11			0.41
	FIFO	10,000	Sep 10, 10	Aug 05, 11	778.79	742.32			36.47
	FIFO	12 000	Oct 22, 10	Aug 05, 11	934.56	1,049.95		-115.39	
WISC ENERGY CORP	FIFO	24 000	Jun 24, 10	Feb 09, 11	1,421.96	1,220.41			201.55
	FIFO	31 000	Jun 25, 10	Feb 09, 11	1,836.70	1,586.08			250.62
	FIFO	49 000	Jun 28, 10	Feb 09, 11	2,903.18	2,531.97			371.21
	FIFO	10,000	Jul 12, 10	Feb 09, 11	592.49	529.50			62.99
	FIFO	7 000	Sep 20, 10	Feb 09, 11	414.74	403.68			11.06
Total					\$206,194.49	\$188,818.40		-\$20,479.38	\$37,855.47
						13,293.00		-13,293.00	
					206,194.49	202,111.40		-33,772.38	37,855.47

Long-term capital gains and losses

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
ADOBE SYSTEMS INC (DELAWARE)	FIFO	117 000	Sep 23, 10	Oct 13, 11	3,000.24	3,117.48		-117.24	
	FIFO	16,000	Aug 03, 10	Aug 16, 11	1,393.55	1,160.36			233.19
	FIFO	18,000	Aug 03, 10	Aug 17, 11	1,556.97	1,305.40			251.57
AFFILIATED MANAGERS GROUP	FIFO	3,000	Apr 01, 10	Apr 12, 11	124.56	72.80			51.76
	FIFO	5,000	Apr 22, 10	Sep 30, 11	158.16	130.20			27.96
	FIFO	14 000	Jun 01, 10	Sep 30, 11	442.85	327.99			114.86
BIG LOTS INC	FIFO	17,000	Jun 18, 10	Jul 26, 11	617.30	595.04			22.26
	FIFO	15 000	Jun 18, 10	Nov 11, 11	614.78	525.03			89.75
CBS CORP NEW CL B	FIFO	28,000	Aug 12, 10	Aug 18, 11	634.90	398.62			236.28
CELANESE CORP NEW SER A	FIFO	33,000	Oct 29, 09	Aug 16, 11	1,445.75	911.16			534.59
	FIFO	19 000	Oct 29, 09	Aug 17, 11	822.18	524.61			297.57

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Realized gains and losses (continued)

Long-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
CIMAREX ENERGY CO	FIFO	42,000	Oct 29, 09	Aug 19, 11	1,640 19	1,159 65			480 54
	FIFO	5 000	Oct 29, 09	Sep 13, 11	212 79	138 06			74 73
	FIFO	8 000	Oct 29, 09	Nov 01, 11	334 71	220 88			113 83
	FIFO	19 000	Oct 29, 09	Nov 10, 11	818 99	524 61			294 38
COLLECTIVE BRANDS INC	FIFO	3 000	Aug 02, 10	Aug 26, 11	190 73	211 87		-21 14	
	FIFO	12 000	Aug 02, 10	Nov 23, 11	724 98	847 46		-122 48	
	FIFO	11 000	Aug 24, 10	Nov 23, 11	664 56	722 64		-58 08	
	FIFO	21 000	Sep 23, 10	Nov 23, 11	1,268 71	1,391 24		-122 53	
	FIFO	27 000	Apr 27, 10	Aug 05, 11	289 09	704 21		-415 12	
CONCHO RESOURCES INC	FIFO	27 000	May 11, 10	Aug 05, 11	289 08	611 03		-321 95	
	FIFO	40 000	May 19, 10	Aug 05, 11	428 28	827 75		-399 47	
	FIFO	23 000	Jun 08, 10	Aug 05, 11	246 26	433 52		-187 26	
	FIFO	6 000	Apr 01, 10	Apr 18, 11	599 79	309 90			289 89
COOPER INDUSTRIES PLC NEW C.L.A	FIFO	24 000	Apr 15, 10	Jun 02, 11	1,476 23	1,197 60			278 63
	FIFO	14 000	Apr 15, 10	Jul 26, 11	789 02	698 60			90 42
	FIFO	16 000	Apr 15, 10	Aug 16, 11	761 87	798 40		-36 53	
	FIFO	3 000	Apr 22, 10	Aug 16, 11	142 85	145 63		-2 78	
DOLLAR GEN CORP NEW	FIFO	8 000	Apr 22, 10	Nov 01, 11	411 27	388 34			22 93
	FIFO	9 000	Apr 22, 10	Nov 11, 11	494 07	436 89			57 18
	FIFO	9 000	Apr 22, 10	Nov 21, 11	485 56	436 88			48 68
	FIFO	1 000	May 11, 10	Nov 21, 11	53 95	48 76			5 19
DRESSER RAND GROUP INC	FIFO	15 000	Oct 22, 10	Dec 02, 11	602 33	422 51			179 82
	FIFO	33 000	Oct 22, 10	Dec 16, 11	1,342 32	929 53			412 79
	FIFO	34 000	Oct 26, 10	Dec 16, 11	1,383 01	964 76			418 25
	FIFO	8 000	Oct 29, 09	Apr 01, 11	430 87	229 64			201 23
DRESSER RAND GROUP INC	FIFO	17 000	Oct 29, 09	Apr 12, 11	852 86	487 99			364 87
	FIFO	39 000	Oct 29, 09	May 04, 11	1,890 56	1,119 50			771 06
	FIFO	31 000	Oct 29, 09	Aug 11, 11	1,113 00	889 86			223 14

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Realized gains and losses (continued)

Long-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
EL PASO CORP	FIFO	17 000	Oct 29, 09	Sep 29, 11	711 47	487 98			223 49
	FIFO	8 000	Jun 07, 10	Sep 29, 11	334 81	266 92			67 89
	FIFO	16 000	Jun 07, 10	Nov 08, 11	808 32	533 83			274 49
	FIFO	27 000	Nov 02, 10	Nov 08, 11	1,364 03	946 02			418 01
FIFTH THIRD BANCORP	FIFO	121 000	Mar 03, 10	Apr 12, 11	2,046 28	1,377 25			669 03
	FIFO	43 000	Mar 03, 10	May 02, 11	827 59	489 43			338 16
	FIFO	83 000	Mar 03, 10	May 04, 11	1,499 62	944 72			554 90
	FIFO	66 000	Mar 03, 10	May 11, 11	1,208 76	751 23			457 53
FLOWERVE CORP	FIFO	262 000	Oct 29, 09	Mar 01, 11	3,657 84	2,394 68		-427 68	1,263 16
	FIFO	17 000	Apr 07, 10	Aug 16, 11	1,529 50	1,957 18		-223 43	
FMC CORP NEW	FIFO	9 000	Apr 22, 10	Aug 16, 11	809 74	1,033 17			
	FIFO	15 000	Jul 22, 10	Aug 19, 11	1,020 95	892 94			128 01
GRAFTECH INTL LTD	FIFO	9 000	Jul 22, 10	Sep 13, 11	647 87	535 76			112 11
	FIFO	5 000	Jan 20, 10	May 25, 11	101 68	70 48			31 20
HANSEH NAT CORP	FIFO	80 000	Feb 02, 10	May 25, 11	1,626 83	1,043 07			583 76
	FIFO	134 000	Mar 26, 10	May 25, 11	2,724 94	1,752 35			972 59
INTL FLAVORS&FRGNCS	FIFO	10 000	Jun 24, 10	Jun 30, 11	801 69	398 27			403 42
	FIFO	11 000	Jun 24, 10	Jul 19, 11	885 38	438 09			447 29
	FIFO	13 000	Jun 24, 10	Aug 19, 11	1,033 33	517 75			515 58
	FIFO	6 000	Jun 24, 10	Aug 26, 11	508 53	238 96			269 57
INTL FLAVORS&FRGNCS	FIFO	7 000	Jun 24, 10	Aug 29, 11	621 05	278 79			342 26
	FIFO	2 000	Jun 24, 10	Sep 08, 11	174 47	79 65			94 82
	FIFO	26 000	Jun 24, 10	Sep 08, 11	2,268 13	1,022 25			1,245 88
	FIFO	12 000	Jun 24, 10	Sep 16, 11	1,112 18	471 80			640 38
INTL FLAVORS&FRGNCS	FIFO	4 000	Jun 24, 10	Sep 20, 11	371 78	157 27			214 51
	FIFO	18 000	Jul 01, 10	Sep 20, 11	1,673 02	692 63			980 39
	FIFO	14 000	Aug 13, 10	Oct 13, 11	832 26	640 76			191 50
	FIFO	11 000	Aug 13, 10	Oct 14, 11	673 08	503 46			169 62
INTL FLAVORS&FRGNCS	FIFO	7 000	Aug 13, 10	Oct 21, 11	421 83	320 38			101 45
	FIFO	6 000	Aug 13, 10	Oct 31, 11	366 13	274 61			91 52

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Realized gains and losses (continued)

Long-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
JARDEN CORP	FIFO	21,000	Aug 25, 10	Oct 31, 11	1,281.45	931.89			349.56
	FIFO	71,000	Oct 29, 09	Aug 23, 11	1,951.62	1,949.15			2.47
NOBLE ENERGY INC	FIFO	3,000	Jul 22, 10	Aug 26, 11	245.59	201.92			43.67
	FIFO	5,000	Jul 22, 10	Nov 21, 11	442.95	336.54			106.41
	FIFO	6,000	Aug 02, 10	Nov 21, 11	531.55	412.55			119.00
NUANCE COMMUNICATIONS									
INC	FIFO	86,000	Oct 29, 09	Aug 19, 11	1,454.25	1,170.56			283.69
	FIFO	41,000	Oct 29, 09	Sep 22, 11	759.15	558.05			201.10
	FIFO	39,000	Oct 29, 09	Sep 30, 11	801.39	530.84			270.55
	FIFO	22,000	Oct 29, 09	Oct 14, 11	527.77	299.44			228.33
	FIFO	14,000	Oct 29, 09	Oct 21, 11	354.44	190.56			163.88
	FIFO	28,000	Oct 29, 09	Oct 31, 11	742.88	381.11			361.77
	FIFO	19,000	Oct 29, 09	Nov 04, 11	497.94	258.61			239.33
	FIFO	32,000	Oct 29, 09	Nov 11, 11	823.67	435.56			388.11
	FIFO	3,000	Aug 18, 10	Nov 11, 11	77.22	45.51			31.71
	FIFO	36,000	Aug 18, 10	Nov 18, 11	866.90	546.10			320.80
	FIFO	11,000	Aug 18, 10	Dec 27, 11	280.30	166.86			113.44
	FIFO	28,000	Sep 20, 10	Dec 27, 11	713.50	435.63			277.87
	FIFO	9,000	Oct 08, 10	Dec 27, 11	229.34	136.07			93.27
OMNICOM GROUP INC	FIFO	30,000	May 18, 09	Mar 23, 11	1,420.59	947.99			472.60
	FIFO	18,000	Jun 04, 09	Mar 23, 11	852.35	570.53			281.82
	FIFO	1,000	Jun 04, 09	Mar 24, 11	47.48	31.70			15.78
	FIFO	11,000	Jun 18, 09	Mar 24, 11	522.32	353.31			169.01
	FIFO	25,000	Aug 12, 09	Mar 24, 11	1,187.10	871.16			315.94
	FIFO	47,000	Oct 29, 09	Mar 24, 11	2,231.75	1,641.01			590.74
PIONEER NAT RES CO	FIFO	2,000	Aug 12, 10	Aug 26, 11	147.07	114.16			32.91
	FIFO	2,000	Aug 12, 10	Oct 31, 11	170.56	114.16			56.40
	FIFO	4,000	Aug 24, 10	Oct 31, 11	341.11	230.63			110.48

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Realized gains and losses (continued)

Long-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
POLYCOM INC	FIFO	12 000	Mar 12, 10	Apr 12, 11	553.53	352.17			201.36
	FIFO	16 000	Mar 12, 10	Apr 27, 11	956.78	469.55			487.23
	FIFO	14 000	May 11, 10	May 31, 11	791.90	435.34			356.56
PVH CORP COM	FIFO	15 000	Oct 29, 09	Aug 18, 11	835.17	599.92			235.25
	FIFO	49 000	Oct 29, 09	Aug 19, 11	2,697.70	1,959.74			737.96
	FIFO	7 000	Oct 29, 09	Oct 31, 11	523.22	279.97			243.25
RALCORP HOLDINGS INC NEW	FIFO	10 000	Oct 29, 09	May 20, 11	885.58	544.99			340.59
	FIFO	19 000	Oct 29, 09	May 25, 11	1,661.28	1,035.48			625.80
SPX CORPORATION	FIFO	30 000	Apr 23, 09	Feb 24, 11	2,350.58	1,406.01			944.57
	FIFO	9 000	Nov 20, 09	Feb 24, 11	705.17	474.84			230.33
	FIFO	9 000	Nov 20, 09	Aug 16, 11	511.53	474.84			36.69
	FIFO	2 000	Nov 20, 09	Aug 19, 11	99.12	105.52		-6.40	
	FIFO	7 000	May 11, 10	Aug 19, 11	346.90	467.77		-120.87	
SUPERIOR ENERGY SERVICES INC	FIFO	21 000	Jul 16, 09	Apr 12, 11	791.04	364.53			426.51
	FIFO	2 000	Sep 29, 09	Apr 12, 11	75.34	44.31			31.03
	FIFO	33 000	Sep 29, 09	May 04, 11	1,167.38	731.10			436.28
	FIFO	13 000	Oct 29, 09	May 04, 11	459.88	292.95			166.93
	FIFO	17 000	Oct 29, 09	May 17, 11	575.04	383.09			191.95
	FIFO	11 000	Oct 29, 09	Jul 20, 11	439.64	247.88			191.76
	FIFO	14 000	Oct 29, 09	Aug 23, 11	441.05	315.48			125.57
	FIFO	39 000	Oct 29, 09	Sep 30, 11	1,052.55	878.85			173.70
	FIFO	9 000	Feb 02, 10	Sep 30, 11	242.90	206.55			36.35
TENNECO INC	FIFO	11 000	Mar 08, 10	Aug 10, 11	332.41	240.84			91.57
	FIFO	29 000	Mar 08, 10	Aug 22, 11	839.49	634.93			204.56
TOWERS WATSON & CO CL A VF CORP	FIFO	15 000	Jan 20, 10	Dec 06, 11	966.77	739.34			227.43
	FIFO	5 000	Jul 30, 10	Sep 19, 11	633.91	393.98			239.93
	FIFO	3 000	Jul 30, 10	Sep 29, 11	362.69	236.39			126.30
	FIFO	7 000	Aug 05, 10	Sep 29, 11	846.27	564.47			281.80
	FIFO	2 000	Aug 05, 10	Oct 10, 11	263.48	161.28			102.20

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Realized gains and losses (continued)

Long-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment(\$)	Loss (\$)	Gain (\$)
	FIFO	2 000	Aug 05, 10	Nov 11, 11	271 88	161 28			110 60
	FIFO	2 000	Aug 06, 10	Nov 11, 11	271 87	161 32			110 55
	FIFO	8 000	Aug 06, 10	Dec 13, 11	1,054 69	645 30			409 39
	FIFO	8 000	Nov 24, 10	Dec 13, 11	1,054 69	674 48			380 21
WESCO INTL INC	FIFO	25 000	Jan 14, 10	Jun 22, 11	1,330 73	751 90			578 83
	FIFO	13 000	Jan 14, 10	Aug 16, 11	536 08	390 99			145 09
	FIFO	14 000	Feb 02, 10	Aug 16, 11	577 31	410 39			166 92
	FIFO	23 000	Feb 02, 10	Aug 19, 11	864 96	674 21			190 75
XL GROUP PLC SH5	FIFO	162 000	Oct 29, 09	Jan 11, 11	3 589 56	2 759 91			829 65
Total					\$ 114,874.57	\$83,411.57		-\$2,582.96	\$34,045.96
					Basis Adjustment	24,672.00		-24,672.00	
					Total Gain/Loss	114,874.57		-27,254.96	34,045.96

Realized gains and losses

Estimated 2011 gains and losses for transactions with trade dates through 12/30/11 have been incorporated into this statement. Please note that gain or loss recognized on the sale or redemption of certain Structured Products, like Contingent Debt Securities, may be ordinary, and not capital, gain or loss. Please check with your tax advisor. To calculate gains and losses, we liquidate the oldest security first. This is known as the first-in, first-out or FIFO accounting method. We use this method unless you specified which tax lot to close when you placed your order. This is known as a versus purchases or VSP order.

See important information about your statement on the last page of this statement for more information. We may not adjust gains and losses for all capital changes. Cost basis for coupon tax-exempt municipal securities, include securities subject to AMT, has been adjusted for mandatory amortization of bond premium. Estimates in the Unclassified section can not be classified as short term or long term because information is missing, or the product is one in which the gain/loss calculation is not provided.

Short-term capital gains and losses

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
AGCO CORP	FIFO	1,000	Aug 05, 10	Apr 26, 11	57.82	36.73			21.09

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Realized gains and losses (continued)

Short-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
AKAMAI TECHNOLOGIES IHC	FIFO	95 000	Sep 02, 10	Jul 21, 11	2,791.84	4,780.41		-1,988.57	
	FIFO	75 000	Nov 09, 10	Jul 21, 11	2,204.08	3,862.21		-1,658.13	
	FIFO	9 000	May 20, 11	Jul 21, 11	264.49	314.38		-49.89	
	FIFO	221 000	May 20, 11	Sep 21, 11	4,730.76	7,719.84		-2,989.08	
AMER TOWER CORP CL A	FIFO	45 000	May 21, 10	Mar 28, 11	2,236.66	1,800.81			435.85
	FIFO	40 000	Jun 21, 10	Mar 28, 11	1,988.14	1,835.31			152.83
	FIFO	35 000	Aug 18, 10	Mar 28, 11	1,739.63	1,678.18			61.45
	FIFO	195 000	Aug 06, 10	Apr 20, 11	6,514.86	5,123.80			1,391.06
ARM HOLDINGS PLC SPON ADR	FIFO	240 000	Mar 05, 10	Feb 22, 11	6,765.11	2,535.60			4,229.51
	FIFO	70 000	Oct 12, 10	Aug 29, 11	1,542.34	2,402.95		-860.61	
	FIFO	106 000	Jun 23, 11	Aug 10, 11	5,299.33	5,946.61		-647.28	
	FIFO	205 000	Oct 03, 11	Nov 03, 11	7,451.66	4,786.91			2,664.75
CA INC	FIFO	250 000	Dec 13, 10	May 13, 11	5,666.19	6,073.85		-407.66	
	FIFO	240 000	Dec 21, 10	May 13, 11	5,439.54	5,942.93		-503.39	
	FIFO	105 000	Mar 17, 11	Jun 15, 11	2,590.72	3,090.68		-499.96	
	FIFO	200 000	Sep 22, 10	May 06, 11	6,362.63	5,181.96			1,180.67
CAMECO CORP CANADA CAD CARMAX INC	FIFO	90 000	Apr 15, 11	May 06, 11	2,863.19	2,998.18		-134.99	
	FIFO	49 000	Jul 21, 11	Nov 02, 11	2,364.02	3,236.12		-872.10	
	FIFO	10 000	Jan 15, 10	Jan 11, 11	1,352.12	971.15			380.97
	FIFO	25 000	Jan 22, 10	Jan 11, 11	3,380.29	2,427.70			952.59
CF INDUSTRIES HOLDINGS IHC	FIFO	9 000	Feb 16, 10	Jan 11, 11	1,216.90	945.42			271.48
	FIFO	29 000	Feb 16, 10	Jan 19, 11	4,154.24	3,046.35			1,107.89
	FIFO	11 000	Aug 16, 10	Jan 19, 11	1,575.74	952.54			623.20
	FIFO	95 000	Nov 17, 10	Jun 23, 11	3,303.18	2,635.18			668.00
CHICAGO BRIDGE & IRON NV EUR	FIFO	10 000	Nov 17, 10	Jun 23, 11	347.70	279.30			68.40
	FIFO	108 000	Nov 17, 10	Aug 02, 11	4,298.02	3,016.40			1,281.62

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Realized gains and losses (continued)

Short-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
CHIPOTLE MEXICAN GRILL INC CL A	FIFO	27,000	Oct 22, 10	Mar 10, 11	6,675.79	5,395.43			1,280.36
	FIFO	13,000	Apr 12, 11	Sep 29, 11	3,962.94	3,589.45			373.49
	FIFO	3,000	Sep 21, 11	Sep 29, 11	914.52	1,022.71		-108.19	
CITRIX SYSTEMS INC	FIFO	33,000	Jan 27, 11	Sep 06, 11	1,836.90	2,185.09		-348.19	
CLOUD PEAK ENERGY INC	FIFO	305,000	Dec 16, 10	Apr 14, 11	6,321.51	6,034.27			287.24
	FIFO	130,000	Dec 20, 10	Apr 14, 11	2,694.42	2,753.80		-59.38	
CME GROUP INC	FIFO	17,000	Jul 22, 10	May 25, 11	4,873.65	4,793.47			80.18
	FIFO	3,000	Nov 26, 10	May 25, 11	860.06	869.98		-9.92	
CREE INC	FIFO	100,000	Oct 13, 10	Jan 27, 11	5,225.20	5,487.35		-262.15	
CUMMINS INC	FIFO	11,000	Jul 27, 10	Apr 08, 11	1,194.13	884.40			309.73
	FIFO	59,000	Jul 27, 10	Jun 15, 11	5,500.96	4,743.61			757.35
DENBUR / RESOURCES INC NEW	FIFO	280,000	Apr 20, 11	Sep 21, 11	3,759.03	6,552.62		-2,793.59	
DRESSER RAND GROUP INC	FIFO	63,000	Jan 11, 11	Oct 28, 11	3,112.75	2,650.70			462.05
DRILL-QUIP INC	FIFO	78,000	May 24, 11	Oct 03, 11	3,925.95	5,572.05		-1,646.10	
	FIFO	76,000	May 26, 11	Oct 03, 11	3,825.29	5,622.87		-1,797.58	
EXPEDIA INC (DELA) **EXCHANGE EFF 12/2011**	FIFO	235,000	May 23, 11	Sep 26, 11	6,459.41	6,546.72		-87.31	
FLOW-SERVE CORP	FIFO	51,000	Feb 23, 11	Oct 13, 11	4,221.61	6,219.58		-1,997.97	
	FIFO	8,000	Apr 26, 11	Oct 13, 11	662.21	1,077.36		-415.15	
	FIFO	14,000	May 09, 11	Oct 13, 11	1,158.87	1,733.45		-574.58	
	FIFO	7,000	May 11, 11	Oct 13, 11	579.44	859.55		-280.11	
FUSION-10 INC COM	FIFO	172,000	Jun 10, 11	Jul 29, 11	4,994.11	4,124.03			870.08
	FIFO	103,000	Jun 10, 11	Nov 03, 11	3,283.04	2,469.62			813.42
GRAFTECH INTL LTD	FIFO	137,000	Nov 30, 10	Sep 21, 11	1,926.62	2,689.20		-762.58	
	FIFO	143,000	Nov 30, 10	Sep 22, 11	1,823.54	2,806.98		-983.44	
HILL ROM HOLDINGS INC	FIFO	77,000	May 19, 11	Oct 21, 11	2,445.53	3,576.46		-1,130.93	
	FIFO	63,000	May 20, 11	Oct 21, 11	2,000.89	2,898.28		-897.39	

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Realized gains and losses (continued)

Short-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
HOLLYFRONTIER CORP COM INC	FIFO	86 000	Oct 06, 11	Dec 19, 11	1,904 03	2,548 83		-644 80	
INTERPUBLIC GROUP OF COS INC	FIFO	70 000	Feb 04, 11	Jun 23, 11	805 78	830 90		-25 12	
	FIFO	465 000	Feb 15, 11	Jun 23, 11	5,352 65	5,765 07		-412 42	
JONES LANG LASALLE INC	FIFO	63 000	Mar 28, 11	Sep 20, 11	3,616 92	6,387 49		-2,770 57	
	FIFO	30 000	Apr 01, 11	Sep 20, 11	1,722 34	3,103 55		-1,381 21	
	FIFO	4 000	May 09, 11	Sep 20, 11	229 64	399 67		-170 03	
	FIFO	19 000	Aug 11, 11	Sep 20, 11	1,090 82	1,269 90		-179 08	
LAS VEGAS SANDS CORP	FIFO	55 000	Apr 12, 10	Jan 20, 11	2,478 19	1,339 56			1,138 63
	FIFO	60 000	Jul 28, 10	Jan 20, 11	2,703 47	1,561 99			1,141 48
NATL-OILWELLVARCO INC	FIFO	80 000	Oct 27, 10	May 24, 11	5,379 68	4,317 35			1,062 33
NAVISTAR INTL CORP NEW	FIFO	60 000	Jun 23, 11	Sep 02, 11	2,368 07	3,231 45		-863 38	
	FIFO	14 000	Jun 30, 11	Sep 02, 11	552 55	784 07		-231 52	
NETAPP INC	FIFO	65 000	Aug 13, 10	Feb 17, 11	3,446 00	2,506 63			939 37
	FIFO	60 000	Aug 13, 10	Mar 30, 11	2,890 60	2,313 81			576 79
	FIFO	125 000	Aug 19, 10	Mar 30, 11	6,022 09	4,936 36			1,085 73
NETFLIX COM INC	FIFO	21 000	Jul 21, 10	Feb 22, 11	4,722 28	2,555 01			2,167 27
VIDIA CORP	FIFO	310 000	Jan 10, 11	May 02, 11	6,117 88	6,366 07		-248 19	
	FIFO	101 000	Feb 17, 11	May 02, 11	1,993 25	2,441 96		-448 71	
NXP SEMICONDUCTORS N V COM EUR	FIFO	195 000	Mar 30, 11	Jun 09, 11	4,798 32	6,151 51		-1,353 19	
PANIDORA MEDIA INC	FIFO	387 000	Jun 16, 11	Aug 01, 11	5,697 96	6,226 75		-528 79	
PATTERSON COMPANIES INC	FIFO	202 000	Feb 04, 11	Nov 01, 11	5,927 88	6,763 77		-835 89	
PIONEER NAT RES CO	FIFO	5 000	Dec 06, 10	Oct 03, 11	322 60	424 99		-102 39	
REGENERON PHARMACEUTICALS INC	FIFO	57 000	May 24, 11	Sep 09, 11	3,829 36	3,271 14			558 22
RIVERBED TECHNOLOGY INC	FIFO	40 000	Jul 23, 10	Apr 01, 11	1,396 73	702 21			694 52
SANDISK CORP	FIFO	70 000	Apr 14, 10	Feb 25, 11	3,506 96	2,666 94			840 02
SIRIUS XM RADIO INC	FIFO	1,845 000	Feb 18, 11	May 17, 11	3,913 35	3,321 00			592 35
SPA CORPORATION	FIFO	85 000	Jan 19, 11	Oct 18, 11	4,361 60	6,420 12		-2,058 52	
	FIFO	40 000	Jan 24, 11	Oct 18, 11	2,052 52	3,072 74		-1,020 22	

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Realized gains and losses (continued)

Short-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
STARWOOD HOTELS & RESORTS WORLDWIDE INC NEW	FIFO	60 000	Mar 28, 11	Oct 31, 11	3,073.14	3,413.62		-340.48	
SXC HEALTH SOLUTIONS CORP CAD	FIFO	5 000	Nov 04, 10	Jan 03, 11	215.21	197.43			17.78
THORATEC CORP NEW	FIFO	110 000	Jun 29, 10	Apr 12, 11	3,052.10	4,787.08		-1,734.98	
	FIFO	22 000	Jan 11, 11	Apr 12, 11	610.42	679.87		-69.45	
	FIFO	1 000	Jan 12, 11	Apr 12, 11	27.75	28.65		-0.90	
TIDEWATER INC	FIFO	120 000	Oct 03, 11	Dec 21, 11	5,708.87	4,900.50			808.37
UNITED STATES STEEL CORP NEW	FIFO	120 000	Nov 05, 10	Jan 19, 11	6,286.87	5,844.68			442.19
WABCO HOLDINGS INC	FIFO	90 000	May 04, 11	Oct 10, 11	3,595.27	6,381.53		-2,786.26	
	FIFO	87 000	Sep 02, 11	Oct 10, 11	3,475.42	4,103.84		-628.42	
WESCO INTL INC	FIFO	75 000	Apr 08, 11	Sep 29, 11	2,617.70	4,529.03		-1,911.33	
	FIFO	85 000	Apr 21, 11	Sep 29, 11	2,966.72	5,191.23		-2,224.51	
WHITING PETROLEUM CORP NEW	FIFO	38 000	Aug 19, 11	Oct 03, 11	1,213.48	1,746.64		-533.16	
WYNN RESORTS LTD	FIFO	36 000	Dec 29, 10	Nov 14, 11	4,563.52	3,694.51			869.01
	FIFO	20 000	Jan 03, 11	Nov 14, 11	2,535.29	2,163.38			371.91
	FIFO	18 000	Aug 11, 11	Nov 14, 11	2,281.76	2,513.95		-232.19	
	FIFO	16 000	Sep 21, 11	Nov 14, 11	2,028.23	2,432.72		-404.49	
Total					\$306,194.84	\$321,070.03		-\$48,906.42	\$34,031.23
Net short-term capital gains and losses								-\$14,875.19	

Long-term capital gains and losses

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
AGCO CORP	FIFO	131 000	May 15, 09	Jan 19, 11	6,834.33	3,299.85			3,534.48
	FIFO	19 000	May 15, 09	Apr 26, 11	1,098.54	478.60			619.94
	FIFO	60 000	May 20, 09	Apr 26, 11	3,469.09	1,766.20			1,702.89
AMERIPRISE FINANCIAL INC	FIFO	156 000	Oct 28, 08	Jul 11, 11	8,637.60	3,276.68			5,360.92

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Attachment D-11

Realized gains and losses (continued)

Long-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
ARM HOLDINGS PLC SPDR ADR	FIFO	150,000	Mar 05, 10	Apr 28, 11	4,692.67	1,584.75			3,107.92
AUTODESK INC	FIFO	88,000	Jul 22, 09	Jun 07, 11	3,501.39	1,831.42			1,669.97
AVON PRODUCTS INC	FIFO	165,000	Aug 23, 10	Aug 29, 11	3,635.50	4,932.77		-1,297.27	
BALLY TECHNOLOGIES INC	FIFO	10,000	Jun 05, 08	Nov 08, 11	359.74	448.79		-89.05	
	FIFO	71,000	Aug 05, 08	Nov 08, 11	2,554.19	2,231.53			322.66
CARNIVAL CORP NEW (PAIRED STOCK)	FIFO	30,000	Jun 01, 09	Jan 03, 11	1,406.85	807.73			599.12
	FIFO	35,000	Jun 18, 09	Jan 03, 11	1,641.32	851.16			790.16
	FIFO	210,000	Jun 18, 09	May 17, 11	8,390.61	5,106.95			3,283.66
CITRIX SYSTEMS INC	FIFO	56,000	Jul 15, 10	Jul 28, 11	3,981.13	2,629.33			1,351.80
	FIFO	99,000	Jul 15, 10	Sep 06, 11	5,510.69	4,648.28			862.41
COACH INC	FIFO	110,000	Nov 24, 08	Mar 14, 11	5,822.03	1,641.12			4,180.91
	FIFO	80,000	Apr 02, 09	Mar 14, 11	4,234.20	1,455.30			2,778.90
CONTINENTAL RESOURCES INC (OKLA)	FIFO	70,000	Jun 01, 09	Dec 07, 11	4,908.73	2,237.27			2,671.46
CUMMINS INC	FIFO	30,000	Feb 18, 10	Apr 08, 11	3,256.72	1,713.25			1,543.47
DOLBY LABORATORIES INC CL A	FIFO	60,000	Sep 25, 08	Feb 15, 11	3,093.00	2,191.61			901.39
	FIFO	75,000	Oct 01, 08	Feb 15, 11	3,866.25	2,627.71			1,238.54
EXPRESS SCRIPTS INC	FIFO	45,000	Oct 28, 08	May 23, 11	2,654.52	1,130.32			1,524.20
	FIFO	70,000	Nov 21, 08	May 23, 11	4,129.25	1,800.83			2,328.42
FREEPORT-MCMORAN COPPER & GOLD INC	FIFO	40,000	Dec 11, 08	Aug 02, 11	2,078.17	499.53			1,578.64
	FIFO	110,000	Dec 17, 08	Aug 02, 11	5,714.95	1,403.84			4,311.11
GOODRICH CORP	FIFO	85,000	Sep 29, 09	Mar 08, 11	7,291.00	4,620.09			2,670.91
	FIFO	35,000	Oct 14, 09	Mar 08, 11	3,002.18	2,001.85			1,000.33
ILLUMINIA INC	FIFO	105,000	Jun 26, 09	Sep 26, 11	4,282.86	3,988.26			294.60
KANSAS CITY STEEL NEW	FIFO	145,000	Aug 14, 09	Mar 10, 11	7,527.16	3,340.77			4,186.39
	FIFO	43,000	Aug 14, 09	Aug 02, 11	2,444.62	990.71			1,453.91
	FIFO	2,000	Aug 14, 09	Aug 18, 11	94.05	46.08			47.97

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Realized gains and losses (continued)

Long-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
LEGG MASON INC	FIFO	160 000	Aug 28, 09	Aug 18, 11	7,523 85	3,997 18			3,526 67
LEGG MASON INC	FIFO	155 000	Jun 21, 10	Aug 08, 11	3,930 75	5,172 32		-1,241 57	
LIMITED BRANDS INC CL A	FIFO	115 000	Aug 17, 09	Jan 04, 11	3,467 01	1,603 77			1,863 24
LIMITED BRANDS INC CL A	FIFO	85 000	Aug 25, 09	Jan 04, 11	2,562 58	1,330 68			1,231 90
LINEAR TECHNOLOGY CORP (DELAWARE)	FIFO	40 000	Jan 28, 09	Jun 10, 11	1,272 52	986 13			286 39
LINEAR TECHNOLOGY CORP	FIFO	16 000	Mar 12, 09	Jun 10, 11	509 01	365 80			143 21
MYLAN INC	FIFO	105 000	Jul 30, 09	Jul 07, 11	2,605 47	1,394 10			1,211 37
NAVISTAR INTL CORP NEW	FIFO	30 000	Apr 29, 09	Sep 02, 11	1,184 03	1,100 22			83 81
NAVISTAR INTL CORP NEW	FIFO	85 000	May 12, 10	Sep 02, 11	3,354 77	4,693 59		-1,338 82	
PATTERSON COMPANIES INC	FIFO	85 000	Jul 16, 09	Nov 01, 11	2,494 40	1,907 38			587 02
PIONEER NAT RES CO	FIFO	75 000	Sep 20, 10	Oct 03, 11	4,838 96	5,025 54		-186 58	
POLYCOM INC	FIFO	268 000	Oct 05, 09	Jul 21, 11	8,006 39	3,619 18			4,387 21
ROVI CORP COM	FIFO	175 000	May 18, 09	Feb 17, 11	10,461 08	3,710 19			6,750 89
ROVI CORP COM	FIFO	14 000	May 19, 09	Feb 17, 11	836 89	303 92			532 97
SANDISK CORP	FIFO	70 000	Apr 14, 10	Jun 23, 11	2,931 56	2,666 94			264 62
SANDISK CORP	FIFO	60 000	May 07, 10	Jun 23, 11	2,512 77	2,352 94			159 83
SANDISK CORP	FIFO	35 000	May 21, 10	Jun 23, 11	1,465 78	1,434 82			30 96
WALTER ENERGY INC	FIFO	45 000	May 05, 10	Aug 04, 11	3,595 54	3,552 21			43 33
WALTER ENERGY INC	FIFO	1 000	May 10, 10	Aug 04, 11	79 90	77 99			1 91
WHITING PETROLEUM CORP NEW	FIFO	130 000	Nov 24, 09	Oct 03, 11	4,151 39	4,114 03			37 36
Total					\$187,897.99	\$114,991.51		-\$4,153.29	\$77,059.77
Net long-term capital gains or losses									\$72,906.48
Net capital gains/losses:									\$58,031.29

Realized gains and losses

Estimated 2011 gains and losses for transactions with trade dates through 12/30/11 have been incorporated into this statement. Please note that gain or loss recognized on the sale or redemption of certain structured products, like Contingent Debt Securities, may be ordinary, and not capital, gain or loss. Please check with your tax advisor. To calculate gains and losses, we liquidate the oldest security lot first. This is known as the first-in, first-out or FIFO accounting method. We use this method unless you specified which tax lot to close when you placed your order. This is known as a versus purchases or VSP order.

Short-term capital gains and losses

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
ABERCROMBIE & FITCH CO CL A	FIFO	7 000	Aug 01, 11	Nov 03, 11	410 50	525 56		-115 06	
	FIFO	6 000	Aug 02, 11	Nov 03, 11	351 86	443 72		-91 86	
ACME PACKET INC	FIFO	7 000	Apr 27, 11	Aug 18, 11	280 48	280 48	-292 66		
AGCO CORP	FIFO	6 000	Oct 22, 10	Jun 07, 11	290 15	264 00			26 15
	FIFO	18 000	Oct 25, 10	Jun 07, 11	870 46	804 54			65 92
	FIFO	1 000	Oct 25, 10	Jun 28, 11	47 10	44 70			2 40
	FIFO	3 000	Oct 25, 10	Jun 28, 11	141 30	135 18			6 12
	FIFO	6 000	Oct 27, 10	Jun 28, 11	282 61	247 39			35 22
	FIFO	6 000	Oct 27, 10	Aug 11, 11	232 86	247 39		-14 53	
	FIFO	6 000	Nov 11, 10	Aug 11, 11	232 85	280 41		-47 56	
	FIFO	7 000	Feb 23, 11	Dec 20, 11	293 35	362 88		-69 53	
	FIFO	2 000	Mar 10, 11	Dec 20, 11	83 82	103 64		-19 82	
	FIFO	6 000	Mar 10, 11	Dec 21, 11	247 51	310 94		-63 43	
	FIFO	1 000	Mar 10, 11	Dec 23, 11	42 14	51 82		-9 68	
	FIFO	4 000	Mar 25, 11	Dec 23, 11	168 57	215 29		-46 72	
	FIFO	4 000	Mar 25, 11	Dec 27, 11	169 24	215 28		-46 04	
AIRGAS INC	FIFO	7 000	Jan 21, 11	Dec 28, 11	553 76	447 30			106 46
ALTERA CORP	FIFO	14 000	Nov 15, 10	Jan 25, 11	528 39	455 53			72 86
	FIFO	14 000	Nov 16, 10	Jan 25, 11	528 39	453 29			75 10
	FIFO	14 000	Dec 08, 10	Jan 25, 11	528 39	528 50		-0 11	
AMERISOURCEBERGEN CORP	FIFO	5 000	Sep 20, 10	Sep 16, 11	194 72	152 80			41 92
	FIFO	5 000	Jan 24, 11	Sep 16, 11	194 72	181 24			13 48
	FIFO	17 000	Jul 25, 11	Sep 16, 11	662 05	685 71		-23 66	

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Realized gains and losses (continued)

Short-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
ARM HOLDINGS PLC SPON ADR	FIFO	18 000	Jan 12, 11	Aug 18, 11	424.47	431.96		-7.49	
ATLAS AIR WORLDWIDE HOLDINGS INC NEW	FIFO	5 000	Mar 29, 10	Jan 05, 11	268.44	265.00			3.44
	FIFO	3 000	Mar 29, 10	Jan 06, 11	162.03	159.00			3.03
	FIFO	1 000	Mar 30, 10	Jan 06, 11	54.01	53.00			1.01
	FIFO	3 000	Mar 30, 10	Jan 07, 11	152.55	159.00		-6.45	
	FIFO	4 000	Mar 30, 10	Jan 10, 11	207.44	212.00		-4.56	
	FIFO	5 000	Mar 31, 10	Jan 10, 11	259.29	265.00		-5.71	
	FIFO	4 000	Mar 31, 10	Jan 10, 11	209.52	212.00		-2.48	
	FIFO	4 000	May 05, 10	Jan 10, 11	209.52	224.95		-15.43	
	FIFO	1 000	May 07, 10	Jan 10, 11	52.38	51.26			1.12
	FIFO	2 000	May 07, 10	Jan 11, 11	103.95	102.51			1.44
	FIFO	4 000	Jul 08, 10	Jan 11, 11	207.90	201.10			6.80
	FIFO	4 000	Jul 09, 10	Jan 11, 11	207.90	202.09			5.81
ATMEL CORP	FIFO	37 000	Nov 15, 10	Jan 25, 11	497.02	373.52			123.50
	FIFO	9 000	Nov 15, 10	Mar 10, 11	107.25	90.86			16.39
	FIFO	45 000	Nov 16, 10	Mar 10, 11	536.24	444.07			92.17
	FIFO	43 000	Dec 08, 10	Mar 10, 11	512.41	503.05			9.36
	FIFO	4 000	Dec 08, 10	Aug 18, 11	36.06	46.80		-10.74	
	FIFO	41 000	Jan 03, 11	Aug 18, 11	369.61	517.01		-147.40	
	FIFO	1 000	Jan 05, 11	Aug 18, 11	9.01	12.68		-3.67	
	FIFO	36 000	Jan 05, 11	Dec 23, 11	289.79	456.42		-166.63	
	FIFO	46 000	Mar 29, 11	Dec 23, 11	370.29	614.38		-244.09	
AUTODESK INC	FIFO	9 000	Mar 18, 11	May 20, 11	384.35	354.88			29.47
	FIFO	16 000	Mar 18, 11	Aug 18, 11	421.61	630.89		-209.28	
	FIFO	14 000	Mar 18, 11	Aug 18, 11	368.68	552.03		-183.35	
BORG WARNER INC	FIFO	11 000	Mar 30, 10	Jan 04, 11	796.11	408.84			387.27
	FIFO	9 000	Mar 31, 10	Jan 04, 11	651.37	336.27			315.10
	FIFO	8 000	Mar 31, 10	Jan 26, 11	558.14	298.91			259.23

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Realized gains and losses (continued)

