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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

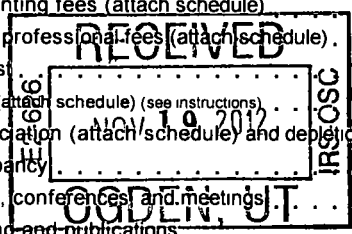
Note. The foundation may be able to use a copy of this return to satisfy state reporting requirements

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

Name of foundation Micron Technology Foundation Inc		A Employer identification number 82-0516178
Number and street (or P O box number if mail is not delivered to street address) 8000 S Federal Way		B Telephone number (see instructions) 208-368-4000
City or town, state, and ZIP code Boise, ID 83716		
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) ▶ \$ 79,860,532 J Accounting method ☐ Cash ☒ Accrual (Part I, column (d) must be on cash basis)		

Part I Analysis of Revenue and Expenses (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see instructions))		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue	1 Contributions, gifts, grants, etc., received (attach schedule)	150			
	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	1,351,761	1,351,761		
	5a Gross rents				
	b Net rental income or (loss)				
	6a Net gain or (loss) from sale of assets not on line 10	5,739,836			
	b Gross sales price for all assets on line 6a	52,406,044			
	7 Capital gain net income (from Part IV, line 2)		5,739,836		
	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)	4,300	269		
	12 Total. Add lines 1 through 11	7,096,047	7,091,866		
	13 Compensation of officers, directors, trustees, etc				
	14 Other employee salaries and wages				
	15 Pension plans, employee benefits				
	16a Legal fees (attach schedule)				
	b Accounting fees (attach schedule)				
	c Other professional fees (attach schedule)	718,906			705,364
	17 Interest				
	18 Taxes (attach schedule) (see instructions)				
	19 Depreciation (attach schedule) and depletion				
	20 Occupancy				
	21 Travel, conferences, and meetings	17,108			17,108
	22 Printing and publications				
	23 Other expenses (attach schedule)	663,627	605,911		57,717
	24 Total operating and administrative expenses. Add lines 13 through 23	1,399,641	605,911		780,189
	25 Contributions, gifts, grants paid	4,759,303			4,157,141
	26 Total expenses and disbursements. Add lines 24 and 25	6,158,944	605,911		4,937,330
	27 Subtract line 26 from line 12				
	a Excess of revenue over expenses and disbursements	937,103			
	b Net investment income (if negative, enter -0-)		6,485,955		
	c Adjusted net income (if negative, enter -0-)				

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Part II Balance Sheets

Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions)

		Beginning of year	End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1 Cash - non-interest-bearing	5,739,245	5,297,818	5,297,818
	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	91,319	243,028	243,028
	10 a Investments - U.S. and state government obligations (attach schedule) .			
	b Investments - corporate stock (attach schedule)	85,817,620	74,269,213	74,269,213
	c Investments - corporate bonds (attach schedule)			
	11 Investments - land, buildings, and equipment basis Less accumulated depreciation (attach schedule) ▶			
	12 Investments - mortgage loans			
	13 Investments - other (attach schedule)			
	14 Land, buildings, and equipment basis Less accumulated depreciation (attach schedule) ▶			
15 Other assets (describe ▶ <u>Interest Receivable</u>)	48,505	50,473	50,473	
16 Total assets (to be completed by all filers - see the instructions. Also, see page 1, item I)	91,696,689	79,860,532	79,860,532	
Liabilities	17 Accounts payable and accrued expenses	137	491	
	18 Grants payable	1,646,981	2,269,655	
	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)	1,647,118	2,270,146	
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	90,049,571	77,590,386	
	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)	90,049,571	77,590,386		
31 Total liabilities and net assets/fund balances (see instructions)	91,696,689	79,860,532		

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	90,049,571
2 Enter amount from Part I, line 27a	2	937,103
3 Other increases not included in line 2 (itemize) ▶	3	
4 Add lines 1, 2, and 3	4	90,986,674
5 Decreases not included in line 2 (itemize) ▶ <u>Unrealized Gain/(Loss)</u>	5	13,396,288
6 Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	77,590,386

Form **990-PF** (2011)

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 Statement 125					
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 52,406,044		46,666,208	5,739,836		
b					
c					
d					
e					
Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(i) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))		
(i) F M V as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any			
a			5,739,836		
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	5,739,836	
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		