Short-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
CAMERON INTL CORP	FIFO	3 000	Mar 31, 10	Mar 28, 11	229 70	112 09			117 61
	FIFO	5 000	Apr 01, 10	Mar 28, 11	382 83	194 21			188 62
CARBO CERAMICS INC	FIFO	5 000	Apr 27, 11	Oct 19, 11	251 09	270 03		-18 94	
	FIFO	2 000	Aug 12, 11	Oct 13, 11	231 56	231 56	-47 85		
	FIFO	1 000	Aug 15, 11	Oct 24, 11	116 37	116 37	-29 50		
	FIFO	1 000	Aug 16, 11	Oct 24, 11	116 38	145 80		-29 42	
	FIFO	2 000	Aug 16, 11	Oct 24, 11	232 74	291 92		-59 18	
	FIFO	1 000	Aug 17, 11	Oct 25, 11	115 92	147 92		-32 00	
	FIFO	3 000	Aug 18, 11	Oct 25, 11	347 75	420 74		-72 99	
	FIFO	3 000	Aug 19, 11	Oct 25, 11	347 76	404 69		-56 93	
	FIFO	3 000	Aug 19, 11	Oct 25, 11	348 44	410 03		-61 59	
	FIFO	1 000	Sep 27, 11	Oct 25, 11	116 14	161 68	29 50	-45 54	
	FIFO	2 000	Sep 27, 11	Oct 25, 11	232 29	312 22	47 85	-79 93	
CARDINAL HEALTH INC	FIFO	22 000	Sep 16, 11	Nov 18, 11	929 10	931 57	-0 73	-2 47	
	FIFO	9 000	Sep 19, 11	Nov 21, 11	368 38	385 61		-17 23	
	FIFO	10 000	Sep 19, 11	Nov 29, 11	407 60	428 46		-20 86	
	FIFO	1 000	Sep 19, 11	Dec 13, 11	41 44	42 85		-1 41	
	FIFO	10 000	Sep 20, 11	Dec 13, 11	414 44	434 75		-20 31	
CBS CORP NEW CLB	FIFO	29 000	May 11, 11	Aug 26, 11	669 16	782 80		-113 64	
	FIFO	15 000	May 12, 11	Dec 28, 11	402 03	398 95			3 08
CERNER CORP	FIFO	2 000	Sep 29, 10	Apr 08, 11	218 87	163 98			54 89
	FIFO	8 000	Sep 29, 10	Jul 25, 11	517 06	327 96			189 10
	FIFO	4 000	Sep 30, 10	Jul 25, 11	258 53	166 43			92 10
	FIFO	5 000	Sep 30, 10	Sep 27, 11	367 10	208 04			159 06
CIENA CORP NEW	FIFO	28 000	Mar 16, 11	Aug 22, 11	307 09	703 20		-396 11	
	FIFO	33 000	Mar 16, 11	Sep 01, 11	483 91	828 77		-344 86	
	FIFO	4 000	Mar 30, 11	Sep 01, 11	58 66	103 54		-44 88	
	FIFO	18 000	Mar 30, 11	Sep 01, 11	261 60	465 93		-204 33	
	FIFO	10 000	May 17, 11	Sep 01, 11	145 33	257 29		-111 96	
	FIFO	9 000	Jun 03, 11	Sep 01, 11	130 80	228 25		-97 45	

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Realized gains and losses (continued)

Short-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment(\$)	Loss (\$)	Gain (\$)
CITRIX SYSTEMS INC	FIFO	7 000	Aug 09, 10	Apr 20, 11	530 69	407 23			123 46
	FIFO	5 000	Aug 09, 10	May 17, 11	406 99	290 88			116 11
COACH INC	FIFO	8 000	Jan 11, 11	Dec 20, 11	467 49	431 35			36 14
COMPLETE PRODUCTION SERVICES INC	FIFO	7 000	Jan 27, 11	May 17, 11	203 43	191 35			12 08
	FIFO	3 000	Jan 28, 11	May 17, 11	87 19	82 89			4 30
	FIFO	5 000	Jan 28, 11	Aug 12, 11	150 11	138 14			11 97
	FIFO	7 000	Jan 31, 11	Aug 12, 11	210 15	194 61			15 54
	FIFO	3 000	Feb 01, 11	Aug 12, 11	90 06	84 81			5 25
	FIFO	4 000	Feb 01, 11	Aug 15, 11	123 55	113 08			10 47
	FIFO	7 000	Feb 02, 11	Aug 15, 11	216 21	203 06			13 15
	FIFO	3 000	Feb 03, 11	Aug 15, 11	92 66	84 96			7 70
	FIFO	7 000	Feb 03, 11	Aug 16, 11	208 33	198 23			10 10
	FIFO	6 000	Feb 03, 11	Aug 16, 11	178 58	172 36			6 22
	FIFO	2 000	Feb 04, 11	Aug 16, 11	59 52	51 71			7 81
	FIFO	18 000	Feb 04, 11	Aug 17, 11	546 43	465 37			81 06
CONCHO RESOURCES INC	FIFO	3 000	May 06, 11	Nov 08, 11	297 00	288 62			8 38
CONCUR TECHNOLOGIES INC	FIFO	8 000	Aug 13, 10	May 10, 11	400 58	358 30			42 28
	FIFO	1 000	Aug 13, 10	May 11, 11	49 65	44 79			4 86
	FIFO	7 000	Aug 16, 10	May 11, 11	351 21	315 37			35 84
	FIFO	8 000	Aug 16, 10	May 11, 11	397 24	360 42			36 82
	FIFO	1 000	Aug 17, 10	May 11, 11	50 17	45 72			4 45
	FIFO	1 000	Aug 17, 10	May 12, 11	49 44	45 72			3 72
	FIFO	3 000	Sep 10, 10	May 12, 11	148 31	145 27			3 04
	FIFO	12 000	Sep 13, 10	May 12, 11	593 25	596 59		-3 34	
COOPER INDUSTRIES PLC NEW CL A	FIFO	8 000	Jan 26, 11	Apr 08, 11	535 53	478 34			57 19
	FIFO	9 000	Jan 26, 11	Jun 22, 11	546 31	538 13			8 18
	FIFO	4 000	Jan 26, 11	Jun 28, 11	233 32	239 17		-5 85	
	FIFO	16 000	Jan 28, 11	Jun 28, 11	933 30	985 40		-52 10	

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Realized gains and losses (continued)

Short-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
CROWN HOLDINGS INC	FIFO	14 000	Jan 28, 11	Jun 29, 11	812 57	862 23		-49.66	
	FIFO	5 000	Feb 10, 11	Jun 29, 11	290.20	325.83		-35.63	
	FIFO	11 000	Feb 10, 11	Jun 30, 11	645.54	716 82		-71.28	
	FIFO	9 000	Mar 02, 11	Jun 30, 11	528 16	566 15		-37 99	
CUMMINS INC	FIFO	10 000	Feb 18, 11	May 17, 11	402 69	385 41			17.28
	FIFO	13 000	Feb 18, 11	Aug 09, 11	453 76	501 04		-47 28	
	FIFO	7 000	Feb 22, 11	Oct 21, 11	230 94	267 02		-36 08	
	FIFO	4 000	Feb 22, 11	Oct 24, 11	132 14	152 58		-20 44	
	FIFO	11 000	Feb 22, 11	Oct 25, 11	365 22	419 59		-54 37	
	FIFO	3 000	Feb 23, 11	Oct 25, 11	99 61	113 13		-13 52	
	FIFO	16 000	Feb 23, 11	Oct 25, 11	528 87	603 39		-74 52	
	FIFO	7 000	Feb 23, 11	Nov 02, 11	231 31	263 98		-32 67	
	FIFO	7 000	Mar 10, 11	Nov 02, 11	231 30	271 88		-40 58	
	FIFO	16 000	Mar 10, 11	Nov 10, 11	520 94	621 43		-100 49	
	FIFO	2 000	Mar 21, 11	Nov 10, 11	65 12	75 91		-10 79	
	FIFO	8 000	Mar 21, 11	Nov 17, 11	251 51	303 66		-52 15	
	FIFO	14 000	Jun 24, 11	Nov 17, 11	440 14	534 16		-94 02	
	FIFO	6 000	Jun 10, 10	Mar 10, 11	591 50	418 11			173 39
DECKERS OUTDOOR CORP NEW	FIFO	4 000	Jul 07, 10	Jun 22, 11	393 06	268 83			124 23
	FIFO	5 000	Aug 12, 11	Dec 29, 11	391 63	404 36	-50 90	-12 73	
DICK'S SPORTING GOODS INC	FIFO	25 000	Apr 30, 10	Jan 05, 11	327 14	309 47			17 67
	FIFO	10 000	May 12, 10	Jan 05, 11	130 86	131 87		-1 01	
DISCOVERY COMMUNICATIONS INC SER C	FIFO	10 000	May 20, 11	Nov 23, 11	384 31	391 88		-7 57	
	FIFO	10 000	May 27, 11	Nov 23, 11	384 31	400 57		-16 26	
	FIFO	7 000	Feb 14, 11	Sep 20, 11	264 91	270 27		-5 36	
	FIFO	7 000	Sep 24, 10	Feb 14, 11	187 63	195 62		-7 99	
DOLLAR GEN CORP NEW	FIFO	8 000	Sep 27, 10	Feb 14, 11	214 44	229 84		-15 40	
	FIFO	13 000	Sep 29, 10	Feb 14, 11	348 46	380 90		-32 44	

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Realized gains and losses (continued)

Short-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
EATON CORP	FIFO	7.000	Sep 30, 10	Feb 14, 11	187.63	205.10		-17.47	
	FIFO	8.000	Oct 01, 10	Feb 14, 11	214.44	231.82		-17.38	
	FIFO	7.000	Oct 04, 10	Feb 14, 11	187.63	205.10		-17.47	
	FIFO	7.000	Oct 05, 10	Feb 14, 11	187.63	205.10		-17.47	
	FIFO	17.000	Oct 12, 10	Feb 14, 11	455.68	498.10		-42.42	
	FIFO	19.000	Dec 14, 10	Feb 14, 11	509.29	580.51		-71.22	
EMBRAER S A SPON ADR	FIFO	34.000	Jul 21, 10	May 06, 11	1,789.81	1,245.39			544.42
	FIFO	8.000	Jul 26, 10	May 06, 11	421.13	310.20			110.93
	FIFO	2.000	Jul 28, 10	May 06, 11	105.28	78.15			27.13
	FIFO	18.000	Jul 29, 10	May 06, 11	947.55	702.19			245.36
	FIFO	10.000	Aug 02, 10	May 06, 11	526.42	398.15			128.27
	FIFO	32.000	Mar 28, 11	Nov 03, 11	840.40	1,051.49		-211.09	
EMERGENCY MEDICAL SERVICES **MERGER EFF- 05/2011** CL A	FIFO	31.000	Mar 29, 11	Nov 03, 11	814.14	1,026.58		-212.44	
	FIFO	22.000	May 05, 11	Nov 03, 11	577.78	729.87		-152.09	
	FIFO	6.000	Apr 09, 10	Jan 05, 11	386.99	338.05			48.94
FINISAR CORP COM NEW	FIFO	4.000	Apr 12, 10	Jan 05, 11	257.99	223.52			34.47
	FIFO	15.000	Nov 09, 10	Jan 11, 11	493.39	282.30			211.09
	FIFO	32.000	Nov 09, 10	Jan 25, 11	951.79	602.24			349.55
	FIFO	29.000	Nov 09, 10	Jun 03, 11	625.59	545.78			79.81
	FIFO	13.000	Nov 10, 10	Jun 03, 11	280.44	244.19			36.25
	FIFO	25.000	Nov 10, 10	Jun 06, 11	513.10	469.60			43.50
F5 NETWORKS INC	FIFO	13.000	Apr 06, 11	Jun 06, 11	266.81	335.62		-68.81	
	FIFO	5.000	May 17, 11	Jun 06, 11	102.62	117.93		-15.31	
	FIFO	4.000	Oct 22, 10	Mar 18, 11	398.35	393.03			5.32
GARTNER INC	FIFO	1.000	Oct 25, 10	Mar 18, 11	99.59	101.07		-1.48	
	FIFO	3.000	Feb 03, 11	Mar 18, 11	298.76	353.48		-54.72	
	FIFO	6.000	Feb 24, 11	Dec 13, 11	221.76	227.10		-5.34	

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Realized gains and losses (continued)

Short-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
GUESS INC	FIFO	4,000	Jun 25, 10	Apr 19, 11	152.58	131.76			20.82
	FIFO	8,000	Jun 25, 10	Apr 19, 11	306.80	263.52			43.28
	FIFO	11,000	Jul 07, 10	Apr 19, 11	421.86	365.75			56.11
HERTZ GLOBAL HOLDINGS INC	FIFO	33,000	Jan 03, 11	May 24, 11	527.01	486.92			40.09
	FIFO	1,000	Jan 03, 11	May 25, 11	15.64	14.76			0.88
	FIFO	29,000	Jan 04, 11	May 25, 11	453.48	420.44			33.04
	FIFO	6,000	Jan 04, 11	Jul 28, 11	87.06	86.99			0.07
	FIFO	10,000	Jan 05, 11	Jul 28, 11	145.09	147.04		-1.95	
HUMANA INC	FIFO	6,000	Mar 04, 11	Jun 21, 11	491.45	385.92			105.53
ILLUMINA INC	FIFO	5,000	Jun 15, 11	Sep 16, 11	240.94	359.17		-118.23	
	FIFO	4,000	Jun 15, 11	Oct 07, 11	109.38	287.33		-177.95	
	FIFO	9,000	Jun 15, 11	Oct 07, 11	246.10	638.31		-392.21	
	FIFO	5,000	Jun 16, 11	Oct 19, 11	132.64	355.73		-223.09	
INTERPUBLIC GROUP OF COS INC	FIFO	43,000	Mar 31, 11	Aug 01, 11	410.24	539.87		-129.63	
	FIFO	2,000	Apr 01, 11	Aug 01, 11	19.08	25.30		-6.22	
	FIFO	40,000	Apr 01, 11	Aug 02, 11	382.79	505.98		-123.19	
	FIFO	20,000	Apr 01, 11	Aug 02, 11	191.39	255.26		-63.87	
	FIFO	21,000	Apr 01, 11	Aug 09, 11	169.46	268.03		-98.57	
	FIFO	5,000	Apr 04, 11	Aug 09, 11	40.35	63.38		-23.03	
	FIFO	10,000	Apr 04, 11	Aug 11, 11	85.51	126.77		-41.26	
	FIFO	21,000	Apr 08, 11	Aug 11, 11	179.57	257.23		-77.66	
	FIFO	40,000	Apr 08, 11	Aug 19, 11	318.41	489.96		-171.55	
	FIFO	4,000	May 06, 11	Aug 19, 11	31.84	45.42		-13.58	
	FIFO	21,000	May 06, 11	Aug 26, 11	171.00	238.46		-67.46	
	FIFO	20,000	May 17, 11	Aug 26, 11	162.85	222.18		-59.33	
INVESCO LTD	FIFO	20,000	Nov 11, 10	May 13, 11	498.64	446.34			52.30
KENNAMETAL INC	FIFO	5,000	Mar 15, 10	Jan 31, 11	202.87	147.94			54.93
KOHL'S CORP	FIFO	7,000	Nov 18, 10	Jan 20, 11	360.05	375.40		-15.35	

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Realized gains and losses (continued)

Short-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
LABORATORY CORP AMER	FIFO	4,000	Jul 21, 10	Apr 20, 11	388.05	301.17			86.88
HLDGS NEW	FIFO	8,000	Sep 12, 11	Dec 19, 11	362.51	362.51	-72.97		
LULULEMON ATHLETICA INC	FIFO	2,000	Sep 13, 11	Dec 19, 11	90.63	90.63	-22.72		
LYONDELBASELL									
INDUSTRIES NV SHS - A	FIFO	6,000	Oct 08, 10	Feb 03, 11	217.42	149.76			67.66
- CL A	FIFO	4,000	Oct 08, 10	Feb 04, 11	143.55	99.84			43.71
	FIFO	8,000	Oct 11, 10	Feb 04, 11	287.09	208.65			78.44
	FIFO	3,000	Oct 11, 10	Feb 04, 11	108.87	78.24			30.63
	FIFO	8,000	Oct 12, 10	Feb 04, 11	290.33	206.08			84.25
	FIFO	1,000	Oct 12, 10	Feb 07, 11	35.51	25.76			9.75
	FIFO	10,000	Oct 13, 10	Feb 07, 11	355.15	270.43			84.72
	FIFO	12,000	Oct 15, 10	Feb 07, 11	430.96	320.32			110.64
MACY'S INC	FIFO	19,000	May 26, 10	Apr 08, 11	473.26	408.36			64.90
	FIFO	29,000	May 26, 10	Apr 28, 11	703.27	623.29			79.98
	FIFO	24,000	May 26, 10	Apr 28, 11	582.01	516.20			65.81
	FIFO	20,000	Jun 17, 10	Apr 28, 11	485.01	432.36			52.65
	FIFO	20,000	Aug 26, 10	Apr 28, 11	485.01	389.78			95.23
	FIFO	15,000	Oct 15, 10	Apr 28, 11	363.76	362.36			1.40
MANPOWER INC WIS	FIFO	3,000	Dec 06, 10	Jun 08, 11	168.37	179.99		-11.62	
	FIFO	4,000	Dec 07, 10	Jun 08, 11	224.49	243.69		-19.20	
	FIFO	3,000	Dec 08, 10	Jun 08, 11	168.37	183.68		-15.31	
	FIFO	1,000	Dec 09, 10	Jun 08, 11	56.12	62.18		-6.06	
	FIFO	2,000	Dec 09, 10	Jun 30, 11	107.68	124.35		-16.67	
	FIFO	3,000	Dec 10, 10	Jun 30, 11	161.52	186.51		-24.99	
	FIFO	3,000	Dec 13, 10	Jun 30, 11	161.51	189.03		-27.52	
	FIFO	2,000	Dec 14, 10	Jun 30, 11	107.68	125.61		-17.93	
	FIFO	1,000	Dec 14, 10	Jul 28, 11	50.94	62.81		-11.87	
	FIFO	3,000	Dec 15, 10	Jul 28, 11	152.82	189.75		-36.93	

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Realized gains and losses (continued)

Short-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
	FIFO	3 000	Dec 16, 10	Jul 28, 11	152.82	188.15		-35.33	
	FIFO	2 000	Dec 17, 10	Jul 28, 11	101.88	126.82		-24.94	
	FIFO	1 000	Dec 17, 10	Aug 03, 11	45.62	63.41		-17.79	
	FIFO	7 000	Jan 11, 11	Aug 03, 11	319.34	473.75		-154.41	
	FIFO	2 000	Jan 11, 11	Aug 03, 11	90.09	135.36		-45.27	
	FIFO	2 000	Feb 03, 11	Aug 03, 11	90.09	135.40		-45.31	
	FIFO	2 000	Feb 03, 11	Aug 04, 11	88.94	135.40		-46.46	
	FIFO	7 000	Feb 18, 11	Aug 04, 11	311.28	471.77		-160.49	
	FIFO	4 000	Feb 18, 11	Aug 05, 11	172.99	269.59		-96.60	
	FIFO	4 000	May 06, 11	Aug 05, 11	172.99	259.26		-86.27	
MARRIOTT INTL INC NEW CL A	FIFO	24 000	Jun 14, 10	Feb 02, 11	965.98	823.68			142.30
	FIFO	10 000	Jun 15, 10	Feb 02, 11	402.49	345.31			57.18
	FIFO	2 000	Jun 15, 10	Mar 24, 11	74.34	69.06			5.28
	FIFO	11 000	Jun 16, 10	Mar 24, 11	408.89	387.18			21.71
	FIFO	12 000	Jun 17, 10	Mar 24, 11	446.06	420.13			25.93
	FIFO	12 000	Jun 18, 10	Mar 24, 11	446.06	427.29			18.77
	FIFO	13 000	Jun 25, 10	Mar 24, 11	483.24	420.55			62.69
	FIFO	13 000	Jul 15, 10	Mar 24, 11	483.24	408.82			74.42
MARVELL TECHNOLOGY GROUP LTD	FIFO	23 000	Nov 15, 10	Mar 02, 11	414.18	448.89		-34.71	
	FIFO	24 000	Nov 16, 10	Mar 02, 11	432.18	461.76		-29.58	
	FIFO	23 000	Nov 22, 10	Mar 02, 11	414.18	457.22		-43.04	
	FIFO	24 000	Nov 23, 10	Mar 02, 11	432.18	479.48		-47.30	
	FIFO	21 000	Nov 29, 10	Mar 02, 11	378.16	401.84		-23.68	
MERCADOLIBRE INC	FIFO	4 000	Jun 20, 11	Nov 03, 11	330.05	295.88			34.17
MICRON TECHNOLOGY INC	FIFO	49 000	Jan 25, 11	Jun 07, 11	441.48	490.00		-48.52	
	FIFO	4 000	Jan 26, 11	Jun 07, 11	36.04	39.84		-3.80	
	FIFO	63 000	Jan 26, 11	Jun 20, 11	498.95	627.48		-128.53	
	FIFO	22 000	Jan 26, 11	Jun 21, 11	177.54	219.12		-41.58	

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Realized gains and losses (continued)

Short-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
MSCI INC CLA	FIFO	32 000	Jan 28, 11	Jun 21, 11	258.24	331.19		-72.95	
	FIFO	35 000	Mar 01, 11	Jun 21, 11	282.44	384.20		-101.76	
	FIFO	35 000	May 17, 11	Jun 21, 11	282.45	361.78		-79.33	
MSCI INC CLA	FIFO	13 000	Jun 10, 11	Sep 15, 11	422.64	477.75		-55.11	
	FIFO	5 000	Jun 10, 11	Nov 18, 11	162.14	183.75		-21.61	
	FIFO	17 000	Jun 15, 11	Nov 18, 11	551.26	640.16		-88.90	
	FIFO	18 000	Jun 16, 11	Nov 18, 11	583.69	678.57		-94.88	
	FIFO	1 000	Jun 17, 11	Nov 18, 11	32.43	37.79		-5.36	
	FIFO	9 000	Jun 20, 11	Nov 18, 11	291.84	337.04		-45.20	
	FIFO	5 000	Jul 20, 11	Nov 18, 11	162.14	186.61		-24.47	
NETAPP INC	FIFO	11 000	Jul 07, 10	Feb 22, 11	570.34	432.19			138.15
NETFLIX.COM INC	FIFO	3 000	Nov 19, 10	Apr 25, 11	750.41	507.27			243.14
	FIFO	1 000	Nov 19, 10	Jul 25, 11	281.34	169.09			112.25
	FIFO	2 000	Nov 19, 10	Sep 16, 11	322.15	322.15	-21.84		
	FIFO	1 000	Jan 24, 11	Sep 16, 11	161.08	161.08	-20.13		
	FIFO	1 000	Jan 24, 11	Oct 25, 11	77.25	181.21		-103.96	
	FIFO	3 000	Jan 27, 11	Oct 25, 11	231.75	627.01		-395.26	
	FIFO	2 000	Aug 31, 11	Oct 25, 11	154.50	504.77	21.84	-350.27	
NETLOGIC MICROSYSTEMS INC	FIFO	1 000	Aug 31, 11	Oct 25, 11	77.25	261.59	20.13	-184.34	
	FIFO	1 000	Aug 31, 11	Oct 25, 11	77.24	241.46		-164.22	
	FIFO	4 000	May 31, 11	Oct 31, 11	197.24	152.45			44.79
NEWFIELD EXPLORATION COS	FIFO	11 000	May 31, 11	Oct 31, 11	541.74	419.24			122.50
	FIFO	5 000	Jul 20, 11	Nov 01, 11	245.35	197.93			47.42
	FIFO	5 000	Aug 30, 11	Nov 01, 11	245.35	148.45			96.90
	FIFO	8 000	Feb 17, 11	Nov 09, 11	325.04	560.94		-235.90	
NEWFIELD EXPLORATION COS	FIFO	8 000	Mar 21, 11	Nov 09, 11	325.05	597.58		-272.53	
	FIFO	4 000	Jun 21, 11	Nov 09, 11	162.52	262.12		-99.60	
	FIFO	5 000	Aug 30, 11	Nov 09, 11	203.15	243.77		-40.62	

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Attachment D-12

Realized gains and losses (continued)

Short-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
NII HOLDINGS INC CL B	FIFO	24 000	Dec 03, 10	Mar 30, 11	1,001 10	1,003.73		-2 63	
	FIFO	5 000	Dec 06, 10	Mar 30, 11	208.56	209.30		-0 74	
	FIFO	6 000	Dec 06, 10	Mar 31, 11	250.32	251.16		-0.84	
	FIFO	12 000	Dec 07, 10	Mar 31, 11	500.65	495.87			4 78
	FIFO	10 000	Dec 08, 10	Mar 31, 11	417.21	425 13		-7.92	
	FIFO	2 000	Dec 08, 10	Apr 01, 11	84.69	85.03		-0 34	
NVIDIA CORP	FIFO	13 000	Dec 09, 10	Apr 01, 11	550 52	544.54			5 98
	FIFO	12 000	Dec 13, 10	Apr 01, 11	508 17	526 80		-18 63	
	FIFO	75 000	Jan 06, 11	Mar 16, 11	1,321 05	1,321 05	-46 20		
OIL STATES INTL INC	FIFO	75 000	Feb 16, 11	Mar 16, 11	1,321 05	1,800 26	46 20	-479 21	
	FIFO	14 000	Feb 16, 11	Mar 16, 11	246 60	327 42		-80 82	
	FIFO	6 000	Apr 08, 11	Nov 08, 11	438 03	468 29		-30 26	
OPENTABLE INC	FIFO	7 000	Oct 08, 10	Feb 08, 11	591 83	435.66			156 17
	FIFO	3 000	Oct 11, 10	Mar 24, 11	286 78	190 34			96 44
	FIFO	2 000	Oct 12, 10	Mar 24, 11	191.19	128 58			62 61
	FIFO	3 000	Oct 13, 10	Mar 29, 11	306 37	200 17			106 20
	FIFO	3 000	Oct 14, 10	Mar 29, 11	306 37	195.01			111.36
	FIFO	3 000	Oct 15, 10	Mar 29, 11	306 37	189 25			117 12
PARKER HANNIFIN CORP	FIFO	2 000	Oct 15, 10	Mar 29, 11	204 25	129 88			74 37
	FIFO	5 000	Oct 18, 10	Mar 29, 11	510 62	313.51			197.11
	FIFO	1 000	Oct 19, 10	May 06, 11	89 40	76.10			13 30
PERIGO COMPANY	FIFO	9 000	Oct 19, 10	May 06, 11	805 48	684 87			120 61
	FIFO	3 000	Oct 19, 10	May 09, 11	266 39	228 29			38 10
	FIFO	6 000	Mar 31, 11	May 09, 11	532 79	589.22		-36 43	
PHARMASSET INC	FIFO	8 000	Aug 04, 11	Aug 18, 11	692 76	672.00			20 76
	FIFO	3 000	Aug 08, 11	Sep 30, 11	245 25	152 50			92.75
	FIFO	3 000	Aug 08, 11	Oct 07, 11	245 04	152 50			92.54
	FIFO	4 000	Aug 08, 11	Nov 04, 11	279 59	203.33			76.26
	FIFO	10 000	Aug 08, 11	Nov 22, 11	1,341.18	508.34			832.84
	FIFO	14 000	Aug 10, 11	Nov 22, 11	1,877 66	788 10			1,089.56

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Realized gains and losses (continued)

Short-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
PRECISION CASTPARTS CORP	FIFO	2 000	Oct 27, 11	Nov 22, 11	268.24	138.76			129.48
	FIFO	1 000	Apr 23, 10	Jan 11, 11	142.07	132.54			9.53
	FIFO	2 000	Apr 26, 10	Jan 11, 11	284.14	269.99			14.15
	FIFO	1 000	Apr 27, 10	Jan 11, 11	142.07	132.18			9.89
	FIFO	2 000	Apr 27, 10	Feb 02, 11	284.87	264.36			20.51
	FIFO	1 000	Apr 28, 10	Feb 02, 11	142.43	131.13			11.30
	FIFO	3 000	Apr 29, 10	Feb 08, 11	441.49	397.03			44.46
	FIFO	3 000	Apr 29, 10	Mar 02, 11	411.89	397.03			14.86
	FIFO	5 000	Apr 30, 10	Mar 10, 11	697.98	664.62			33.36
	FIFO	3 000	May 06, 10	Mar 10, 11	418.79	372.00			46.79
	FIFO	4 000	Jul 22, 10	Mar 10, 11	558.39	464.51			93.88
	FIFO	3 000	Sep 14, 10	Mar 10, 11	418.79	372.73			46.06
QUEST DIAGNOSTICS INC	FIFO	18 000	Feb 01, 11	Feb 14, 11	1,030.73	1,030.61			0.12
	FIFO	17 000	Feb 02, 11	Feb 14, 11	973.47	971.70			1.77
RED HAT INC	FIFO	7 000	Jul 30, 10	Apr 01, 11	321.06	222.41			98.65
SANURIDGE ENERGY INC	FIFO	37 000	Mar 29, 11	Aug 11, 11	276.47	281.12	-167.22	-4.65	
	FIFO	25 000	Mar 29, 11	Nov 08, 11	192.82	302.94		-110.12	
SCRIPPS NETWORKS INTERACT INC CL A	FIFO	1 000	Mar 25, 10	Feb 10, 11	48.42	43.47			4.95
	FIFO	10 000	Mar 26, 10	Feb 10, 11	484.25	434.79			49.46
	FIFO	7 000	Mar 26, 10	Feb 10, 11	338.97	307.27			31.70
	FIFO	9 000	Mar 29, 10	Feb 10, 11	435.83	397.44			38.39
	FIFO	3 000	Mar 30, 10	Feb 10, 11	145.28	133.18			12.10
	FIFO	6 000	Mar 30, 10	Feb 10, 11	295.78	266.37			29.41
	FIFO	23 000	Mar 30, 10	Feb 10, 11	1,133.80	1,023.27			110.53
SIROMA DENTAL SYSTEMS INC	FIFO	7 000	May 10, 11	Jul 21, 11	387.23	381.79			5.44
	FIFO	11 000	May 10, 11	Aug 04, 11	518.01	599.97		-81.96	
	FIFO	6 000	May 10, 11	Aug 05, 11	285.39	327.25		-41.86	
	FIFO	23 000	May 16, 11	Aug 05, 11	1,094.01	1,213.71		-119.70	

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Realized gains and losses (continued)

Short-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
TD AMERITRADE HOLDING CORP	FIFO	6 000	Jun 20, 11	Aug 05, 11	285.39	304.98		-19.59	
TEMPUR-PEDIC INTL INC	FIFO	15 000	Mar 10, 11	Dec 07, 11	242.22	328.51		-86.29	18.02
TERADATA CORP NEW (DELA)	FIFO	3 000	Apr 18, 11	Oct 20, 11	190.73	172.71			76.93
	FIFO	12 000	Sep 22, 10	Jan 28, 11	521.77	444.84			100.43
	FIFO	9 000	Sep 23, 10	Feb 10, 11	433.78	333.35			33.22
	FIFO	3 000	Sep 23, 10	Feb 10, 11	144.59	111.37			476.46
	FIFO	19 000	Sep 23, 10	Jul 07, 11	1,181.79	705.33			154.65
	FIFO	7 000	Nov 04, 10	Jul 07, 11	435.40	280.75			150.98
	FIFO	8 000	Nov 04, 10	Jul 13, 11	471.83	320.85			128.50
	FIFO	8 000	Nov 04, 10	Oct 21, 11	449.36	320.86			21.05
	FIFO	4 000	Mar 17, 11	Nov 18, 11	215.61	194.56			17.69
	FIFO	7 000	Mar 17, 11	Dec 13, 11	358.18	340.49			1.06
	FIFO	1 000	Apr 14, 11	Dec 13, 11	51.17	50.11			
	FIFO	4 000	Apr 14, 11	Dec 21, 11	176.72	200.42		-23.70	
	FIFO	9 000	Aug 04, 11	Dec 21, 11	397.63	518.03		-120.40	
TIBCO SOFTWARE INC	FIFO	20 000	Oct 21, 10	Jul 13, 11	598.97	356.98			241.99
	FIFO	19 000	Oct 22, 10	Jul 13, 11	569.02	345.42			223.60
	FIFO	3 000	Oct 25, 10	Jul 13, 11	89.84	58.04			31.80
	FIFO	3 000	Oct 25, 10	Sep 13, 11	61.54	58.04			3.50
	FIFO	6 000	Oct 27, 10	Sep 13, 11	123.07	113.64			9.43
URBAN OUTFITTERS INC	FIFO	8 000	Aug 30, 10	Feb 23, 11	296.09	246.46			49.63
	FIFO	9 000	Aug 31, 10	Feb 23, 11	333.10	279.62			53.48
VARIAN MEDICAL SYSTEMS INC	FIFO	6 000	Aug 26, 10	Feb 01, 11	400.80	319.99			80.81
	FIFO	1 000	Aug 27, 10	Feb 01, 11	66.80	53.53			13.27
	FIFO	4 000	Aug 27, 10	May 20, 11	275.31	214.10			61.21
	FIFO	6 000	Aug 30, 10	May 20, 11	412.96	324.23			88.73
	FIFO	3 000	Aug 31, 10	May 20, 11	206.48	159.46			47.02
	FIFO	3 000	Aug 31, 10	May 23, 11	203.90	159.46			44.44

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Realized gains and losses (continued)

Short-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
VERTEX PHARMACEUTICAL INC	FIFO	6,000	Aug 31, 10	May 23, 11	407.80	320.97			86.83
	FIFO	3,000	Nov 04, 10	May 23, 11	203.90	193.02			10.88
	FIFO	4,000	Nov 04, 10	May 24, 11	268.05	257.36			10.69
	FIFO	8,000	Jan 27, 11	May 24, 11	536.09	545.72		-9.63	
VIRGIN MEDIA INC	FIFO	9,000	May 25, 11	Oct 12, 11	348.79	508.20		-159.41	
	FIFO	18,000	May 25, 11	Oct 12, 11	697.58	991.95		-294.37	
	FIFO	10,000	Aug 18, 11	Oct 12, 11	387.54	457.19		-69.65	
	FIFO	20,000	Jul 29, 10	Jan 11, 11	507.49	417.18			90.31
WABCO HOLDINGS INC	FIFO	18,000	Jul 30, 10	Jan 11, 11	456.75	389.16			67.59
	FIFO	21,000	Aug 02, 10	Jan 11, 11	532.87	464.91			67.96
	FIFO	11,000	Jun 20, 11	Dec 19, 11	228.06	326.76		-98.70	
	FIFO	6,000	Jun 21, 11	Dec 19, 11	124.40	181.79		-57.39	
	FIFO	9,000	Jun 21, 11	Dec 19, 11	186.59	276.56		-89.97	
	FIFO	26,000	Jun 21, 11	Dec 20, 11	543.68	798.97		-255.29	
	FIFO	13,000	Jun 21, 11	Dec 21, 11	274.17	399.48		-125.31	
	FIFO	12,000	Jun 22, 11	Dec 21, 11	253.08	372.30		-119.22	
	FIFO	5,000	Jun 22, 11	Dec 22, 11	105.57	155.12		-49.55	
	FIFO	11,000	Jul 11, 11	Dec 22, 11	232.25	306.23		-73.98	
	FIFO	10,000	Sep 20, 11	Dec 22, 11	211.13	267.09		-55.96	
	FIFO	4,000	Aug 30, 10	Aug 11, 11	193.24	141.73			51.51
	FIFO	6,000	Aug 31, 10	Aug 11, 11	289.86	210.71			79.15
	FIFO	3,000	Aug 31, 10	Aug 12, 11	150.03	105.35			44.68
	FIFO	4,000	Aug 31, 10	Aug 12, 11	200.03	142.06			57.97
	FIFO	1,000	Aug 31, 10	Aug 15, 11	50.45	35.51			14.94
	FIFO	4,000	Aug 31, 10	Aug 15, 11	201.82	143.07			58.75
	FIFO	2,000	Sep 01, 10	Aug 15, 11	100.91	71.62			29.29
	FIFO	1,000	Nov 15, 10	Sep 28, 11	41.18	48.69		-7.51	
	FIFO	6,000	Nov 15, 10	Sep 30, 11	231.87	292.11		-60.24	

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Realized gains and losses (continued)

Short-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
	FIFO	3 000	Nov 15, 10	Oct 10, 11	122 51	145 05		-23 54	
	FIFO	2 000	Nov 16, 10	Oct 10, 11	81 68	95 90		-14 22	
	FIFO	11 000	Nov 16, 10	Oct 11, 11	433 72	527 45		-93 73	
	FIFO	2 000	Nov 16, 10	Oct 11, 11	79 18	95 90		-16 72	
	FIFO	9 000	Jan 21, 11	Oct 11, 11	356 32	519 55		-163 23	
WILLIAMS SONOMA INC	FIFO	4 000	Feb 08, 11	Apr 18, 11	165 58	139 17			26 41
	FIFO	8 000	Feb 09, 11	Apr 18, 11	331 15	280 99			50 16
Total					\$132,814.17	\$131,662.60		-\$13,869.36	\$15,020.93
Net short-term capital gains and losses									\$1,151.57

Long-term capital gains and losses

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
AGCO CORP	FIFO	5 000	Nov 11, 10	Dec 20, 11	209 54	233 67		-24 13	
AGILENT TECHNOLOGIES INC	FIFO	5 000	Feb 03, 10	Apr 20, 11	241 65	148 63			93 02
	FIFO	5 000	Feb 04, 10	Apr 20, 11	241 65	145 84			95 81
	FIFO	5 000	Feb 04, 10	May 04, 11	246 92	145 84			101 08
	FIFO	6 000	Feb 04, 10	May 04, 11	296 30	175 50			120 80
	FIFO	4 000	Feb 04, 10	May 13, 11	209 46	117 00			92 46
	FIFO	5 000	Feb 05, 10	May 13, 11	261 82	143 48			118 34
ALEXION PHARMACEUTICALS INC	FIFO	7 000	Mar 19, 09	Jan 06, 11	582 01	264 06			317 95
	FIFO	4 000	Mar 19, 09	Jan 27, 11	339 31	150 89			188 42
	FIFO	1 000	Mar 20, 09	Jan 27, 11	84 83	37 95			46 88
	FIFO	6 000	Mar 20, 09	Feb 02, 11	511 16	227 72			283 44
	FIFO	5 000	Mar 20, 09	Mar 10, 11	492 29	189 77			302 52
	FIFO	3 000	Oct 26, 09	Apr 06, 11	310 20	144 26			165 94
	FIFO	2 000	Oct 26, 09	Sep 07, 11	120 00	48 09			71 91
	FIFO	5 000	Oct 27, 09	Sep 07, 11	300 01	120 85			179 16
	FIFO	3 000	Oct 27, 09	Sep 15, 11	188 58	72 51			116 07

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Realized gains and losses (continued)

Long-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
AMER TOWER CORP CL A	FIFO	11 000	Dec 16, 08	Feb 18, 11	595 22	297 66			297 56
	FIFO	10 000	Dec 16, 08	Mar 31, 11	517 02	270 60			246 42
AMERISOURCEBERGEN CORP	FIFO	13 000	Feb 27, 09	Apr 08, 11	529 09	210 87			318 22
	FIFO	6 000	Feb 27, 09	Apr 27, 11	247 50	97 32			150 18
	FIFO	8 000	Nov 30, 09	Apr 27, 11	330 01	197 79			132 22
	FIFO	16 000	Nov 30, 09	Apr 29, 11	647 67	395 59			252 08
	FIFO	29 000	Nov 30, 09	Sep 16, 11	1,129 37	717 00			412 37
	FIFO	2 000	Jun 30, 10	Sep 16, 11	77 89	64 35			13 54
	FIFO	42 000	Jul 27, 10	Sep 16, 11	1,635 64	1,212 72			422 92
CERNER CORP	FIFO	4 000	Sep 30, 10	Oct 11, 11	277 49	166 43			111 06
	FIFO	1 000	Sep 30, 10	Oct 12, 11	69 58	41 61			27 97
	FIFO	3 000	Oct 01, 10	Oct 12, 11	208 72	126 57			82 15
CITRIX SYSTEMS INC	FIFO	9 000	Aug 09, 10	Aug 22, 11	471 82	523 58		-51 76	
	FIFO	7 000	Aug 09, 10	Oct 05, 11	390 01	407 23		-17 22	
COACH INC	FIFO	10 000	Sep 18, 09	Jun 20, 11	603 29	333 87			269 42
	FIFO	8 000	Sep 21, 09	Jun 21, 11	487 84	268 06			219 78
	FIFO	6 000	Sep 21, 09	Jun 22, 11	366 19	201 04			165 15
	FIFO	2 000	Sep 22, 09	Jun 22, 11	122 06	65 83			56 23
	FIFO	9 000	Sep 22, 09	Jun 28, 11	542 41	296 21			246 20
	FIFO	6 000	Sep 22, 09	Oct 18, 11	360 18	197 48			162 70
	FIFO	8 000	Oct 09, 09	Oct 18, 11	480 23	274 72			205 51
	FIFO	2 000	Oct 09, 09	Nov 28, 11	123 41	68 68			54 73
	FIFO	5 000	Oct 12, 09	Nov 28, 11	308 51	172 99			135 52
	FIFO	6 000	Oct 12, 09	Dec 19, 11	346 46	207 59			138 87
	FIFO	9 000	Oct 30, 09	Dec 19, 11	519 70	300 83			218 87
	FIFO	1 000	Oct 30, 09	Dec 20, 11	58 44	33 43			25 01
	FIFO	6 000	Nov 30, 09	Dec 20, 11	350 61	208 05			142 56

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Realized gains and losses (continued)

Long-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
COGNIZANT TECH SOLUTIONS									
CRP	FIFO	5 000	Oct 21, 09	Oct 27, 11	383 69	207 00			176 69
	FIFO	7 000	Oct 21, 09	Dec 21, 11	446 32	289 80			156 52
	FIFO	3 000	Nov 04, 09	Dec 21, 11	191 28	126 75			64 53
	FIFO	9 000	Nov 04, 09	Dec 22, 11	577 19	380 24			196 95
	FIFO	2 000	Nov 04, 09	Dec 22, 11	128 26	85 05			43 21
CONCHO RESOURCES INC									
	FIFO	6 000	Jun 19, 09	Jan 03, 11	533 99	175 53			358 46
	FIFO	6 000	Jun 19, 09	Jan 06, 11	513 02	175 53			337 49
	FIFO	11 000	Jun 19, 09	Jan 27, 11	973 76	321 81			651 95
	FIFO	2 000	Jun 19, 09	Mar 29, 11	211 86	58 51			153 35
	FIFO	20 000	Aug 24, 09	Mar 29, 11	2,118 64	684 17			1,434 47
CUMMINS INC									
	FIFO	5 000	Jun 10, 10	Jun 20, 11	469 61	348 43			121 18
	FIFO	6 000	Jun 10, 10	Jun 21, 11	581 90	418 11			163 79
	FIFO	5 000	Jun 10, 10	Jun 21, 11	482 79	348 42			134 37
	FIFO	1 000	Jun 10, 10	Jun 22, 11	98 26	69 69			28 57
	FIFO	7 000	Jul 07, 10	Nov 08, 11	692 09	470 45			221 64
DELTA AIR LINES INC DELA NEW									
	FIFO	37 000	Dec 02, 09	Jan 03, 11	464 22	340 06			124 16
	FIFO	5 000	Dec 11, 09	Jan 03, 11	62 73	55 92			6 81
	FIFO	39 000	Dec 11, 09	Jan 04, 11	489 26	436 18			53 08
	FIFO	42 000	Dec 11, 09	Jan 05, 11	545 00	469 74			75 26
	FIFO	5 000	Dec 11, 09	Jan 05, 11	65 43	55 92			9 51
DICK'S SPORTING GOODS INC									
	FIFO	15 000	Apr 29, 10	Sep 12, 11	487 70	451 63			36 07
	FIFO	14 000	Apr 30, 10	Sep 13, 11	475 43	412 52			62 91
	FIFO	1 000	Apr 30, 10	Sep 14, 11	34 34	29 47			4 87
	FIFO	7 000	Apr 30, 10	Sep 14, 11	240 37	210 27			30 10
	FIFO	7 000	Apr 30, 10	Nov 11, 11	279 27	210 26			69 01
	FIFO	5 000	May 03, 10	Nov 11, 11	199 48	147 38			52 10
	FIFO	5 000	May 12, 10	Nov 11, 11	199 48	146 05			53 43
	FIFO	6 000	May 20, 10	Nov 11, 11	239 38	161 52			77 86

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Realized gains and losses (continued)

Long-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
	FIFO	7 000	May 20, 10	Nov 18, 11	277.49	188.44			89.05
	FIFO	3 000	May 20, 10	Nov 23, 11	115.29	80.76			34.53
	FIFO	26 000	Nov 09, 10	Nov 23, 11	999.22	804.50			194.72
DISCOVER FINANCIAL SERVICES	FIFO	10 000	Jun 16, 10	Jun 22, 11	240.11	140.47			99.64
	FIFO	9 000	Jun 17, 10	Jun 22, 11	216.09	125.41			90.68
EMERGENCY MEDICAL SERVICES **MERGER EFF: 05/2011** CL A	FIFO	1 000	Sep 02, 09	Jan 03, 11	65.24	44.98			20.26
	FIFO	7 000	Sep 03, 09	Jan 03, 11	456.69	326.46			130.23
	FIFO	7 000	Sep 04, 09	Jan 04, 11	451.76	325.10			126.66
	FIFO	5 000	Sep 08, 09	Jan 04, 11	322.69	234.94			87.75
	FIFO	3 000	Sep 08, 09	Jan 04, 11	193.65	140.96			52.69
	FIFO	2 000	Sep 10, 09	Jan 04, 11	129.10	96.06			33.04
	FIFO	3 000	Oct 05, 09	Jan 04, 11	193.65	143.45			50.20
	FIFO	2 000	Oct 05, 09	Jan 05, 11	129.00	95.63			33.37
EQUINIX INC NEW	FIFO	5 000	Aug 25, 08	Jan 27, 11	439.58	381.41			58.17
	FIFO	1 000	Aug 25, 08	Feb 14, 11	90.72	76.28			14.44
	FIFO	6 000	Nov 10, 08	Feb 14, 11	544.31	377.50			166.81
	FIFO	2 000	Dec 16, 08	Feb 14, 11	181.44	100.78			80.66
	FIFO	6 000	Dec 16, 08	Mar 10, 11	509.50	302.33			207.17
EXPRESS SCRIPTS INC	FIFO	5 000	Apr 09, 09	Jan 12, 11	283.05	125.96			157.09
	FIFO	18 000	Oct 07, 09	Jan 12, 11	1,018.99	704.65			314.34
	FIFO	10 000	Oct 30, 09	Jan 12, 11	566.11	404.28			161.83
FS NETWORKS INC	FIFO	5 000	Nov 11, 09	Mar 02, 11	580.57	239.23			341.34
	FIFO	1 000	Jan 22, 10	Mar 02, 11	116.12	53.76			62.36
	FIFO	14 000	Jan 22, 10	Mar 17, 11	1,458.03	752.60			705.43
	FIFO	5 000	Jan 22, 10	Mar 18, 11	497.94	268.79			229.15
GUESS INC	FIFO	9 000	Mar 10, 10	Apr 14, 11	344.26	400.34		-56.08	
	FIFO	9 000	Mar 10, 10	Apr 14, 11	344.26	401.17		-56.91	

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Realized gains and losses (continued)

Long-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
INVESCO LTD	FIFO	3,000	Mar 11, 10	Apr 14, 11	114.75	135.02		-20.27	
	FIFO	7,000	Mar 11, 10	Apr 18, 11	265.84	315.05		-49.21	
	FIFO	9,000	Mar 12, 10	Apr 18, 11	341.79	405.59		-63.80	
	FIFO	3,000	Mar 12, 10	Apr 18, 11	113.93	136.96		-23.03	
	FIFO	6,000	Mar 12, 10	Apr 19, 11	228.87	273.92		-45.05	
	FIFO	9,000	Mar 23, 10	Apr 19, 11	343.30	432.99		-89.69	
	FIFO	11,000	Jun 15, 09	May 10, 11	268.46	199.97			68.49
KANSAS CITY STHN NEW	FIFO	8,000	Jun 16, 09	May 10, 11	195.24	137.61			57.63
	FIFO	18,000	Jun 16, 09	May 10, 11	439.29	314.67			124.62
	FIFO	18,000	Jun 29, 09	May 10, 11	439.29	317.51			121.78
	FIFO	19,000	Jun 29, 09	May 13, 11	473.70	335.15			138.55
	FIFO	24,000	Jul 20, 09	May 13, 11	598.36	439.20			159.16
	FIFO	10,000	Jan 28, 10	May 13, 11	249.32	202.56			46.76
	FIFO	5,000	Feb 12, 10	May 13, 11	124.66	91.44			33.22
	FIFO	10,000	Mar 15, 10	May 13, 11	249.32	202.78			46.54
	FIFO	8,000	Nov 04, 10	Nov 29, 11	532.92	367.36			165.56
	FIFO	7,000	Nov 05, 10	Dec 02, 11	484.22	323.85			160.37
KENNAMETAL INC	FIFO	14,000	Jan 25, 10	Jan 28, 11	568.88	373.46			195.42
	FIFO	15,000	Jan 26, 10	Jan 28, 11	609.52	398.18			211.34
	FIFO	7,000	Jan 27, 10	Jan 28, 11	284.44	182.68			101.76
	FIFO	7,000	Jan 27, 10	Jan 31, 11	284.01	182.68			101.33
	FIFO	15,000	Jan 27, 10	Jan 31, 11	608.60	396.15			212.45
	FIFO	8,000	Jan 28, 10	Jan 31, 11	324.59	200.61			123.98
KOHLS CORP	FIFO	8,000	Dec 16, 08	Jan 18, 11	410.05	290.25			119.80
	FIFO	14,000	Dec 16, 08	Jan 19, 11	715.27	507.94			207.33
	FIFO	5,000	Nov 30, 09	Jan 19, 11	255.46	266.58		-11.12	
	FIFO	10,000	Nov 30, 09	Jan 19, 11	513.41	533.16		-19.75	
	FIFO	2,000	Nov 30, 09	Jan 20, 11	102.87	106.63		-3.76	

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Realized gains and losses (continued)

Long-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
LABORATORY CORP AMER									
HLDGS NEW	FIFO	1 000	Jul 21, 10	Oct 19, 11	82.61	75.29			7.32
	FIFO	5 000	Jul 21, 10	Nov 21, 11	398.17	376.47			21.70
	FIFO	2 000	Jul 21, 10	Dec 07, 11	168.50	151.47			17.03
	FIFO	7 000	Jul 21, 10	Dec 13, 11	580.09	530.15			49.94
NETAPP INC									
	FIFO	19 000	Aug 13, 09	Feb 14, 11	1,134.54	455.98			678.56
	FIFO	8 000	Aug 13, 09	Feb 18, 11	424.88	191.99			232.89
	FIFO	13 000	Nov 11, 09	Feb 18, 11	690.44	382.65			307.79
	FIFO	4 000	Nov 11, 09	Feb 22, 11	207.40	117.74			89.66
	FIFO	5 000	Dec 03, 09	Feb 22, 11	259.25	158.29			100.96
NETLOGIC MICROSYSTEMS									
INC	FIFO	16 000	Dec 22, 09	Jul 25, 11	606.73	381.66			225.07
	FIFO	18 000	Dec 23, 09	Jul 25, 11	682.57	426.54			256.03
	FIFO	9 000	Dec 23, 09	Jul 27, 11	318.81	213.27			105.54
	FIFO	3 000	Dec 23, 09	Sep 28, 11	144.74	71.08			73.66
	FIFO	10 000	Dec 23, 09	Sep 29, 11	481.59	236.97			244.62
	FIFO	20 000	Dec 24, 09	Sep 29, 11	963.18	478.72			484.46
	FIFO	9 000	Dec 24, 09	Oct 12, 11	434.24	215.42			218.82
	FIFO	4 000	Dec 24, 09	Oct 28, 11	197.07	95.75			101.32
	FIFO	7 000	Dec 24, 09	Oct 31, 11	345.16	167.55			177.61
NEWFIELD EXPLORATION COS									
	FIFO	8 000	Feb 24, 10	Oct 20, 11	281.93	392.00		-110.07	
	FIFO	8 000	Feb 25, 10	Oct 20, 11	281.93	399.66		-117.73	
	FIFO	7 000	Feb 26, 10	Oct 20, 11	246.69	354.63		-107.94	
	FIFO	8 000	Mar 01, 10	Oct 20, 11	281.94	419.75		-137.81	
	FIFO	2 000	Mar 02, 10	Oct 20, 11	70.48	105.43		-34.95	
	FIFO	6 000	Mar 02, 10	Nov 09, 11	243.78	316.27		-72.49	
PANERA BREAD COMP CL A									
	FIFO	4 000	Oct 22, 09	Apr 08, 11	485.31	222.73			262.58
	FIFO	3 000	Oct 22, 09	May 02, 11	355.97	167.05			188.92
	FIFO	6 000	Oct 22, 09	May 03, 11	708.53	334.10			374.43
	FIFO	6 000	Nov 18, 09	May 03, 11	708.53	383.40			325.13

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Attachment D-12

Realized gains and losses (continued)

Long-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
PARKER HANFIFI CORP	FIFO	8 000	Nov 30, 09	May 05, 11	715.12	425.94			289.18
	FIFO	6 000	Nov 30, 09	May 05, 11	537.19	319.46			217.73
	FIFO	3 000	Feb 24, 10	May 05, 11	268.60	175.47			93.13
	FIFO	4 000	Feb 24, 10	May 06, 11	357.59	233.96			123.63
	FIFO	5 000	Feb 25, 10	May 06, 11	446.99	288.20			158.79
PIONEER NAT RES CO	FIFO	10 000	Apr 14, 09	Jan 27, 11	892.98	206.69			686.29
	FIFO	5 000	Apr 14, 09	Feb 16, 11	501.47	103.34			398.13
PRICE 1 ROWE GROUP INC	FIFO	11 000	May 29, 09	Jun 09, 11	639.41	436.24			203.17
	FIFO	10 000	May 29, 09	Jun 10, 11	571.97	396.58			175.39
	FIFO	11 000	Oct 28, 09	Jun 10, 11	629.16	554.72			74.44
	FIFO	5 000	Nov 30, 09	Jun 10, 11	285.98	239.71			46.27
	FIFO	27 000	Nov 30, 09	Jun 29, 11	1,594.88	1,294.41			300.47
PRICELINE COM INC NEW	FIFO	2 000	May 29, 09	Jun 17, 11	925.76	219.39			706.37
	FIFO	1 000	May 29, 09	Jun 20, 11	458.54	109.70			348.84
	FIFO	1 000	May 29, 09	Jun 21, 11	479.08	109.69			369.39
	FIFO	2 000	May 29, 09	Jun 22, 11	969.69	219.40			750.29
	FIFO	1 000	May 29, 09	Sep 15, 11	526.69	109.69			417.00
RED HAT INC	FIFO	11 000	Jul 30, 10	Aug 22, 11	360.49	349.51			10.98
	FIFO	9 000	Aug 03, 10	Oct 17, 11	415.29	287.00			128.29
	FIFO	4 000	Aug 03, 10	Dec 13, 11	191.55	127.56			63.99
ROCKWELL AUTOMATION INC NEW	FIFO	8 000	Feb 10, 10	Jul 28, 11	605.28	398.08			207.20
SALESFORCE COM INC	FIFO	3 000	Oct 21, 09	Jun 20, 11	419.10	192.23			226.87
	FIFO	1 000	Oct 21, 09	Jun 21, 11	143.19	64.07			79.12
	FIFO	2 000	Oct 21, 09	Jun 21, 11	286.37	129.34			157.03
	FIFO	1 000	Oct 22, 09	Jun 21, 11	143.18	62.00			81.18
	FIFO	6 000	Oct 22, 09	Jun 22, 11	865.82	372.00			493.82
	FIFO	2 000	Feb 17, 10	Jun 22, 11	288.60	133.44			155.16
	FIFO	3 000	Feb 17, 10	Aug 18, 11	350.84	200.17			150.67
	FIFO	1 000	May 21, 10	Aug 18, 11	116.95	81.25			35.70

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Realized gains and losses (continued)

Long-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
SBA COMMUNICATIONS CORP CL A	FIFO	4 000	May 21, 10	Dec 23, 11	391.99	325.00			66.99
	FIFO	1 000	Jun 30, 10	Dec 23, 11	98.00	87.15			10.85
	FIFO	5 000	Dec 16, 08	Mar 01, 11	209.49	78.40			131.09
SWIFT ENERGY CO (HOLDING CO)	FIFO	26 000	Dec 16, 08	Mar 22, 11	961.30	407.67			553.63
	FIFO	45 000	Dec 16, 08	Mar 23, 11	1,701.66	705.59			996.07
	FIFO	14 000	Jun 18, 09	Apr 27, 11	545.98	257.12			288.86
TERADATA CORP NEW (DELA) TIBCO SOFTWARE INC	FIFO	7 000	Jun 18, 09	Apr 27, 11	273.20	128.56			144.64
	FIFO	6 000	Jun 19, 09	Apr 27, 11	234.17	113.95			120.22
	FIFO	2 000	Jun 19, 09	Apr 28, 11	78.68	37.98			40.70
TRW AUTOMOTIVE HOLDINGS CORP	FIFO	11 000	Aug 05, 09	Apr 28, 11	432.75	206.01			226.74
	FIFO	13 000	Aug 05, 09	Apr 29, 11	508.03	243.46			264.57
	FIFO	13 000	Aug 05, 09	Apr 29, 11	509.93	243.46			266.47
URBAN OUTFITTERS INC WABCO HOLDINGS INC	FIFO	2 000	Nov 04, 10	Nov 18, 11	107.80	80.21			27.59
	FIFO	10 000	Oct 27, 10	Nov 18, 11	283.23	189.39			93.84
	FIFO	6 000	Aug 12, 09	Mar 28, 11	323.52	112.80			210.72
Total	FIFO	6 000	Aug 12, 09	Jul 11, 11	324.80	112.80			212.00
	FIFO	10 000	Aug 12, 09	Aug 11, 11	434.45	188.00			246.45
	FIFO	4 000	Aug 12, 09	Aug 12, 11	178.21	75.20			103.01
Net long-term capital gains or losses	FIFO	10 000	Mar 04, 10	Aug 12, 11	445.52	269.11			176.41
	FIFO	14 000	Mar 04, 10	Aug 12, 11	621.08	376.75			244.33
	FIFO	13 000	Nov 12, 09	Feb 27, 11	487.04	426.54			60.50
Net capital gains/losses:	FIFO	18 000	Nov 12, 09	Feb 23, 11	663.30	590.59			72.71
	FIFO	1 000	Nov 12, 09	Feb 23, 11	37.01	32.81			4.20
	FIFO	8 000	Sep 01, 10	Sep 28, 11	329.43	286.46			42.97
Total					\$86,475.45	\$53,653.02		-\$1,112.77	\$33,935.20
Net long-term capital gains or losses									\$32,822.43
Net capital gains/losses:									\$33,974.00

Realized gains and losses

Estimated 2011 gains and losses for transactions with trade dates through 12/30/11 have been incorporated into this statement. Please note that gain or loss recognized on the sale or redemption of certain Structured Products, like Contingent Debt Securities, may be ordinary and not capital, gain or loss. Please check with your tax advisor. To calculate gains and losses, we liquidate the oldest security lot first. This is known as the first-in, first-out or FIFO accounting method. We use this method unless you specified which tax lot to close when you placed your order. This is known as a versus purchases or VSP order.

Short-term capital gains and losses

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment(\$)	Loss (\$)	Gain (\$)
DIAMOND FOODS INC	FIFO	17,000	Oct 20, 11	Nov 07, 11	676.63	1,204.74		-528.11	
									continued next page

Realized gains and losses (continued)

Short-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
DORMAN PRODUCTS INC	FIFO	9 000	Jan 31, 11	Aug 01, 11	315 62	291 39			24 23
	FIFO	5 000	Jan 31, 11	Nov 30, 11	191 54	161 88			29 66
II VI INC	FIFO	24 000	Oct 20, 10	Aug 01, 11	576 94	446 80			130 14
J & J SNACK FOODS CORP	FIFO	9 000	Sep 08, 10	Aug 01, 11	459 62	345 15			114 47
LIQUIDITY SERVICES INC	FIFO	10 000	Apr 26, 11	Aug 01, 11	238 55	195 58			42 97
	FIFO	11 000	May 02, 11	Aug 01, 11	262 41	214 39			48 02
	FIFO	9 000	May 02, 11	Sep 27, 11	281 08	175 41			105 67
	FIFO	26 000	May 05, 11	Sep 27, 11	812 01	504 66			307 35
MONRO MUFFLER BRAKE INC	FIFO	22 000	Oct 14, 10	Aug 01, 11	782 71	716 69			66 02
PINNACLE FINANCIAL PARTNERS INC	FIFO	15 000	May 26, 10	Apr 20, 11	216 06	200 61			15 45
	FIFO	35 000	May 27, 10	Apr 20, 11	504 14	473 88			30 26
ULTA SALON COSMETICS & FRAGRANCE INC	FIFO	30 000	Aug 20, 10	Apr 19, 11	1,484 26	698 25			786 01
	FIFO	55 000	Aug 20, 10	Jul 20, 11	3,580 85	1,280 13			2,300 72
WRIGHT EXPRESS CORP	FIFO	2 000	Aug 01, 11	Nov 30, 11	103 69	97 78			5 91
Total					\$10,486.11	\$7,007.34		-\$528.11	\$4,006.88
Net short-term capital gains and losses									\$3,478.77

Long-term capital gains and losses

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
AARON INC NEW	FIFO	0 500	Apr 21, 10	Jun 14, 11	5 22	7 64		-2 42	
	FIFO	33 000	Apr 21, 10	Aug 01, 11	741 82	504 16			237 66
AARONS IIIC CLA	FIFO	4 000	Jul 31, 07	May 19, 11	110 21	64 08			46 13
	FIFO	49 000	Dec 21, 07	May 19, 11	1,350 05	648 52			701 53
	FIFO	2 000	Dec 21, 07	Nov 30, 11	51 62	26 47			25 15
ADVISORY BOARD CO	FIFO	10 000	Sep 29, 06	May 03, 11	482 18	507 50		-25 32	
	FIFO	10 000	May 01, 08	Aug 01, 11	526 28	472 79			53 49
	FIFO	2 000	Jul 01, 08	Aug 01, 11	105 26	79 30			25 96
continued next page									

Realized gains and losses (continued)

Long-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
AFFILIATED MANAGERS GROUP	FIFO	15,000	Jul 01, 08	Sep 27, 11	1,008.02	594.75			413.27
	FIFO	15,000	Nov 18, 08	Feb 15, 11	1,646.05	412.64			1,233.41
	FIFO	20,000	Nov 18, 08	Apr 15, 11	2,080.38	550.19			1,530.19
	FIFO	19,000	Nov 25, 08	Apr 15, 11	1,976.37	422.65			1,553.72
	FIFO	1,000	Nov 25, 08	Nov 30, 11	92.66	22.24			70.42
ANSYS INC	FIFO	10,000	Oct 10, 08	Mar 07, 11	539.89	259.22			280.67
	FIFO	16,000	Jan 22, 09	Mar 07, 11	863.83	403.24			460.59
	FIFO	9,000	Jan 22, 09	Mar 09, 11	490.37	226.82			263.55
APTARGROUP INC	FIFO	11,000	Apr 27, 04	Aug 01, 11	557.57	223.14			334.43
BALCHEM CORP	FIFO	15,000	Jun 11, 08	Jul 21, 11	684.82	250.75			434.07
	FIFO	15,000	Jun 16, 08	Jul 21, 11	684.81	261.57			423.24
BLACKBAUD INC	FIFO	7,000	Aug 04, 08	Nov 30, 11	201.03	126.82			74.21
CARUSLE COS INC	FIFO	12,000	Aug 06, 09	Aug 01, 11	507.71	387.47			120.24
	FIFO	14,000	Aug 06, 09	Nov 30, 11	623.08	452.04			171.04
CHOICE HOTELS INTL INC NEW	FIFO	7,000	Jul 11, 08	Nov 30, 11	249.40	166.98			82.42
CITY NATIONAL CORP	FIFO	5,000	Jan 17, 08	Apr 20, 11	283.20	267.12			16.08
	FIFO	20,000	Jan 25, 08	Apr 20, 11	1,132.81	1,101.35			31.46
DAKTRONICS INC	FIFO	5,000	Dec 17, 08	Aug 01, 11	50.05	45.51			4.54
	FIFO	15,000	Dec 26, 08	Aug 01, 11	150.15	131.19			18.96
	FIFO	40,000	Dec 29, 08	Aug 01, 11	400.39	350.35			50.04
	FIFO	25,000	Jan 23, 09	Aug 01, 11	250.24	216.02			34.22
	FIFO	11,000	Jun 09, 09	Aug 01, 11	110.11	84.67			25.44
DIAMOND FOODS INC	FIFO	12,000	Jan 28, 10	May 23, 11	833.75	418.66			415.09
	FIFO	7,000	Jan 28, 10	Aug 01, 11	497.34	244.22			253.12
	FIFO	11,000	Jan 28, 10	Sep 27, 11	865.07	383.77			481.30
	FIFO	8,000	Mar 05, 10	Sep 27, 11	629.15	316.97			312.18
	FIFO	12,000	Mar 05, 10	Nov 07, 11	477.62	475.46			2.16
	FIFO	30,000	Oct 20, 10	Nov 07, 11	1,194.04	1,295.61			

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Attachment D-13

Realized gains and losses (continued)

Long-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
DRIL-QUIP INC	FIFO	8,000	Sep 23, 08	Aug 01, 11	559.40	386.29			173.11
EXPONENT INC	FIFO	10,000	Oct 11, 07	Aug 01, 11	414.29	266.79			147.50
FACTSET RESH SYSTEMS INC	FIFO	10,000	Jan 17, 08	Mar 03, 11	1,049.51	517.52			531.99
	FIFO	10,000	Sep 16, 08	Mar 03, 11	1,049.51	531.68			517.83
FAIR ISAAC CORP	FIFO	15,000	Feb 08, 07	Aug 01, 11	439.34	608.03		-168.69	
	FIFO	13,000	Feb 15, 07	Aug 01, 11	380.76	514.83		-134.07	
FOREST CITY ENTERPRISES INC CL A	FIFO	25,000	Dec 01, 08	Feb 15, 11	454.78	139.38			315.40
	FIFO	20,000	Dec 01, 08	Feb 15, 11	363.82	108.73			255.09
	FIFO	5,000	Jan 22, 09	Feb 15, 11	90.96	35.35			55.61
	FIFO	70,000	Jan 22, 09	Jun 14, 11	1,267.13	494.89			772.24
	FIFO	76,000	Mar 02, 09	Jun 14, 11	1,375.75	365.67			1,010.08
	FIFO	35,000	Mar 02, 09	Aug 09, 11	483.53	168.39			315.14
FORWARD AIR CORP	FIFO	9,000	Apr 27, 04	Nov 30, 11	285.38	205.25			80.13
GRACO INC	FIFO	9,000	Jan 12, 10	Aug 01, 11	386.72	275.41			111.31
HENRY JACK & ASSOC INC	FIFO	5,000	Apr 27, 04	Nov 30, 11	164.39	96.50			67.89
HIBBETT SPORTS INC	FIFO	10,000	Aug 24, 07	Aug 01, 11	387.49	247.43			140.06
JONES LANG LASALLE INC	FIFO	15,000	Dec 11, 08	Feb 02, 11	1,473.35	389.97			1,083.38
	FIFO	13,000	Dec 11, 08	Apr 28, 11	1,306.73	337.97			968.76
	FIFO	11,000	Mar 02, 09	Apr 28, 11	1,105.69	207.71			897.98
	FIFO	9,000	Mar 02, 09	May 25, 11	833.76	169.94			663.82
	FIFO	10,000	Jun 11, 09	May 25, 11	926.41	344.17			582.24
KIRBY CORPORATION	FIFO	20,000	Jun 15, 07	Mar 22, 11	1,115.64	774.80			340.84
	FIFO	15,000	Jun 15, 07	Aug 01, 11	888.28	581.10			307.18
	FIFO	6,000	Jun 20, 07	Aug 01, 11	355.31	231.28			124.03
LKQ CORP NEW	FIFO	25,000	May 22, 07	Sep 30, 11	625.23	320.69			304.54
	FIFO	19,000	Jun 21, 07	Sep 30, 11	475.18	228.46			246.72
MANHATTAN ASSOC INC	FIFO	18,000	Apr 27, 04	Aug 01, 11	667.56	518.94			148.62
MORNINGSTAR INC	FIFO	22,000	Mar 14, 07	Aug 01, 11	1,334.05	1,052.06			281.99

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Realized gains and losses (continued)

Long-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
NATL INSTRUMENTS CORP	FIFO	20 000	Apr 27, 04	Feb 16, 11	958.30	687.92			270.38
	FIFO	5,000	Sep 25, 06	Feb 16, 11	239.57	134.60			104.97
	FIFO	20,000	Sep 25, 06	Apr 19, 11	615.11	358.92			256.19
	FIFO	2 000	Sep 25, 06	Nov 30, 11	52.17	35.89			16.28
PEETS COFFEE & TEA INC	FIFO	10,000	Nov 09, 07	Aug 01, 11	585.49	283.03			302.46
	FIFO	8 000	Jan 23, 08	Aug 01, 11	468.40	183.90			284.50
PINNACLE FINANCIAL PARTNERS INC	FIFO	65 000	Jan 29, 10	Apr 20, 11	936.25	1,005.40		-69.15	
	FIFO	40 000	Feb 17, 10	Apr 20, 11	576.15	569.54			6.61
POLARIS INDUSTRIES INC (MINN)	FIFO	14 000	Dec 18, 08	May 19, 11	1,484.58	384.97			1,079.61
	FIFO	5,000	Dec 18, 08	Aug 01, 11	585.93	137.49			448.44
	FIFO	11 000	Dec 18, 08	Aug 03, 11	1,222.02	302.48			919.54
	FIFO	10 000	Jun 09, 09	Aug 03, 11	1,110.92	331.00			779.92
PSS WORLD MED INC	FIFO	20 000	Jun 15, 06	Oct 27, 11	438.13	343.65			94.48
	FIFO	55 000	Sep 27, 06	Oct 27, 11	1,204.87	1,128.82			76.05
	FIFO	25 000	Feb 11, 08	Oct 27, 11	547.66	432.61			115.05
RAVEN INDUSTRIES	FIFO	5,000	Sep 26, 05	Apr 25, 11	260.91	146.45			114.46
	FIFO	10 000	Mar 09, 06	Apr 26, 11	533.20	342.65			190.55
	FIFO	5 000	Mar 09, 06	Apr 28, 11	263.00	171.33			91.67
	FIFO	15 000	May 19, 06	Apr 28, 11	788.99	472.75			316.24
ROFIN-SINAR TECHNOLOGIES INC	FIFO	5 000	Aug 14, 09	Nov 30, 11	117.39	121.92		-4.53	
SALLY BEAUTY CO INC	FIFO	46 000	Dec 19, 06	Aug 01, 11	779.68	424.54			355.14
SCANSOURCE INC	FIFO	5 000	May 02, 05	Nov 30, 11	172.09	115.41			56.68
	FIFO	2,000	Jun 24, 05	Nov 30, 11	68.84	47.59			21.25
SIMPSON MANUFACTURING CO INC DELA	FIFO	7,000	Apr 27, 04	Nov 30, 11	226.82	182.91			43.91
UMPQUA HOLDINGS CORP OR	FIFO	5 000	Mar 25, 10	Nov 30, 11	61.40	67.65		-6.25	
	FIFO	17 000	Mar 26, 10	Nov 30, 11	208.75	226.27		-17.52	

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Realized gains and losses (continued)

Long-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment(\$)	Loss (\$)	Gain (\$)
WOLVERINE WORLD WIDE INC	FIFO	17,000	Dec 12, 07	Aug 01, 11	631,531	443,511			188,020
Total					\$57,830.65	\$31,604.31		-\$529.52	\$26,755.86
Net long-term capital gains or losses									\$26,226.34
Net capital gains/losses:									\$29,705.11

Realized gains and losses

Estimated 2011 gains and losses for transactions with trade dates through 12/30/11 have been incorporated into this statement. Please note that gain or loss recognized on the sale or redemption of certain Structured Products, like Contingent Debt Securities, may be ordinary, and not capital, gain or loss. Please check with your tax advisor. To calculate gains and losses, we liquidate the oldest security lot first. This is known as the first-in, first-out or FIFO accounting method. We use this method unless you specified which tax lot to close when you placed your order. This is known as a versus purchases or VSP order.

See Important information about your statement on the last page of this statement for more information. We may not adjust gains and losses for all capital changes. Cost basis for coupon tax-exempt municipal securities, include securities subject to AMT, has been adjusted for mandatory amortization of bond premium. Estimates in the Unclassified section can not be classified as short term or long term because information is missing, or the product is one in which the gain/loss calculation is not provided.

Short-term capital gains and losses

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
AMERICAN CAMPUS COMMUNITIES INC REITS	VSP	10,000	Aug 30, 10	Jan 31, 11	320.88	302.21			18.67

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Realized gains and losses (continued)

Short-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
CORPORATE OFFICE PPTYS NEW SBI	FIFO	21,000	Dec 02, 10	Nov 22, 11	420 79	727.17		-306 38	
DCT INDL TRUST INC REIT SBI	FIFO	61 000	Jan 31, 11	Nov 22, 11	275 55	343 06		-67 51	
Total					\$1,017.22	\$1,372.44		-\$373.89 -\$355.22	\$18.67

Net short-term capital gains and losses

Long-term capital gains and losses

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
AVALONBAY COMMUNITIES INC SBI	FIFO	5 000	Apr 29, 04	Aug 16, 11	656.06	247 65			408 41
BOSTON PROPERTIES INC	FIFO	4 000	Apr 29, 04	Jun 21, 11	426 27	188 80			237 47
	FIFO	5,000	Apr 29, 04	Aug 16, 11	509 96	236.00			273 96
CAMDEN PPTY TR SBI	VSP	11 000	Mar 07, 07	Mar 21, 11	624 59	769 22		-144 63	
	FIFO	4 000	Mar 07, 07	Jul 20, 11	272 81	279 72		-6 91	
	FIFO	7,000	Sep 10, 07	Jul 20, 11	477 42	411 92			65 50
DCT INDL TRUST INC REIT SBI	VSP	50 000	Jan 27, 09	Feb 22, 11	271 07	199 31			71 76
	VSP	42 000	Feb 19, 09	Feb 22, 11	227 70	136.31			91 39
	VSP	22 000	May 21, 09	Feb 22, 11	119 27	94 98			24 29
	VSP	11 000	Jul 23, 09	Feb 22, 11	59 63	47 68			11 95
	FIFO	34 000	Jul 23, 09	Jul 26, 11	188 69	147 36			41 33
	FIFO	27 000	Jan 04, 10	Jul 26, 11	149 85	136 06			13 79
	FIFO	36,000	Jan 04, 10	Nov 22, 11	162 62	181 42		-18 80	
	FIFO	59 000	Jun 25, 10	Nov 22, 11	266 51	294 22		-27 71	
DIGITAL REALTY TRUST INC REIT	VSP	7 000	Jan 29, 09	May 02, 11	425 50	244 73			180 77
	FIFO	6 000	Jan 29, 09	Jun 21, 11	373 21	209 77			163 44
	FIFO	2,000	Feb 19, 09	Jun 21, 11	124 41	56 49			67 92
	FIFO	8 000	May 21, 09	Jun 21, 11	497 61	283 25			214 36

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Realized gains and losses (continued)

Long-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
EQUITY RESIDENTIAL SBI									
	FIFO	5 000	Aug 19, 09	Jun 21, 11	311.01	202.88			108.13
	VSP	4 000	Apr 29, 04	Feb 22, 11	215.72	110.48			105.24
	VSP	5 000	Nov 09, 05	Feb 22, 11	269.65	191.01			78.64
	FIFO	6 000	Nov 09, 05	Oct 31, 11	353.51	229.22			124.29
ESSEX PROPERTY TRUST INC									
	VSP	2 000	Feb 19, 09	Jan 31, 11	232.49	105.04			127.45
	VSP	1 000	May 21, 09	Jan 31, 11	116.24	64.10			52.14
EXTRA SPACE STORAGE INC									
	VSP	6 000	Jun 27, 07	May 02, 11	128.73	102.11			26.62
	VSP	5 000	Oct 23, 07	May 02, 11	107.28	75.64			31.64
	VSP	5 000	May 22, 08	May 02, 11	107.28	82.27			25.01
	VSP	11 000	Oct 03, 08	May 02, 11	236.01	162.35			73.66
	FIFO	30 000	Oct 03, 08	Aug 16, 11	631.06	442.77			188.29
	FIFO	14 000	Nov 06, 08	Aug 16, 11	294.50	156.56			137.94
	FIFO	23 000	Nov 06, 08	Oct 31, 11	520.04	257.20			262.84
FEDERAL RLTY INV TR BI									
	FIFO	4 000	Mar 06, 06	Aug 16, 11	348.01	286.82			61.19
	FIFO	5 000	Mar 06, 06	Nov 22, 11	427.74	358.51			69.23
HCP INC									
	FIFO	11 000	Mar 06, 08	Sep 20, 11	416.34	313.15			103.19
HEALTH CARE REIT INC									
	VSP	7 000	Sep 21, 09	May 20, 11	362.10	301.94			60.16
	FIFO	6 000	Sep 21, 09	Aug 16, 11	284.10	258.81			25.29
	FIFO	2 000	Oct 21, 09	Aug 16, 11	94.70	89.07			5.63
HOTEL & RESORTS INC (REIT)									
	VSP	20 000	Sep 11, 07	Apr 26, 11	356.39	429.71		-73.32	
	FIFO	20 000	Sep 11, 07	Jul 26, 11	339.39	429.71		-90.32	
KILROY REALTY CORP									
	FIFO	9 000	Apr 29, 04	Jul 26, 11	368.81	283.77		-26.26	85.04
	FIFO	1 000	Jun 26, 06	Jul 26, 11	40.98	67.24			
LIBERTY PROPERTY TRUST									
	VSP	9 000	Oct 22, 04	Jan 31, 11	313.85	365.12		-51.27	
	FIFO	13 000	Oct 22, 04	Aug 16, 11	413.52	527.39		-113.87	
	FIFO	7 000	Oct 22, 04	Sep 20, 11	222.84	283.98		-61.14	
	FIFO	6 000	Jun 02, 05	Sep 20, 11	191.00	250.87		-59.87	

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Realized gains and losses (continued)

Long-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
MACERICH COMPANY	VSP	8,000	Jan 27, 09	Apr 26, 11	410.48	127.47			283.01
NATIONAL RETAIL PROPERTIES INC REIT	VSP	24,000	Jan 27, 09	Feb 22, 11	591.01	367.41			223.60
	VSP	2,000	Feb 19, 09	Feb 22, 11	49.25	29.21			20.04
	VSP	1,000	Apr 23, 09	Feb 22, 11	24.63	17.70			6.93
	VSP	12,000	Apr 23, 09	May 02, 11	314.79	212.40			102.39
	VSP	2,000	May 21, 09	May 02, 11	52.46	32.61			19.85
	FIFO	8,000	May 21, 09	Sep 20, 11	215.28	130.46			84.82
	FIFO	12,000	Aug 19, 09	Sep 20, 11	322.92	231.93			90.99
NATIONWIDE HEALTH PTY INC *MERGER EFF 07/2011*	VSP	9,000	Jun 26, 06	Jan 31, 11	336.59	194.29			142.30
OMEGA HEALTHCARE INVS INC	FIFO	5,000	Jun 26, 06	Jul 20, 11	105.30	60.33			44.97
	FIFO	16,000	Mar 07, 07	Jul 20, 11	336.95	274.97			61.98
PEBBLEBROOK HOTEL TR	FIFO	19,000	Dec 14, 09	Dec 19, 11	355.42	398.92		-43.50	
PUBLIC STORAGE REIT	VSP	3,000	Jun 26, 06	May 02, 11	350.54	218.12			132.42
	FIFO	4,000	Jun 26, 06	Jul 20, 11	483.97	290.82			193.15
	FIFO	4,000	Jun 26, 06	Sep 20, 11	487.41	290.82			196.59
	FIFO	2,000	Jun 26, 06	Oct 31, 11	261.54	145.41			116.13
	FIFO	2,000	Aug 31, 06	Oct 31, 11	261.54	173.06			88.48
REGENCY CENTERS CORP	FIFO	11,000	Apr 29, 04	Jul 20, 11	520.84	417.78			103.06
SIMON PTY GROUP INC SBI	VSP	6,000	Aug 10, 04	Feb 22, 11	646.50	320.79			325.71
	VSP	6,000	Aug 10, 04	May 20, 11	689.21	320.79			368.42
	FIFO	8,000	Aug 10, 04	Aug 16, 11	919.87	427.72			492.15
	FIFO	3,000	Oct 25, 04	Dec 19, 11	371.99	172.14			199.85
VENTAS INC	FIFO	0.270	Jun 26, 06	Jul 05, 11	14.62	7.42			7.20
	FIFO	11,000	Jun 26, 06	Sep 20, 11	593.53	301.89			291.64
	FIFO	7,000	Jun 26, 06	Dec 19, 11	368.21	192.11			176.10

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Realized gains and losses (continued)

Long-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment(\$)	Loss (\$)	Gain (\$)
VORNADO REALTY TRUST	FIFO	4 000	Jun 14, 05	Jul 20, 11	381.50	318.62			62.88
Total					\$23,002.82	\$16,267.80		-\$717.60	\$7,452.62
Net long-term capital gains or losses									\$6,735.02
Net capital gains/losses:									\$6,379.80

Realized gains and losses

Estimated 2011 gains and losses for transactions with trade dates through 12/30/11 have been incorporated into this statement. Please note that gain or loss recognized on the sale or redemption of certain Structured Products, like Contingent Debt Securities, may be ordinary, and not capital, gain or loss. Please check with your tax advisor. To calculate gains and losses, we liquidate the oldest security lot first. This is known as the first-in, first-out or FIFO accounting method. We use this method unless you specified which tax lot to close when you placed your order. This is known as a versus purchases or VSP order.