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	13,688,245	82,398,434	0.1661
2009	4,377,209	74,863,467	0.0585
2008	5,801,675	95,971,097	0.0605
2007	9,689,189	124,125,727	0.0781
2006	6,200,843	115,275,376	0.0538
2 Total of line 1, column (d)			0.4170
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			0.0834
4 Enter the net value of noncharitable-use assets for 2011 from Part X, line 5			86,385,049
5 Multiply line 4 by line 3			7,204,513
6 Enter 1% of net investment income (1% of Part I, line 27b)			64,860
7 Add lines 5 and 6			7,269,373
8 Enter qualifying distributions from Part XII, line 4 If line 8 is equal to or greater than line 7, check the box in Part VI, line 1b, and complete that part using a 1% tax rate. See the Part VI instructions			4,937,330

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

1 a Exempt operating foundations described in section 4940(d)(2), check here ☐ and enter "N/A" on line 1 Date of ruling or determination letter _____ (attach copy of letter if necessary - see instructions)		1	129,719
b Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☐ and enter 1% of Part I, line 27b			
c All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col (b)			
2 Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		2	
3 Add lines 1 and 2		3	129,719
4 Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		4	
5 Tax based on investment income. Subtract line 4 from line 3. If zero or less, enter -0-		5	129,719
6 Credits/Payments			
a 2011 estimated tax payments and 2010 overpayment credited to 2011	6a	170,386	
b Exempt foreign organizations - tax withheld at source	6b		
c Tax paid with application for extension of time to file (Form 8868)	6c		
d Backup withholding erroneously withheld	6d		
7 Total credits and payments. Add lines 6a through 6d	7	170,386	
8 Enter any penalty for underpayment of estimated tax. Check here ☐ if Form 2220 is attached	8		
9 Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed	9		
10 Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10	40,667	
11 Enter the amount of line 10 to be Credited to 2012 estimated tax ☐ Refunded ☐	11		

Part VII-A Statements Regarding Activities

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

Part VII-A Statements Regarding Activities (continued)

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions)	11		X
12	Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement (see instructions)	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application? Website address <u>http://www.micron.com/foundation</u>	13	X	
14	The books are in care of <u>Mike Rodgers</u> Telephone no <u>208-368-4000</u> Located at <u>8000 S. Federal Way, Boise, ID</u> ZIP + 4 <u>83716-9632</u>			
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 <u>15</u>			
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 <u></u>	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 <u></u>		
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	X
c If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here <u></u>		
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)?**5b**

X

Organizations relying on a current notice regarding disaster assistance check here ☐**c** If the answer is "Yes" to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant?☒ Yes ☐ No

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

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

X

If "Yes" to 6b, file Form 8870

7a At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction?☐ Yes ☒ No**7b****b** If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction?**Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors****1** List all officers, directors, trustees, foundation managers and their compensation (see instructions).

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
See Statement 9				

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 ☐

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
Micron Technology, Inc. 8000 S. Federal Way, Boise ID 83716-9632	Accounting, Management Legal, and Tax	718,906

Total number of others receiving over \$50,000 for professional services ▶**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 The Micron Science and Technology Scholars Program: A merit based scholarship competition recognizing excellence in academics and leadership.	45,638
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 _____	
2 _____	
All other program-related investments See instructions	
3 _____	
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	82,317,079
b	Average of monthly cash balances	1b	4,839,977
c	Fair market value of all other assets (see instructions)	1c	543,501
d	Total (add lines 1a, b, and c)	1d	87,700,557
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	87,700,557
4	Cash deemed held for charitable activities Enter 1 1/2 % of line 3 (for greater amount, see instructions)	4	1,315,508
5	Net value of noncharitable-use assets. Subtract line 4 from line 3 Enter here and on Part V, line 4	5	86,385,049
6	Minimum investment return. Enter 5% of line 5	6	4,319,252

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	4,319,252
2a	Tax on investment income for 2011 from Part VI, line 5	2a	129,719
b	Income tax for 2011 (This does not include the tax from Part VI)	2b	
c	Add lines 2a and 2b	2c	129,719
3	Distributable amount before adjustments Subtract line 2c from line 1	3	4,189,533
4	Recoveries of amounts treated as qualifying distributions	4	5,440
5	Add lines 3 and 4	5	4,194,973
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	4,194,973

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	4,937,330
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	4,937,330
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	
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	4,937,330

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

Part XIII Undistributed Income (see instructions)