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Short-term capital gains and losses

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
AAR CORP	FIFO	180,000	Nov 12, 10	Apr 04, 11	4,926.50	4,158.72			767.78

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Realized gains and losses (continued)

Short-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
ADVANCED ENERGY INDUSTRIES INC	FIFO	317,000	Feb 09, 11	Apr 04, 11	5,076.05	4,802.26			273.79
ALIGN TECHNOLOGY INC	FIFO	146,000	Mar 02, 10	Feb 23, 11	2,841.56	2,773.85			67.71
	FIFO	59,000	Jun 25, 10	Feb 23, 11	1,148.30	878.09			270.21
ALTRA HOLDINGS INC	FIFO	115,000	Feb 09, 11	Apr 04, 11	2,763.40	2,493.78			269.62
AMER AXLE & MFG HOLDINGS INC	FIFO	310,000	Apr 04, 11	Jun 23, 11	3,274.93	3,868.80		-593.87	
AMTECH SYS INC NEW	FIFO	93,000	Sep 17, 10	Apr 04, 11	2,340.63	1,409.75			930.88
	FIFO	81,000	Feb 09, 11	Apr 04, 11	2,038.62	2,282.50		-243.88	
ANSYS INC	FIFO	69,000	Apr 04, 11	Aug 03, 11	3,421.36	3,708.40		-287.04	
APPLIED INDL TECH INC	FIFO	118,000	Sep 17, 10	Apr 04, 11	3,961.53	3,507.24			454.29
ASHFORD HOSPITALITY TRUST REITS	FIFO	158,000	Jul 12, 10	Jan 21, 11	1,551.69	1,175.41			376.28
ASIANFO-LINKAGE INC	FIFO	34,000	Jul 30, 10	Jan 21, 11	614.54	687.10		-72.56	
	FIFO	78,000	Dec 02, 10	Jan 21, 11	1,409.82	1,351.74			58.08
ATLAS AIR WORLDWIDE HOLDINGS INC NEW	FIFO	71,000	Nov 03, 10	Feb 09, 11	3,815.93	4,169.26		-353.33	
AZZ INC	FIFO	46,000	Jul 19, 10	Jan 11, 11	1,698.65	1,804.23		-105.58	
BALCHEM CORP	FIFO	51,000	Oct 14, 10	Apr 04, 11	1,927.29	1,536.12			391.17
BIOMARIN PHARMACEUTICAL INC	FIFO	45,000	Apr 04, 11	Dec 15, 11	1,419.27	1,150.63			268.64
BRIGGS & STRATTON CORP	FIFO	153,000	May 03, 10	Apr 04, 11	3,486.94	3,682.11		-195.17	
BRIGHAM EXPLORATION CO	FIFO	100,000	Apr 04, 11	Oct 28, 11	3,641.18	3,717.36		-76.18	
BRUSH ENGINEERED **NAME CHANGE EFF 03/2011**	FIFO	62,000	May 10, 10	Mar 04, 11	2,649.91	1,679.85			970.06
MATERIALS INC (HOLDING	FIFO	72,000	Sep 03, 10	Apr 04, 11	3,958.48	3,402.90			555.58
BUFFALO WILD WINGS INC	FIFO	45,000	Jan 11, 11	Apr 04, 11	2,299.25	2,237.54			61.71
CASCADE CORP	FIFO	122,000	Feb 09, 11	Apr 04, 11	6,610.26	4,840.11			1,770.15
CHART INDUSTRIES INC	FIFO	280,000	Apr 04, 11	Nov 22, 11	2,782.08	4,104.80		-1,322.72	
CHICO'S FAS INC	FIFO	241,000	Jul 30, 10	Apr 04, 11	4,683.02	4,696.85		-13.83	
CIRRUS LOGIC INC	FIFO								

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Realized gains and losses (continued)

Short-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
COGNEX CORP	FIFO	97 000	Sep 03, 10	Apr 04, 11	2,749.96	2,043.68			706.28
	FIFO	65 000	Jan 11, 11	Apr 04, 11	1,842.76	1,856.02		-13.26	
COHERENT INC	FIFO	44 000	Feb 18, 10	Jan 21, 11	2,069.17	1,377.05			692.12
COMPUTER PROGRAMS & SYSTEMS INC	FIFO	54 000	Mar 17, 11	Apr 04, 11	3,526.08	3,089.53			436.55
DECKERS OUTDOOR CORP	FIFO	24 000	Apr 04, 11	Oct 18, 11	2,444.97	2,129.29			315.68
	FIFO	31 000	Apr 04, 11	Nov 21, 11	3,016.81	2,750.34			266.47
DIODES INC	FIFO	62 000	May 17, 10	Apr 04, 11	2,040.87	1,268.25			772.62
DUPONT FABROS TECHNOLOGY INC	FIFO	163 000	Apr 06, 10	Apr 04, 11	3,929.48	3,706.39			223.09
ELIZABETH ARDEN INC	FIFO	141 000	Feb 23, 11	Apr 04, 11	4,350.08	4,042.47			307.61
EMERGENT BIOSOLUTIONS INC	FIFO	140 000	Jul 27, 10	Feb 09, 11	3,044.07	2,691.92			352.15
EMS TECHNOLOGIES INC **MERGER EFF 10/2011**	Adjustment	185 000	Apr 04, 11	Aug 20, 11	6,105.00	3,727.03			2,377.97
ENSGN GROUP INC/THE	FIFO	62 000	Mar 17, 11	Apr 04, 11	2,039.34	1,870.99			168.35
ENTEGRIS INC	FIFO	748 000	Jul 27, 10	Apr 04, 11	6,215.91	3,699.31			2,516.60
ENTROPIC COMMUNICATIONS INC	FIFO	489 000	Nov 03, 10	Apr 04, 11	3,912.36	4,153.37		-241.01	
EZ CORP INC NON VTG CL A	FIFO	174 000	Apr 12, 10	Apr 04, 11	5,557.45	3,744.27			1,813.18
FEI COMPANY	FIFO	150 000	Feb 23, 11	Apr 04, 11	5,070.04	4,729.22			340.82
FINISAR CORP COM NEW	FIFO	90 000	Sep 30, 10	Mar 04, 11	3,894.68	1,703.68			2,191.00
	FIFO	113 000	Sep 30, 10	Apr 04, 11	2,635.33	2,139.07			496.26
FUSION-IO INC COM	FIFO	61 000	Aug 02, 11	Nov 07, 11	2,303.83	1,796.57			507.26
G-JII APPAREL GROUP LTD	FIFO	40 000	Jun 23, 10	Apr 04, 11	1,459.12	1,001.82			457.30
GENTIVA HEALTH SERVICES INC	FIFO	47 000	Nov 03, 10	Apr 04, 11	1,295.49	1,130.71			164.78
GREENBRIER COS INC	FIFO	193 000	Oct 14, 10	Apr 04, 11	5,543.14	3,521.63			2,021.51
GULF RESOURCES INC COM	FIFO	263 000	Dec 28, 10	Apr 04, 11	1,483.29	2,725.65		-1,242.36	
HANGER ORTHOPEDIC GROUP INC NEW	FIFO	69 000	Sep 03, 10	Apr 04, 11	1,825.70	938.94			886.76

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Realized gains and losses (continued)

Short-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
HARMONIC INC	FIFO	226 000	Apr 06, 10	Apr 04, 11	2,228.31	1,437.11			791.20
HERBA LIFE LTD	FIFO	51 000	Apr 04, 11	Nov 17, 11	2,863.29	2,064.29			799.00
HIBBETT SPORTS INC	FIFO	38 000	Jan 21, 11	Mar 04, 11	1,170.52	1,277.53		-107.01	
ICON PLC SPON ADR	FIFO	105 000	Apr 04, 11	Oct 18, 11	1,633.83	2,258.35		-624.52	
IGATE CORP	FIFO	148 000	Jul 27, 10	Apr 04, 11	2,824.14	2,527.40			296.74
	FIFO	38 000	Nov 12, 10	Apr 04, 11	725.12	858.19		-133.07	
IMAX CORP CAD	FIFO	165 000	Jun 09, 10	Apr 04, 11	5,212.32	2,651.39			2,560.93
INFORMATICA CORP	FIFO	66 000	Apr 04, 11	Jul 13, 11	3,853.05	3,430.02			423.03
IPC THE HOSPITALIST CO INC	FIFO	61 000	Jul 12, 10	Apr 04, 11	2,956.28	1,584.96			1,371.32
JAMES RIVER COAL NEW	FIFO	75 000	Apr 04, 11	Aug 10, 11	899.52	1,860.00		-960.48	
JANUS CAPITAL GROUP INC	FIFO	175 000	Apr 04, 11	May 24, 11	1,759.45	2,190.76		-431.31	
KELLY SERVICES CL A	FIFO	109 000	Dec 02, 10	Apr 04, 11	2,239.02	2,033.29			205.73
KORN FERRY INTL CAL	FIFO	225 000	Jul 06, 10	Apr 04, 11	4,952.24	3,102.39			1,849.85
KULICKE & SOFFA IND	FIFO	497 000	Jan 21, 11	Apr 04, 11	4,422.17	4,467.09		-44.92	
LADISH CO *MERGER EFF: 05/2011*	FIFO	60 000	Aug 24, 10	Apr 04, 11	3,266.98	1,519.06			1,747.92
	FIFO	34 000	Dec 14, 10	Apr 04, 11	1,851.29	1,625.33			225.96
LDK SOLAR CO LTD ADS SPON ADR	FIFO	309 000	Oct 14, 10	Apr 04, 11	3,592.06	3,995.06		-403.00	
LEAPFROG ENTERPRISES INC	FIFO	377 000	Dec 02, 10	Feb 23, 11	1,534.36	2,208.01		-673.65	
LITHIA MOTORS INC CL A	FIFO	131 000	May 24, 10	Apr 04, 11	1,973.51	999.53			973.98
LSB INDUSTRIES INC	FIFO	161 000	Feb 09, 11	Apr 04, 11	6,424.12	4,860.72			1,563.40
MATERION CORP	FIFO	46 000	May 10, 10	Apr 04, 11	1,873.63	1,246.34			627.29
MODINE MFG CO	FIFO	199 000	Aug 11, 10	Apr 04, 11	3,226.22	2,098.06			1,128.16
MVVI VETERINARY SUPPLY INC	FIFO	29 000	Nov 12, 10	Apr 04, 11	2,286.02	1,696.79			589.23
NANOMETRICS INC	FIFO	230 000	Aug 24, 10	Apr 04, 11	4,046.20	3,253.83			792.37
NEOGEN CORP	FIFO	60 000	Oct 14, 10	Apr 04, 11	2,519.86	2,150.08			369.78
NETGEAR INC	FIFO	53 000	Jun 04, 10	Apr 04, 11	1,621.30	1,155.36			465.94

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Realized gains and losses (continued)

Short-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
NETLOGIC MICROSYSTEMS INC	FIFO	110 000	Apr 04, 11	Oct 07, 11	5,296 39	4,551 71			744 68
NEWPORT CORP	FIFO	182 000	Nov 12, 10	Apr 04, 11	3,198 75	2,635 36			563 39
	FIFO	107 000	Mar 04, 11	Apr 04, 11	1,880 59	1,813 07			67 52
OSI SYSTEMS INC COM	FIFO	69 000	Feb 04, 10	Jan 11, 11	2,507 96	1,744 01			763 95
PANDORA MEDIA INC	FIFO	229 000	Jun 16, 11	Jul 29, 11	3,555 04	3,684 56		-129 52	
PERRY ELLIS INTL	FIFO	68 000	Jan 21, 11	Apr 04, 11	1,924 65	1,848 99			75 66
PIER 1 IMPORTS INC	FIFO	515 000	Aug 06, 10	Apr 04, 11	5,229 56	3,547 73			1,681 83
PINNACLE ENTERTAINMENT GROUP	FIFO	215 000	Apr 04, 11	Apr 05, 11	2,957 85	2,986 35		-28 50	
POLYPORE INTL INC	FIFO	108 000	Apr 06, 10	Apr 04, 11	6,338 23	2,015 17			4,323 06
PORTFOLIO RECOVERY ASSOC INC	FIFO	49 000	Sep 03, 10	Apr 04, 11	4,194 94	3,422 84			772 10
RADIANT SYSTEMS INC **MERGER EFF 10/2011**	FIFO	210 000	Apr 04, 11	Aug 20, 11	5,880 00	3,739 24			2,140 76
REALD INC COM	FIFO	65 000	May 24, 11	Aug 01, 11	948 48	1,854 07		-905 59	
	FIFO	84 000	Jun 10, 11	Aug 01, 11	1,225 72	1,693 11		-467 39	
REGENERON PHARMACEUTICALS INC	FIFO	37 000	Apr 04, 11	May 04, 11	1,771 03	1,676 84			94 19
	FIFO	38 000	Apr 04, 11	Sep 26, 11	2,441 99	1,722 16			719 83
RIVERBED TECHNOLOGY INC	FIFO	81 000	Apr 04, 11	Apr 07, 11	2,661 92	2,661 92	-71 73		
ROFIN-SINAR TECHNOLOGIES INC	FIFO	108 000	Jan 11, 11	Apr 04, 11	4,227 59	3,957 13			270 46
ROGERS CORP	FIFO	66 000	Mar 04, 11	Apr 04, 11	2,941 69	3,035 84		-94 15	
ROSETTA RESOURCES INC	FIFO	33 000	Aug 09, 11	Nov 28, 11	1,620 86	1,508 01			112 85
RUBICON TECHNOLOGY INC	FIFO	174 000	Nov 03, 10	Feb 09, 11	3,324 03	4,169 04		-845 01	
SCHWAB CHARLES CORP NEW	FIFO	0 600	Apr 04, 11	Sep 02, 11	7 06	10 97		-3 91	
	FIFO	81 000	Apr 04, 11	Sep 21, 11	965 44	1,481 03		-515 59	
SHUTTERFLY INC	FIFO	125 000	Dec 02, 10	Apr 04, 11	6,212 84	4,258 13			1,954 71
SNYDER'S-LANCE INC COM	FIFO	68 000	Aug 10, 10	Mar 04, 11	1,234 20	1,515 15		-280 95	

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Realized gains and losses (continued)

Short-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
SPREADTRUM COMMUNICATIONS INC	FIFO	238 000	Jan 11, 11	Apr 04, 11	4,412.43	4,599.49		-187.06	
STD MICROSYSTEMS CORP	FIFO	77 000	Jul 12, 10	Apr 04, 11	1,796.15	1,839.91		-43.76	
SUCCESSFACTORS INC	FIFO	38 000	Apr 04, 11	Jun 24, 11	1,025.73	1,489.60		-463.87	
	FIFO	80 000	Apr 04, 11	Dec 12, 11	3,184.58	3,136.00			48.58
SYKES ENTERPRISES INC	FIFO	185 000	Dec 02, 10	Apr 04, 11	3,601.88	3,641.78		-39.90	
TAKE-TWO INTERACTIVE SOFTWARE	FIFO	374 000	Dec 28, 10	Apr 04, 11	5,604.35	4,598.33			1,006.02
TENJANT CO	FIFO	63 000	Jun 04, 10	Apr 04, 11	2,698.97	1,969.09			729.88
TENNECO INC	FIFO	27 000	Apr 04, 11	Aug 03, 11	1,022.38	1,171.26		-148.88	
THORATEC CORP NEW	FIFO	64 000	Apr 04, 11	Nov 02, 11	1,926.58	1,689.69			236.89
TIBCO SOFTWARE INC	FIFO	76 000	Apr 04, 11	Jul 08, 11	2,329.84	2,095.90			233.94
TITAN MACHINERY INC	FIFO	160 000	Dec 14, 10	Apr 04, 11	4,430.55	3,169.49			1,261.06
TREX CO INC	FIFO	85 000	Jan 21, 11	Apr 04, 11	2,822.79	2,024.84			797.95
TRIUMS CORP DELA NEW	FIFO	96 000	Sep 03, 10	Apr 04, 11	2,030.95	1,363.09			667.86
	FIFO	102 000	Dec 28, 10	Apr 04, 11	2,157.89	2,187.70		-29.81	
UNTD RENTALS INC	FIFO	114 000	Aug 06, 10	Feb 09, 11	3,572.69	1,506.94			2,065.75
	FIFO	154 000	Aug 06, 10	Apr 04, 11	5,173.55	2,035.70			3,137.85
VARIAN SEMICONDUCTOR **MERGER EFF 11/2011**	FIFO	195 000	Apr 04, 11	May 11, 11	11,925.70	9,157.84			2,767.86
VITAL IMAGES INC **MERGER EFF 07/2011**	FIFO	85 000	Apr 04, 11	Apr 28, 11	1,585.18	1,146.57			438.61
ZAGG INC	FIFO	570 000	Nov 12, 10	Apr 04, 11	4,577.01	4,222.56			354.45
Total					\$363,076.94	\$305,085.75		-\$12,322.64	\$70,313.83
Net short-term capital gains and losses									\$57,991.19

Long-term capital gains and losses

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
ALMOST FAMILY INC	FIFO	51 000	Aug 27, 09	Jan 21, 11	1,853.43	1,449.16			404.27

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Realized gains and losses (continued)

Long-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
AMER MEDICAL SYSTEMS HOLDINGS *MFRGER EFF: 06/2011*	FIFO	177 000	Aug 27, 09	Jan 11, 11	3,456 25	2,702.75			753 50
AMERICA'S CAR MART INC	FIFO	62,000	Aug 27, 09	Feb 23, 11	1,490 45	1,302 02			188 43
AMERICAN SCIENCE & ENGINEERING INC	FIFO	24,000	Feb 09, 10	Apr 04, 11	2,231 29	1,816 94			414 35
ASIAINFO-LINKAGE INC	FIFO	51 000	Apr 29, 09	Jan 21, 11	921 81	885 52			36 29
	FIFO	85 000	Apr 30, 09	Jan 21, 11	1,536 34	1,480 99			55 35
CALGON CARBON CORP	FIFO	156 000	Aug 27, 09	Apr 04, 11	2,475 67	2,167 78			307 89
	FIFO	75 000	Jan 19, 10	Apr 04, 11	1,190 22	1,125.75			64.47
CARBO CERAMICS INC	FIFO	47 000	Aug 27, 09	Apr 04, 11	6,693 28	2,037 31			4,655 97
CATALYST HEALTH SOLUTIONS INC	FIFO	55 000	Aug 27, 09	Apr 04, 11	3,083 24	1,638.74			1,444 50
COPA HOLDINGS SA CL A	FIFO	61 000	Aug 27, 09	Apr 04, 11	3,236 96	2,696 75			540 21
DIODES INC	FIFO	110 000	Feb 09, 10	Apr 04, 11	3,620 90	1,940 59			1,680 31
ENERSYS	FIFO	39,000	May 22, 08	Apr 04, 11	1,500 34	1,157 75			342 59
	FIFO	24 000	Aug 11, 08	Apr 04, 11	923 28	643 96			279 32
	FIFO	5 000	Oct 17, 08	Apr 04, 11	192 35	69.15			123 20
	FIFO	22,000	Dec 18, 08	Apr 04, 11	846 34	210.98			635 36
	FIFO	40 000	Mar 27, 09	Apr 04, 11	1,538 81	535 56			1,003 25
FIRST CASH FINCL SERVICES	FIFO	99 000	Oct 27, 09	Apr 04, 11	3,810.60	1,830 82			1,979 78
G-III APPAREL GROUP LTD	FIFO	29 000	Dec 29, 09	Mar 17, 11	1,024.09	640.67			383.42
	FIFO	32 000	Dec 29, 09	Apr 04, 11	1,167 30	706 95			460 35
GENTIVA HEALTH SERVICES INC	FIFO	124,000	Mar 23, 10	Apr 04, 11	3,417 89	3,668 87	-250.98		
GROUP 1 AUTOMOTIVE INC	FIFO	83 000	Aug 27, 09	Apr 04, 11	3,533 28	2,423.21			1,110 07
HANGER ORTHOPEDIC GROUP INC NEW	FIFO	102 000	Feb 24, 10	Apr 04, 11	2,698 87	1,885 63			813 24
HIBBETT SPORTS INC	FIFO	96 000	Dec 29, 09	Mar 04, 11	2,957 11	2,170 91			786.20

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Realized gains and losses (continued)

Long-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
HMS HOLDINGS CORP	FIFO	62 000	Nov 26, 08	Apr 04, 11	5,181.25	1,769.23			3,412.02
	FIFO	2 000	Dec 18, 08	Apr 04, 11	167.14	58.87			108.27
IMPAK LABORATORIES INC	FIFO	150 000	Oct 27, 09	Apr 04, 11	3,935.23	1,401.03			2,534.20
IPC THE HOSPITALIST CO INC	FIFO	44 000	Nov 25, 09	Apr 04, 11	2,132.40	1,450.89			681.51
	FIFO	31 000	Mar 09, 10	Apr 04, 11	1,502.37	1,012.17			490.20
MONRO MUFFLER BRAKE INC	FIFO	160 000	Nov 10, 09	Apr 04, 11	5,331.01	3,295.86			2,035.15
NETGEAR INC	FIFO	83 000	Jan 25, 10	Apr 04, 11	2,539.01	1,816.65			722.36
NEWMARKET CORP	FIFO	42 000	Aug 27, 09	Apr 04, 11	6,803.99	3,579.99			3,224.00
OLUN CORP	FIFO	201 000	Feb 09, 10	Apr 04, 11	4,645.32	3,153.05			1,492.27
OSI SYSTEMS INC COM	FIFO	61 000	Feb 04, 10	Apr 04, 11	2,337.15	1,541.81			795.34
PAREXEL INTL CORP	FIFO	115 000	Feb 09, 10	Apr 04, 11	2,885.35	2,255.12			630.23
PLANTRONICS INC NEW	FIFO	45 000	Oct 20, 09	Apr 04, 11	1,635.91	1,177.48			458.43
PLEXUS CORP	FIFO	129 000	Oct 20, 09	Feb 09, 11	3,665.07	3,413.74			251.33
SAPIENT CORP	FIFO	361 000	Aug 27, 09	Mar 04, 11	4,209.17	2,725.33			1,483.84
STEVEN MADDEN LTD	FIFO	35 000	Aug 27, 09	Apr 04, 11	1,707.61	764.96			942.65
	FIFO	0 500	Aug 27, 09	Jun 01, 11	18.07	7.29			10.78
TEXAS ROADHOUSE INC CLA	FIFO	72 000	Jun 15, 07	Apr 04, 11	1,234.05	987.77			246.28
	FIFO	138 000	Jun 18, 07	Apr 04, 11	2,365.27	1,893.54			471.73
	FIFO	15 000	Oct 17, 08	Apr 04, 11	257.09	111.45			145.64
	FIFO	12 000	Dec 18, 08	Apr 04, 11	205.68	93.69			111.99
	FIFO	68 000	Jan 19, 10	Apr 04, 11	1,165.50	774.32			391.18
TRINA SOLAR LTD ADS SPON ADR	FIFO	133 000	Aug 27, 09	Apr 04, 11	3,803.97	1,780.51			2,023.46
VALUECLICK INC	FIFO	244 000	Oct 14, 09	Apr 04, 11	3,696.52	3,349.39			347.13
99 CENTS ONLY STORES	FIFO	213 000	Aug 27, 09	Apr 04, 11	4,176.90	2,988.92			1,187.98
Total					\$121,001.13	\$78,591.82		-\$250.98	\$42,660.29
Net long-term capital gains or losses									\$42,409.31
Net capital gains/losses:									\$100,400.50

Realized gains and losses

Estimated 2011 gains and losses for transactions with trade dates through 12/30/11 have been incorporated into this statement. Please note that gain or loss recognized on the sale or redemption of certain Structured Products, like Contingent Debt Securities, may be ordinary, and not capital, gain or loss. Please check with your tax advisor. To calculate gains and losses, we liquidate the oldest security lot first. This is known as the first-in, first-out or FIFO accounting method. We use this method unless you specified which tax lot to close when you placed your order. This is known as a versus purchases or VSP order.

Short-term capital gains and losses

See important information about your statement on the last page of this statement for more information. We may not adjust gains and losses for all capital changes. Cost basis for coupon tax-exempt municipal securities, include securities subject to AMT, has been adjusted for mandatory amortization of bond premium. Estimates in the Unclassified section can not be classified as short term or long term because information is missing, or the product is one in which the gain/loss calculation is not provided.

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
COLUMBIA STRATEGIC INCOME FUND CLASS A									
	FIFO	80.487	Nov 22, 10	Nov 21, 11	481.29	511.81		-30.52	
	FIFO	228.870	Dec 21, 10	Nov 21, 11	1,368.57	1,408.41		-39.84	
	FIFO	27.479	Dec 21, 10	Nov 21, 11	164.32	169.10		-4.78	
	FIFO	149.240	Dec 21, 10	Nov 21, 11	892.41	918.39		-25.98	
	FIFO	67.673	Jan 31, 11	Nov 21, 11	404.66	422.33		-17.67	
	FIFO	60.533	Feb 28, 11	Nov 21, 11	361.97	380.03		-18.06	
	FIFO	67.126	Mar 31, 11	Nov 21, 11	401.39	422.26		-20.87	
	FIFO	62.887	Apr 30, 11	Nov 21, 11	376.05	401.45		-25.40	
	FIFO	357.149	May 31, 11	Nov 21, 11	2,135.64	2,200.04		-64.40	
	FIFO	147.624	May 31, 11	Nov 21, 11	882.75	909.36		-26.61	
	FIFO	177.901	May 31, 11	Nov 21, 11	1,063.79	1,095.88		-32.09	
	FIFO	69.750	Jun 21, 11	Nov 21, 11	417.08	424.08		-7.00	
	FIFO	69.352	Jul 21, 11	Nov 21, 11	414.70	425.82		-11.12	
	FIFO	70.786	Aug 22, 11	Nov 21, 11	423.28	427.55		-4.27	
	FIFO	74.541	Sep 21, 11	Nov 21, 11	445.73	446.50		-0.77	
	FIFO	74.738	Oct 21, 11	Nov 21, 11	446.91	448.43		-1.52	
OPPENHEIMER GLOBAL STRATEGIC INCOME FUND A									
	FIFO	34.637	Aug 20, 10	Mar 14, 11	149.98	151.71		-1.73	
	FIFO	123.555	Nov 24, 10	Nov 21, 11	501.61	527.58		-25.97	
	FIFO	122.092	Dec 23, 10	Nov 21, 11	495.67	518.89		-23.22	
	FIFO	20.063	Dec 30, 10	Nov 21, 11	81.45	85.67		-4.22	
	FIFO	94.947	Jan 25, 11	Nov 21, 11	385.46	409.22		-23.76	
	FIFO	132.900	Feb 25, 11	Nov 21, 11	539.55	574.13		-34.58	
	FIFO	111.377	Mar 25, 11	Nov 21, 11	452.17	481.15		-28.98	

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Realized gains and losses (continued)

Short-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment(\$)	Loss (\$)	Gain (\$)
	FIFO	114,204	Apr 25, 11	Nov 21, 11	463.64	503.64		-40.00	
	FIFO	119,124	May 25, 11	Nov 21, 11	483.62	520.57		-36.95	
	FIFO	127,986	Jun 24, 11	Nov 21, 11	519.60	555.46		-35.86	
	FIFO	115,455	Jul 25, 11	Nov 21, 11	468.72	504.54		-35.82	
	FIFO	135,860	Aug 25, 11	Nov 21, 11	551.56	570.61		-19.05	
	FIFO	127,049	Sep 23, 11	Nov 21, 11	515.79	518.36		-2.57	
	FIFO	119,102	Oct 25, 11	Nov 21, 11	483.53	489.51		-5.98	
Total					\$16,772.89	\$17,422.48		-\$649.59	
Net short-term capital gains and losses								-\$649.59	

Long-term capital gains and losses

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment(\$)	Loss (\$)	Gain (\$)
COLUMBIA STRATEGIC INCOME FUND CLASS A	FIFO	15,394.892	Aug 20, 10	Nov 21, 11	92,056.79	100,000.00		-7,943.21	
	FIFO	66,333	Sep 22, 10	Nov 21, 11	396.65	419.74		-23.09	
	FIFO	74,843	Oct 22, 10	Nov 21, 11	447.54	480.57		-33.03	
OPPENHEIMER GLOBAL STRATEGIC INCOME FUND A	FIFO	22,796.413	Aug 20, 10	Nov 21, 11	92,548.55	99,853.53		-7,304.98	
	FIFO	132,860	Sep 24, 10	Nov 21, 11	539.38	568.64		-29.26	
	FIFO	93,066	Oct 25, 10	Nov 21, 11	377.83	407.63		-29.80	
Total					\$186,366.74	\$201,730.11		-\$15,363.37	
Net long-term capital gains or losses								-\$15,363.37	
Net capital gains/losses:								-\$16,012.96	

Realized gains and losses

Estimated 2011 gains and losses for transactions with trade dates through 12/30/11 have been incorporated into this statement. Please note that gain or loss recognized on the sale or redemption of certain Structured Products, like Contingent Debt Securities, may be ordinary and not capital gain or loss. Please check with your tax advisor. To calculate gains and losses, we liquidate the oldest security lot first. This is known as the first-in, first-out or FIFO accounting method. We use this method unless you specified which tax lot to close when you placed your order. This is known as a versus purchases or VSP order.

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Short-term capital gains and losses

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
DONNELLEY (R.R.) & SONS 04 950% 040114 DT031004 FC100104 M-W + 15BP NTS	FIFO	2,000,000	Sep 23, 10	May 12, 11	2,044.98	2,075.63		-30.65	
	FIFO	1,000,000	Feb 17, 11	May 12, 11	1,022.49	1,049.75		-27.26	
H & R BLOCK INC	FIFO	26,000	Mar 18, 10	Mar 10, 11	416.52	438.10		-21.58	
HUNTINGTON INGALLS IRIDS INC	Adjustment	0.833	Jun 01, 10	Mar 31, 11	33.20	29.01			4.19
	FIFO	1,000	Aug 26, 10	Aug 16, 11	29.30	31.69		-2.39	
WESTERN UNION CO	FIFO	1,000	Mar 30, 10	Feb 25, 11	21.63	17.00			4.63
	FIFO	9,000	Mar 30, 10	Mar 07, 11	193.69	153.00			40.69
WHIRLPOOL CORP	FIFO	16,000	Feb 24, 11	Oct 28, 11	845.01	1,292.45		-447.44	
	FIFO	2,000	Feb 25, 11	Oct 28, 11	105.63	163.25		-57.62	
	FIFO	6,000	Jun 08, 11	Oct 28, 11	316.88	445.55		-128.67	
	FIFO	4,000	Sep 30, 11	Oct 28, 11	211.25	200.18			11.07
WILLIS GROUP HOLDINGS PLC	FIFO	7,000	Nov 16, 10	Aug 01, 11	285.56	228.45			57.11
	FIFO	8,000	Nov 22, 10	Aug 01, 11	326.36	260.68			65.68
Total					\$5,852.50	\$6,384.74		-\$715.61	\$183.37
Net short-term capital gains and losses								-\$532.24	

Long-term capital gains and losses

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
AMGEN INC	FIFO	19,000	Jul 30, 08	Jan 18, 11	1,084.36	1,184.08		-99.72	
	FIFO	3,000	Jun 30, 09	Jan 18, 11	171.21	158.55			12.66

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Realized gains and losses (continued)

Long-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
DELL INC	FIFO	34,000	Jul 30, 08	Feb 16, 11	532.86	821.78		-288.92	
	FIFO	26,000	Jul 30, 08	May 12, 11	433.23	628.42		-195.19	
DEVON ENERGY CORP NEW	FIFO	3,000	Jul 06, 09	Jan 20, 11	247.37	149.98			97.39
	FIFO	3,000	Jul 06, 09	Mar 07, 11	272.49	149.98			122.51
FLHMC									
05 500 % DUE 091511	FIFO	1,000,000	Jun 25, 04	Sep 15, 11	1,000.00	1,041.05		-41.05	
DTD 092501 FC 03152002	FIFO	40,000	Jul 30, 08	Feb 24, 11	326.42	374.40		-47.98	
FLEXTRONICS INTL LTD SGD	FIFO	26,000	Jul 29, 08	Jan 04, 11	477.96	734.50		-256.54	
GENL ELECTRIC CO	FIFO	8,000	Jul 29, 08	Mar 07, 11	162.48	226.00		-63.52	
HOME DEPOT INC	FIFO	11,000	Jul 30, 08	Jan 26, 11	414.89	266.30			148.59
	FIFO	5,000	Jul 30, 08	Mar 07, 11	186.09	121.04			65.05
	FIFO	7,000	Jul 30, 08	Apr 05, 11	263.55	169.46			94.09
	FIFO	4,000	Jan 14, 10	Apr 05, 11	150.60	113.22			37.38
HUNTINGTON INGALLS IRIDS	FIFO	1,000	Jun 01, 10	Aug 16, 11	29.30	34.82		-5.52	
INC									
INGERSOLL-RAND PLC	FIFO	13,000	Jul 29, 08	Jan 05, 11	612.17	478.21			133.96
	FIFO	1,000	Sep 17, 08	Jan 05, 11	47.09	33.72			13.37
INTL BUSINESS MACH	FIFO	1,000	Jul 29, 08	Mar 07, 11	160.96	127.56			33.40
	FIFO	5,000	Jul 29, 08	Apr 27, 11	850.44	637.82			212.62
JPMORGAN CHASE & CO	FIFO	1,000	Mar 06, 08	Mar 07, 11	44.80	37.48			7.32
KB HOME	FIFO	40,000	Jul 29, 08	Dec 06, 11	330.59	683.96		-353.37	
	FIFO	36,000	Jul 30, 08	Dec 06, 11	297.53	602.94		-305.41	
	FIFO	16,000	Aug 17, 10	Dec 06, 11	132.24	168.16		-35.92	
	FIFO	1,000	Aug 18, 10	Dec 06, 11	8.26	10.49		-2.23	
KIMBERLY CLARK CORP	FIFO	7,000	Jul 30, 08	Sep 19, 11	485.68	404.59			81.09
	FIFO	4,000	Oct 29, 09	Sep 19, 11	277.54	244.08			33.46
	FIFO	1,000	Dec 14, 09	Sep 19, 11	69.38	64.97			4.41

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Realized gains and losses (continued)

Long-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
KRAFT FOODS INC NTS 05 625% 110111 DTD110201 FC050102	FIFO	1,000,000	Aug 05, 08	Aug 18, 11	1,004 04	1,017 09		-13 05	
	FIFO	2,000,000	Aug 05, 08	Nov 01, 11	2,000 00	2,034 18		-34 18	
MACY'S INC	FIFO	25 000	Jul 30, 08	Jul 22, 11	753 77	469 09			284 68
MCGRAW HILL COMPANIES INC	FIFO	2 000	Dec 24, 08	May 10, 11	84 01	44 97			39 04
	FIFO	3 000	Dec 29, 08	May 10, 11	126 02	67 50			58 52
	FIFO	9 000	Feb 24, 09	May 10, 11	378 06	179 17			198 89
	FIFO	3 000	Feb 24, 09	Aug 02, 11	136 19	59 72			76 47
	FIFO	8 000	Feb 24, 09	Sep 20, 11	374 57	159 27			215 30
	FIFO	1 000	Sep 11, 09	Sep 20, 11	46 82	27 50			19 32
MERCK & CO INC NEW COM	FIFO	9 000	Jul 29, 08	Apr 15, 11	312 30	291 78			20 52
	FIFO	20 000	Oct 10, 08	Apr 15, 11	693 99	500 36			193 63
PFIZER INC	FIFO	23 000	Jan 27, 09	Feb 01, 11	443 43	366 37			77 06
SBC COMMUNICATIONS INC 05 875% 020112 DTD020102 FC080102 CALL@MW+208P	FIFO	2,000 000	Dec 08, 08	Nov 28, 11	2,019 82	1,979 96			39 86
SEALED AIR CORP NEW	FIFO	5 000	Jul 30, 08	Feb 24, 11	138 09	108 11			29 98
	FIFO	4 000	Jul 30, 08	Mar 07, 11	106 11	86 49			19 62
TRAVELERS COS INC/THE	FIFO	6 000	Jul 29, 08	Feb 18, 11	360 76	255 67			105 09
UNITEDHEALTH GROUP INC 05 250% 031511 DTD030206 FC091506 MW+158P	FIFO	2,000 000	Dec 11, 08	Mar 15, 11	2,000 00	1,977 60			22 40
USTRY NOTE 05.125% DUE 06/30/11 DTD 06/30/06 FC 12/31/06	FIFO	2,000 000	Aug 03, 06	Jun 30, 11	2,000 00	2,020 00		-20 00	
WALGREEN CO	FIFO	20 000	Sep 30, 08	Jan 20, 11	832 45	616 86			215 59
	FIFO	15 000	Mar 13, 09	Mar 01, 11	648 27	340 90			307 37
	FIFO	3 000	Mar 18, 09	Mar 01, 11	129 65	71 25			58 40
	FIFO	3 000	Mar 18, 09	Aug 24, 11	103 15	71 25			31 90
	FIFO	9 000	Aug 18, 09	Aug 24, 11	309 46	276 03			33 43

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Realized gains and losses (continued)

Long-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
WELLPOINT INC	FIFO	8 000	May 05, 10	Aug 24, 11	275 08	283 90		-8 82	
	FIFO	1 000	Jul 29, 08	Mar 24, 11	68 41	52 75			15 66
	FIFO	6 000	Aug 31, 09	Apr 21, 11	427 45	319 02			108 43
	FIFO	3 000	Oct 05, 09	Apr 21, 11	213 72	139 10			74 62
	FIFO	5 000	Oct 08, 09	Apr 21, 11	356 21	222 13			134 08
WILLIS GROUP HOLDINGS PLC	FIFO	4 000	Feb 19, 09	Feb 22, 11	157 08	95 87			61 21
	FIFO	3 000	Feb 19, 09	Feb 25, 11	115 61	71 90			43 71
	FIFO	6 000	Feb 19, 09	Feb 28, 11	233 93	143 80			90 13
	FIFO	1 000	Feb 19, 09	Mar 07, 11	38 21	23 97			14 24
	FIFO	1 000	Feb 19, 09	Apr 13, 11	40 30	23 97			16 33
	FIFO	16 000	Mar 09, 09	Apr 13, 11	644 81	303 32			341 49
	FIFO	4 000	May 13, 09	Apr 13, 11	161 20	102 18			59 02
	FIFO	4 000	Aug 24, 09	Jul 21, 11	158 15	105 94			52 21
	FIFO	5 000	Oct 29, 09	Jul 21, 11	197 68	132 31			65 37
	FIFO	9 000	Nov 16, 09	Jul 21, 11	355 83	252 22			103 61
	FIFO	1 000	Nov 16, 09	Aug 01, 11	40 80	28 02			12 78
	FIFO	4 000	Nov 19, 09	Aug 01, 11	163 18	110 64			52 54
Total					\$27,718.10	\$25,099.72		-\$1,771.42	\$4,389.80
Net long-term capital gains or losses									\$2,618.38
Net capital gains/losses:									\$2,086.14

Realized gains and losses

Estimated 2011 gains and losses for transactions with trade dates through 12/30/11 have been incorporated into this statement. Please note that gain or loss recognized on the sale or redemption of certain Structured Products, like Contingent Debt Securities, may be ordinary, and not capital gain or loss. Please check with your tax advisor. To calculate gains and losses, we liquidate the oldest security lot first. This is known as the first-in, first-out or FIFO accounting method. We use this method unless you specified which tax lot to close when you placed your order. This is known as a versus purchases or VSP order.

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Short-term capital gains and losses

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment(\$)	Loss (\$)	Gain (\$)
CORNING INC	FIFO	54,000	Jul 09, 10	Jun 21, 11	956.39	943.53			12.86

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Realized gains and losses (continued)

Short-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
FEDEX CORP	FIFO	11 000	Aug 10, 10	May 03, 11	1,033.37	947.48			85.89
HESS CORP	FIFO	14 000	Jan 18, 11	Aug 12, 11	796.24	1,153.68		-357.44	
JACOBS ENGINEERING GROUP INC	FIFO	6 000	Oct 08, 10	Oct 03, 11	193.40	241.03		-47.63	
UFE TECHNOLOGIES CORP	FIFO	15 000	Jun 21, 11	Oct 14, 11	566.64	792.45		-225.81	
PETROLEO BRASILEIRO SA SPON ADR	FIFO	3 000	Jun 22, 10	May 25, 11	101.85	114.08		-12.23	
3M CO	FIFO	11 000	Aug 10, 10	Feb 07, 11	975.91	956.93			18.98
Total					\$4,623.80	\$5,149.18		-\$643.11 -\$525.38	\$117.73

Net short-term capital gains and losses

Long-term capital gains and losses

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
AECOM TECHNOLOGY CORP	FIFO	19 000	May 13, 09	Mar 17, 11	503.15	556.68		-53.53	
	FIFO	9 000	Jul 09, 09	Mar 17, 11	238.33	274.64		-36.31	
	FIFO	9 000	Jul 09, 09	Mar 18, 11	240.82	274.64		-33.82	
AGCO CORP	FIFO	13 000	May 13, 09	Dec 15, 11	532.31	315.12			217.19
	FIFO	9 000	Sep 09, 10	Dec 15, 11	368.52	338.55			29.97
AVON PRODUCTS INC	FIFO	28 000	Nov 13, 09	Feb 07, 11	821.79	968.91		-147.12	
CISCO SYSTEMS INC	FIFO	4 000	Dec 20, 04	Jul 08, 11	62.43	76.40		-13.97	
	FIFO	19 000	Feb 08, 08	Jul 08, 11	296.52	446.50		-149.98	
	FIFO	28 000	Jan 14, 09	Jul 08, 11	436.98	443.80		-6.82	
COGNIZANT TECH SOLUTIONS CRP	FIFO	10 000	May 13, 09	Aug 26, 11	605.61	246.49			359.12
COMPANHIA DE BEBIDAS DAS AMERS AMBEV SPON ADR	FIFO	23 000	May 13, 09	Jan 18, 11	636.11	255.25			370.86
DOLBY LABORATORIES INC CLA	FIFO	15 000	May 13, 09	Mar 29, 11	737.65	564.88			172.77
ECOLAB INC	FIFO	27 000	May 13, 09	Feb 16, 11	1,337.73	991.59			346.14

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Realized gains and losses (continued)

Long-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
FNMA NTS									
04 500 % DUE 021511	FIFO	3,000,000	Sep 12, 08	Feb 15, 11	3,000.00	3,111.27		-111.27	
DTD 012006 FC 02152006									
FREDDIE MAC NTS									
01.625 % DUE 042611	FIFO	2,000,000	May 05, 09	Apr 26, 11	2,000.00	2,013.54		-13.54	
DTD 032709 FC 10262009									
HALLIBURTON CO (HOLDING COMPANY)									
	FIFO	3,000	Oct 13, 08	Dec 06, 11	105.72	61.94			43.78
	FIFO	8,000	Mar 26, 09	Dec 06, 11	281.93	141.49			140.44
HEWLETT PACKARD CO	FIFO	28,000	May 13, 09	Jan 03, 11	1,209.06	959.24			249.82
INTEL CORP	FIFO	25,000	Feb 02, 07	Apr 06, 11	495.36	527.74		-32.38	
	FIFO	33,000	Jan 14, 09	Apr 06, 11	653.88	437.25			216.63
JACOBS ENGINEERING GROUP INC									
	FIFO	20,000	May 13, 09	Oct 03, 11	644.66	781.59		-136.93	
PETROLEO BRASILEIRO SA SPON ADR									
	FIFO	14,000	May 20, 09	May 25, 11	475.28	583.91		-108.63	
PRICE T ROWE GROUP INC	FIFO	12,000	May 13, 09	May 06, 11	751.87	443.68			308.19
	FIFO	15,000	May 13, 09	Aug 12, 11	767.40	554.60			212.80
RED HAT INC	FIFO	22,000	May 13, 09	Apr 06, 11	989.53	385.35			604.18
TEXAS INSTRUMENTS	FIFO	25,000	May 13, 09	Aug 26, 11	636.19	425.22			210.97
THE DIRECTV GROUP CL A	FIFO	21,000	May 13, 09	May 06, 11	1,021.78	516.57			505.21
VISA INC CL A	FIFO	9,000	May 13, 09	Jun 10, 11	674.26	581.56			92.70
WAL MART STORES INC	FIFO	18,000	May 13, 09	Feb 25, 11	930.30	898.89			31.41
Total					\$21,455.17	\$18,187.29		-\$844.30	\$4,112.18
Net long-term capital gains or losses									\$3,267.88
Net capital gains/losses:									\$2,742.50

Realized gains and losses

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Long-term capital gains and losses

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
AMCOR LTD NEW AU ADR	FIFO	53 000	Apr 28, 04	May 06, 11	1,586 40	1,079 61			506 79
BANCO SANTANDER S.A SPON ADR	FIFO	180 000	Apr 28, 04	Jan 21, 11	2,217.96	1,949 40			268 56
BG GROUP PLC SPON ADR	FIFO	16 000	Apr 28, 04	Jan 28, 11	1,740 48	490 65			1,249 83
									continued next page

Realized gains and losses (continued)

Long-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
FOSTERS GROUP LTD NEW SPONS ADR ** MERGER EFF: 12/2011** SPON ADR	FIFO	356,000	Apr 28, 04	Apr 01, 11	2,100.71	1,246.00			854.71
	Adjustment	369,000	Apr 28, 04	May 20, 11	1,712.56	1,060.12			652.44
	FIFO	373,000	Apr 28, 04	May 31, 11	1,720.57	1,071.62			648.95
GLAXO SMITHKLINE PLC ADR	FIFO	48,000	Apr 28, 04	May 31, 11	2,081.96	1,949.76			132.20
	FIFO	39,000	Apr 28, 04	Aug 16, 11	1,637.20	1,584.18			53.02
IBERDROLA SA SPON ADR	FIFO	40,000	Sep 15, 08	Aug 24, 11	1,163.71	1,563.20	-84.74	-399.49	
	FIFO	25,000	Sep 26, 08	Aug 24, 11	727.31	1,093.84		-366.53	
	FIFO	6,000	Oct 17, 08	Aug 24, 11	174.56	180.64		-6.08	
NATIONAL GRID PLC NEW SPON ADR	FIFO	29,000	Apr 28, 04	Aug 24, 11	1,457.13	1,273.28			183.85
NIPPON TELEG & TEL CORP SPON ADR	FIFO	68,000	Apr 07, 05	Jan 13, 11	1,521.27	1,516.07			5.20
	FIFO	1,000	Apr 07, 05	Jan 24, 11	22.79	22.30			0.49
	FIFO	100,000	Mar 08, 06	Jan 24, 11	2,279.40	2,136.77			142.63
POWER ASSETS HOLDINGS LTD SPON ADR	FIFO	329,000	Apr 28, 04	Mar 18, 11	2,111.67	1,464.05			647.62
	FIFO	246,000	Apr 28, 04	Mar 28, 11	1,585.11	1,094.70			490.41
	FIFO	257,000	Apr 28, 04	Mar 31, 11	1,704.98	1,143.65			561.33
ROYAL DUTCH SHELL PLC CL A SPON ADR	FIFO	15,000	Apr 28, 04	May 10, 11	1,100.94	718.35			382.59
SEVEN & I HLDGS CO LTD ADR	FIFO	24,000	Feb 13, 09	Oct 20, 11	1,342.32	1,239.92			102.40
	FIFO	3,000	Mar 11, 09	Oct 20, 11	167.79	121.89			45.90
SINGAPORE TELECOM LTD NEW 2006 SPON ADR	FIFO	55,000	Jun 10, 08	Jul 20, 11	1,460.31	1,464.14		-3.83	
	FIFO	5,000	Jul 22, 08	Jul 20, 11	132.75	129.98			2.77
	FIFO	20,000	Jul 29, 08	Jul 20, 11	531.02	516.03			14.99
SOCIETE GENERALE FRANCE SPONS ADR ADR	FIFO	165,000	Apr 28, 04	Jan 25, 11	2,119.80	2,805.00		-685.20	

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Realized gains and losses (continued)

Long-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
TELECOM CORP NEW ZEALAND									
LTD SPONSORED ADR NEW ZEALAND ADR	FIFO	64 000	Apr 28, 04	May 18, 11	585 93	1,280 29		-694.36	
	FIFO	135 000	Jun 15, 06	May 18, 11	1,235 94	2,027 91		-791 97	
	FIFO	28 000	Jul 06, 06	May 18, 11	256 34	387 70		-131.36	
	FIFO	33 000	Aug 09, 06	May 18, 11	302 12	478 99		-176.87	
	FIFO	102 000	Aug 09, 06	Jun 22, 11	997 63	1,480 53		-482 90	
	FIFO	12 000	Aug 14, 06	Jun 22, 11	117 37	163 61		-46.24	
TELSTRA CORP LTD (FINAL)									
ADR	FIFO	98 000	Jan 31, 05	Aug 24, 11	1,562 73	1,889 44		-326 71	
	FIFO	22 000	Jan 31, 05	Oct 04, 11	314 63	424 16		-109.53	
	FIFO	45 000	Sep 06, 05	Oct 04, 11	643 57	759 09		-115 52	
	FIFO	6 000	Oct 25, 05	Oct 04, 11	85 81	94 95		-9.14	
TREASURY WINE ESTATES									
LTD SPON ADR	Adjustment	0.333	Apr 28, 04	May 23, 11	1 07	0.63			0 44
UNILEVER PLC AMER SHS									
NEW SPON ADR	FIFO	1 000	Mar 02, 05	Jun 23, 11	31 17	21 60			9 57
	FIFO	36 000	Mar 03, 05	Jun 23, 11	1,122.26	778 43			343 83
	FIFO	12 000	Mar 04, 05	Jun 23, 11	374.08	260 34			113.74
	FIFO	51 000	Mar 04, 05	Dec 12, 11	1,687 04	1,106.45			580 59
Total					\$43,718.39	\$40,069.27		-\$4,345.73	\$7,994.85
Net long-term capital gains or losses									\$3,649.12
Net capital gains/losses:									\$3,649.12

Realized gains and losses

Estimated 2011 gains and losses for transactions with trade dates through 12/30/11 have been incorporated into this statement. Please note that gain or loss recognized on the sale or redemption of certain Structured Products, like Contingent Debt Securities, may be ordinary, and not capital, gain or loss. Please check with your tax advisor. To calculate gains and losses, we liquidate the oldest security lot first. This is known as the first-in, first-out or FIFO accounting method. We use this method unless you specified which tax lot to close when you placed your order. This is known as a versus purchases or VSP order.

Short-term capital gains and losses

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment(s)	Loss (\$)	Gain (\$)
ALLIANZ SE ADR	FIFO	185,000	Mar 01, 11	Jul 21, 11	2,435.03	2,658.91		-223.88	
	FIFO	84,000	Mar 15, 11	Jul 21, 11	1,105.64	1,107.96		-2.32	
	FIFO	24,000	Apr 29, 11	Jul 21, 11	315.89	379.22		-63.33	
	FIFO	51,000	May 02, 11	Jul 21, 11	671.28	806.04		-134.76	
AFERAM NY REGISTRY SHARES	FIFO	1,000	May 28, 10	Feb 08, 11	40.73	31.37			9.36
AU OPTRONICS CORP ADS SPON ADR	FIFO	80,000	Sep 27, 10	Jul 20, 11	485.77	782.63		-296.86	
	FIFO	34,000	Sep 29, 10	Jul 20, 11	206.45	366.78		-160.33	
	FIFO	40,000	Feb 09, 11	Jul 20, 11	242.88	375.46		-132.58	
BANCO SANTANDER S A SPON ADR	FIFO	45,000	May 27, 11	Sep 06, 11	361.00	514.07		-153.07	
BP PLC SPON ADR	FIFO	27,000	Aug 06, 10	Mar 18, 11	1,216.93	1,110.22			106.71
HEIDELBERGCEMENT AG UNSPONSERED ADR	FIFO	9,000	Jul 01, 11	Dec 19, 11	69.20	116.85		-47.65	
	FIFO	55,000	Jul 01, 11	Dec 20, 11	426.05	714.10		-288.05	
JAMES HARDIE INDUSTRIES SE SPON ADR	FIFO	2,000	Apr 28, 10	Mar 18, 11	60.07	68.18		-8.11	
	FIFO	1,000	May 04, 10	Mar 18, 11	30.04	35.75		-5.71	
	FIFO	4,000	May 04, 10	Mar 18, 11	120.14	143.68		-23.54	
LLOYDS RANKING GROUP PLC SPON ADR	FIFO	38,000	Jul 22, 10	Feb 09, 11	159.34	149.85			9.49
	FIFO	55,000	Jul 22, 10	Apr 12, 11	211.56	211.56	-5.33		
	FIFO	97,000	Jul 23, 10	Apr 12, 11	373.11	373.11	-12.97		
	FIFO	66,000	Jul 26, 10	Apr 12, 11	253.87	253.87	-21.27		
	FIFO	61,000	Jul 27, 10	Apr 12, 11	234.64	234.64	-39.76		

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Realized gains and losses (continued)

Short-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
IYONDELLBASELL INDUSTRIES N V SHS - A - CL A	FIFO	6 000	Jul 28, 10	Apr 12, 11	23 08	23 08	-4 35		
MAN GROUP PLC ADR	FIFO	80 000	Dec 13, 10	May 12, 11	3,325 83	2,537 62			788 21
	FIFO	148 000	Jun 18, 10	May 04, 11	625 50	560 06			65 44
	FIFO	22 000	Jun 21, 10	May 04, 11	92.98	85 30			7.68
	FIFO	53 000	Jun 22, 10	May 04, 11	223 99	208 02			15 97
	FIFO	77 000	Jun 23, 10	May 04, 11	325.43	300 06			25 37
	FIFO	113 000	Oct 07, 10	May 04, 11	477.57	459 01			18 56
	FIFO	36 000	Nov 09, 10	May 04, 11	152.15	178 28		-26 13	
	FIFO	58 000	Nov 09, 10	May 05, 11	237.53	287 23		-49 70	
	FIFO	4 000	Nov 09, 10	Oct 20, 11	9 35	19.81		-10 46	
METRO AG (GERMANY) EUR	FIFO	14 000	Jun 01, 10	Jan 12, 11	968 20	734 36			233 84
	FIFO	9 000	Jun 02, 10	Jan 12, 11	622 41	473 20			149 21
	FIFO	5 000	Jun 03, 10	Jan 12, 11	345 79	267 24			78 55
	FIFO	11 000	Jun 03, 10	Jan 13, 11	777 33	587 93			189 40
	FIFO	6 000	Jun 04, 10	Jan 13, 11	424 00	309 60			114 40
	FIFO	36 000	Jun 04, 10	Mar 01, 11	2,630.34	1,857.59			772 75
PETROLEUM GEO SERVICES ASA SPON ADR	FIFO	77 000	Mar 16, 11	Jul 01, 11	1,116 59	1,174.17		-57 58	
RESEARCH IN MOTION LTD C AD	FIFO	54 000	Oct 29, 10	Jun 17, 11	1,478.15	3,090 67		-1,612 52	
	FIFO	13 000	Nov 10, 10	Jun 17, 11	355 85	738.87		-383 02	
SONY FINL HLDGS INC ADR	FIFO	38 000	Mar 16, 11	Aug 10, 11	643 36	747 50		-104 14	
	FIFO	19 000	Mar 16, 11	Nov 28, 11	310.47	373.74		-63.27	
	FIFO	27 000	Mar 16, 11	Nov 29, 11	423 47	531.12		-107 65	
	FIFO	46 000	Mar 17, 11	Nov 29, 11	721 47	937.65		-216 18	
	FIFO	10 000	Mar 22, 11	Nov 29, 11	156.84	198 72		-41 88	
	FIFO	18 000	May 02, 11	Nov 29, 11	282 31	336 15		-53.84	
	FIFO	44 000	May 06, 11	Nov 29, 11	690 10	830 38		-140 28	

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Realized gains and losses (continued)

Short-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
SUNCOR ENERGY INC NEW CAD	FIFO	24 000	May 12, 11	Nov 29, 11	376 42	451 09		-74 67	
	FIFO	16 000	May 16, 11	Nov 29, 11	250 94	277 12		-26 18	
	FIFO	18 000	May 17, 11	Nov 29, 11	282 32	318 70		-36 38	
	FIFO	8 000	May 18, 11	Nov 29, 11	125 47	143 58		-18 11	
	FIFO	19 000	Jul 01, 10	Feb 22, 11	865 73	553 15			312 58
TULLOW OIL PLC ADR	FIFO	9 000	Sep 07, 10	Jul 01, 11	89 26	83 31			5 95
	FIFO	48 000	Sep 07, 10	Jul 05, 11	498 20	444 30			53 90
	FIFO	20 000	Sep 07, 10	Jul 06, 11	208 19	185 13			23 06
VOLKSWAGEN A G REPSTG PREF DM 50 PAR PREFERRED SPON ADR	FIFO	6 000	Apr 01, 10	Feb 08, 11	199 94	113 40			86 54
Total					\$29,356.18	\$30,851.39		-\$4,562.18 -\$1,495.21	\$3,066.97

Net short-term capital gains and losses

Long-term capital gains and losses

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
ACCIONA S A EUR	FIFO	6 000	Jul 09, 10	Dec 02, 11	561 50	509 83			51 67
APERAM NY REGISTRY SHARES	Adjustment FIFO	0.850 3 000	Mar 04, 08 Mar 04, 08	Feb 01, 11 Feb 08, 11	34 68 122 20	36 86 204 63		-2 18 -82 43	
ARCELOMITTAL SA NY REG	FIFO	3 000	Dec 20, 07	Nov 03, 11	61 56	203 79		-142 23	
	FIFO	40 000	Mar 04, 08	Nov 03, 11	820 74	2,929 98		-2,109 24	
	FIFO	5 000	Mar 05, 08	Nov 03, 11	102 60	371 47		-268 87	
	FIFO	10 000	May 27, 10	Nov 03, 11	205 18	295 56		-90 38	
	FIFO	21 000	May 28, 10	Nov 03, 11	430 89	598 54		-167 65	
	FIFO	18 000	Sep 14, 10	Nov 03, 11	369 34	558 15		-188 81	
ASML HOLDING NV NY REG SHS NEW	FIFO FIFO	5 000 13 000	Aug 17, 05 Nov 21, 07	Jun 15, 11 Jun 15, 11	180 57 469 49	98 28 434 73			82 29 34 76

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Realized gains and losses (continued)

Long-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
BARCLAYS PLC ADR	FIFO	19,000	Nov 21, 07	Oct 14, 11	756.29	635.37		-29.87	120.92
BAYER A G SPON ADR	FIFO	8,000	Oct 22, 09	Feb 09, 11	162.63	192.50			
	FIFO	2,000	Apr 08, 09	Feb 09, 11	151.43	98.07			53.36
	FIFO	14,000	Apr 08, 09	Sep 14, 11	753.37	686.46			66.91
	FIFO	4,000	Apr 09, 09	Sep 14, 11	215.25	197.35			17.90
	FIFO	13,000	Apr 23, 09	Sep 14, 11	699.56	660.20			39.36
	FIFO	3,000	May 15, 09	Sep 14, 11	161.44	149.33			12.11
	FIFO	5,000	May 15, 09	Sep 15, 11	270.83	248.88			21.95
	FIFO	11,000	Aug 18, 09	Sep 15, 11	595.84	659.72		-63.88	
BNP PARIBAS SA ADR	FIFO	1,000	Apr 14, 08	Feb 08, 11	38.55	52.43		-13.88	
	FIFO	9,000	Apr 15, 08	Feb 08, 11	346.94	468.27		-121.33	
	FIFO	1,000	Apr 15, 08	Jul 12, 11	32.75	52.03		-19.28	
	FIFO	6,000	Apr 16, 08	Jul 12, 11	196.51	322.92		-126.41	
	FIFO	20,000	Jul 21, 08	Jul 12, 11	655.03	998.11		-343.08	
	FIFO	5,000	Jul 22, 08	Jul 12, 11	163.75	250.14		-86.39	
	FIFO	6,000	Sep 11, 08	Jul 12, 11	196.51	260.94		-64.43	
CARNIVAL PLC ADR	FIFO	13,000	Feb 18, 10	Aug 10, 11	383.88	472.81		-88.93	
	FIFO	16,000	Feb 19, 10	Aug 10, 11	472.46	584.82		-112.36	
	FIFO	24,000	Feb 19, 10	Aug 10, 11	708.70	884.77		-176.07	
	FIFO	1,000	Feb 22, 10	Aug 10, 11	29.53	36.74		-7.21	
	FIFO	3,000	Feb 22, 10	Aug 12, 11	94.32	110.23		-15.91	
	FIFO	16,000	Feb 22, 10	Aug 12, 11	503.03	599.57		-96.54	
	FIFO	13,000	Feb 23, 10	Aug 12, 11	408.71	480.23		-71.52	
CENOVUS ENERGY INC CAD	FIFO	4,000	Dec 10, 08	Feb 09, 11	136.03	90.54			45.49
	FIFO	33,000	Dec 10, 08	Feb 28, 11	1,282.41	746.95			535.46
	FIFO	17,000	Dec 10, 08	Mar 15, 11	605.86	384.79			221.07
	FIFO	9,000	Jan 15, 09	Mar 15, 11	320.75	194.14			126.61
	FIFO	22,000	Jan 28, 10	Mar 15, 11	784.05	514.96			269.09
	FIFO	18,000	Jan 29, 10	Mar 15, 11	641.50	432.55			208.95

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Realized gains and losses (continued)

Long-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
CHINA CONSTR BK CORP ADR	FIFO	16 000	Oct 20, 09	Dec 01, 11	227.43	285.41		-57.98	
	FIFO	32 000	Oct 20, 09	Dec 02, 11	456.51	570.82		-114.31	
CREDIT SUISSE GROUP SPON ADR	FIFO	3 000	May 24, 04	Dec 01, 11	71.29	103.73		-32.44	
	FIFO	5 000	May 25, 04	Dec 01, 11	118.83	173.98		-55.15	
	FIFO	18 000	May 26, 04	Dec 01, 11	427.76	624.49		-196.73	
DBS GROUP HLDGS LTD SPON ADR	FIFO	13 000	Apr 16, 09	Aug 10, 11	592.42	324.99			267.43
	FIFO	6 000	May 02, 08	Feb 09, 11	202.49	393.22		-190.73	
	FIFO	54 000	Dec 10, 08	Jan 12, 11	1,589.57	1,297.89			291.68
	FIFO	9 000	Jan 15, 09	Jan 12, 11	264.93	206.15			58.78
FRESENIUS MEDICAL CARE AG & CO KGAA SPON ADR	FIFO	6 000	May 28, 10	Jun 30, 11	448.20	301.38			146.82
	FIFO	93 000	Jul 14, 09	Apr 28, 11	4,042.44	3,390.76			651.68
	FIFO	15 000	Aug 17, 09	Apr 28, 11	652.01	574.10			77.91
	FIFO	11 000	Aug 18, 09	Apr 28, 11	478.14	425.64			52.50
HEIDELBERGCEMENT AG SHS ORD EUR	FIFO	6 000	Aug 18, 09	Apr 29, 11	260.14	232.17			27.97
	FIFO	1 000	Aug 18, 09	May 02, 11	43.82	38.69			5.13
	FIFO	2 000	Dec 17, 09	Feb 09, 11	132.59	136.82		-4.23	
	FIFO	14 000	Dec 17, 09	Feb 22, 11	1,004.25	957.72			46.53
HON HAI PRECISION INDUSTRY GDR REG S TWD	FIFO	19 000	Dec 17, 09	Mar 01, 11	1,337.27	1,299.76			37.51
	FIFO	6 000	Jan 29, 10	Mar 01, 11	422.30	364.83			57.47
	FIFO	2 000	Feb 02, 10	Mar 01, 11	140.77	122.69			18.08
	FIFO	5 000	Feb 02, 10	Apr 13, 11	357.56	306.71			50.85
	FIFO	7 000	Feb 18, 10	Apr 13, 11	500.59	386.59			114.00
	FIFO	7 000	Mar 29, 10	Apr 13, 11	500.59	392.00			108.59
	FIFO	3 000	Mar 29, 10	Apr 14, 11	216.66	168.00			48.66
	FIFO	0.400	Jul 21, 10	Aug 29, 11	1.95	2.39		-0.44	

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Realized gains and losses (continued)

Long-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment(\$)	Loss (\$)	Gain (\$)
JAMES HARDIE INDUSTRIES									
SE SPON ADR	FIFO	20 000	Aug 18, 09	Jan 21, 11	618 09	575 97			42 12
	FIFO	10 000	Aug 18, 09	Mar 16, 11	298 72	287 99			10 73
	FIFO	34 000	Aug 18, 09	Mar 17, 11	995 08	979 15			15 93
	FIFO	11 000	Aug 18, 09	Mar 18, 11	330 38	316 78			13 60
KAO CORP REPSTG 10 SHS									
COM SPON ADR	FIFO	45 000	Apr 28, 04	May 16, 11	1,108 37	1,100 25			8 12
	FIFO	15 000	Apr 28, 04	May 18, 11	368 39	366 75			1 64
	FIFO	15 000	Aug 17, 05	May 18, 11	368 39	358 53			9 86
	FIFO	45 000	Aug 17, 05	May 19, 11	1,099 52	1,075 59			23 93
	FIFO	30 000	Mar 07, 08	May 19, 11	733 01	892 56		-159 55	
KDDI CORP ADR									
	FIFO	14 000	Feb 16, 10	May 02, 11	941 63	772 14			169 49
	FIFO	3 000	Feb 16, 10	Jun 15, 11	210 81	165 46			45 35
	FIFO	7 000	Feb 16, 10	Jun 16, 11	491 34	386 07			105 27
	FIFO	7 000	Feb 16, 10	Jul 01, 11	490 72	386 07			104 65
	FIFO	1 000	Feb 16, 10	Jul 05, 11	70 86	55 15			15 71
MAN GROUP PLC ADR									
	FIFO	55 000	Jun 12, 09	May 03, 11	230 78	252 30		-21 52	
	FIFO	24 000	Jun 17, 09	May 03, 11	100 71	113 27		-12 56	
	FIFO	109 000	Jun 17, 09	May 04, 11	460 67	514 44		-53 77	
	FIFO	50 000	Sep 15, 09	May 04, 11	211 32	257 95		-46 63	
	FIFO	20 000	Sep 16, 09	May 04, 11	84 53	104 87		-20 34	
	FIFO	40 000	Sep 23, 09	May 04, 11	169 05	204 84		-35 79	
	FIFO	33 000	Sep 24, 09	May 04, 11	139 47	169 55		-30 08	
MAN SE ADR	FIFO	56 000	Feb 05, 10	Jun 15, 11	734 40	387 02			347 38
MITSUBISHI CORP SPONS									
ADR ADR	FIFO	50 000	Oct 01, 08	May 09, 11	2,696 82	2,129 26			567 56
NASPER'S LTD SPON ADR									
	FIFO	1 000	Aug 19, 09	Mar 18, 11	50 28	29 69			20 59
	FIFO	29 000	Aug 19, 09	Mar 22, 11	1,519 10	861 11			657 99
	FIFO	5 000	Aug 20, 09	Mar 22, 11	261 91	151 76			110 15
	FIFO	16 000	Aug 21, 09	Mar 22, 11	838 12	505 61			332 51

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Realized gains and losses (continued)

Long-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
NEW WORLD DEVELOPMENT LTD SPON ADR (HONG KONG)									
	FIFO	56,000	Jun 11, 08	May 31, 11	185.84	185.84	-77.81		
	FIFO	76,000	Jun 11, 08	Jun 01, 11	254.36	254.36	-103.45		
	FIFO	14,000	Jun 11, 08	Jun 02, 11	46.05	46.05	-19.86		
	FIFO	70,000	Jun 12, 08	Jun 02, 11	230.27	230.27	-94.47		
	FIFO	21,000	Jun 13, 08	Jun 02, 11	69.08	69.08	-27.95		4.75
	FIFO	14,000	Sep 04, 08	Jun 02, 11	46.05	41.30			15.81
	FIFO	51,000	Sep 04, 08	Jun 03, 11	166.27	150.46			11.11
	FIFO	51,000	Sep 04, 08	Jun 08, 11	161.57	150.46			
NISSAN MTR LTD SPONS ADR JAPAN ADR									
	FIFO	20,000	May 20, 09	Feb 08, 11	424.42	233.59			190.83
	FIFO	46,000	May 21, 09	Feb 08, 11	976.16	542.37			433.79
	FIFO	42,000	May 21, 09	May 02, 11	810.13	495.21			314.92
	FIFO	6,000	May 21, 09	May 03, 11	115.49	70.74			44.75
	FIFO	11,000	May 21, 09	May 05, 11	210.40	129.70			80.70
	FIFO	12,000	May 21, 09	May 06, 11	229.67	141.49			88.18
	FIFO	24,000	May 21, 09	May 13, 11	483.40	282.98			200.42
	FIFO	48,000	May 21, 09	Jun 15, 11	942.22	565.96			376.26
ORIX CORP SPON ADR									
	FIFO	4,000	Sep 30, 09	Feb 09, 11	208.03	122.96			85.07
	FIFO	3,000	Sep 30, 09	May 02, 11	146.50	92.22			54.28
	FIFO	5,000	Sep 30, 09	May 04, 11	239.86	153.70			86.16
	FIFO	12,000	Sep 30, 09	May 06, 11	581.43	368.87			212.56
	FIFO	15,000	Sep 30, 09	Aug 10, 11	727.93	461.09			266.84
PETROLEUM GEO SERVICES ASA SPON ADR									
	FIFO	41,000	Aug 18, 09	Jun 23, 11	535.81	292.87			242.94
	FIFO	15,000	Aug 18, 09	Jun 24, 11	196.26	107.15			89.11
	FIFO	14,000	Aug 18, 09	Jun 28, 11	187.09	100.01			87.08
	FIFO	10,000	Aug 18, 09	Jun 29, 11	139.29	71.43			67.86
	FIFO	9,000	Aug 19, 09	Jun 29, 11	125.37	65.64			59.73
	FIFO	20,000	Aug 19, 09	Jun 30, 11	283.92	145.88			138.04
	FIFO	31,000	Aug 19, 09	Jul 01, 11	449.53	226.10			223.43

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Realized gains and losses (continued)

Long-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
PRUDENTIAL PLC ADR UNITED KINGDOM	FIFO	8 000	May 19, 05	Feb 09, 11	188.07	146.88			41.19
	FIFO	24 000	May 19, 05	Mar 15, 11	534.38	440.63			93.75
	FIFO	23 000	May 19, 05	Jun 15, 11	521.27	422.27			99.00
	FIFO	30 000	May 20, 05	Jun 15, 11	679.92	553.41			126.51
	FIFO	28 000	May 20, 05	Aug 10, 11	526.29	516.52			9.77
QANTAS AIRWAYS LTD ADR	FIFO	19 000	May 20, 05	Aug 12, 11	391.59	350.49			41.10
	FIFO	2 000	Apr 06, 09	Aug 10, 11	3.11	2.80			0.31
	FIFO	288 000	Apr 07, 09	Aug 10, 11	448.47	406.25			42.22
	FIFO	282 000	Apr 07, 09	Aug 15, 11	446.68	397.79			48.89
	FIFO	182 000	Apr 09, 09	Aug 15, 11	288.28	256.82			31.46
RIO TINTO PLC SPON ADR	FIFO	64 000	Jul 27, 10	Aug 15, 11	101.37	146.56		-45.19	
	FIFO	57 000	Jul 27, 10	Aug 16, 11	91.29	130.53		-39.24	
	FIFO	2 000	Aug 22, 08	Feb 09, 11	150.77	190.72		-39.95	
	FIFO	18 000	Aug 22, 08	May 06, 11	1,212.96	1,716.44		-503.48	
	FIFO	5 000	Oct 01, 08	May 06, 11	336.93	312.52			24.41
ROCHE HLDG LTD SPONS ADR SWITZ ADR	FIFO	19 000	Oct 01, 08	Jun 30, 11	1,372.20	1,187.56			184.64
	FIFO	6 000	Oct 01, 08	Sep 22, 11	277.74	375.02		-97.28	
	FIFO	36 000	Mar 18, 05	Jun 28, 11	1,490.60	954.24			536.36
	FIFO	15 000	Mar 18, 05	Jun 29, 11	626.63	397.60			229.03
	FIFO	10 000	Mar 21, 05	Jun 29, 11	417.76	269.39			148.37
SAGE GROUP PLC ADR	FIFO	11 000	Feb 11, 09	Jun 29, 11	459.53	351.00			108.53
	FIFO	33 000	Apr 22, 09	Jun 29, 11	1,378.60	978.38			400.22
	FIFO	26 000	Aug 18, 09	Jun 15, 11	473.64	368.89			104.75
	FIFO	14 000	Aug 18, 09	Nov 03, 11	249.90	198.63			51.27
	FIFO	22 000	Aug 19, 09	Nov 03, 11	392.69	317.43			75.26
SAMPO OYJ ADR	FIFO	12 000	Aug 19, 09	Nov 04, 11	209.78	173.14			36.64
	FIFO	12 000	Oct 16, 09	Feb 09, 11	182.99	156.72			26.27
	FIFO	37 000	Oct 16, 09	Mar 16, 11	551.95	483.21			68.74

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Realized gains and losses (continued)

Long-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
SCOTTISH & STHJ ENERGY									
PLC *NAME CHANGE EFF-									
10/2011* SPON ADR									
SGS SA ADR UNSPONSORED	FIFO	21,000	Jan 29, 10	Jun 15, 11	464.91	395.73			69.18
	FIFO	28,000	Oct 21, 09	Jul 01, 11	520.49	387.20			133.29
	FIFO	8,000	Oct 21, 09	Jul 05, 11	153.55	110.63			42.92
	FIFO	4,000	Oct 21, 09	Sep 13, 11	65.15	55.31			9.84
	FIFO	6,000	Oct 22, 09	Sep 14, 11	98.52	81.88			16.64
	FIFO	32,000	Oct 22, 09	Sep 15, 11	530.47	436.67			93.80
	FIFO	2,000	Oct 22, 09	Oct 26, 11	33.91	27.29			6.62
	FIFO	25,000	Oct 23, 09	Oct 26, 11	423.85	342.56			81.29
	FIFO	7,000	Oct 26, 09	Oct 26, 11	118.68	94.96			23.72
SUMITOMO MITSUI									
FINANCIAL SPON ADR									
	FIFO	34,000	Jun 23, 05	Nov 28, 11	180.66	478.27		-297.61	
	FIFO	22,000	Jun 24, 05	Nov 28, 11	116.89	303.38		-186.49	
	FIFO	13,000	Jul 01, 05	Nov 28, 11	69.08	177.97		-108.89	
	FIFO	87,000	Jul 01, 05	Nov 29, 11	458.64	1,191.03		-732.39	
	FIFO	32,000	Jul 05, 05	Nov 29, 11	168.69	435.72		-267.03	
	FIFO	7,000	May 16, 08	Nov 29, 11	36.90	126.17		-89.27	
	FIFO	53,000	May 19, 08	Nov 29, 11	279.40	901.77		-622.37	
	FIFO	7,000	Sep 30, 08	Nov 29, 11	36.90	91.80		-54.90	
	FIFO	58,000	Oct 01, 08	Nov 29, 11	305.76	725.01		-419.25	
	FIFO	20,000	Oct 10, 08	Nov 29, 11	105.44	219.42		-113.98	
	FIFO	15,000	Oct 14, 08	Nov 29, 11	79.07	195.61		-116.54	
	FIFO	24,000	Dec 11, 08	Nov 29, 11	126.52	172.49		-45.97	
	FIFO	72,000	May 01, 09	Nov 29, 11	379.57	512.42		-132.85	
	FIFO	5,000	May 04, 09	Nov 29, 11	26.35	37.50		-11.15	
	FIFO	10,000	Aug 17, 09	Nov 29, 11	52.72	83.12		-30.40	
	FIFO	75,000	Aug 18, 09	Nov 29, 11	395.38	637.20		-241.82	
	FIFO	32,000	Aug 19, 09	Nov 29, 11	168.69	275.49		-106.80	
	FIFO	31,000	Jan 21, 10	Nov 29, 11	163.42	208.34		-44.92	
	FIFO	92,000	Jan 22, 10	Nov 29, 11	485.00	582.75		-97.75	

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Realized gains and losses (continued)

Long-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
TELEOR ASA ADR	FIFO	6 000	Jan 14, 09	Feb 09, 11	284 39	121 08			163 31
	FIFO	4 000	Jan 14, 09	Sep 13, 11	182 88	80 72			102 16
THK CO LTD ADR	FIFO	21 000	Jan 15, 09	May 03, 11	265 21	136 33			128 88
	FIFO	9 000	Jan 15, 09	May 05, 11	112 24	58 43			53 81
	FIFO	5 000	Jan 16, 09	May 05, 11	62 36	31 44			30 92
	FIFO	20 000	Jan 16, 09	May 06, 11	251 42	125 76			125 66
	FIFO	1 000	Jan 20, 09	May 06, 11	12 57	6 55			6 02
TULLOW OIL PLC ADR	FIFO	260 000	Aug 22, 08	Jul 01, 11	2,578 54	1,983 93			594 61
VODAFONE GROUP PLC NEW SPON ADR	FIFO	6 000	Apr 28, 04	Feb 09, 11	174 89	170 98			3 91
VOLKSWAGEN A G REPSTG PREF DM 50 PAR PREFERRED SPON ADR	FIFO	9 000	Apr 01, 10	Oct 27, 11	333 02	170 10			162 92
	FIFO	18 000	Apr 06, 10	Oct 27, 11	666 05	341 27			324 78
Total					\$79,385.61	\$74,702.60		-\$9,966.65	\$14,649.66
Net long-term capital gains or losses									\$4,683.01
Net capital gains/losses:									\$3,187.80

Realized gains and losses

Estimated 2011 gains and losses for transactions with trade dates through 12/30/11 have been incorporated into this statement. Please note that gain or loss recognized on the sale or redemption of certain Structured Products like Contingent Debt Securities, may be ordinary, and not capital, gain or loss. Please check with your tax advisor. To calculate gains and losses, we liquidate the oldest security lot first. This is known as the first-in, first-out or FIFO accounting method. We use this method unless you specified which tax lot to close when you placed your order. This is known as a versus purchases or VSP order.

See important information about your statement on the last page of this statement for more information. We may not adjust gains and losses for all capital changes. Cost basis for coupon tax-exempt municipal securities, include securities subject to AMT, has been adjusted for mandatory amortization of bond premium. Estimates in the Unclassified section can not be classified as short term or long term because information is missing, or the product is one in which the gain/loss calculation is not provided.

Short-term capital gains and losses

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
ADVANCED SEMICONDUCTOR ENGINEERING INC SPON ADR	FIFO	0.890	Mar 21, 11	Sep 23, 11	4.01	4.53		-0.52	
AEGON NV ADR N.Y. SHS NETHERLANDS ADR	FIFO	232.000	Mar 21, 11	Dec 20, 11	915.89	1,716.17		-800.28	
AEON CO LTD UNSPON ADR	FIFO	83.000	Nov 09, 10	Feb 08, 11	1,053.85	1,012.21			41.64
AGRIUM INC (CANADA) CAD ALCOA INC	FIFO	13.000	Aug 31, 10	Feb 08, 11	1,212.55	903.74			308.81
	FIFO	61.000	Feb 08, 11	Nov 18, 11	594.44	1,052.25		-457.81	
	FIFO	55.000	Mar 21, 11	Nov 18, 11	535.97	902.47		-366.50	
ANADARKO PETROLEUM CORP ASAHI GLASS ADR *FOREIGN SECURITY JAPAN ADR	FIFO	14.000	Jun 21, 11	Oct 07, 11	916.64	1,004.43		-87.79	
	FIFO	68.000	Dec 06, 10	Aug 25, 11	636.63	774.52		-137.89	
	FIFO	110.000	Dec 06, 10	Nov 18, 11	863.71	1,252.90		-389.19	
AT&T INC	FIFO	33.000	Dec 03, 10	Jan 31, 11	906.23	933.57		-27.34	
	FIFO	37.000	Dec 03, 10	Feb 08, 11	1,031.58	1,046.73		-15.15	
	FIFO	58.000	May 25, 11	Jul 27, 11	1,734.16	1,802.91		-68.75	
	FIFO	48.000	May 25, 11	Aug 25, 11	1,399.37	1,492.07		-92.70	
BP PLC SPON ADR	FIFO	7.000	Jul 20, 10	Mar 21, 11	319.17	248.20			70.97
	FIFO	32.000	Jul 20, 10	Apr 25, 11	1,470.03	1,134.62			335.41
BUNGE LIMITED	FIFO	7.000	Mar 30, 11	Oct 17, 11	400.91	506.80		-105.89	
	FIFO	8.000	Jul 27, 11	Oct 17, 11	458.17	571.04		-112.87	
CABLEVISION SYSTEMS CORP N.Y. GROUP CL A	FIFO	30.000	Jan 05, 11	Mar 21, 11	1,059.73	1,046.68			13.05
CAPITAL ONE FINCL CORP	FIFO	22.000	Sep 30, 10	Mar 21, 11	1,118.96	857.03			261.93
	FIFO	12.000	Sep 30, 10	Apr 25, 11	648.70	467.47			181.23

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Realized gains and losses (continued)

Short-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
CF INDUSTRIES HOLDINGS INC	FIFO	5 000	Aug 31, 10	Feb 08, 11	728 07	461 60			266 47
	FIFO	10 000	Sep 30, 10	Feb 08, 11	1,456 13	953 65			502 48
CITIGROUP INC	Adjustment	0 800	Apr 25, 11	May 09, 11	35 64	36 55		-0 91	
CONSTELLATION ENERGY GROUP INC (HOLDING CO)	FIFO	46 000	Jan 05, 11	Apr 25, 11	1,496 15	1,429 57			66 58
DELHAIZE GROUP SPON ADR	FIFO	10 000	Dec 15, 10	Jul 27, 11	719 88	724 40		-4 52	
DELL INC	FIFO	16 000	Sep 30, 10	Jun 21, 11	260 81	203 67			57 14
DOW CHEMICAL	FIFO	35 000	Feb 08, 11	Oct 07, 11	865 78	1,328 13		-462 35	
	FIFO	33 000	Feb 08, 11	Nov 18, 11	866 86	1,252 23		-385 37	
EATON CORP	FIFO	28 000	Dec 03, 10	Apr 25, 11	1,501 34	1,394 63			106 71
EDISON INTL	FIFO	1 000	Dec 03, 10	May 25, 11	39 40	37 90			1 50
	FIFO	28 000	Mar 30, 11	May 25, 11	1,103 17	1,029 82			73 35
ELECTRICITE DE FRANCE ADR	FIFO	159 000	Nov 09, 10	Feb 08, 11	1,326 03	1,400 07		-74 04	
ENERGIAS DE PORTUGAL S A SPON ADR	FIFO	28 000	Feb 08, 11	Jul 27, 11	966 82	1,093 97		-127 15	
FIFTH THIRD BANCORP	FIFO	78 000	Aug 31, 10	Mar 21, 11	1,081 29	853 00			228 29
HESS CORP	FIFO	17 000	Nov 09, 10	Aug 25, 11	937 44	1,186 72		-249 28	
	FIFO	15 000	Dec 03, 10	Aug 25, 11	827 15	1,117 03		-289 88	
HUNTINGTON INGALLS INDS INC	FIFO	2 000	Dec 03, 10	Jun 09, 11	74 56	73 19			1 37
	Adjustment	0 500	Feb 08, 11	Mar 31, 11	19 92	19 80			0 12
	FIFO	2 000	Feb 08, 11	Jun 09, 11	74 56	82 21		-7 65	
IMPERIAL TOBACCO GROUP PLC SPON ADR	FIFO	8 000	Feb 08, 11	Dec 20, 11	593 59	506 97			86 62
INTL BUSINESS MACH	FIFO	5 000	Jul 08, 10	Jan 05, 11	735 57	638 43			97 14
KDDI CORP ADR	FIFO	22 000	Mar 15, 10	Feb 08, 11	1,350 28	1,166 44			183 84
KIMBERLY CLARK CORP	FIFO	16 000	Dec 03, 10	May 25, 11	1,078 07	994 07			84 00
	FIFO	13 000	Mar 21, 11	May 25, 11	875 94	846 34			29 60

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Realized gains and losses (continued)

Short-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
KOHL'S CORP	FIFO	18 000	Sep 30, 10	Apr 25, 11	935.68	945.91		-10.23	34.99
	FIFO	20 000	Nov 09, 10	May 25, 11	1,081.80	1,046.81			
KONINKLIJKE DSM NV SPON ADR	FIFO	21 000	Nov 09, 10	Nov 04, 11	271.89	283.14		-11.25	
LLOYD'S BANKING GROUP PLC SPON ADR	FIFO	246 000	Jan 05, 11	Dec 20, 11	354.23	1,043.66		-689.43	
	FIFO	243 000	Mar 21, 11	Dec 20, 11	349.91	950.86		-600.95	
LOWE'S COMPANIES INC	FIFO	34 000	Jan 05, 11	Dec 20, 11	867.02	839.95			27.07
LYONDELLBASELL INDUSTRIES N V SHS - A - CL A	FIFO	9 000	May 25, 11	Nov 04, 11	314.60	314.60	-58.60		
MICROSOFT CORP	FIFO	29 000	Jul 08, 10	Feb 08, 11	817.63	709.29			108.34
	FIFO	6 000	Jul 08, 10	Mar 21, 11	153.21	146.75			6.46
	FIFO	32 000	Nov 09, 10	Mar 21, 11	817.09	863.83		-46.74	
MOTOROLA SOLUTIONS INC	FIFO	25 000	Mar 21, 11	Jul 27, 11	1,129.47	1,045.31			84.16
	FIFO	23 000	Apr 25, 11	Jul 27, 11	1,039.12	1,018.63			20.49
HARBORS INDUSTRIES LTD NEW (BERMUDA)	FIFO	34 000	Apr 25, 11	Aug 25, 11	579.44	1,075.10		-495.66	
	FIFO	1 000	Jul 27, 11	Aug 25, 11	17.04	26.90		-9.86	
NEWFIELD EXPLORATION COS	FIFO	15 000	Nov 09, 10	Jun 21, 11	964.94	972.10		-7.16	
NOVARTIS AG SPON ADR	FIFO	1 000	Sep 30, 10	Jun 21, 11	60.87	57.42			3.45
NVR INC	FIFO	1 000	Aug 25, 11	Nov 18, 11	630.24	613.29			16.95
PARKER HANNIFIN CORP	FIFO	5 000	Aug 31, 10	Mar 21, 11	450.08	297.81			152.27
	FIFO	6 000	Nov 09, 10	Mar 21, 11	540.09	480.56			59.53
	FIFO	14 000	Nov 09, 10	Jul 27, 11	1,174.85	1,121.30			53.55
RAYTHEON CO NEW	FIFO	21 000	Apr 25, 11	Aug 25, 11	866.55	1,025.86		-159.31	
RELIANCE STEEL & ALUMINIUM CO	FIFO	20 000	Mar 21, 11	Jul 27, 11	975.98	1,073.53		-97.55	
ROCHE HLDG LTD SPONS ADR SWITZ ADR	FIFO	24 000	Feb 08, 11	Dec 20, 11	1,010.38	885.05			125.33
ROYAL CARIBBEAN CRUISES LTD UBERIA ORD	FIFO	18 000	May 10, 10	Mar 21, 11	769.45	597.29			172.16

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Realized gains and losses (continued)

Short-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
SAFEWAY INC	FIFO	84 000	May 10, 10	Mar 21, 11	1,904 80	1,998 60		-93 80	49 86
	FIFO	43 000	Jun 07, 10	Mar 21, 11	975 07	925 21			200 51
SARA LEE CORP	FIFO	81 000	Jun 07, 10	Feb 08, 11	1,366 32	1,165 81			69 28
	FIFO	25 000	Jun 07, 10	Mar 21, 11	429 10	359 82			150 01
	FIFO	63 000	Jun 17, 10	Mar 21, 11	1,081 33	931 32			4 89
SMITHFIELD FOODS INC	FIFO	5 000	Mar 21, 11	Nov 18, 11	117 36	112 47			14 47
TELENOR ASA ADR	FIFO	23 000	Feb 08, 11	Mar 21, 11	1,111 10	1,096 63			-128 02
TESORO CORP	FIFO	44 000	May 25, 11	Aug 25, 11	923 05	1,051 07			
VALE SA-SP PREFERRED SPON ADR	FIFO	34 000	May 10, 10	Mar 21, 11	968 40	867 92			100 48
XSTRATA PLC ADR	FIFO	287 000	Jun 08, 10	Jan 05, 11	1,314 46	760 46			554 00
	FIFO	25 000	Apr 25, 11	Oct 07, 11	67 79	128 27		-60 48	
	FIFO	248 000	Apr 25, 11	Dec 20, 11	733 34	1,272 49		-539 15	
Total					\$63,458.83	\$65,665.75		-\$7,213.42	\$5,006.50
Net short-term capital gains and losses								-\$2,206.92	

Long-term capital gains and losses

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
ALLIANT SE ADR	FIFO	61 000	Nov 21, 07	Jan 05, 11	718 83	1,226 92		-508 09	
	FIFO	19 000	Jan 31, 08	Jan 05, 11	223 90	325 66		-101 76	
ALTRIA GROUP INC	FIFO	16 000	Apr 17, 07	Feb 08, 11	385 21	339 31			45 90
	FIFO	24 000	Mar 12, 08	Feb 08, 11	577 81	547 40			30 41
	FIFO	1 000	May 14, 08	Feb 08, 11	24 08	22 01			2 07
	FIFO	15 000	Jul 02, 08	Feb 08, 11	361 13	299 55			61 58
ARCHER DANIELS MIDLAND CO	FIFO	21 000	Sep 17, 09	Jun 21, 11	646 56	601 36			45 20
	FIFO	13 000	Jan 21, 10	Jun 21, 11	400 25	400 74		-0 49	
BAE SYSTEMS PLC SPON ADR	FIFO	42 000	Jan 04, 10	Aug 25, 11	708 94	983 64		-274 70	
	FIFO	2 000	Mar 15, 10	Aug 25, 11	33 76	45 54		-11 78	

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Realized gains and losses (continued)

Long-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
BARCLAYS PLC ADR	FIFO	49 000	Mar 15, 10	Oct 07, 11	809 77	1,115 64		-305 87	1,381 76
	FIFO	117 000	Nov 19, 08	Apr 25, 11	2,300 81	919 05			
	FIFO	20 000	Mar 15, 10	Apr 25, 11	393 30	420 88		-27 58	
BAYER A G SPON ADR	FIFO	6 000	Jan 09, 09	Feb 08, 11	453 11	357 94			95 17
	FIFO	10 000	Mar 10, 09	Feb 08, 11	755 18	470 28			284 90
	FIFO	2 000	Mar 10, 09	Mar 21, 11	151 08	94 06			57 02
	FIFO	12 000	Sep 01, 09	Mar 21, 11	906 45	714 63			191 82
BB&T CORP	FIFO	27 000	Apr 05, 10	Apr 25, 11	695 11	878 56		-183 45	
	FIFO	41 000	Apr 05, 10	May 25, 11	1,088 24	1,334 10		-245 86	
BP PLC SPON ADR	FIFO	3 000	Nov 19, 08	Mar 21, 11	136 79	132 17			4 62
	FIFO	16 000	Jan 09, 09	Mar 21, 11	729 53	757 46		-27 93	
BUNGE LIMITED	FIFO	16 000	Feb 27, 09	Oct 07, 11	900 07	746 63			153 44
	FIFO	1 000	Jun 25, 09	Oct 07, 11	56 25	60 22		-3 97	
	FIFO	14 000	Jun 25, 09	Oct 17, 11	801 80	843 01		-41 21	
COMCAST CORP NEW CL A	FIFO	25 000	Apr 05, 10	Nov 18, 11	534 83	471 27			63 56
	FIFO	28 000	Apr 05, 10	Dec 20, 11	656 44	527 82			128 62
	FIFO	54 000	May 10, 10	Dec 20, 11	1,266 00	981 76			284 24
CONOCOPHILLIPS	FIFO	25 000	Mar 12, 08	Dec 20, 11	1,737 94	1,972 37		-234 43	
	FIFO	16 000	Nov 06, 09	Dec 20, 11	1,112 28	832 24			280 04
DANSKE BAN A/S SPON ADR	FIFO	61 000	Aug 28, 09	Feb 08, 11	776 33	832 37		-56 04	
	FIFO	8 000	Aug 28, 09	Aug 25, 11	53 74	109 16		-55 42	
	FIFO	75 000	Oct 01, 09	Aug 25, 11	503 84	980 25		-476 41	
DELL INC	FIFO	84 000	Feb 01, 10	Jun 21, 11	1,369 27	1,109 64			259 63
	FIFO	54 000	Sep 30, 10	Nov 18, 11	814 62	687 39			127 23
DEVON ENERGY CORP NEW	FIFO	10 000	Oct 31, 08	Dec 20, 11	614 03	828 46		-214 43	
	FIFO	1 000	Mar 13, 09	Dec 20, 11	61 40	45 32			16 08
	FIFO	3 000	Mar 15, 10	Dec 20, 11	184 21	207 14		-22 93	
ELECTRICITE DE FRANCE ADR	FIFO	86 000	Nov 06, 09	Jan 05, 11	710 52	952 70		-242 18	
	FIFO	78 000	Dec 01, 09	Jan 05, 11	644 43	924 23		-279 80	