	(a) Corpus	(b) Years prior to 2010	(c) 2010	(d) 2011
1 Distributable amount for 2011 from Part XI, line 7				4,194,973
2 Undistributed income, if any, as of the end of 2011				
a Enter amount for 2010 only				
b Total for prior years 20____, 20____, 20____				
3 Excess distributions carryover, if any, to 2011				
a From 2006				
b From 2007				
c From 2008 502,528				
d From 2009 383,356				
e From 2010 9,697,503				
f Total of lines 3a through e	10,583,387			
4 Qualifying distributions for 2011 from Part XII, line 4 ► \$ 4,937,330				
a Applied to 2010, but not more than line 2a			0	
b Applied to undistributed income of prior years (Election required - see instructions)		0		
c Treated as distributions out of corpus (Election required - see instructions)				
d Applied to 2011 distributable amount				4,194,973
e Remaining amount distributed out of corpus	742,357			
5 Excess distributions carryover applied to 2011 (If an amount appears in column (d), the same amount must be shown in column (a))	0			
6 Enter the net total of each column as indicated below:				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	11,325,744			
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				
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	11,325,744			
10 Analysis of line 9				
a Excess from 2007				
b Excess from 2008 502,528				
c Excess from 2009 383,356				
d Excess from 2010 9,697,503				
e Excess from 2011 742,357				

Part XIV Private Operating Foundations (see instructions and Part VII-A, question 9)**1 a** If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 2011, enter the date of the ruling**b** Check box to indicate whether the foundation is a private operating foundation described in section

4942(j)(3) or

4942(j)(5)

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

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

Part XV Supplementary Information (Complete this part only if the foundation had \$5,000 or more in assets at any time during the year - see instructions.)**1 Information Regarding Foundation Managers:****a** List any managers of the foundation who have contributed more than 2% of the total contributions received by the foundation before the close of any tax year (but only if they have contributed more than \$5,000) (See section 507(d)(2))**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**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

Micron Technology, Inc. Mail Stop 1-407, PO Box 6, Boise, ID 83707-0006

b The form in which applications should be submitted and information and materials they should includeApplications are available for download at <http://micron.com/foundation>**c** Any submission deadlines

See above website for information regarding award limitations.

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

See above website for information regarding award limitations.

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a Paid during the year See Statement 19				4,157,141
Total			▶ 3a	4,157,141
b Approved for future payment See Statement 19				2,064,888
Total			▶ 3b	2,064,888

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated

Enter gross amounts unless otherwise indicated		Unrelated business income		Excluded by section 512, 513, or 514		(e) Related or exempt function income (See instructions)
		(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount	
1 Program service revenue						
a _____						
b _____						
c _____						
d _____						
e _____						
f _____						
g Fees and contracts from government agencies						
2 Membership dues and assessments						
3 Interest on savings and temporary cash investments						
4 Dividends and interest from securities				14	1,351,761	
5 Net rental income or (loss) from real estate						
a Debt-financed property						
b Not debt-financed property						
6 Net rental income or (loss) from personal property .						
7 Other investment income				14	269	
8 Gain or (loss) from sales of assets other than inventory				18	5,739,836	
9 Net income or (loss) from special events . . .						
10 Gross profit or (loss) from sales of inventory . .						
11 Other revenue a Foreign Exchange				01	-1,409	
b rate Gain/(Loss)						
c Recovery of previously				01		5,440
d granted funds						
e _____						
12 Subtotal Add columns (b), (d), and (e)					7,090,457	5,440
13 Total. Add line 12, columns (b), (d), and (e)					7,090,457	5,440

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

[illegible]

		Yes	No
1	Did the organization directly or indirectly engage in any of the following with any other organization described in section 501(c) of the Code (other than section 501(c)(3) organizations) or in section 527, relating to political organizations?		
a	Transfers from the reporting foundation to a noncharitable exempt organization of		
	(1) Cash	1a(1)	X
	(2) Other assets	1a(2)	X
b	Other transactions		
	(1) Sales of assets to a noncharitable exempt organization	1b(1)	X
	(2) Purchases of assets from a noncharitable exempt organization	1b(2)	X
	(3) Rental of facilities, equipment, or other assets	1b(3)	X
	(4) Reimbursement arrangements	1b(4)	X
	(5) Loans or loan guarantees	1b(5)	X
	(6) Performance of services or membership or fundraising solicitations	1b(6)	X
c	Sharing of facilities, equipment, mailing lists, other assets, or paid employees	1c	X
d	If the answer to any of the above is "Yes," complete the following schedule. Column (b) should always show the fair market value of the goods, other assets, or services given by the reporting foundation. If the foundation received less than fair market value in any transaction or sharing arrangement, show in column (d) the value of the goods, other assets, or services received.		