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Realized gains and losses (continued)

Long-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
ENSCO INTL LTD SPON ADR	FIFO	23 000	Feb 01, 10	Jul 27, 11	1,207.47	920.13			287.34
ESPRIT HOLDINGS LTD SPON ADR	FIFO	69 000	Dec 01, 09	Oct 07, 11	174.70	952.20		-777.50	
	FIFO	76 000	Mar 15, 10	Oct 07, 11	192.42	1,143.69		-951.27	
GAP INC	FIFO	43 000	Mar 15, 10	Aug 25, 11	693.16	985.10		-291.94	
	FIFO	44 000	May 10, 10	Aug 25, 11	709.29	1,042.96		-333.67	
	FIFO	34 000	Jun 07, 10	Aug 25, 11	548.08	714.39		-166.31	
GARMIN LTD SHS CHF	FIFO	34 000	Feb 01, 10	Apr 25, 11	1,166.92	1,104.29			62.63
	FIFO	25 000	May 10, 10	May 25, 11	829.24	870.54		-41.30	
HUNTINGTON INGALLS INDS INC	FIFO	3 000	Aug 28, 09	Jun 09, 11	111.84	85.54			26.30
IMPERIAL TOBACCO GROUP PLC SPON ADR	FIFO	12 000	Nov 09, 10	Nov 18, 11	862.30	780.24			82.06
	FIFO	3 000	Nov 09, 10	Dec 20, 11	222.59	195.06			27.53
INGERSOLL-RAND PLC	FIFO	29 000	Jun 25, 09	Nov 18, 11	888.37	629.61			258.76
MARATHON OIL CORP	FIFO	11 000	Jul 08, 10	Nov 15, 11	306.92	215.69			91.23
MARATHON PETROLEUM CO	FIFO	5 000	Jul 08, 10	Nov 15, 11	186.42	127.41			59.01
MITSUBISHI CORP SPONS ADR ADR	FIFO	10 000	Jan 04, 10	May 25, 11	495.09	509.95		-14.86	
	FIFO	7 000	Jan 05, 10	May 25, 11	346.56	365.23		-18.67	
	FIFO	10 000	Jan 05, 10	Aug 25, 11	447.49	521.76		-74.27	
	FIFO	5 000	Mar 15, 10	Aug 25, 11	223.74	258.95		-35.21	
MORGAN STANLEY	FIFO	33 000	Jun 26, 08	May 25, 11	778.15	1,236.77		-458.62	
MOTOROLA MOBILITY HOLDINGS	FIFO	0.499	Oct 14, 08	Jan 04, 11	16.57	9.72			6.85
	FIFO	18 000	Oct 14, 08	Jan 10, 11	578.88	350.31			228.57
MOTOROLA SOLUTIONS INC	FIFO	21 000	Oct 14, 08	Jan 10, 11	807.89	491.02			316.87
NEWS CORP INC DELA CL A	FIFO	51 000	Feb 03, 09	Apr 25, 11	895.74	338.26			557.48
	FIFO	57 000	Aug 28, 09	Apr 25, 11	1,001.12	622.42			378.70
	FIFO	43 000	Aug 28, 09	Aug 25, 11	719.10	469.54			249.56
	FIFO	41 000	Aug 28, 09	Oct 07, 11	665.35	447.71			217.64

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Realized gains and losses (continued)

Long-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
NISOURCE INC	FIFO	67 000	Aug 28, 09	Jun 21, 11	1,309.97	896.53			413.44
NORTHROP GRUMMAN CORP	FIFO	14 000	Aug 28, 09	Nov 18, 11	797.89	621.37			176.52
NOVARTIS AG SPON ADR	FIFO	18 000	Mar 15, 10	Jun 21, 11	1,095.57	987.81			107.76
	FIFO	20 000	Sep 30, 10	Nov 18, 11	1,097.94	1,148.33		-50.39	
QAO GAZPROM LEVEL 1 ADR PROGRAM (RUSSIA) SPON ADR	FIFO	51 000	Nov 06, 09	Aug 25, 11	600.76	600.76	-23.23		
OLD MUTUAL PLC ADR ADR	FIFO	66 000	Nov 06, 09	Feb 08, 11	1,114.66	944.02			170.64
ORIX CORP SPON ADR	FIFO	22 000	Jul 31, 09	Feb 08, 11	1,170.84	705.99			464.85
RAYTHEON CO NEW	FIFO	18 000	Jul 08, 10	Aug 25, 11	742.76	890.09		-147.33	
RIO TINTO PLC SPON ADR	FIFO	11 000	Jan 04, 10	Nov 15, 11	612.73	615.21		-2.48	
	FIFO	13 000	Jan 04, 10	Nov 18, 11	675.83	727.06		-51.23	
	FIFO	2 000	Mar 15, 10	Nov 18, 11	103.97	111.01		-7.04	
ROYAL DUTCH SHELL PLC CL A SPON ADR	FIFO	13 000	May 30, 08	Jan 05, 11	864.81	1,107.21		-242.40	
	FIFO	14 000	May 30, 08	May 25, 11	965.14	1,192.38		-227.24	
	FIFO	1 000	Jun 26, 08	May 25, 11	68.94	80.12		-11.18	
SANOFI SPOT ADR	FIFO	12 000	Aug 31, 05	Nov 18, 11	404.10	512.25		-108.15	
	FIFO	22 000	Nov 04, 05	Nov 18, 11	740.85	874.10		-133.25	
SHARP CORP UNSPONSORED ADR	FIFO	8 000	Oct 05, 06	Aug 25, 11	60.96	137.86		-76.90	
	FIFO	15 000	Jun 06, 07	Aug 25, 11	114.30	297.75		-183.45	
	FIFO	43 000	May 14, 08	Aug 25, 11	327.65	732.95		-405.30	
SMITHFIELD FOODS INC	FIFO	51 000	May 10, 10	Nov 18, 11	1,197.08	935.19			261.89
SPDR DOW JONES GLOBAL REAL EST ETF	FIFO	19 000	Feb 01, 10	Aug 25, 11	678.44	641.25			37.19
SUNCOR ENERGY INC NEW CAD	FIFO	16 000	Feb 11, 08	Mar 21, 11	713.63	560.75			152.88
	FIFO	8 000	Sep 26, 08	Mar 21, 11	356.82	217.18			139.64
	FIFO	28 000	Sep 26, 08	Apr 25, 11	1,257.47	760.15			497.32
TE CONNECTIVITY LTD CHF	FIFO	40 000	Jun 04, 09	Mar 21, 11	1,344.35	794.91			549.44
	FIFO	2 000	Jun 04, 09	May 25, 11	70.98	39.75			31.23

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Realized gains and losses (continued)

Long-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
TIME WARNER CABLE INC	FIFO	36 000	Jul 31, 09	May 25, 11	1,277 63	776 60			501 03
	FIFO	1 000	Dec 16, 04	Jun 21, 11	75 54	71 64			3 90
	FIFO	4 000	Feb 01, 05	Jun 21, 11	302 15	225 37			76 78
	FIFO	8 000	Mar 22, 05	Jun 21, 11	604 29	448 11			156 18
	FIFO	1 000	Sep 26, 08	Jun 21, 11	75 54	36 04			39 50
TIME WARNER INC NEW	FIFO	4 000	Dec 16, 04	Mar 21, 11	141 01	203 42		-62 41	
	FIFO	19 000	Feb 01, 05	Mar 21, 11	669 81	759 92		-90 11	
	FIFO	15 000	Mar 22, 05	Mar 21, 11	528 80	596 47		-67 67	
	FIFO	19 000	Mar 22, 05	May 25, 11	680 06	755 53		-75 47	
	FIFO	23 000	Sep 26, 08	May 25, 11	823 22	588 51			234 71
VIVENDI SA ADR	FIFO	39 000	Aug 28, 09	Feb 08, 11	1,119 36	1,113 84			5 52
	FIFO	5 000	Oct 01, 09	Feb 08, 11	143 51	154 75		-11 24	
	FIFO	23 000	Oct 01, 09	Jul 27, 11	560 27	711 85		-151 58	
	FIFO	18 000	Mar 15, 10	Jul 27, 11	438 47	477 72		-39 25	
VODAFONE GROUP PLC NEW SPON ADR	FIFO	16 000	Oct 27, 05	Jan 31, 11	452 79	461 04		-8 25	
	FIFO	28 000	Oct 27, 05	Aug 25, 11	744 39	806 81		-62 42	
WELLS FARGO & CO NEW	FIFO	15 000	Feb 01, 10	Apr 25, 11	428 84	433 37		-4 53	
	FIFO	36 000	Feb 01, 10	May 25, 11	989 98	1,040 09		-50 11	
	FIFO	53 000	Mar 15, 10	May 25, 11	1,457 47	1,566 39		-108 92	
XL GROUP PLC SHS	FIFO	20 000	Jul 31, 09	Jan 31, 11	459 03	282 31			176 72
	FIFO	54 000	Jul 31, 09	Mar 21, 11	1,209 50	762 24			447 26
XSTRATA PLC ADR	FIFO	30 000	Dec 01, 09	Jan 05, 11	137 40	116 46			20 94
	FIFO	129 000	Jun 08, 10	Oct 07, 11	349 78	341 81			7 97
	FIFO	226 000	Jun 17, 10	Oct 07, 11	612 78	679 24		-66 46	
Total					\$73,143.30	\$71,028.88		-\$8,922.71	\$11,037.13
Net long-term capital gains or losses									\$2,114.42
Net capital gains/losses:								-\$92.50	

Realized gains and losses

Estimated 2011 gains and losses for transactions with trade dates through 12/30/11 have been incorporated into this statement. Please note that gain or loss recognized on the sale or redemption of certain Structured Products, like Contingent Debt Securities, may be ordinary, and not capital, gain or loss. Please check with your tax advisor. To calculate gains and losses, we liquidate the oldest security lot first. This is known as the first-in, first-out or FIFO accounting method. We use this method unless you specified which tax lot to close when you placed your order. This is known as a versus purchases or VSP order.

See important information about your statement on the last page of this statement for more information. We may not adjust gains and losses for all capital changes. Cost basis for coupon tax-exempt municipal securities, include securities subject to AMT, has been adjusted for mandatory amortization of bond premium. Estimates in the Unclassified section can not be classified as short term or long term because information is missing, or the product is one in which the gain/loss calculation is not provided.

Short-term capital gains and losses

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
ALLIANZ SE ADR	FIFO	243 000	Jun 08, 11	Jul 21, 11	3,198 44	3,238 19		-39 75	

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Realized gains and losses (continued)

Short-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
ALTRIA GROUP INC	FIFO	15,000	Jul 20, 10	Jun 30, 11	393.00	321.71			71.29
AMERISOURCEBERGEN CORP	FIFO	45,000	Jun 29, 10	Mar 15, 11	1,635.11	1,434.99			200.12
APERAM NY REGISTRY SHARES	Adjustment								
	FIFO	0.050	Sep 14, 10	Feb 01, 11	2.04	1.71			0.33
	FIFO	3,000	Sep 14, 10	Feb 09, 11	121.52	102.39			19.13
APPLE INC	FIFO	3,000	Nov 29, 10	Sep 27, 11	1,215.60	940.07			275.53
	FIFO	2,000	Nov 29, 10	Sep 29, 11	780.82	626.71			154.11
	FIFO	1,000	Nov 29, 10	Oct 07, 11	371.73	313.35			58.38
ARCELORMITTAL SA NY REG	FIFO	61,000	Sep 14, 10	Aug 03, 11	1,723.46	1,891.51		-168.05	
	FIFO	19,000	Jun 30, 11	Aug 03, 11	536.82	658.44		-121.62	
ASML HOLDING NV NY REG	FIFO	17,000	Jul 06, 10	Jun 15, 11	613.95	493.32			120.63
AU OPTRONICS CORP ADS SPON ADR	FIFO	148,000	Sep 24, 10	Feb 02, 11	1,452.10	1,451.66			0.44
BANCO SANTANDER S A SPON ADR	FIFO	243,000	May 27, 11	Sep 06, 11	1,949.43	2,775.98		-826.55	
	FIFO	87,000	Jun 30, 11	Sep 06, 11	697.95	1,004.55		-306.60	
	FIFO	36,000	Jul 20, 11	Sep 06, 11	288.80	393.34		-104.54	
BANK OF NEW YORK MELLON CORP	FIFO	9,000	Nov 09, 10	Jun 24, 11	223.97	250.83		-26.86	
	FIFO	15,000	Nov 09, 10	Jun 27, 11	372.52	418.05		-45.53	
	FIFO	8,000	Nov 09, 10	Jun 28, 11	194.75	222.96		-28.21	
	FIFO	6,000	Nov 09, 10	Jun 28, 11	146.92	167.22		-20.30	
	FIFO	10,000	Nov 09, 10	Jun 29, 11	250.26	278.70		-28.44	
CANADIAN OIL SANDS LTD CAD	FIFO	42,000	Jan 19, 11	Apr 28, 11	1,405.29	1,138.15			267.14
CAPITAL ONE FINCL CORP	FIFO	35,000	Jan 05, 11	Dec 21, 11	1,459.82	1,573.41		-113.59	
	FIFO	10,000	Jan 06, 11	Dec 21, 11	417.09	454.01		-36.92	
	FIFO	15,000	Jan 06, 11	Dec 22, 11	538.64	681.01		-42.37	
	FIFO	11,000	Jul 14, 11	Dec 22, 11	468.33	546.80		-78.47	
CENOVUS ENERGY INC CAD	FIFO	101,000	Feb 03, 10	Jan 19, 11	3,227.52	2,523.03			704.49
CITIGROUP INC	Adjustment	0.400	Apr 29, 11	May 09, 11	17.82	15.23			2.59

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Realized gains and losses (continued)

Short-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
EOG RESOURCES INC	FIFO	4 000	Jun 30, 11	Sep 09, 11	343.27	416.42		-73.15	
	FIFO	10 000	Jun 30, 11	Oct 07, 11	760.21	1,041.07		-280.86	
	FIFO	17 000	Jun 30, 11	Oct 11, 11	1,335.22	1,769.80		-434.58	
FS NETWORKS INC	FIFO	8 000	May 27, 11	Dec 22, 11	840.34	891.00		-50.66	
	FIFO	1 000	May 31, 11	Dec 22, 11	105.04	112.68		-7.64	
GOOGLE INC CL A	FIFO	1 000	Oct 18, 10	Oct 07, 11	516.54	607.19		-90.65	
HEIDELBERGCEMENT AG SHS ORD EUR	FIFO	17 000	Jul 21, 11	Oct 14, 11	713.95	1,023.10		-309.15	
HELMERICH & PAYNE INC	FIFO	2 000	Nov 16, 10	Mar 30, 11	135.46	89.65			45.81
	FIFO	6 000	Nov 16, 10	Mar 31, 11	409.87	268.95			140.92
HESS CORP	FIFO	3 000	Aug 04, 10	Feb 28, 11	259.46	168.70			90.76
HEWLETT PACKARD CO	FIFO	14 000	Aug 09, 10	Apr 29, 11	563.75	610.57		-46.82	
ITOCHU CORP ADR JAPAN ADR	FIFO	39 000	May 13, 11	Sep 22, 11	802.29	812.67		-10.38	
KRAFT FOODS INC CL A	FIFO	76 000	Aug 04, 10	Feb 02, 11	2,322.45	2,243.79			78.66
MAN GROUP PLC ADR	FIFO	62 000	Jun 18, 10	May 03, 11	260.15	234.62			25.53
	FIFO	230 000	Jun 18, 10	May 04, 11	972.05	870.37			101.68
	FIFO	44 000	Jun 21, 10	May 04, 11	185.96	170.60			15.36
	FIFO	104 000	Jun 22, 10	May 04, 11	439.54	408.19			31.35
	FIFO	147 000	Jun 23, 10	May 04, 11	621.27	572.84			48.43
	FIFO	34 000	Nov 09, 10	May 04, 11	143.69	168.38		-24.69	
	FIFO	47 000	Nov 09, 10	May 05, 11	192.48	232.76		-40.28	
	FIFO	3 000	Nov 09, 10	Oct 06, 11	7.25	14.86		-7.61	
MDU RESOURCES GROUP INC	FIFO	15 000	Nov 10, 10	Jun 08, 11	332.56	307.44			25.12
	FIFO	9 000	Nov 11, 10	Jun 08, 11	199.54	184.44			15.10
	FIFO	9 000	Nov 12, 10	Jun 08, 11	199.54	185.02			14.52
METLIFE IIIC	FIFO	4 000	Feb 24, 11	Aug 31, 11	135.09	183.53		-48.44	
	FIFO	17 000	Feb 24, 11	Aug 31, 11	574.13	780.35		-206.22	
METRO AG (GERMANY) EUR	FIFO	4 000	Jun 02, 10	Mar 01, 11	292.26	210.31			81.95
	FIFO	12 000	Jun 03, 10	Mar 01, 11	876.78	641.37			235.41

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Realized gains and losses (continued)

Short-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
NOVARTIS AG SPON ADR	FIFO	33 000	Jun 04, 10	Mar 01, 11	2,411.15	1,702.79			708.36
	FIFO	18 000	Oct 18, 10	Jun 24, 11	1,070.99	1,074.51		-3.52	
	FIFO	13 000	Oct 18, 10	Jul 11, 11	796.56	776.03			20.53
ORICA LTD ORD AUD	FIFO	9 000	Nov 19, 10	Aug 15, 11	235.79	226.53			9.26
	FIFO	10 000	Nov 22, 10	Aug 15, 11	261.99	257.33			4.66
	FIFO	5 000	Nov 23, 10	Aug 15, 11	131.00	127.63			3.37
	FIFO	9 000	Nov 23, 10	Aug 16, 11	231.36	229.72			1.64
	FIFO	14 000	Nov 24, 10	Aug 16, 11	359.89	351.60		-4.62	8.29
	FIFO	29 000	Nov 24, 10	Aug 18, 11	723.71	728.33		-7.13	
	FIFO	5 000	Nov 24, 10	Aug 19, 11	118.44	125.57		-14.99	
	FIFO	11 000	Nov 26, 10	Aug 19, 11	260.58	275.57		-0.87	
	FIFO	3 000	Nov 30, 10	Aug 19, 11	71.07	71.94			
OWENS CORNING NEW	FIFO	14 000	Jun 28, 10	Jun 08, 11	512.30	451.29			61.01
	FIFO	2 000	Jun 30, 10	Jun 08, 11	73.19	61.64			11.55
	FIFO	14 000	Jun 30, 10	Jun 28, 11	516.96	431.48			85.48
PETROMINERALS LTD CAD	FIFO	14 000	Jul 13, 10	Apr 29, 11	478.18	330.09			148.09
	FIFO	8 000	Jul 15, 10	Apr 29, 11	273.24	191.61			81.63
	FIFO	15 000	Jul 21, 10	Apr 29, 11	512.33	404.31			108.02
REPUBLIC SERVICES INC	FIFO	21 000	Feb 28, 11	Aug 08, 11	535.55	621.81		-86.26	
RESEARCH IN MOTION LTD CAD	FIFO	53 000	Oct 29, 10	Jun 17, 11	1,450.78	3,033.43		-1,582.65	
RIO TINTO PLC SPON ADR	FIFO	12 000	May 27, 10	May 13, 11	793.01	556.25			236.76
SGS SA ADR UNSPONSORED	FIFO	29 000	Jan 19, 11	Sep 29, 11	462.85	485.99		-23.14	
	FIFO	36 000	Jul 21, 11	Sep 29, 11	574.58	673.76		-99.18	
SONY FINL HLDGS INC ADR	FIFO	69 000	Mar 16, 11	Aug 10, 11	1,168.21	1,357.30		-189.09	
	FIFO	15 000	Mar 16, 11	Oct 20, 11	232.34	295.06		-62.72	
	FIFO	46 000	Mar 17, 11	Oct 20, 11	712.52	937.65		-225.13	
	FIFO	10 000	Mar 22, 11	Oct 20, 11	154.90	198.72		-43.82	
SUMITOMO MITSUI FINANCIAL SPON ADR	FIFO	81 000	Sep 22, 11	Nov 29, 11	427.01	425.93			1.08

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Realized gains and losses (continued)

Short-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
TEXTRON INC	FIFO	4 000	Jul 20, 10	Mar 17, 11	101.82	72.29			29.53
	FIFO	23 000	Jul 20, 10	Mar 18, 11	587.36	415.68			171.68
	FIFO	9 000	Jul 20, 10	Mar 21, 11	237.12	162.66			74.46
	FIFO	17 000	Nov 18, 10	Mar 21, 11	447.88	365.24			82.64
	FIFO	22 000	Jun 30, 11	Oct 25, 11	423.72	518.33		-94.61	
Total					\$55,692.22	\$57,076.06		-\$6,056.66	\$4,672.82
Net short-term capital gains and losses								-\$1,383.84	

Long-term capital gains and losses

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
ACCENTURE PLC IRELAND CL A	FIFO	31 000	Mar 12, 10	Jun 21, 11	1,697.37	1,310.67			386.70
	FIFO	44 000	Mar 12, 10	Sep 14, 11	2,235.00	1,860.31			374.69
	FIFO	7 000	Mar 12, 10	Sep 15, 11	364.98	295.96			69.02
AFLAC INC	FIFO	30 000	Mar 04, 08	Jan 05, 11	1,697.31	1,865.21		-167.90	
	FIFO	5 000	Mar 05, 08	Jan 05, 11	282.88	315.81		-32.93	
	FIFO	8 000	Mar 07, 08	Jan 05, 11	452.62	493.77		-41.15	
	FIFO	35 000	Jul 22, 09	Jan 05, 11	1,980.19	1,177.61			802.58
ALTRIA GROUP INC	FIFO	59 000	Jul 17, 09	Apr 28, 11	1,569.36	1,020.52			548.84
	FIFO	54 000	Jul 17, 09	Jun 24, 11	1,444.27	934.03			510.24
	FIFO	17 000	Jul 22, 09	Jun 28, 11	445.31	293.87			151.44
	FIFO	41 000	Jul 22, 09	Jun 30, 11	1,074.21	708.74			365.47
	FIFO	26 000	Nov 06, 09	Jun 30, 11	681.21	481.18			200.03
AMER ELECTRIC POWER CO	FIFO	82 000	Mar 12, 10	May 11, 11	3,012.36	2,800.16			212.20
ASAHI GLASS ADR *FOREIGN SECURITY JAPAN ADR	FIFO	74 000	Apr 01, 10	Jun 28, 11	825.45	862.59		-37.14	
	FIFO	2 000	Apr 05, 10	Jun 28, 11	22.31	23.45		-1.14	

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Realized gains and losses (continued)

Long-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
ASML HOLDING NV NY REG SHS NEW	FIFO	10 000	Jul 06, 10	Oct 14, 11	398 05	290 19			107 86
	FIFO	11 000	Jul 06, 10	Dec 19, 11	434 22	319 21			115 01
AUTODESK INC	FIFO	9 000	Aug 17, 09	May 13, 11	412 22	216 51			195 71
	FIFO	6 000	Aug 18, 09	May 13, 11	274 82	144 99			129 83
	FIFO	11 000	Sep 14, 09	May 13, 11	503 83	263 19			240 64
	FIFO	13 000	Sep 14, 09	May 16, 11	585 76	311 04			274 72
	FIFO	6 000	Sep 14, 09	May 17, 11	263 31	143 56			119 75
	FIFO	5 000	Sep 14, 09	May 18, 11	219 62	119 63			99 99
	FIFO	4 000	Sep 14, 09	May 19, 11	178 27	95 71			82 56
	FIFO	9 000	Sep 14, 09	May 20, 11	384 22	215 34			168 88
	FIFO	11 000	Sep 29, 09	May 20, 11	469 60	266 35			203 25
	FIFO	4 000	Sep 29, 09	May 23, 11	166 96	96 85			70 11
BARCLAYS PLC ADR	FIFO	65 000	Nov 06, 09	Feb 24, 11	1,314 66	1,461 81		-147 15	
	FIFO	25 000	Nov 27, 09	Feb 24, 11	505 64	497 88			7 76
	FIFO	69 000	Dec 09, 09	Feb 24, 11	1,395 56	1,246 63			148 93
BNP PARIBAS SA ADR	FIFO	3 000	Jul 22, 08	Jun 24, 11	106 80	150 08		-43 28	
	FIFO	11 000	Dec 10, 08	Jun 24, 11	391 59	324 46			67 13
	FIFO	12 000	Dec 10, 08	Jul 11, 11	389 39	353 96			35 43
	FIFO	13 000	Dec 17, 08	Jul 11, 11	421 84	343 73			78 11
	FIFO	10 000	Jan 14, 09	Jul 11, 11	324 50	208 69			115 81
	FIFO	16 000	Jan 21, 09	Jul 11, 11	519 18	258 03			261 15
	FIFO	20 000	Mar 24, 09	Jul 11, 11	648 99	440 76			208 23
CARNIVAL CORP NEW (PAIRED STOCK)	FIFO	36 000	Feb 18, 10	Jul 12, 11	1,297 13	1,216 15			80 98
	FIFO	18 000	Feb 18, 10	Jul 20, 11	638 47	608 07			30 40
	FIFO	10 000	Feb 18, 10	Aug 09, 11	309 83	337 82		-27 99	
	FIFO	27 000	Feb 18, 10	Aug 09, 11	836 55	917 12		-80 57	
	FIFO	17 000	Jul 20, 10	Aug 09, 11	526 71	534 27		-7 56	

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Realized gains and losses (continued)

Long-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
COMCAST CORP NEW CL A	FIFO	36 000	Oct 05, 07	Feb 02, 11	828 38	870.00		-41 62	
	FIFO	44 000	Oct 05, 07	Jun 30, 11	1,113 24	1,063 34			49 90
	FIFO	6 000	Mar 04, 08	Jun 30, 11	151.80	119 67			32 13
	FIFO	54 000	Mar 04, 08	Nov 01, 11	1,245 58	1,076 99			168 59
	FIFO	28 000	Mar 06, 08	Nov 01, 11	645 85	554 95			90 90
	FIFO	21 000	Mar 07, 08	Nov 01, 11	484.40	413 22			71 18
	FIFO	8 000	Jul 30, 09	Nov 01, 11	184 53	120 38			64 15
	FIFO	26 000	Jul 20, 10	Nov 01, 11	599 72	487 34			112 38
COVIDIEN PLC	FIFO	27 000	May 16, 08	Nov 10, 11	1,257 07	1,344 47		-87 40	
FLSMIDTH & CO A/S SPON ADR	FIFO	80 000	Oct 20, 10	Dec 09, 11	481 83	604 65		-122.82	
FRESENIUS MEDICAL CARE AG & CO KGAA SPON ADR	FIFO	5 000	Jun 11, 10	Sep 29, 11	339.25	266 98			72 27
	FIFO	9 000	Jun 11, 10	Oct 07, 11	589 38	480 55			108 83
	FIFO	11 000	Jun 11, 10	Nov 10, 11	757 61	587 35			170 26
GOLDMAN SACHS GROUP INC	FIFO	4 000	Mar 12, 10	Mar 15, 11	624 17	702 65		-78 48	
	FIFO	15 000	Mar 12, 10	Dec 19, 11	1,319.78	2,634 92		-1,315 14	
	FIFO	3 000	Jul 20, 10	Dec 19, 11	263 95	447 95		-184 00	
	FIFO	2 000	Jul 20, 10	Dec 20, 11	179 83	298 63		-118 80	
	FIFO	4 000	Nov 30, 10	Dec 20, 11	359 65	632 13		-272 48	
HEIDELBERGCEMENT AG SHS ORD EUR	FIFO	13.000	Dec 09, 09	Feb 22, 11	932 52	904 09			28.43
	FIFO	10 000	Dec 09, 09	Oct 07, 11	356 99	695 46		-338 47	
	FIFO	10.000	Dec 09, 09	Oct 14, 11	419.97	695.45		-275.48	
	FIFO	9 000	Jan 29, 10	Oct 14, 11	377 98	547 24		-169 26	
	FIFO	6 000	Feb 18, 10	Oct 14, 11	251.98	331 36		-79 38	
	FIFO	10 000	Mar 29, 10	Oct 14, 11	419 97	560 00		-140 03	
HELMERICH & PAYNE INC	FIFO	8 000	Nov 16, 10	Dec 21, 11	458 98	358.61			100 37
HESS CORP	FIFO	7 000	Nov 11, 08	Feb 02, 11	589 40	399 85			189 55
	FIFO	8 000	Jan 13, 09	Feb 02, 11	673 60	428 90			244 70

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Realized gains and losses (continued)

Long-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
	FIFO	2 000	Jan 13, 09	Feb 28, 11	172.97	107.22			65.75
	FIFO	5 000	Jan 14, 09	Feb 28, 11	432.43	255.90			176.53
	FIFO	10 000	Jan 15, 09	Feb 28, 11	864.86	511.19			353.67
	FIFO	11 000	Jul 22, 09	Feb 28, 11	951.35	572.22			379.13
	FIFO	15 000	Sep 14, 09	Feb 28, 11	1,297.29	794.99			502.30
HEWLETT PACKARD CO	FIFO	66 000	Jul 30, 09	Apr 28, 11	2,688.34	2,843.49		-155.15	
	FIFO	11 000	Aug 11, 09	Apr 28, 11	448.06	478.00		-29.94	
	FIFO	14 000	Aug 20, 09	Apr 28, 11	570.25	612.13		-41.88	
	FIFO	2 000	Sep 14, 09	Apr 28, 11	81.46	91.13		-9.67	
	FIFO	11 000	Sep 14, 09	Apr 29, 11	442.94	501.20		-58.26	
HON HAI PRECISION INDUSTRY GDR REG S TWD	FIFO	0 800	Jul 21, 10	Aug 29, 11	3.90	4.75		-0.85	
JAMES HARDIE INDUSTRIES SE SPON ADR	FIFO	20 000	Aug 11, 09	Jan 12, 11	652.44	424.03			228.41
	FIFO	50 000	Aug 11, 09	Jan 13, 11	1,650.63	1,060.07			590.56
	FIFO	9 000	Aug 11, 09	Jan 14, 11	290.59	190.81			99.78
LLOYDS BANKING GROUP PLC SPON ADR	FIFO	45 000	Jul 22, 10	Oct 14, 11	92.84	177.46		-84.62	
LOWES COMPANIES INC	FIFO	26 000	Dec 09, 09	Feb 02, 11	633.66	590.65			43.01
	FIFO	56 000	Dec 09, 09	May 27, 11	1,362.42	1,272.17			90.25
MITSUBISHI CORP SPONS ADR ADR	FIFO	28 000	Oct 10, 08	Mar 01, 11	1,556.77	846.94			709.83
	FIFO	28 000	Oct 10, 08	May 13, 11	1,425.91	846.94			578.97
	FIFO	1 000	Jan 21, 09	May 13, 11	50.93	27.53			23.40
	FIFO	11 000	Jan 21, 09	May 27, 11	549.87	302.83			247.04
	FIFO	5 000	Jan 21, 09	Jun 15, 11	241.71	137.65			104.06
	FIFO	8 000	Jul 22, 09	Jun 15, 11	386.72	306.24			80.48
	FIFO	15 000	Sep 14, 09	Jun 15, 11	725.12	637.50			87.62
	FIFO	9 000	Sep 29, 09	Jun 15, 11	435.07	365.40			69.67
	FIFO	26 000	Nov 06, 09	Jun 15, 11	1,256.87	1,142.75			114.12

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Realized gains and losses (continued)

Long-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
NASPER'S LTD SPON ADR	FIFO	3 000	Aug 19, 09	Mar 18, 11	150 87	89 08			61 79
	FIFO	27 000	Aug 19, 09	Mar 22, 11	1,414 34	801.72			612.62
	FIFO	5 000	Aug 20, 09	Mar 22, 11	261.91	151.76			110.15
	FIFO	15 000	Aug 21, 09	Mar 22, 11	785 74	474 01			311 73
	FIFO	17 000	Dec 09, 09	Mar 22, 11	890.51	654 77			235 74
NEW WORLD DEVELOPMENT LTD SPON ADR (HONG KONG)	FIFO	31 000	Sep 04, 08	May 31, 11	102 87	91.45			11.42
	FIFO	43 000	Sep 04, 08	Jun 01, 11	143 91	126 85			17.06
	FIFO	36 000	Sep 04, 08	Jun 02, 11	118 42	106 20			12.22
	FIFO	31 000	Sep 05, 08	Jun 02, 11	101 98	91 56			10.42
	FIFO	28 000	Sep 05, 08	Jun 03, 11	91 28	82 70			8.58
	FIFO	29 000	Sep 05, 08	Jun 08, 11	91 87	85 65			6 22
NISSAN MTR LTD SPONS ADR JAPAN ADR	FIFO	56 000	May 21, 09	Feb 08, 11	1,188 37	660 28			528 09
	FIFO	97 000	May 21, 09	May 02, 11	1,871 03	1,143 70			727 33
	FIFO	15 000	May 21, 09	May 03, 11	288 74	176 86			111 88
	FIFO	9 000	May 21, 09	May 05, 11	172 15	106 12			66 03
	FIFO	17 000	Jul 22, 09	May 05, 11	325 18	219 02			106.16
	FIFO	24 000	Jul 22, 09	May 06, 11	459 35	309 20			150 15
ORIX CORP SPON ADR	FIFO	3 000	Nov 18, 09	May 02, 11	146.51	98.70			47 81
	FIFO	8 000	Nov 19, 09	May 02, 11	390 68	260 98			129 70
	FIFO	14 000	Nov 19, 09	May 04, 11	671.62	456.71			214 91
	FIFO	27 000	Nov 19, 09	May 06, 11	1,308.23	880 80			427 43
OWENS CORNING NEW	FIFO	12 000	Jun 30, 10	Jul 20, 11	425 54	369 83			55 71
PRUDENTIAL PLC ADR UNITED KINGDOM	FIFO	48 000	Aug 11, 09	Aug 10, 11	902 23	764 17			138.06
	FIFO	32 000	Aug 11, 09	Aug 12, 11	659 52	509 44			150.08
REPUBLIC SERVICES INC	FIFO	35 000	Apr 30, 09	Aug 03, 11	974 60	731 74			242.86
	FIFO	8 000	May 04, 09	Aug 03, 11	222 77	181 93			40.84
	FIFO	8 000	May 04, 09	Aug 03, 11	223 02	181.93			41 09

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Realized gains and losses (continued)

Long-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
	FIFO	9,000	May 04, 09	Aug 04, 11	247.24	204.67			42.57
	FIFO	5,000	May 06, 09	Aug 04, 11	137.35	114.18			23.17
	FIFO	5,000	May 08, 09	Aug 04, 11	137.36	117.60			19.76
	FIFO	4,000	May 11, 09	Aug 04, 11	109.88	94.20			15.68
	FIFO	9,000	May 11, 09	Aug 05, 11	243.10	211.94			31.16
	FIFO	20,000	May 21, 09	Aug 05, 11	540.22	427.40			112.82
	FIFO	12,000	Mar 12, 10	Aug 05, 11	324.13	345.07		-20.94	
	FIFO	8,000	Mar 12, 10	Aug 08, 11	204.02	230.04		-26.02	
	FIFO	15,000	Jul 20, 10	Aug 08, 11	382.53	454.08		-71.55	
RIO TINTO PLC SPON ADR	FIFO	11,000	Aug 20, 08	May 13, 11	726.92	1,033.84		-306.92	
	FIFO	16,000	Sep 10, 08	May 13, 11	1,057.35	1,206.86		-149.51	
	FIFO	20,000	Oct 23, 08	May 13, 11	1,321.68	710.81			610.87
SAMPO OYJ ADR	FIFO	83,000	May 28, 10	Jun 08, 11	1,334.98	893.09			441.89
	FIFO	16,000	Jun 01, 10	Jun 08, 11	257.35	170.18			87.17
	FIFO	31,000	Jun 01, 10	Jun 15, 11	485.76	329.72			156.04
	FIFO	35,000	Jun 01, 10	Jun 24, 11	537.23	372.27			164.96
	FIFO	19,000	Jun 01, 10	Jul 01, 11	306.79	202.09			104.70
	FIFO	62,000	Jun 02, 10	Jul 01, 11	1,001.11	659.50			341.61
	FIFO	14,000	Jun 02, 10	Jul 05, 11	227.07	148.92			78.15
	FIFO	19,000	Jun 03, 10	Jul 05, 11	308.17	205.39			102.78
SGS SA ADR UNSPONSORED	FIFO	40,000	Oct 21, 09	Jul 01, 11	743.56	553.14			190.42
	FIFO	15,000	Oct 22, 09	Jul 01, 11	278.83	204.69			74.14
	FIFO	13,000	Oct 22, 09	Jul 05, 11	249.53	177.40			72.13
	FIFO	12,000	Oct 22, 09	Sep 13, 11	195.49	163.75			31.74
	FIFO	4,000	Oct 23, 09	Sep 13, 11	65.16	54.81			10.35
	FIFO	10,000	Oct 23, 09	Sep 14, 11	164.21	137.03			27.18
	FIFO	1,000	Oct 23, 09	Sep 15, 11	16.58	13.70			2.88
	FIFO	20,000	Oct 26, 09	Sep 15, 11	331.55	271.31			60.24
	FIFO	24,000	Oct 27, 09	Sep 15, 11	397.86	323.42			74.44
	FIFO	27,000	Oct 27, 09	Sep 29, 11	430.93	363.84			67.09

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Realized gains and losses (continued)

Long-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment (\$)	Loss (\$)	Gain (\$)
SUMITOMO MITSUI FINANCIAL SPON ADR	FIFO	41 000	Nov 06, 09	Sep 29, 11	654.39	552.27			102.12
	FIFO	6 000	Jul 05, 05	Nov 28, 11	31.88	81.70		-49.82	
	FIFO	53 000	Mar 04, 08	Nov 28, 11	281.61	744.20		-462.59	
	FIFO	2 000	Mar 04, 08	Nov 29, 11	10.54	28.08		-17.54	
	FIFO	33 000	Mar 05, 08	Nov 29, 11	173.97	460.58		-286.61	
	FIFO	160 000	May 01, 09	Nov 29, 11	843.47	1,130.85		-287.38	
	FIFO	8 000	May 04, 09	Nov 29, 11	42.17	60.00		-17.83	
	FIFO	107 000	Dec 09, 09	Nov 29, 11	564.07	665.67		-101.60	
	FIFO	41 000	Jan 21, 10	Nov 29, 11	216.14	271.17		-55.03	
	FIFO	112 000	Jan 22, 10	Nov 29, 11	590.43	742.59		-152.16	
TECK RESOURCES LTD CL B ORD CAD	FIFO	59 000	May 28, 10	Dec 01, 11	2,176.84	2,011.58			165.26
TELEPHOR ASA ADR	FIFO	6 000	Feb 12, 09	Sep 13, 11	274.33	112.11			162.22
	FIFO	1 000	Mar 24, 09	Sep 13, 11	45.72	17.24			28.48
TEKTRON INC	FIFO	44 000	Dec 10, 09	Feb 28, 11	1,190.73	866.29			324.44
	FIFO	54 000	Dec 10, 09	Mar 16, 11	1,357.47	1,063.18			294.29
	FIFO	18 000	Dec 10, 09	Mar 17, 11	458.17	354.39			103.78
	FIFO	20 000	Feb 01, 10	Mar 17, 11	509.08	408.00			101.08
TULLOW OIL PLC ADR	FIFO	260 000	Mar 10, 08	Jul 01, 11	2,578.55	1,721.45			857.10
	FIFO	59 000	Aug 20, 08	Jul 01, 11	585.13	421.59			163.54
	FIFO	1 000	Aug 20, 08	Jul 05, 11	10.38	7.15			3.23
	FIFO	2 000	May 28, 10	Jul 05, 11	20.76	16.35			4.41
	FIFO	23 000	Jun 01, 10	Jul 05, 11	238.71	192.03			46.68
	FIFO	31 000	Jun 02, 10	Jul 05, 11	321.75	261.45			60.30
	FIFO	22 000	Jun 02, 10	Jul 06, 11	229.01	185.54			43.47
UNITEDHEALTH GROUP INC	FIFO	9 000	Apr 15, 09	Jul 11, 11	459.18	222.85			236.33

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Realized gains and losses (continued)

Long-term capital gains and losses (continued)

Security description	Method	Quantity or face value	Purchase date	Sale date	Sale amount (\$)	Cost basis (\$)	Wash sale cost basis adjustment(\$)	Loss (\$)	Gain (\$)
VOLKSWAGEN A G REPSTG PREF DM 50 PAR PREFERRED SPON ADR	FIFO	19,000	Apr 07, 10	Dec 19, 11	567 70	359 92			207 78
Total					\$108,454.72	\$91,714.56		-\$6,196.04	\$22,936.20
Net long-term capital gains or losses									\$16,740.16
Net capital gains/losses:									\$15,356.32

The Ted Nash Long Life Foundation
2011 Form 990-PF
Attachment to Form 990-PF, Part II

74-2875627

Statement	#	Beginning of year		End of year	
		Shs	(a) Book Value	(b) Book Value	(c) Fair Market Value
Line 10(a) Investments - U.S. and State Government Obligations	2,000 US Treasury Note 5 125%		2,020 00	-	- *
	1,000 FHLMC 5.50%		1,041 00	1,037 00	1,027.00
	1,000 FHLMC 5 125%		1,037.00	-	- *
	2,000 US Treasury Note 3.875%		2,060 00	2,060 00	2,117 00
	2,000 US Treasury Note 4.75%		2,027.00	2,027.00	2,209.00
	3,000 US Treasury Note 2.75%		2,055 00	2,055 00	2,091 00
	3,000 FNMA NTS 4 50%		3,111 00	-	-
	2,000 Freddie Mac 1 625%		2,014.00	-	-
	5,000 FNMA 4 375%		1,086 00	5,320 00	5,146.00
	4,000 FNMA NTS 5 375%		4,306 00	4,306 00	4,833 00
Total, Line 10(a)			<u>20,757.00</u>	<u>16,805.00</u>	<u>17,423.00</u>

Statement	# Shs	Beginning of year		End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value	
Virtus Alpha Sector Rotation Fd	16,249	-	185,005	175,973	
Accenture PLC Ireland Cl A	82	-	4,453	4,365	
Allergan Inc	41	-	3,290	3,597	
Amazon Com Inc	60	6,899	-	-	
American Tower Corp Cl A	-	2,141	-	-	
Anadarko Petroleum Corp	-	5,904	-	-	
Apple Computer Inc	23	6,758	6,694	9,315	
Auto Zone Inc	4	-	1,202	1,300	
Baidu Inc Ad Repsntg Cl A Ord	63	3,027	5,596	7,338	
BHP Billiton PLC New Spon ADR	-	5,828	-	-	
Biogen Idec Inc	54	-	5,611	5,943	
Bristol Myers Squibb Co	108	-	3,585	3,806	
Broadcom Corp Cl A	-	5,285	-	-	
Check Point Software Tech Ltd	41	-	2,299	2,154	
Coach Inc	56	-	3,488	3,418	
Cognizant Tech Solutions Crp	17	-	1,107	1,093	
Cummins Inc	50	2,959	4,131	4,401	
Danaher Corp	88	3,891	3,829	4,140	
Dollar Tree Inc	7	-	578	582	
Dow Chemical	86	8,110	2,456	2,474	
Eaton Corp	81	2,047	3,807	3,526	
EOG Resources inc	-	4,781	-	-	
FedEx Corp	-	2,860	-	-	
Ford Motor Co Com	-	2,820	-	-	
FreePort McMoran Copper & Gold	-	2,954	-	-	
FS Networks Inc	-	1,235	-	-	
Genl Dynamics Corp	-	5,466	-	-	
Goldman Sachs Group Inc	-	6,530	-	-	

#	Beginning of year	End of year	
	(a) Book Value	(b) Book Value	(c) Fair Market Value
Shs			
Google Inc Cl A	10	6,049	6,459
Halliburton Co	176	8,194	6,074
Home Depot	83	3,370	3,489
Lauder Estee Cos Cl A	63	4,428	7,076
Lululemon Athletica Inc	11	545	513
McDonald's Corp	75	5,026	7,525
Mead Johnson Nutrition Co Com Stock	71	4,541	4,880
Monsanto Co	97	4,782	6,797
Natl OilWellVarco Inc	60	4,064	4,079
Nike Inc Cl B	82	5,813	7,902
Nordstrom Inc	71	2,557	-
Oracle Corp	-	7,470	-
O'Reilly Automotive Inc	40	2,448	3,198
Occidental Petroleum Crp	741	7,202	6,653
PNC Financial Services Group	-	-	-
PPG Industries Inc	28	2,036	2,338
Praxair Inc	73	5,735	7,804
Precision Castparts Corp	32	4,311	5,273
PriceLine Com Inc New	16	4,760	7,483
Qualcomm Inc	72	4,045	3,938
SalesForce Com Inc	-	-	-
Starbucks Corp	180	5,970	8,282
Starwood Hotels & Resorts	44	928	2,111
Tiffany & Co New	36	2,020	2,385
Time Warner Inc New	199	7,237	7,192
TJX Cos Inc New	160	7,669	10,328
Union Pacific Corp	67	4,192	7,098
US Bancorp Del	178	4,531	4,815
Visa Inc Cl A	72	6,225	7,310
Wells Fargo & Co	137	3,570	3,693
Wynn Resorts Ltd	60	7,140	6,629
Youku Inc Spon ADR	55	2,204	862
Yum Brands Inc	97	4,556	5,724
Wells Fargo & Co New 8% Prefrd CLBL	59	1,314	1,677
Amgen Inc	-	-	-
	12,995	-	-

	#	Beginning of year	End of year	
	Shs	(a) Book Value	(b) Book Value	(c) Fair Market Value
Anglogold Ashanti Ltd New Spon ADR	317	8,246	11,274	13,457
AON Corp	179	7,314	6,410	8,377
Apache Corp	119	8,896	8,141	10,779
Barrick Gold Corp	252	6,328	5,296	11,403
CA Inc	732	18,265	18,405	14,797
Canadina Natural Resources Ltd	226	7,566	7,566	8,446
Cisco	490	-	8,145	8,859
Citigroup Inc	292	5,797	10,563	7,683
CVS Caremark Corp	191	2,677	5,874	7,789
General Motors Co	199	4,909	6,875	4,034
Genworth Financial Inc CLA	673	12,239	12,239	4,408
Goldman Sachs Group Inc	65	2,887	9,404	5,878
Halliburton Co	83	1,460	1,460	2,864
Hartford Fincl Services Group, Inc.	528	15,173	19,509	8,580
Hess Corp	68	3,949	3,836	3,862
Ingersoll Rand Co CLA	180	6,042	6,042	5,485
JP Morgan Chase & Co	144	5,474	5,474	4,788
Kimberly Clark Corp	-	4,522	-	-
Kroger Company	-	4,395	-	-
Lincoln Natl Corp Ind	168	4,616	4,616	3,263
Lockheed Martin Corp	-	5,804	-	-
Loews Corp	207	9,381	6,992	7,794
Merk & Co In New Com	140	4,009	4,009	5,278
Metlife Inc	274	8,705	8,705	8,543
Microsoft Corp	271	4,076	7,131	7,035
Motorola Inc	133	21,624	2,908	6,157
Noble Energy Inc.	82	3,900	3,900	7,740
NRG Energy Inc New	179	7,737	7,568	3,243
Occidental Petroleum Corp	51	6,722	4,383	4,779
Paccar Inc	126	-	4,459	4,721
Pfizer Inc	735	14,015	12,675	15,906
Philip Morris Intl Inc	60	3,138	1,623	4,709
Pitney Bowes Inc.	158	13,958	5,867	2,929
Raytheon Co New	134	2,873	4,835	6,483
Sanofi-Aventis SA Spon ADR	356	13,260	13,260	13,008
Talisman Energy Inc	683	6,162	12,340	8,708

	#	Beginning of year		End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value	
	Shs				
Teva Pharmaceuticals Inc Ltd Irael/ADR	168	-	7,582	6,780	
Time Warner	215	6,790	6,790	7,770	
Union Pacific Corp	67	1,949	1,949	7,098	
Unum Group	348	7,562	7,562	7,332	
Viacom Inc. New Cl B	311	15,486	12,910	14,123	
Wells Fargo & Co New	320	7,498	9,244	8,819	
Abbott Labs	110	7,207	5,204	6,185	
Ace Ltd	82	6,410	4,169	5,750	
Aetna Inc	203	4,578	6,458	8,564	
Ameriprise Financial Inc	-	3,091	-	-	
Apache Corp	77	9,747	7,518	6,975	
Applied Materials Inc	720	7,523	8,897	7,711	
Archer Daniels Midland Co	272	8,162	8,356	7,779	
Baker Hughes Inc	96	-	5,050	4,669	
Bank of New York Mellon Corp	250	5,834	6,809	4,977	
Baxter Intl Inc	120	8,932	6,737	5,938	
Chevron Corp	64	4,493	4,493	6,810	
Cooper Industries PLC New Cl A	106	3,963	3,963	5,740	
Corning Inc	375	7,511	6,958	4,868	
CVS Corp	204	7,063	6,686	8,319	
Devon Energy Corp New	106	7,042	6,670	6,572	
DST Systems Inc Dela	-	2,963	-	-	
Eaton Corp	129	-	6,125	5,615	
Exxon Mobil Corp	-	4,700	-	-	
Flextronics Intl Ltd	1,195	8,812	8,811	6,764	
Halliburton Co	222	8,072	7,501	7,661	
Hess Corp	123	6,627	7,924	6,986	
Honeywell Intl Inc	139	7,486	5,276	7,555	
Hospira Inc	173	3,688	6,225	5,254	
Ingersoll-Rand PLC	162	-	4,964	4,936	
KBR Inc	186	3,718	3,585	5,184	
Medtronic Inc	222	7,219	7,219	8,491	
MetLife Inc	245	6,982	8,595	7,639	
Mosaic Co	129	-	8,433	6,505	
Natl-OilWellVarco Inc	106	5,470	4,663	7,207	

#	Beginning of year		End of year	
	Shs	(a) Book Value	(b) Book Value	(c) Fair Market Value
Navistar Intl Corp New	129	-	5,874	4,887
Norfolk Sthn Corp	73	4,380	3,202	5,319
NYSE EuroNext	184	-	4,938	4,802
On Semiconductor Corp	730	4,919	5,582	5,636
Owens Illinois Inc New	-	5,048	-	-
Philip Morris Intl Inc	-	4,296	-	-
Prudential Financial Inc	105	-	5,458	5,263
Ralcorp Holdings Inc New	-	4,575	-	-
Royal Dutch Shell PLC CL A	113	-	7,816	8,259
Target Corp	149	6,503	7,106	7,632
Teva Pharmaceuticals Ind Ltd	133	4,389	6,134	5,368
Time Warner Inc	171	4,601	4,601	6,180
Unilever N Y Shs New	155	4,143	3,733	5,327
Union Pacific Corp	52	3,441	2,977	5,509
United States Steel Corp New	-	5,504	-	-
Vodafone Group PLC New Spon ADR	288	-	8,093	8,073
Warrents Bank of America Corp	-	4,907	-	-
Western Union Co	475	6,185	6,822	8,673
Willis Group Holdings Ltd	137	4,039	3,239	5,316
Agilent Technologies Inc	120	3,405	3,405	4,192
Amer Express Co	270	11,646	11,646	12,736
Ameriprise Financial Inc	58	2,040	2,040	2,879
Bank of New York Mellon Corp	510	9,065	14,742	10,154
Baxter Intl Inc	35	1,541	1,541	1,732
Becton Dickinson & Co	30	2,018	2,017	2,242
Bed Bath & Beyond Inc	85	2,914	2,914	4,927
Berkshire Hathaway Inc CL B	168	10,594	10,593	12,818
Canadian Natural Resources Ltd	213	5,734	7,213	7,960
Coca Cola Co Com	56	2,988	2,988	3,918
Costco Whsl Corp	183	7,423	6,966	15,248
CVS Caremark Corp	317	9,796	9,796	12,927
Devon Energy Corp New	122	4,197	4,197	7,564
Diageo PLC New GB Spon ADR	69	3,877	3,877	6,032
EOG Resources Inc.	100	2,740	2,740	9,851
Express Scripts Inc	100	4,347	4,347	4,469

#	Beginning of year	End of year		
	(a) Book Value	(b) Book Value	(c) Fair Market Value	
Google Inc	8	1,354	3,446	5,167
Grupo Televisa SA DE CV Global	88	1,231	1,231	1,853
Harley Davidson Inc	115	5,218	5,218	4,470
Hewlett Packard Co	80	2,950	2,950	2,061
Iron MTN Inc New	201	4,081	4,081	6,191
Johnson & Johnson Com	111	6,616	6,616	7,279
Kraft Foods Inc C/A	70	-	2,138	2,615
LockHeed Martin Corp	28	1,964	1,964	2,265
Loews Corp	207	4,478	4,478	7,794
Merck & CO Inc New Com	244	6,099	6,099	9,199
Microsoft Corp	128	3,472	3,472	3,323
Monsanto Co New	17	1,286	1,285	1,191
Moodys Corp	-	2,661	-	-
Occidental Petroleum CRP	161	4,797	4,797	15,086
Pfizer In	137	4,744	2,508	2,965
Philip Morris Intl Inc	55	1,597	1,597	4,316
Procter & Gamble Co	-	3,730	-	-
Progressive Corp Ohio	349	7,458	7,458	6,809
Sealed Air Corp New	262	6,366	6,366	4,509
Texas Instruments	230	6,009	6,009	6,695
Transatlantic HLDGS Inc	55	3,957	3,957	3,010
TransOcean Ltd	24	1,899	1,899	921
Tyco Intl LTD New	-	1,658	-	-
Walt Disney Co (Holding Co)	70	-	2,275	2,625
Wells Fargo & Co New	512	8,483	10,878	14,111
Abbott Labs	86	3,549	3,549	4,836
Air Prod & Chemical	23	508	2,050	1,959
Altria Group Inc	168	2,571	2,571	4,981
Amer Express Co	22	957	957	1,038
Apache Corp	7	-	870	634
Apple Inc	27	3,443	3,443	10,935
Arcos Darados Holdings Inc	47	-	1,038	965
Automatic Data Processing	68	2,689	2,689	3,672
Becton Dickinson & Co	15	1,023	1,023	1,121
BlackRock Inc	6	-	975	1,069

#	Beginning of year	End of year
	(a) Book Value	(b) Book Value (c) Fair Market Value
Shs		
Caterpillar Inc	42	3,071 3,071 3,805
Chevron Texaco Corp	77	3,171 4,490 8,193
Cisco System Inc	-	1,872 - -
Coca Cola Co Com	129	6,513 6,513 9,026
Conoco Phillips	93	3,998 3,998 6,777
Exxon Mobil Corp	141	6,684 6,684 11,951
Fomento Economico Mexicano	-	1,569 - -
Franklin Resources Inc	16	1,624 1,624 1,537
Freeport-McMoran Copper & Gold	77	1,900 3,427 2,833
Genl Dynamics Corp	25	1,993 1,993 1,660
Genl Electric Co	159	4,799 4,799 2,848
Halliburton Co	-	3,102 - -
HSBC Holdings PLC New GB Span	45	2,898 2,898 1,714
Intel Corp	162	4,332 4,332 3,928
Intl Business Mach	27	3,525 3,525 4,965
Intuitive Surgical Inc New	6	491 822 2,778
Johnson & Johnson Com	90	5,586 4,881 5,902
JP Morgan Chase & Co	83	2,793 2,793 2,760
Kraft Foods Inc Cl A	55	1,747 1,747 2,055
Lauder Estee Cos CL A	33	1,396 1,396 3,707
McDonalds Corp	80	3,475 3,475 8,026
McGraw Hill Companies Inc	48	1,940 1,940 2,159
Medtronics Inc	35	1,765 1,765 1,339
Merck & Co	75	2,832 2,832 2,828
Microchip Technology Inc	-	847 - -
Microsoft Corp	-	3,825 - -
Nestles A Sponsored ADR	96	2,580 2,580 5,540
News Corp Inc Dela CL A	115	2,553 2,021 2,052
Novo Nordisk Adr Denmark Adr	36	2,162 2,162 4,149
Occidental Petroleum CRP	57	1,158 2,778 5,341
Pepsico Inc	68	3,692 3,692 4,512
Philip Morris Intl Inc	173	6,099 6,099 13,577
Praxair Inc	32	1,604 1,604 3,421
Procter & Gamble Co	80	4,181 4,181 5,337
Prudential Financial Inc	-	1,582 - -
QualComm Inc	46	1,850 1,850 2,516

#	Beginning of year	End of year			
	(a) Book Value	(b) Book Value	(c) Fair Market Value		
Shs					
Rio Tinto Plc Spon Adr	44	1,918	2,899	2,152	
Roche Hold Ltd Spons Adr	50	2,179	2,179	2,128	
Royal Dutch Shell PLC CL A	74	3,242	3,876	5,409	
Schlumberger Ltd Netherlands	-	1,958	-	-	
Sysco Corp	-	1,499	-	-	
Target Corp	77	2,318	3,625	3,944	
Texas Instruments	95	3,104	3,104	2,765	
Time Warner Cable Inc	15	-	983	954	
Total S A France Spon Adr	93	3,696	5,347	4,753	
United Technologies Corp	48	2,960	2,960	3,508	
Wal Mart Stores Inc	57	3,033	3,033	3,406	
Walgreen Co	99	3,353	3,353	3,273	
Walt Disney Co (Holding Co) Disney Com	38	1,281	1,670	1,763	
Accenture PLC Ireland Cl A	96	2,774	2,774	5,110	
Amer Tower Corp CL A	57	-	3,096	3,421	
Apple Computer Inc	12	1,590	1,190	4,860	
ARM Holdings Plc Spon ADR	163	-	4,534	4,510	
Becton Dickinson & Co	53	3,455	3,455	3,960	
BroadCom Corp Cl A	-	3,634	-	-	
Capital One Fincl Corp	79	-	3,922	3,341	
CDN Nat'l Railway Co	85	3,571	3,571	6,678	
Celgene Corp	-	4,250	-	-	
Cerner Corp	38	-	1,959	2,327	
Check Point Software Inc	72	-	4,064	3,783	
Cisco Systems Inc	303	-	4,634	5,478	
Citrix Systems Inc	-	3,600	-	-	
CME Group Inc	-	4,382	-	-	
Coach Inc	65	-	3,794	3,968	
Coca Cola Co Com	55	3,197	3,197	3,848	
Colgate Palmolive Co	55	3,492	3,492	5,081	
Costco Wholesale Corp	-	3,509	-	-	
Deere and Co	75	4,452	4,452	5,801	
Devon Energy Corp New	59	3,942	3,942	3,658	
Dollar Tree Inc	54	-	4,445	4,488	
Dr Pepper Snapple Group Inc	-	3,492	-	-	

#	Beginning of year	End of year
	(a) Book Value	(b) Book Value (c) Fair Market Value
Shs		
Du Pont De Nemours	76	4,252 3,479
EMC Corp Mass	188	3,168 4,050
Exxon Mobile Corp	70	4,105 5,933
Fastenal Co	150	4,151 6,542
Freeport-McMoran Copper & Gold	-	3,286 -
Google Inc Cl A	7	4,281 4,521
Hewlett Packard Co	-	3,504 -
Intl Business Mach	34	3,516 6,252
Intuit	-	3,252 -
Intuitive Surgical Inc New	14	3,811 6,482
Johnson Controls Inc	-	4,103 -
JPMorgan Chase & Co	-	3,964 -
Juniper Networks Inc	114	3,608 2,837
Kraft Foods Inc Cl A	141	3,492 3,492
McDonalds Corp	65	3,476 3,476
Mead Johnston Nutrition Co	59	- 4,102
Natl-OilwellVarco Inc	58	- 3,728
Occidental Petroleum Crp	50	3,975 3,975
Omnicom Group Inc	-	3,916 -
Praxair Inc	50	3,527 3,527
Price T Rowe Group Inc	77	3,504 2,870
Qualcomm Inc	85	3,843 3,843
Schlumberger Ltd Netherlands Antilles	67	3,480 3,480
Smucker J M Co New	54	4,213 3,204
St Jude Medical Inc	88	- 4,577
StarBucks Corp	149	4,216 4,216
Teradata Corp New (Dela)	58	- 3,319
TJX Cos Inc New	92	4,073 4,073
United Parcel Service Inc Cl B	50	3,317 3,317
Untd Technologies Corp	68	3,607 3,607
Walgreen Co	102	- 3,534
Walt Disney Co (Holding Co) Disney Com	-	4,346 -
3M Co	-	3,181 -
Acme Packet Inc	230	11,567 7,109
Activision Blizzard Inc	-	9,143 -

#	Beginning of year	End of year
	(a) Book Value	(b) Book Value (c) Fair Market Value
Shs		
Alexion Pharmaceuticals Inc	262	10,890 18,733
Allergan Inc.	243	13,434 21,321
Amazon Com Inc	85	7,561 14,714
Apple Inc	72	5,668 29,160
ARM Holdings Plc Spon ADR	381	5,330 10,542
Biogen Idec Inc	90	3,639 9,905
Cameron Intl Corp	312	8,224 15,347
Caterpillar Inc	139	14,676 15,347
Celgene Corp	-	- -
Chipotle Mexican Grill Inc	43	14,339 12,593
Citrix Systems Inc	230	12,186 13,966
Cognizant Tech Solutions Corp	340	11,634 21,865
CREE Inc	-	- -
Dollar Tree Inc	147	11,204 12,217
EMC Corp Mass	527	14,393 11,352
Expeditors Intl Wash Inc	258	11,408 10,568
Express Scripts Inc	210	9,679 9,385
FS Networks Inc	-	- -
Google Inc Cl A	35	15,924 22,607
Intuitive Surgical Inc New	-	- -
Johnson Controls Inc	-	- -
Juniper Networks Inc	-	- -
Lululemon Athletica Inc	201	9,047 9,379
Microsoft Corp	-	- -
Monsanto Co New	198	14,371 13,874
NetFlex Com Inc	-	- -
Occidental Petroleum Crp	138	12,520 12,931
Perrigo Company	184	11,208 17,903
Polypore Intl Inc	196	12,120 8,358
Potash Corp Sask Inc Canada	-	- -
PriceLine Com Inc New	25	6,821 11,693
Qualcomm Inc.	338	14,559 18,489
Schlumberger Ltd Netherlands	237	20,607 16,189
Schwab Charles Corp New	-	- -
Starwood Hotels & Resorts	276	13,798 13,240
Target Corp	-	- 20,204

	# Shs	Beginning of year		End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value	
Union Pacific Corp	175	9,330	11,998	18,540	
Visa Inc Cl A	105	-	10,242	10,661	
ABB LTD Spon ADR	210	4,413	4,413	3,954	
Accenture Ltd Cl A	56	1,386	1,272	2,981	
AECOM Technology Corp	-	3,249	-	-	
Aflac Inc	98	3,733	5,361	4,240	
AGCO Corp	-	4,013	-	-	
Allergan Inc	54	3,424	3,424	4,738	
Amazon Com Inc	15	-	2,661	2,597	
Ameriprise Financial Inc	49	2,253	2,253	2,432	
Anadarko Petroleum Corp	46	2,120	2,796	3,435	
Apple Inc	33	4,909	4,909	13,365	
Avon Products Inc	-	3,184	-	-	
Borg Warner Inc	77	3,193	3,193	4,908	
Broadcom Corp Cl A	120	2,104	4,563	3,523	
Cameron Intl Corp	94	4,035	3,719	4,624	
Carnival Corp New (Paired Stock)	110	3,818	3,818	3,590	
Caterpillar Inc	28	2,373	2,373	2,537	
Celegene Corp	52	3,107	3,107	3,515	
Cerner Corp	75	1,822	1,708	4,594	
Chevron Corp	31	-	2,962	3,299	
Cisco Systems Inc	-	3,583	-	-	
Cnooc Ltd Spon ADR	18	2,125	3,317	3,144	
Cognizant Tech Solutions CRP	55	2,428	1,835	3,537	
Companhia De Bebidas Das Amers	202	3,853	2,862	7,290	
Corning Inc	-	3,110	-	-	
Danaher Corp	90	2,668	2,668	4,234	
Deere Corp	41	-	3,153	3,171	
Diago PLC New GB Spon ADR	50	-	4,033	4,371	
Dolby Laboratories Inc Cl A	-	1,132	-	-	
Dover Corp	95	3,972	3,972	5,515	
Du Pont De Nemours	72	-	3,412	3,296	
Ebay Inc	130	-	3,963	3,943	
Ecolab Inc	-	2,218	-	-	
EMC Corp Mass	249	4,522	5,250	5,364	

#	Beginning of year		End of year	
	Shs	(a) Book Value	(b) Book Value	(c) Fair Market Value
Equinix Inc New	37	-	3,451	3,752
Express Scripts Inc	62	2,490	2,206	2,771
Fedex Corp	-	3,240	-	-
Flowserve Corp	29	3,820	3,820	2,880
Fluor Corp New	71	-	4,261	3,568
Google Inc Cl A	11	4,600	6,041	7,105
Halliburton Co (Holding Company)	99	4,290	3,293	3,416
Hewlett Packard Co	-	3,584	-	-
Intel Corp	-	4,617	-	-
Intl Business Mach	39	3,877	3,877	7,171
Jacobs Engineering Group Inc	-	2,467	-	-
Lauder Estee Cos Cl A	46	-	4,497	5,167
McDonalds Corp	78	2,290	2,290	7,826
Microsoft Corp	300	3,458	7,904	7,788
NetEase Com Inc Spon ADR	80	-	3,929	3,588
Nike Inc Cl B	63	3,505	3,505	6,071
Oracle Corp	193	3,576	5,141	4,950
Pepsico Inc	71	3,884	3,884	4,711
Petroleo Brasileiro SA Spon Inc	-	2,289	-	-
Pioneer Nat Res Co	50	2,982	3,300	4,474
Polo Ralph Lauren Corp	-	2,333	-	-
Praxair Inc	51	2,725	2,725	5,452
Price T Rowe Group Inc	-	3,323	-	-
PriceLine Com Inc New	12	851	851	5,613
Ralph Lauren Corp Cl A	24	-	2,333	3,314
Red Hat Inc	-	1,332	-	-
Schein Henry Inc	83	2,934	2,934	5,348
Schlumberger Ltd Netherlands Antilles	59	2,655	4,062	4,030
Teva Pharmaceuticals Ind Ltd	62	-	3,069	2,502
Texas Instruments	115	3,806	2,880	3,348
The DIRECTV Scinetific Inc	64	3,317	1,685	2,737
Thermo Fisher Scientific Inc	67	3,449	3,449	3,012
Union Pacific Corp	60	3,826	3,826	6,356
Varian Medical Systems Inc	87	4,914	4,914	5,840
Visa Inc Cl A	-	1,643	-	-
Wal mart Stores Inc	-	3,070	-	-

	# Shs	Beginning of year		End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value	
Walt Disney Co	60	-	2,575	2,250	
3M Co	-	3,306	-	-	
Adobe Systems Inc (DE)	-	3,117	-	-	
Affiliated Managers Group	-	5,899	-	-	
AGCO Corp	82	-	3,932	3,524	
Agilent Technologies Inc	111	3,782	4,379	3,877	
AirGas Inc	82	-	5,189	6,403	
Allscripts HealthCare Solutions	249	-	4,233	4,716	
Allstate Corp	-	6,185	-	-	
Altera Corp	138	5,396	3,953	5,120	
Apartment Invt & Mgmt Co	32	5,684	7,580	6,919	
Apollo Investment Corp	683	5,242	6,683	4,399	
Ares Capital Corp	433	5,730	5,730	6,690	
Assoc Banc Corp Wisc	-	3,686	-	-	
Autoliv Inc	79	2,646	4,623	4,226	
Avago Technologies Ltd SGD	150	-	4,386	4,329	
Bilg Lots Inc	175	6,404	5,711	6,608	
BMC Software Inc	137	-	5,078	4,491	
Broadridge Financial Solutions Inc	248	-	4,985	5,592	
Camden Ppty TR SBI	-	5,705	-	-	
CBS Corp New CI B	293	7,355	5,123	7,952	
Celanese Corp New Ser A	87	6,495	3,016	3,852	
Cimarex Energy Co	-	6,634	-	-	
CMS Energy Corp	248	6,010	4,701	5,476	
Collective Brands Inc	-	3,518	-	-	
Comerica Inc	155	-	3,867	3,999	
Concho Resources Inc	-	1,977	-	-	
Cooper Industries PLC New CI A	36	5,795	1,644	1,949	
Corn Products Intl Inc	76	-	3,437	3,997	
Corporate Office Pptys New SBI	-	6,384	-	-	
Crown Holdings Inc	299	7,541	8,857	10,041	
Darden Restaurants Inc	67	-	2,978	3,054	
Digital River Inc	279	-	8,824	4,191	
Discovery Communications Inc	163	-	6,395	6,678	
Dollar General Corp New	-	2,936	-	-	

	# Shs	Beginning of year		End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value	
Dresser Rand Group Inc	-	4,962	-	-	-
Eaton Corp	-	2,535	-	-	-
Edison Intl	162	-	5,876	6,707	6,707
El Paso Corp	197	5,627	2,433	5,234	5,234
EZ Corp Inc Non Vtg Cl A	267	-	8,528	7,041	7,041
Fifth Third Bancorp	-	3,178	-	-	-
First Niagra Finl Group New	696	-	6,095	6,006	6,006
Fiserv Inc	106	-	5,835	6,226	6,226
Flowserv Corp	44	7,427	4,437	4,370	4,370
Fluor Corp New	-	6,408	-	-	-
FMC Corp New	68	3,029	4,864	5,851	5,851
Graftech Intl Ltd	-	2,866	-	-	-
Great Plains Energy Inc	339	-	6,270	7,383	7,383
Hansen Nat Corp	-	4,295	-	-	-
Hasbro Inc	172	-	6,335	5,485	5,485
HCS Holdings Inc	274	-	5,707	6,036	6,036
Host Hotesl & Resort Inc	491	5,806	6,297	7,252	7,252
Hubbell Inc CL B	-	3,073	-	-	-
Huntington Bancshares	1,323	-	6,762	7,263	7,263
Ingersoll-Rand PLC	-	6,524	-	-	-
Int Flavors & Figrncs	88	6,449	4,424	4,613	4,613
Intuit	89	2,350	3,467	4,681	4,681
Invesco Ltd	-	5,972	-	-	-
Jarden Corp	202	5,000	6,145	6,036	6,036
Kennametal Inc	-	4,384	-	-	-
KimCo Realty Corp	309	-	5,024	5,018	5,018
Laboratory Corp Amer Hldgs New	37	-	3,076	3,181	3,181
Life Technologies Corp	195	-	9,920	7,587	7,587
Lorillard Inc	62	-	5,448	7,068	7,068
Massey Energy Co	-	3,691	-	-	-
Navistar Intl Corp New	148	-	10,047	5,606	5,606
NR Corp New	467	-	8,987	7,687	7,687
Noble	40	6,694	2,934	3,775	3,775
Nuance Communications Inc	161	6,404	2,638	4,051	4,051
NV Energy Inc	312	-	4,554	5,101	5,101
Omnicom Group Inc	-	4,416	-	-	-

#	Beginning of year	End of year
	(a) Book Value	(b) Book Value (c) Fair Market Value
Packaging Corp of America	314	6,976 7,925
Parametric Technology Corp New	320	- 7,041 5,843
PG & E Corp	-	5,193 - -
Phillips Van Heusen	-	4,293 - -
Pioneer Nat Res Co	30	6,553 1,984 2,684
PolyCom Inc	-	2,649 - -
PPL Corp	230	- 6,276 6,767
PSS Med World Inc	252	- 5,484 6,096
PVH Corp Com	62	- 3,475 4,370
RalCorp Holdings Inc New	68	4,587 4,017 5,814
Reinsurance Group Amer Inc New	183	8,197 8,912 9,562
Rovi Corp Com	210	- 6,056 5,162
SEI Investments CO	421	- 8,831 7,304
Signet Jewelers LTD	92	- 4,046 4,002
Sirona Dental Systems Inc	49	- 1,959 2,158
Skyworks Solutions Inc	-	3,072 - -
SL Green Realty Corp	84	- 5,344 5,598
Smucker J M Co New	90	5,569 5,168 7,035
Snap On Inc	78	- 4,207 3,948
Solera Holdings Inc	89	- 4,162 3,964
SPX Corporation	-	4,682 - -
Superior Energy Services	158	5,057 4,227 4,494
Tenneco Inc	64	2,215 1,339 1,906
Towers Watson & Co Cl A	161	5,395 8,295 9,649
Valenat Pharmaceuticals Intl	102	11,731 3,141 4,762
Verisk Analytics Inc Cl A	105	- 3,337 4,214
VF Corp	-	5,047 - -
Wabco Holdings Inc	105	2,639 4,474 4,557
Walter Energy Inc	-	3,531 - -
Warner Chilcott PLC Cl A	388	- 8,577 5,870
Wesco Intl Inc	98	5,665 3,438 5,195
Willis Group Holdings Ltd	214	5,957 5,957 8,303
WISC Energy Corp	-	6,272 - -
XL Capital LTD CL A	-	7,237 - -
XL Group PLC Shrs	344	- 6,326 6,801
Ishares Trust Russell Midcap Value	-	9,621 - -

#	Beginning of year		End of year	
	Shs	(a) Book Value	(b) Book Value	(c) Fair Market Value
AGCO Corp	169	10,188	6,845	7,262
Agilent Technologies Inc	138	-	5,008	4,820
Akamai Technologies Inc	-	8,643	-	-
Amer Tower Corp Cl A	-	5,314	-	-
Ameriprise Financial Inc	239	5,108	6,880	11,864
Amerisource Bergen Corp	335	9,702	10,613	12,459
Ansys Inc	280	8,101	8,101	16,038
Arch Capital Group Ltd	145	-	5,052	5,398
Arch Coal Inc	-	5,124	-	-
Arm Holdings PLC Spon ADR	315	8,162	4,041	8,716
AutoDesk Inc	202	6,035	4,204	6,127
Avon Products Inc	-	7,336	-	-
Bally Technologies Inc	159	6,952	5,425	6,290
BE Aerospace Inc	160	5,355	5,355	6,193
Bruker Corp	391	-	5,617	4,856
CA Inc	-	12,017	-	-
Cabot Oil & Gas Corp	79	-	5,406	5,996
Cameron Intl Corp	50	-	2,480	2,459
Carmax inc	-	5,182	-	-
Carnival Corp New (Paired Stock)	-	6,766	-	-
Cerner Corp	250	9,587	9,587	15,313
CF Industries Holdings Inc	71	13,019	7,519	10,294
Check Point Software Tech Ltd	101	-	5,451	5,307
Chicago Bridge & Iron Inv Eur	227	12,490	6,559	8,581
Chipotle Mexican Grill Inc Cl A	17	5,395	5,795	5,742
Church & Dwight Co Inc	230	6,147	6,147	10,525
Citrx System Inc	-	7,278	-	-
Cloud Peak Energy Inc	-	8,788	-	-
CME Group Inc	-	5,664	-	-
Coach Inc	115	5,114	2,018	7,020
Colfax Corp	214	-	5,767	6,095
Concho Resources Inc	70	-	4,879	6,563
Concur Technologies Inc	105	5,424	5,424	5,332
Continental Resources Inc	122	6,137	3,899	8,139
Cooper Companies Inc New	118	-	8,593	8,321

#	Beginning of year	End of year	
	(a) Book Value	(b) Book Value	(c) Fair Market Value
CREE Inc	5,487	-	-
Cummins Inc	7,341	-	-
Deckers Outdoor Corp	5,426	5,426	7,557
Delta Air Lines Inc Dela New	-	425	429
Dolby Laboratories	4,819	-	-
Dollar Tree Inc	-	10,681	14,794
Dresser Rand Group Inc	-	5,207	5,590
Expeditors Intl Wash Inc	-	5,619	5,530
Express Scripts Inc	2,931	-	-
Fortinet Inc	-	2,894	2,399
Freeport-McMoran Copper & Gold	1,903	-	-
F5 Networks Inc	-	6,454	6,792
Gardener Denver Inc	-	512	539
Gent Cable Corp	-	4,969	4,902
GenTex Corp	5,263	10,858	13,315
GNC Holdings Inc	-	783	1,303
Goodrich Corp	6,622	-	-
Graftech Intl Ltd	5,496	-	-
Harman Intl Inds Inc new	7,154	7,154	6,619
Herbalife Ltd	-	11,870	14,984
Huntsman Corp	3,675	11,884	11,050
Illumina Inc	3,988	-	-
Informatica Corp	-	8,522	7,312
Intuitive Surgical Inc New	5,037	5,037	6,945
Kansas City STHN New	8,375	-	-
Lam Research Corp	-	4,334	3,850
Las Vegas Sands Corp	2,902	-	-
LEGG Mason Inc Cl A	5,172	-	-
Limited Brands Inc Cl A	2,935	-	-
Linear Technologies Corp	4,187	2,835	3,724
MSCI Inc Cl A	5,766	5,766	8,891
Mylan Inc	11,263	9,869	11,481
Natl Instruments Corp	-	2,808	2,906
Natl-Oilwellvarco Inc	4,317	-	-
Navistar Intl Corp New	5,794	-	-
Netapp Inc	9,757	-	-

#	Beginning of year		End of year	
	Shs	(a) Book Value	(b) Book Value	(c) Fair Market Value
NetFlex Com Inc	-	2,555	-	-
Oil States Intl Inc	45	-	2,749	3,437
Parker Hannifin Corp	70	-	5,367	5,338
Patterson Companies Inc	-	1,907	-	-
Penn Natl Gaming Inc	140	-	5,502	5,330
Pioneer Nat Res Co	-	5,451	-	-
Polycom Inc	218	7,370	3,751	3,553
Polypore Intl Inc	164	-	8,985	7,214
PriceLine Com Inc New	15	3,111	3,111	7,016
Red Hat Inc	125	5,743	5,743	5,161
Riverbed Technology Inc	180	3,862	3,160	4,230
Rovi Corp Com	226	7,618	6,848	5,555
Rowan Companies Inc	165	-	4,950	5,004
Royal Caribbean Cruises LTD	256	-	8,318	6,341
Sally Beauty Co Inc	615	-	10,292	12,995
Sandisk Corp	129	9,122	5,089	6,348
SBA Communications Corp C/A	296	-	12,341	12,715
Schwab Charles Corp New	348	-	4,190	3,918
Sirius XM Radio Inc	3,615	-	6,563	6,579
Sotheby's	301	4,667	11,665	8,588
Starwood Hotels & Resorts	114	-	5,862	5,469
Stericycle Inc	99	-	8,068	7,714
SX Health Solutions Copr Cad	219	5,877	10,105	12,369
TD Ameritrade Holding Corp	450	6,533	6,533	7,043
Thoratec Corp New	-	4,787	-	-
Tibco Software Inc	371	-	9,063	8,871
Titanium Metals Corp New	889	4,940	16,813	13,317
Triumph Group Inc	186	5,802	8,563	10,872
United States Steel Corp New	-	5,845	-	-
Waller Energy Inc	74	5,502	7,840	4,481
Waste Connctions Inc	290	6,108	6,730	9,611
Weatherford Intrl Ltd	585	-	8,581	8,564
Whiting Petroleum Corp New	-	4,114	-	-
Acme Packet Inc	62	-	4,159	1,916
AGCo Corp	11	2,257	592	473

#	Beginning of year		End of year	
	Shs	(a) Book Value	(b) Book Value	(c) Fair Market Value
Agilent Technologies Inc	79	3,191	2,315	2,759
Airgas Inc	67	-	4,353	5,231
Alere Inc Com	77	1,398	2,749	1,778
Alexion Pharmaceuticals Inc	64	2,831	1,575	4,576
Altera Corp	-	1,437	-	-
Amer Tower Corp CL A	59	1,894	1,829	3,541
Ameriprise Financial Inc	41	-	2,259	2,035
Amerisource Bergen Corp	-	3,049	-	-
Arcos Darados Holdings Inc	80	-	1,774	1,642
ARM Holdings PLC Spon ADR	79	-	2,019	2,186
Atlas Air Worldwide Holdings	-	2,107	-	-
Atmel Corp	74	1,458	1,006	599
AutoDesk Inc	43	-	1,791	1,304
Avago Technologies Ltd	113	-	3,213	3,261
Biomarin Pharmaceutical Inc	51	-	1,701	1,754
Borg Warner Inc	50	2,813	2,390	3,187
Cabot Oil & Gas Corp	23	-	1,701	1,746
Cameron Intl Corp	74	-	3,881	3,640
Cardinal Health Inc	46	-	1,966	1,868
CBRE Group Inc Cl A	124	-	1,892	1,887
CBS Corp New Cl B	104	-	2,766	2,823
Cerner Corp	52	2,947	2,397	3,185
Check Point Software Tech Ltd	34	-	1,816	1,786
Citrix Systems Inc	48	3,551	3,197	2,915
CME Group Inc	8	-	1,928	1,949
Coach Inc	-	2,629	-	-
Cognizant Tech Solutions Corp	33	2,089	1,730	2,122
Concho Resources Inc	33	1,415	3,021	3,094
Concur Technologies Inc	-	1,912	-	-
Covance Inv	36	-	1,747	1,646
Cummins Inc	24	3,281	2,150	2,113
Deckers Outdoor Corp	34	-	3,105	2,570
Delta Air Lines Inc Dela New	-	1,799	-	-
Dick's Sporting Goods Inc	-	2,843	-	-
Discover Financial Services	112	1,891	1,626	2,688
Discovery Communications Inc Cl A	69	-	2,693	2,601

#	Beginning of year	End of year	
	(a) Book Value	(b) Book Value	(c) Fair Market Value
Shs			
59	2,732	2,197	2,427
-	2,734	-	-
-	1,969	-	-
37	-	1,829	1,736
35	3,414	2,807	3,549
-	1,235	-	-
-	2,144	-	-
54	-	1,315	1,178
33	1,809	3,597	3,502
41	-	3,422	3,160
94	-	3,695	3,268
13	-	2,075	2,434
-	3,262	-	-
190	-	2,879	2,227
41	-	2,785	3,592
20	-	1,465	610
47	-	2,307	2,472
-	2,687	-	-
85	3,680	4,123	5,781
-	1,882	-	-
-	2,080	-	-
24	2,997	1,849	2,063
45	-	1,872	1,816
40	-	2,204	1,866
-	1,359	-	-
-	2,732	-	-
-	1,926	-	-
-	3,302	-	-
-	2,249	-	-
32	-	2,501	2,545
66	-	2,085	2,418
44	-	880	763
-	1,739	-	-
-	1,020	-	-
-	2,287	-	-
-	1,988	-	-

#	Beginning of year	End of year
	(a) Book Value	(b) Book Value (c) Fair Market Value
Nii Holdings Inc CL B	3,542	-
Oil States Intl Inc	-	3,233
Opentable Inc	1,782	-
Panera Bread Comp Cl A	1,107	-
Parker Hannifin Corp	2,432	-
Pioneer Nat Res Co	1,253	4,027
Precision Castparts Corp	3,598	-
Price T Rowe Group Inc	2,922	-
PriceLine Com Inc New	1,316	1,053
Ralph Lauren Corp Cl A	0	2,448
Red Hat Inc	1,992	1,988
Rockwell Automation Inc	1,971	2,520
Ross Stores Inc	-	1,137
Salesforce Com Inc	1,908	1,931
Sandridge Energy Inc	-	2,931
SBA Communications Corp CL A	1,192	-
Scripps Networks Interact Inc	2,606	-
Shire PLC Spon ADR	-	1,730
Swift Energy Co (Holding Co)	1,231	-
TD Ameritrade Holdings Corp	-	2,709
Tempur-Pedic Intl Inc	-	2,369
Teradata Corp New (Del)	2,598	934
Tibco Software Inc	1,806	2,248
Transdigm Group Inc	1,979	3,701
Trimble Navigation Ltd	-	1,852
Triumph Group Inc	-	1,826
TRW Automotive Holdings Corp	1,135	-
Under Armour Inc Cl A	-	1,350
Urban Outfitters Inc	1,576	-
Varian Medical Systems Inc	2,002	-
Verisk Analytics Inc Cl A	-	1,778
Virgin Media Inc	1,271	-
Wabco Holdings Inc	2,343	-
Weight Watchers Intl Inc New	-	2,193
Wesco Intl Inc	-	3,433
Whole Foods Market Inc	-	2,738

#	Beginning of year	End of year	
	(a) Book Value	(b) Book Value	(c) Fair Market Value
Shs			
68	-	2,578	2,618
Williams Sonoma Inc			
Aaon Inc New	115	2,239	1,858
Aaron Rents Inc	122	2,829	2,089
Actuant Corp New CL A	139	-	3,602
Acuity Brands Inc	89	3,254	3,451
Advisory Board Co	44	2,770	1,187
Affiliated Managers Group	41	3,094	3,050
Ansys Inc	-	889	-
Aptargroup Inc	112	3,662	3,590
Balchem Corp	77	1,551	1,735
Bio Rad Laboratories Inc CL A	73	5,396	6,152
Blackbaud Inc	240	3,617	3,914
Brady Corp	126	2,703	3,171
Carlisle Cos Inc	70	2,375	2,448
Caseys Gen Stores Inc	60	1,921	1,921
Choice Hotels Intl Inc New	123	2,036	3,289
City National Corp	60	3,567	2,827
Clarcor Inc	91	2,615	3,344
Columbia Sportswear	63	1,983	2,632
Daktronics Inc	268	2,317	2,380
Diamond Foods	-	3,135	-
Dorman Products	65	-	2,211
Dril-Quip Inc	98	3,375	3,058
Exponent Inc	109	2,912	3,218
Factset Resh Systems Inc	-	1,049	-
Fair Isaac Corp	165	4,238	3,762
Forest City Enterprises	264	3,095	1,961
Forward Air Corp	158	3,656	3,451
Graco Inc	89	2,783	2,635
HCC Insurance Hldgs Inc	118	1,820	2,753
Henry Jack & Assoc Inc	210	4,275	4,179
Hibbett Sports Inc	83	1,403	1,293
Hittite Microwave Corp	47	2,176	2,551
IberiaBank Corp	51	-	3,013
II VI Inc	163	2,486	3,585
			2,993

#	Beginning of year	End of year	
	(a) Book Value	(b) Book Value	(c) Fair Market Value
Shs			
J & J Snack Foods Corp	62	2,061	2,757
Jones Lang Lasalle Inc	-	1,450	-
Kirby Corporation	118	5,302	3,970
Knight Transportation Inc	254	3,270	4,795
Landauer Inc	51	1,448	2,573
Liquidity Services Inc	137	-	3,188
LKQ Corp New	226	3,498	2,948
Manhattan Assoc Inc	125	3,371	3,213
Meridian Bioscience Inc	197	3,221	4,329
Monro Mufflers Brake Inc	125	2,447	3,973
Moog Inc Cl A	121	3,665	4,774
Morningstar Inc	147	6,451	5,638
Natl Instruments Corp	96	2,719	1,827
Owens & Minor Inc	103	2,420	2,603
Peets Coffee & Tea Inc	44	1,466	1,114
Pinnacle Financial Partners	-	2,249	-
Polaris Industries Inc	-	1,156	-
Power Integrations Inc	90	2,142	2,666
Prosperity Bancshares Inc	64	-	2,928
PSS World Med Inc	-	1,905	-
Raven Industries	64	2,819	1,923
RLI Corp	63	2,615	3,175
Rofin-Sinar Technologies Inc	80	2,014	1,892
Ruddick Corp	63	1,158	1,476
Sally Beauty co Inc	314	2,504	3,382
Scansource Inc	73	1,961	1,798
Simpson Manufacturing Co Inc	58	1,741	1,558
State Bk Finl Corp Com	164	-	2,625
Technic Corp Minn	57	3,398	3,531
Ulta Salon Cosmetics & Fragrane Inc	-	1,978	-
Umpqua Holdings Corp	309	3,819	3,957
Universal Health Realty Income Trust	70	2,197	2,557
Westamerica Bancorp	84	2,777	4,193
Wolverine World Wide Inc	86	2,520	2,185
Wright Express Corp	48	-	2,347
Young Innovations Inc	65	1,715	1,860

#	#	Beginning of year		End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value	
Shs					
Alexandria Real Estate Equities	47	1,932	3,172	3,242	-
AMB PPTY Corp	-	3,138	-	-	2,056
American Campus Communities	49	1,027	1,531	1,559	8,097
American Assets Trust Inc DBI	76	-	1,606	2,766	7,968
Avalonbay Communities Inc	62	5,244	4,996	1,376	3,548
Biomed Realty Trust Inc REITS	153	2,131	2,454	865	802
Boston Properties Inc	80	5,238	5,365	-	936
Brookfield Properties Corp	88	1,515	1,515	-	-
Camden Ppty TR SBI	57	3,607	2,147	-	-
Campus Crest Cmnty Inc Com	86	741	1,121	-	-
CoreSite Rlty Cpr Com REIT	45	726	726	-	-
Corporate Office PPTYS New SBI	-	727	-	-	-
CubeSmart SBI	88	-	870	-	-
DCT INDL Trust Inc REIT SBI	-	1,237	-	-	-
DDR Corp Reit SBI	237	-	2,562	2,884	-
Developer Diversified Realty Corp	-	1,712	-	-	-
Digital Realty Trust Inc	-	997	-	-	-
Dupont Fabros Technology Inc	132	1,124	1,477	3,197	3,060
Entertainment Properties Tr	70	1,794	2,142	2,201	10,893
Equity Lifestyle Properties Inc REIT	33	1,483	1,483	1,405	3,029
Equity Residential SBI	191	7,915	7,384	4,447	2,036
Essex Property Trust Inc	10	891	721	1,123	7,250
Extra Space Storage Inc	125	2,240	1,323	1,309	4,874
Federal Rlty Inv TR BI MD	49	3,998	3,353	3,921	1,353
First Potomac Realty Trust	156	2,098	2,097	2,995	5,971
Forest City Enterprises	95	-	1,174	1,134	-
HCP Inc	175	4,707	5,096	-	-
Health Care REIT Inc SBI	24	1,424	1,152	-	-
Host Hotels and Resorts (REIT)	330	4,722	4,191	-	-
Kilroy Realty Corp	103	3,973	4,022	-	-
Kite Realty Group Trust Reits	300	670	1,070	-	-
Liberty Property Trust	97	4,782	3,355	-	-
Macerich Company	118	2,115	2,777	-	-
National Retail Properties Inc	43	1,356	1,056	-	-
Nationwide Health Ppty Inc	-	4,018	-	-	-

#	Beginning of year	End of year	
	(a) Book Value	(b) Book Value	(c) Fair Market Value
Shs			
Omega Healthcare Invs Inc	144	2,190	2,266
PebbleBrook Hotel Tr	83	1,509	1,462
Piedmont Office Rlty Tr Inc C/A	71	1,154	1,155
Prologis Inc Com	259	-	8,424
Public Storage REIT	63	5,726	5,520
Ramco-Gershenson Properties	98	1,100	1,100
Regency Centers Corp	93	5,123	5,097
Retail Opportunity Invs Corp	131	1,012	1,414
RU Lodging Trust SBI	92	-	1,656
Simon Ppty Group Inc	145	10,266	10,079
Starwood Hotels & Resorts	51	1,858	2,215
Ventas Inc	125	-	5,317
Vornado Realty Trust	82	6,419	6,537

AAR Corp	-	4,159	-	-
Acacia Research Corp Acacia Technology	95	-	3,559	3,468
Allscripts Healthcare Solutions	155	-	3,408	2,936
Align Technology Inc	-	3,652	-	-
Almost Family Inc	-	1,449	-	-
Amer Medical Systems Holdings	-	2,703	-	-
America's Car Mart Inc	-	1,302	-	-
American Science & Engineering	-	1,817	-	-
Amtech Sys Inc New	-	1,410	-	-
Ansys Inc	71	-	3,816	4,067
Applied Indl Tech Inc	-	3,507	-	-
Ashford Hospitality Trust	-	1,175	-	-
AsiaInfo Holdings Inc	-	4,405	-	-
Atlas Air Worldwide Holdings Inc New	50	4,169	3,380	1,922
Atwood Oceanics Inc	41	-	1,589	1,631
AZZ Inc	-	1,804	-	-
Balchem Corp	-	1,536	-	-
Bally Technologies Inc	110	-	4,126	4,352
BioMarin Pharmaceutical Inc	100	-	2,557	3,438
BJ's Restaurants Inc	190	-	7,562	8,611
Briggs & Stratton Corp{	-	3,682	-	-
BroadSoft Inc Com	48	-	1,916	1,450

#	Beginning of year	End of year	
	(a) Book Value	(b) Book Value	(c) Fair Market Value
Shs			
310	-	5,778	3,850
Brush Engineered Materials Inc			
2,926	-	-	-
Buffalo Wild Wings Inc	3,403	-	-
Calgon Carbon Corp	3,294	-	-
Cash Amer Intl Inc	-	6,892	6,995
Carbo Ceramics Inc	2,037	-	-
Catalyst Health Solutions Inc	3,546	1,907	3,328
Centene Corp	-	5,595	6,532
Cirrus Logic Inc	4,697	-	-
Cloud Peak Energy Inc	-	3,463	3,091
Cognex Corp	2,043	3,050	3,257
Coherent Inc	3,380	6,049	7,004
ConCur Technologies Inc	-	1,511	2,032
Copa Holdings SA Cl A	2,697	-	-
Cubist Pharmaceuticals Inc	-	3,164	3,368
Cymor Inc	-	1,998	2,090
Diodes Inc	3,209	-	-
DTS Inc	-	6,854	3,950
Duff & Phelps Corp New	-	2,045	1,885
Dupont Fabros Technology Inc	3,706	-	-
Emergent BioSolutions Inc	2,692	-	-
Energys	2,617	-	-
Entegris Inc	3,699	-	-
Entropic Communications Inc	4,153	-	-
EZChip Semiconductor Ltd Ord	-	1,636	1,558
EZ Corp	3,744	-	-
Finisar Corp CDM New	3,843	-	-
First Cash Fincl Services	1,831	-	-
Fortnet Inc	-	1,537	1,897
Fresh MKT Inc	-	5,125	5,227
FTI Consulting Inc	-	5,652	6,151
G-III Apparel Group Ltd	2,349	-	-
Genesco Inc	-	8,550	13,274
Gentiva Health Services Inc	4,800	-	-
GEO Group Inc	-	5,908	3,769
GNC Holdings Inc	-	3,739	6,224

#	Beginning of year		End of year	
	Shs	(a) Book Value	(b) Book Value	(c) Fair Market Value
Graftech Intl Ltd	250	-	5,154	3,413
GreenBriar Cos Inc	-	3,522	-	-
Group 1 Automotive Inc	-	2,423	-	-
GulfPort Energy Corp New	57	-	1,638	1,679
Gulf Resources Inc Com	-	2,726	-	-
Hanger Orthopedic Group Inc New	-	2,825	-	-
Harmonic Inc	-	1,437	-	-
Herbalife Ltd	59	-	2,388	3,049
Hexcel Corp New	137	-	3,070	3,317
Hibbett Sports Inc	-	2,171	-	-
HMS Holdings Corp	-	1,828	-	-
Huntsman Corp	525	-	9,286	5,250
IGate Corp	-	3,386	-	-
Imax Corp CAD	-	2,651	-	-
ImPax laboratories Inc	58	1,943	542	1,170
Informatica Corp	124	-	6,444	4,579
Intrepid Potash Inc	105	-	3,720	2,376
IPC the Hospitalist Co Inc	-	4,048	-	-
IPG Photonics Corp	35	-	1,721	1,185
JetBlue Airways Corp	415	-	2,585	2,158
Kelly Services Cl A	-	2,033	-	-
Korn Ferry Intl Cal	-	3,102	-	-
Kraton Performance Polymers Inc	97	-	3,753	1,969
LaDish Co	-	3,144	-	-
LandStar Systems Inc	70	-	3,291	3,354
LDK Solar	-	3,995	-	-
LeapFrog Enterprises Inc	-	2,208	-	-
Lithia Motors Inc Cl A	-	999	-	-
Lufkin Industries Inc	180	-	16,900	12,116
Medassets Inc	190	-	2,922	1,758
Medidata Solutions Inc	220	-	5,625	4,785
Meritor Inc	395	-	6,666	2,101
Modine Mfg Co	-	2,098	-	-
Monroe Muffler Brake Inc	-	3,296	-	-
Monstee WorldWide Inc	329	-	4,128	2,609
MVWI Veterinary Supply Inc	25	1,697	1,754	1,661

#	Beginning of year	End of year	
	(a) Book Value	(b) Book Value	(c) Fair Market Value
Shs			
NanoMetrics Inc	3,254	-	-
Neogen Corp	2,150	-	-
NetGear Inc	2,972	-	-
NewMarket Corp	3,580	-	-
NewPort Corp	2,635	-	-
Northwest Pipe Co	-	2,166	2,057
Oasis Petroleum Inc	-	3,424	3,636
Olin Corp	3,153	-	-
Onyx Pharmaceuticals	-	3,321	3,780
Opnet Technologies	-	1,635	1,687
OSI Systems Inc Com	3,286	-	-
Oyo GeoSpace Corp	2,537	8,003	6,341
Parexel Intl Corp	3,858	2,544	2,468
Pier 1 Imports Inc	3,548	-	-
Pinnacle Entertainment Group	-	1,731	1,605
Plantronics Inc New	3,428	2,250	3,065
Plexus Corp	3,414	-	-
PolyPore Intl Inc	2,015	3,210	2,639
Portfolio Recovery Assoc Inc	3,423	-	-
Quk Technologies Inc Com	-	3,539	3,146
Quaker Chemical Corp	-	1,836	1,711
Quality Systems Inc	-	3,458	2,959
Redwood Trust Inc	-	2,189	1,425
Regal Beloit Corp	-	6,031	4,078
Riverbed Technology Inc	-	5,775	3,971
Rovi Intl Metals Inc	-	4,992	2,335
RTI Intl Metlas Inc	-	1,931	1,393
Rubicon Technology Inc	4,169	-	-
Salix Pharmaceuticals Ltd	-	3,129	4,307
Sapient Corp	2,725	4,969	5,267
Seattle Genetics Inc	-	2,597	2,758
Shuffle Master Inc	-	4,121	4,395
Shutterfly Inc	4,258	-	-
Sirona Dental Systems Inc	-	6,136	5,285
Snyders-Lance Inc Com	1,515	-	-
Sotheby's	-	7,500	3,994

#	Beginning of year	End of year	
	(a) Book Value	(b) Book Value	(c) Fair Market Value
Shs			
STD Microsystems Corp	-	-	-
Steven Madden Ltd	124	1,840	4,278
Stifel Financial Corp	55	2,579	1,807
Sykes Enterprises Inc	-	-	1,529
SuccessFactors Inc	128	3,642	-
Take-Two Interactive Software	-	-	3,436
Tennant Co	-	4,598	-
Tenneco Inc	93	1,969	-
TeraDyne Inc	225	-	4,034
Texas Roadhouse Inc Cl A	-	3,861	3,982
Titan Machinery Inc	-	3,169	-
Thoratec Corp New	131	-	3,459
Tibco Software Inc	194	-	5,350
Titanium Metals Corp New	305	-	5,707
Trimas Corp Dela New	-	3,551	-
Trina Solar Ltd ADS	-	1,781	-
Triumph Group Inc	120	-	5,310
Two Harbors Invst Corp Reit SBI	179	-	1,965
UMB Financial Corp	40	-	1,507
United Rentals Inc	-	3,543	-
United Therapeutics Corp	80	-	3,265
Universal Electronics Inc	205	-	5,906
Unltd Nat Foods Inc	40	-	1,603
ValueClick Inc	-	3,349	-
Veeco Instruments Inc	84	2,813	3,059
Vitamin Shoppe Inc	180	-	6,157
Wabco Holdings	80	-	4,979
Waste Connections Inc	190	-	5,544
Zaggs Inc	-	4,223	-
99 Cents Only Stores	-	2,989	-
Amgen Inc	-	1,343	-
Avery Dennison Corp	44	1,276	1,262
Avon Products Inc	59	980	1,415
Bank of New York Mellon Corp	98	1,768	2,514
Bank of Amer Corp	204	2,088	2,655

#	Beginning of year	End of year
	(a) Book Value	(b) Book Value (c) Fair Market Value
Shs		
Chevron Corp	12 909	909 1,277
Cisco Sys Inc	157 1,286	2,954 2,839
Comerica Inc	45 460	1,221 1,161
Computer Sciences	55 2,544	2,544 1,304
CVS Caremark Corp	42 -	1,388 1,713
Dell Inc	92 2,694	1,244 1,346
Devon Energy Corp	38 2,341	2,420 2,356
FedEx Corp	9 649	719 752
First Amer Corp Calif	24 267	267 304
Flextronic Intl Ltd	240 2,143	1,768 1,358
Genl Electric Co	43 2,175	1,215 770
HR Block Inc	100 1,952	1,513 1,633
Hewlett Packard Co	67 2,083	2,957 1,726
Home Depot Inc	- 670	- -
Ingersoll Rand Co CL A	57 1,238	1,352 1,737
Intl Business Mach	- 765	- -
Johnson & Johnson Co	30 1,859	1,859 1,967
JP Morgan Chase & Co	68 2,724	2,686 2,261
KB Home	- 1,466	- -
Kimberly Clark Corp	18 1,831	1,117 1,324
Kohls Corp	19 602	846 938
Koninklijke Philips EI N V New	81 -	2,405 1,697
Lincoln Natl Corp Ind	64 2,564	2,564 1,243
LockHeed Martin Corp	19 1,335	1,335 1,537
Macy's Inc	31 1,051	582 997
Martin Marietta Materials Inc	18 -	1,504 1,357
Masco Corp	68 812	812 713
McGraw Hill Companies Inc	28 1,319	781 1,259
Merck & Co	- 792	- -
MetLife Inc	61 984	2,280 1,902
Microsoft Corp	63 1,077	1,350 1,635
Northrop Grumman Corp	20 988	1,088 1,170
Pfizer Inc	71 1,497	1,131 1,536
Royal Dutch Shell Plc CL A	24 1,468	1,468 1,754
Sealed Air Corp New	106 2,077	2,204 1,824
Staples Inc	48 -	648 667

#	Beginning of year		End of year	
	Shs	(a) Book Value	(b) Book Value	(c) Fair Market Value
SuperValu Inc	174	2,089	2,352	1,413
Travelers Cos Inc	33	1,065	1,468	1,953
Wal Mart Stores Inc	13	743	743	777
Walgreen Co	18	2,179	519	595
Wellpoint Inc	-	733	-	-
Western Union Co	71	1,410	1,240	1,296
Willis Group Holdings LTd	-	1,883	-	-
United Health Group Inc	2,000	1,978	-	-
Kraft Foods Inc NtIs	3,000	3,051	-	-
SBC Communications Inc	2,000	1,980	-	-
Pepsico Inc NTS	2,000	2,021	-	-
Goldman Sachs Group	3,000	2,910	-	-
Genl Dynamics Corp	1,000	1,070	-	-
Sara Lee Corp Notes	2,000	2,121	-	-
Donnelley (RR) & Sons	2,000	2,076	-	-
BellSouth Corp	1,000	1,130	-	-
ABB Ltd Spon ADR	62	990	990	1,167
Accenture PLC Ireland Cl A	19	548	548	1,011
AECOM Technologies	-	1,106	-	-
Aflac Inc	30	1,131	1,640	1,298
AGCo Corp	-	654	-	-
Allergan Inc	16	1,015	1,015	1,404
Amazon Com Inc	5	-	887	866
Ameriprise Financial Inc	14	644	644	694
Anadarko Petroleum Corp	17	652	1,041	1,298
Apple Computer Inc	11	1,095	1,095	4,455
Avon Products Inc	-	969	-	-
Borg Warner Inc	23	954	954	1,466
BroadCom Corp Cl A	36	631	1,376	1,057
Cameron Intl Corp	30	821	821	1,476
Carnival Corp new (Paired Stock)	35	1,227	1,227	1,143
Caterpillar Inc	9	763	763	816
Celgene Crop	16	987	987	1,082
Cerner Corp	24	650	650	1,470

#	Beginning of year	End of year	
	(a) Book Value	(b) Book Value	(c) Fair Market Value
Shs			
10	-	955	1,064
Chervon Corp			
Cisco Systems Inc	967	-	-
Cnooc Ltd Spon ADR	708	1,106	1,048
Cognizant Tech Solutions CRP	666	419	1,093
Companhia De Bebidas Das Amers	980	715	2,238
Corning Inc	944	-	-
Danaher Corp	790	790	1,223
Deere and Co	-	923	928
Diago PL New GB Spon	-	1,210	1,311
Dolby Corp	565	-	-
Dover Corp	1,169	1,169	1,625
Du Pont De Nemours	-	1,090	1,053
Ebay Inc	-	1,342	1,335
Ecolab Inc	992	-	-
EMC Corp Mass	1,330	1,668	1,680
Equinix Inc New	-	1,024	1,115
Express Scripts Inc	708	708	1,073
FedEx Corp	947	-	-
Flowsolve Corp	600	600	894
Fluor Corp New	-	1,269	1,055
Google Inc Cl A	1,169	1,772	2,584
Halliburton Co	1,063	860	1,070
Hewlett Package Co	959	-	-
Intel Corp	965	-	-
Intl Business Mach	1,409	1,409	2,574
Jacobs Engineering Group Inc	1,023	-	-
Lauder Estee Cos Cl A	-	1,564	1,797
McDonalds Corp	1,444	1,444	2,709
Microsoft Corp	1,126	2,449	2,388
NetEase com In Spon Adr	-	1,183	1,076
Nike Inc CL B	949	948	1,831
Oracle Corp	1,136	1,574	1,513
Pepsico Inc	1,469	1,469	1,659
Petroleo Brasileiro SA Spon	698	-	-
Pioneer Nat Res Co	975	1,176	1,700
Polo Ralph Lauren Corp	778	-	-

#	Beginning of year	End of year	
	(a) Book Value	(b) Book Value	(c) Fair Market Value
Shs			
Praxair Inc	18	1,262	1,262
Price T Rowe Group Inc	-	998	-
Priceline Com Inc New	4	407	407
Ralph Lauren Corp Cl A	8	-	778
Red Hat Inc	-	385	-
Schein Henry Inc	26	1,175	1,175
Schlumberger Ltd Netherlands Antilles	18	695	1,164
Teva Pharmaceuticals Ind Ltd	19	-	941
Texas Instruments	34	1,003	578
The Directv Group Cl A	20	1,008	492
Thermo Fisher Scientific Inc	20	753	753
Union Pacific Corp	20	927	927
Varian Medical Systems Inc	26	977	977
Visa Inc Cl A	-	581	-
Wal Mart Stores Inc	-	899	-
Walt Disney CO	18	-	772
3M Co	-	957	-

Amcor Ltd	117	3,463	2,383	3,452
Astellas Pharma Inc ADR	212	7,475	7,475	8,558
Banco Santander Centl Hisp	293	5,126	3,177	2,203
BG Group PLC Spon ADR	64	2,453	1,963	6,848
BP PLC Spon ADR	233	11,251	13,176	9,958
Canon Inc ADR Japan Spon ADR	256	8,995	8,995	11,274
Carrefour SA ADR	1,161	5,024	8,184	5,201
Deutsche Telekom AG De Spon ADR	714	12,261	12,261	8,175
Eni Spa IT Adr	183	6,170	7,778	7,552
Fosters Group LTD New Spons	-	3,843	-	-
France Telecom Sa Spon ADR	532	7,492	11,030	8,331
GDF Suez Spon Adr	89	-	3,498	2,418
Glaxo Smithkline PLC ADR	253	15,471	11,937	11,544
Hong Kong Elec Hldgs LTD	-	3,702	-	-
Iberdrola Sa Spon Adr	234	9,952	7,582	5,639
ING Groep NV NL Spon ADR	602	9,855	9,855	4,316
KAO Corp	420	11,079	11,079	11,424
Koninkluke Ahold NV New 207	635	3,332	8,230	8,541

	# Shs	Beginning of year		End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value	
National Grid PLC New Spon ADR	53	3,690	2,417	2,569	
Nippon Teleg & Tel Corp	-	3,675	-	-	
Novartis AG Spon ADR	244	13,632	13,632	13,949	
QBE Ins Group LTD Spon ADR	111	-	1,445	1,471	
Reed Elsevier NV Repstg	260	8,336	8,336	6,035	
Royal Bank Scotland Spon Adr	142	7,699	7,122	10,379	
RWE AG ADR	251	5,936	10,644	8,767	
Sanofi-Aventis Sa Spon ADR	275	8,977	9,357	10,049	
Seven & I Holdings Co Ltd ADR	178	8,085	8,130	9,835	
Singapore Telecom Ltd New 2006	240	7,077	4,967	5,734	
Societe Generale France Spon ADR	452	10,821	8,085	1,971	
Taiwan Semiconductor Mfg Co	617	5,965	5,965	7,966	
Takeda Pharmaceutical Co	466	9,467	11,703	10,275	
Telecom Corp New Zealand Corp	-	5,819	-	-	
Telefonica SA Spon Adr	516	8,485	8,485	8,870	
Telstra Corp LTD	384	8,545	5,378	6,547	
Tesco PLC Spons ADR	564	3,321	11,234	10,626	
Teva Pharmaceuticals Ind Ltd	148	-	6,826	5,973	
Tokio Marine Holdings Inc Spon Adr	364	10,108	11,198	8,008	
Total SA France Spon ADR	216	11,635	11,635	11,040	
Toyota Motor Corp New Japan	90	6,790	6,790	5,952	
Treasury Wine Estates Ltd Spn Adr	247	-	465	910	
Unilever PLC Amer Shs New Spon	350	10,311	8,145	11,732	
Untd Overseas Bk Ltd Spon Adr Singpr	187	3,689	3,835	4,406	
UPM Kymmene Corp	-	-	-	-	
Vinci'S A ADR	354	4,536	4,536	3,845	
Vodafone Group PLC New Spon ADR	293	6,398	6,398	8,213	
Zurich Financial Svcs Spon ADR	277	4,951	6,614	6,282	
Acciona S A Euro	27	2,804	2,294	2,339	
AIA Group Ltd	800	2,251	2,251	2,498	
Anheuser Busch Inbev Spon Adr	59	-	3,364	3,598	
Arcelormittal NY Registry Shs New	-	5,230	-	-	
ASAHI Glass ADR	319	3,716	3,716	2,635	
ASML Hldg	72	3,366	2,198	3,009	
AU Optonics Corp	-	1,149	-	-	

#	Beginning of year	End of year	
	(a) Book Value	(b) Book Value	(c) Fair Market Value
Shs			
Banco Bilbao Vizcaya ADR	427	4,851	3,211
Barclays PLC ADR	359	7,119	3,945
Bayer A G Spon ADR	-	-	-
Beiersdorf AG Ord Foreign Sec	55	3,359	3,110
BNP Paribas ADR	114	2,895	2,240
BP Plc Spon ADR	197	8,079	8,420
Carnival PLC ADR	-	-	-
Carrefour SA ADR	859	6,563	3,848
Cenovus Energy Inc	-	-	-
China Constr Bk Corp ADR	168	3,058	2,342
Credit Suisse Grp ADR	90	3,284	2,113
DBS Group Holdings Lts Spon ADR	60	1,501	2,125
E On AG Spon Adr	150	7,826	3,209
Encana Corp	-	-	-
Fiat Indl Eur	423	5,157	3,638
FLSMIDTH & Co A/S Spon ADR	604	4,810	3,497
Fresenius Medical Care AG & Co	64	3,662	4,351
Glaxo Smithkline PLC ADR	-	-	-
Heidelberg Zement Ord DM 5	263	3,349	2,212
Heineken N V Adr Netherlands	143	4,241	3,293
Hon Hai Precision Industry GDR	356	2,520	1,949
Imperial Tobacco Group Plc	81	4,105	6,103
Infinion Technologies ADR	376	3,283	2,824
Itochu Corp ADR Japan ADR	218	4,501	4,391
James Hardie Ind N V Spon	-	-	-
KAO Corp Repstg 10 Shs ADR	-	-	-
KDDI Corp	144	2,008	2,318
Lloyds Banking Grou PLC Spon	1,345	5,382	2,112
LVMH Moet Hennessy Louis New ADR	88	1,442	2,473
Lyondellbasell Industries N V	-	-	-
Man Group PLC ADR	269	2,255	2,399
Man Se ADR	-	-	-
Metro AG (Germany) Eur	-	-	-
Mitsubishi Corp Spons ADR	61	2,662	2,444
Mitsubishi UFJ Financial Group	966	4,100	4,048
Nasdaq's Ltd Spon ADR	-	-	-

#	Beginning of year	End of year	
	(a) Book Value	(b) Book Value	(c) Fair Market Value
Shs			
Natl Australia Bank Ltd Spon Adr	143	2,940	3,261
Nestle S A Sponsored ADR	116	-	7,071
New World Development Ltd Spon Adr	833	2,676	2,906
Nissan Mir Ltd Spon ADR	136	4,063	1,601
Novartis Ag Spon Adr	133	6,268	7,920
OAO Gazprom Level 1 ADR	220	-	3,507
Orica Ltd Ord Aud	135	3,355	3,355
Orix Corp Spon ADR	47	2,677	1,478
Petroleum Geo Services Asa Spon ADR	-	1,009	-
PetroMineralles LTD CAD	106	2,807	2,807
Prudential Plc	134	4,077	1,991
Qantas Airways Ltd	-	1,341	-
Research In Motion Ltd Cad	-	3,830	-
Ricoh Ltd ADR Japan ADR	46	3,175	3,175
Rio Tinto Plc Spon Adr	58	6,843	3,060
Roche Holdings LTD Switz ADR	-	2,951	-
Ryanair Holdings Plc Spon Adr	115	3,331	3,331
Sage Group PLC ADR	142	3,161	2,103
Sampo Oyj ADR	284	3,531	3,663
SAP AG Spon ADR	61	-	3,636
Scottish & Sthn Energy PLC	-	2,980	-
Seven & I Hldgs CO Ltd ADR	46	-	2,509
SGS Sa ADR	187	2,792	2,899
Shin Etsu Chem Co Ltd Adr	288	3,255	3,255
SSE PLC Spon Adr	135	-	2,584
Sumitomo Mitsui Financial Group	-	7,355	-
Suncor Energy Inc New Cad	96	2,518	3,291
Teck Resources Ltd Cl B Ord	64	1,977	2,326
Telenor Asa ADR	119	2,498	2,296
THK Co Ltd ADR	287	2,396	2,037
Tokio Marine Holdings Inc Spon	138	-	3,232
Tokyo Gas Co Ltd ADR	43	-	1,895
Tullow Oil Plc Spon Adr	-	2,697	-
Vodafone Group PLC New Spon ADR	260	7,655	7,484
Wolters Kluwer NV Sponsored	215	3,548	4,705
Volkswagen A G Repstg Pref		2,198	3,681

	# Shs	Beginning of year		End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value	
Xstrata PLC ADR	1,103	-	4,432	3,265	
Advanced Semiconductor Engineering	163	-	830	707	
AEON Co Ltd Unspn ADR	-	1,012	-	-	
Agrium Inc (Canada)	16	2,193	1,289	1,074	
Allianz SE ADR	242	4,426	2,873	2,292	
Altria Group Inc	80	2,675	1,467	2,372	
Anglo Amern PLC New ADR	58	-	992	1,053	
Apollo Group In CL A	13	-	673	700	
Applied Materials Inc	137	-	1,657	1,467	
Archer Daniels Midland Co	-	1,002	-	-	
Asahi Glass ADR Japan	-	2,027	-	-	
Astrazeneca PLC Spon ADR	68	2,782	3,758	4,120	
AT&T Inc	-	1,980	-	-	
AU Optronics Corp	217	1,490	1,490	938	
Aviva PLC Spon ADR	73	-	1,023	675	
BAE Systems PLC Spon ADR	-	2,145	-	-	
Banco Do Brasil S A Spon ADR	79	1,309	1,309	995	
Barclays Plc ADR	-	1,340	-	-	
Bayer A G Spon ADR	30	1,637	685	667	
Bayerische Motoren Werke A G ADR	-	-	-	-	
BB&T Corp	-	2,213	-	-	
BNP Paribas SA ADR	40	2,106	2,106	786	
BP PLC Spon ADR	140	2,272	5,274	5,984	
Bridgestone Corp Ltd ADR Japan	56	-	2,345	2,520	
Bunge Limited	-	1,650	-	-	
Capital Once Fincl Corp	-	1,325	-	-	
CenterPoint Energy Inc	43	-	840	864	
CenturyLink Inc	50	1,189	1,948	1,860	
CF Industries Holdings Inc	-	1,415	-	-	
China Petroleum & Chemical Corp	10	-	1,115	1,051	
CIT Group Inc	38	-	1,320	1,325	
CitiGroup Inc	122	-	4,719	3,210	
CMS Energy Corp	39	-	809	861	
ComCast Corp New C/A	-	1,981	-	-	
ConocoPhillips	-	2,805	-	-	

#	Beginning of year	End of year
	(a) Book Value	(b) Book Value (c) Fair Market Value
Shs		
Constellation Brands Inc Cl A	71 1,153	1,153 1,468
Corning Inc	140 2,032	2,032 1,817
Danske Ban A/S Spon ADR	- 1,922	- -
Delhaize Group Spon ADR	- 724	- -
Dell Inc	82 3,176	1,175 1,200
Delta Airlines Inc Dela New	239 1,479	2,973 1,934
Deutsche Lufthansa Ag Spon ADR	48 -	1,012 565
Devon Energy Corp New	25 2,186	1,844 1,550
DTE Energy Co	116 -	1,796 1,960
E ON Ag Spon ADR	116 3,874	4,784 2,481
Eaton Corp	- 1,395	- -
Edison Intl	- 38	- -
Electricite De France ADR	- 3,277	- -
Eni Spa IT Adr	22 -	1,015 908
Enesco Intl Ltd Spon ADR	- 920	- -
Esprit Holdings Ltd Spon ADR	- 2,096	- -
Exxaro Resources Ltd Spon ADR	6 -	129 124
Fifth Third BankCotp	- 853	- -
Ford Motor Co Com New	122 1,094	1,094 1,313
Fujitsu Ltd Adr New Japan ADR	33 -	1,080 853
Gap Inc	- 2,742	- -
GameStop Corp New	37 -	850 892
Gannett Co	70 -	1,064 936
Garmin Ltd Shs Chf	- 1,975	- -
General Motors co	54 789	1,481 1,095
Gilead Sciences Inc	53 1,768	1,768 2,169
Hess Corp	- 2,304	- -
Hewlett Packard Co	141 2,595	5,086 3,632
Imperial-Tobacco Group	11 975	697 829
ING Groep N V NL Spon Adr	382 -	4,867 2,739
Ingersoll-Rand PLC	29 1,571	942 884
International Business Machines	- 638	- -
Johnson & Johnson Com	50 3,117	3,117 3,279
JPMorgan Chase & Co	83 3,235	3,235 2,760
KB Finl Group Inc Spon Adr	47 1,781	2,082 1,473
Kinross Gold Corp New CAD	68 1,166	814 775

#	Beginning of year	End of year	
	(a) Book Value	(b) Book Value	(c) Fair Market Value
Shs			
Kimberly Clark Copr	994	-	-
Kohl's Corp	1,993	-	-
Koninklijke Dsm NV Spon Adr	1,227	1,712	1,427
Kroger Company	-	2,568	2,640
LAM Research Corp	-	1,640	1,518
Lear Corp Com New	918	1,695	1,711
LG Display Co Ltd Ads Adr	-	1,020	779
Lorillard Inc	-	3,052	3,078
Lowes Companies Inc	-	1,381	1,345
Lukoil Oil Co Spon ADR	1,153	1,153	958
Lyondellbasell Industries N V	-	1,388	1,332
Magna Intl Inc C I A Sub VTG	-	2,846	1,799
Marathon Oil Corp	1,756	849	1,317
Marathon Petroleum Co	-	1,266	1,431
McGraw Hill Companies Inc	-	861	899
Micron Technology Inc	-	1,350	1,359
Microsoft Corp	1,720	-	-
Mitsubishi Corp Spon Adr	3,052	1,396	1,081
Mitsubishi UFJ Financial Group Inc	-	872	872
Moody's Corp	-	856	977
Morgan Stanley	1,237	-	-
Motorola Inc	851	-	-
Munich Re Group Adr	843	843	774
Natl Australia Bank Ltd Spon ADR	1,289	1,347	1,771
Navartis AG Spon ADR	2,194	-	-
NewField Exploration Cos	972	-	-
New Gold Inc Cad	-	867	806
Newell Rubbermaid Inc	-	866	921
News Corp Inc Dela C I A	1,878	-	-
Nexen Inc AD	2,106	2,450	1,750
Nintendo Ltd Adr New Japan ADR	-	677	559
Nippon Teleg & Tel Corp Spon ADR	1,287	2,116	2,381
Nisource Inc	897	-	-
Nissan Mtr Ltd Spons Adr Japan	2,778	3,136	3,218
Nomura Research Institute Ltd Adr	-	863	857
Northrop Grumman Corp	1,704	1,814	1,813

#	Beginning of year	End of year	
	(a) Book Value	(b) Book Value	(c) Fair Market Value
Shs			
47	-	832	862
51	-	734	834
159	954	2,234	1,698
-	944	-	-
46	2,081	1,600	1,887
-	1,900	-	-
91	-	2,283	2,138
250	4,058	5,169	5,410
-	890	-	-
33	3,128	1,674	1,614
35	-	1,251	1,489
20	1,261	664	495
39	5,504	3,125	2,851
-	2,924	-	-
-	1,386	-	-
-	2,457	-	-
45	-	1,510	1,493
247	3,819	2,651	2,154
-	935	-	-
237	992	2,780	1,033
151	-	1,098	832
-	1,538	-	-
23	1,585	3,335	2,450
43	-	1,833	1,839
51	1,728	2,117	3,242
-	2,904	-	-
33	-	1,693	1,267
35	1,472	1,472	2,071
48	-	1,961	1,565
54	-	866	685
-	1,611	-	-
147	-	2,681	3,034
39	-	1,962	1,977
62	-	2,670	2,815
42	3,307	1,134	913
125	4,418	3,150	3,504

#	Beginning of year	End of year	
	(a) Book Value	(b) Book Value	(c) Fair Market Value
Shs			
58	-	1,701	1,548
Volkswagen A G Sponsored			
Wells Fargo & Co New	3,040	-	-
WellPoint Inc	-	3,330	3,246
XL Group PLC Shs	1,045	-	-
Xstrata PLC ADR	1,898	727	675
Spdr Dow Jones Global Real Estate	1,283	-	-
Vale Sa-Sp Preferred Spon ADR	2,829	-	-
Abbott Labs	-	4,048	4,274
Accenture PLC Ireland Cl A	3,467	-	-
Aflac Inc	3,852	-	-
Altria Group Inc	3,760	-	-
Amer Electric Power Co	2,800	-	-
AmeriSourceBergen Corp	1,435	-	-
Apple Inc	4,387	5,378	6,480
Arcelormittal Sa NY Rec	1,996	-	-
ASAHl Glass ADR Japan	3,449	2,563	1,817
ASML Holdings NV NY Reg Shs New	1,973	1,536	2,006
AU Optronic Corp	1,452	-	-
AutoDesk Inc	1,873	1,407	1,486
Bank of New York Mellon Corp	4,264	3,701	2,628
Barclays ADR	3,206	2,394	2,726
Beiersdorf Ag Ord Foreign Security Ord	-	3,145	2,941
BNP Paribas ADR	2,080	-	-
Boeing Company	-	3,125	3,227
BP PLC Spon ADR	5,009	5,881	6,283
Canadian Oil Sands Ltd Cad	-	2,114	1,778
Carnival Corp New	3,613	-	-
CarreFour Sa ADR	-	6,621	4,373
Cenovus Energy Inc Cad	2,523	-	-
China Constr Bk Corp ADR	2,319	3,642	2,788
CitiGroup Inc	5,883	7,229	4,473
Colgate Palmolive Co	-	4,887	5,821
ComCast Corp New Cl A	4,706	-	-
Covidien Ltd	4,113	2,769	2,926
E on Ag Spon Adr	-	2,385	2,310

#	Beginning of year	End of year	
	(a) Book Value	(b) Book Value	(c) Fair Market Value
Shs			
Fiat Indl Eur	-	4,318	2,752
FLSmith Medical Care AG & Co	2,880	3,993	2,924
Foresenius Medical Care & Co	2,920	1,985	2,379
FS Networks Inc	-	1,491	1,486
General Motors Co	3,791	5,016	2,980
Genl Electric Co	-	4,377	4,388
Gilead Sciences Inc	4,006	5,000	4,789
Goldman Sachs Group Inc	4,716	-	-
Google Inc Cl A	3,643	4,509	5,167
Heidelberg Zement Ord Dm 5	3,734	-	-
Heineken N V Adr Netherlands Adr	-	4,284	3,316
Helmerich & Payne Inc	2,376	2,518	3,151
Hess Corp	3,239	-	-
Hewlett packard Co	5,137	-	-
Hon Hai Precision Industry GDR	1,838	1,833	1,429
Imperial Tobacco Group PLC	-	4,922	5,575
Infineon Technologies Adr	-	1,648	1,457
Ingersoll-Rand Plc	-	1,569	1,615
Itochu Copr Adr Japan Adr	-	4,273	4,149
James Hardie Inc N V Spon ADR	1,675	-	-
Kraft Foods Inc Cl A	2,244	-	-
Lloyds Banking Group Plc Spon ADR	3,886	5,160	2,054
Lowes Companies Inc	4,509	3,096	3,528
LyonDelBasell Industries NV	1,685	2,126	2,339
Man Group PLC ADR	2,673	-	-
MDU Resources Group Inc	3,288	2,611	2,747
MetLife Inc	-	3,458	2,339
Metro AG (Germany) EUR	2,554	-	-
Microsoft Corp	6,523	6,523	6,724
Mitsubishi Corp Spons Adr	4,614	-	-
Mitsubishi UFJ Financial Group Inc Spon	-	3,243	3,201
Nasdaq's Ltd Spon Adr	2,171	-	-
Nestle S A Sponsored ADR	-	3,399	3,405
New World Development Ltd Spon	2,229	2,943	1,767
Nissan Mtr Ltd Japan	2,615	-	-
Novartis Ag Spon ADR	4,776	4,568	4,402

#	Beginning of year	End of year	
	(a) Book Value	(b) Book Value	(c) Fair Market Value
Shs			
192	-	3,027	2,051
23	-	1,929	2,155
-	2,394	-	-
-	1,697	-	-
99	4,211	2,896	2,843
1,980	-	3,927	1,972
70	2,828	1,902	1,133
38	-	2,089	2,191
121	3,027	2,075	2,389
-	3,295	-	-
-	3,033	-	-
-	3,508	-	-
191	2,981	2,547	2,355
52	-	3,099	2,753
-	2,815	-	-
272	3,407	3,407	3,340
-	4,185	-	-
111	3,238	3,708	3,200
-	2,012	-	-
104	1,523	2,945	5,072
135	-	3,740	3,930
119	3,708	2,719	2,200
37	-	1,194	1,432
40	-	1,762	1,850
-	2,806	-	-
88	2,475	2,252	4,460
85	2,960	3,499	3,303
168	-	4,731	4,709
49	-	3,273	3,246
181	-	4,904	4,988
170	2,801	3,702	2,910
86	1,384	2,204	2,570
964	-	3,835	2,853
Total, Line 10(b)			5,067,064

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Statement	# Shs	Beginning of year		End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value	
Line 10(c) Investments - Corporate Bonds					
Units AAM Div Ruler Portf ser 2010C	99,998	-	-	-	-
Units AAM Act Nab/Dial High Inc Opport	100,033	100,033	100,033	96,131	96,131
3,000 Merrill Lynch & Co Inc 4.79%	2,966	2,966	-	-	-
1,000 Boeing Co Notes 5.125%	-	-	1058	1,048	1,048
2,000 Pepsico In Note 4 65%	2,021	2,021	2,021	2,093	2,093
3,000 Goldman Sachs Group Inc Notes	2,910	2,910	2,910	3,059	3,059
1,000 Genl Dynamics Corp	-	-	1,070	1,049	1,049
2,000 UnitedHealth Group Inc 5 25%	1,978	1,978	-	-	-
3,000 Kraft Foods Inc 5 625%	3,051	3,051	-	-	-
2,000 SBC Communications Inc 5.875%	1,980	1,980	-	-	-
2,000 Sara Lee Corp Notes 3 875%	-	-	2,121	2,065	2,065
3,000 Amer Express Co NTS 4 875%	-	-	3,203	3,137	3,137
3,000 BP Cptl Mark PL B/E	-	-	3,156	3,152	3,152
1,000 BellSouth Corp 5 2%	-	-	1,130	1,105	1,105
1,000 Ryder Sys Inc	-	-	1,023	1,028	1,028
3,000 BB&T Cor Med Term NTS	-	-	3,083	3,127	3,127
Ishares IBoxx \$ Invt Gra De Corp Bond	7,974	7,974	-	-	-
Ishares Barclays Inter Cr Bd	8,008	8,008	-	-	-
Total, Line 10(c)	230,919	230,919	120,808	116,994	116,994

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	Beginning of year		End of year	
	(a) Book Value	(b) Book Value	(c) Fair Market Value	
Line 13 Investments - Other Investments				
UBS Fund of Funds Event LLC	300,000 00	366,739 00	367,066 00	
UBS Fund of Funds Technology LLC	300,000 00	486,140 00	487,327 00	
UBS Fund of Funds Long/Short LLC	250,000 00	347,208 00	347,256 00	
UBS Willow Fund LLC	300,000 00	294,950 00	307,086 00	
UBS KKR Financial Holdings	190 00	1,618 00	1,659 00	
Oppenheimer Global Strat Inc Fd	102,114 00	-	-	
RiverSource Strategic Inc Allc Fd	103,908 00	-	-	
Total	1,356,212 00	1,496,655 00	1,510,394 00	