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

Paid Preparer Use Only	Print/Type preparer's name	Preparer's signature	Date	Check ☐ if self-employed	PTIN
	Firm's name ▶			Firm's EIN ▶	
	Firm's address ▶			Phone no	

Attachment to Form 990-PF
Part VII-B, Question 5(a)(4) and 5(c)

Expenditure Responsibility Statement for the year 2011

Pursuant to IRC Regulation § 53 4945-5(d)(2), the Micron Technology Foundation, Inc
provides the following information

- | | |
|------------------------|---|
| (i) Grantee | The Duke Family Foundation
PO Box 710
Star, ID 83669 |
| (ii) Amount of Grant: | \$25,000 |
| (iii) Purpose of Grant | To support Big Brothers Big Sisters of Southwest Idaho, the
Salvation Army and Boise State University in positively impacting
the community and the lives of young people in our community. |
| (iv) and (vi) Reports | See attached report - Statement ER/2 |
| (v) Diversions | To the knowledge of the Micron Technology Foundation, no funds
have been diverted to any activity other than the activity for which
the grant was originally made |
| (vii) Verification | The Micron Technology Foundation has no reason to doubt the
accuracy or reliability of the report from the grantee, therefore, no
independent verification of the report was made |

**This report summarizes grant activities as of
the end of the grantee's fiscal year (MONTH, DATE, YEAR)**

5th Annual Windfall Classic

Grant Purpose

1. Progress made in accomplishing the above Grant Purpose (attach additional pages if necessary):

The 2011 Windfall Classic Event raised over \$117,000 for Idaho 501(c)(3) charitable organizations including, Big Brothers Big Sisters of Southwest Idaho, the National Guard's Idaho Youth Challenge Foundation and Boise State University.

2. Itemization of expenditures made from grant funds, including salaries, travel and supplies (attach additional pages if more space is needed):

\$1,443 - Goods & Services Received by Micron Guests at Windfall Classic

\$23,557 - Paid to Idaho 501(c)(3) Charitable Organizations

3. Grant funds paid as of the end of grantee's most recent fiscal year: *MONTH, DATE, YEAR*:

\$ 25,000.00 as of Dec. 31, 2011

4. Amount of grant funds unspent as of the end of grantee's most recent fiscal year (MONTH, DATE, YEAR):

\$ 0. (This Annual Report shall constitute Grantee's Final Report if all grant funds have been spent).

5. Grantee asserts that it has made all expenditures in furtherance of the stated purpose of the grant.

I declare that I am authorized to sign this report on behalf of the above organization, that I have examined the foregoing statements and to the best of my knowledge they are true, correct and complete.

DATE: 10/29/12

J. B. Duke President

Part I, Line 11 - Other Income

Foreign Currency Transaction Gain(Loss)	(1,409)
Misc Income (Loss)	269
Reclaimed Grant Funds	5,440
	<u>4,300</u>

Part I, Line 16c - Professional Fees

	(a)	(b)	(d)
Accounting, Management, Legal & Tax	718,906		705,364

Part I, Line 18 - Taxes

\$ 4940 Excise Taxes	0
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Part I, Line 21 - Travel, conferences, and meetings

Airfare	6,193		
Hotel & Accomodations	2,545		
Non-Airfare Transportation	6,666		
Business Meals	1,704		
Telephone & Telecommunication	0		
	<u>17,108</u>		17,108

Part I, Line 23 - Other Expenses

	(a)	(b)	(d)
Bank/Brokerage Fees	605,911	605,911	
Computer Software	11,779		11,779
Program Fees	44,952		44,952
Training	0		0
Dues, Licenses, and Fees	7		7
Sales Tax	953		953
Freight	26		26
	<u>663,627</u>	<u>605,911</u>	<u>57,717</u>

Part II, Line 10b - Investments - corporate stock (at end-of-year market value)

Share/Par	Description	Amount
	970 3M CO	79,278.10
	3000 ABBOTT LABORATORIES	168,690.00
	1120 ABOVENET INC	72,811.20
	3961 ADOBE SYSTEMS INC	111,977.47
	25500 ADTRAN INC	769,080.00
	6025 AES CORP/THE	71,336.00
	4131 AETNA INC	174,286.89
	2841 ALBEMARLE CORP	146,339.91
	1902 ALEXANDRIA REAL ESTATE EQUITIE	131,180.94
	1457 ALLEGHENY TECHNOLOGIES INC	69,644.60
	1005 AMAZON.COM INC	173,965.50
	920 AMAZON.COM INC	159,252.00
	35700 AMERICAN EQUITY INVESTMENT LIF	371,280.00
	6065 AMERICAN EXPRESS CO	286,086.05
	10732 AMERICAN TOWER CORP	644,027.32
	3510 AMERISOURCEBERGEN CORP	130,536.90
	2228 AMPHENOL CORP	101,128.92
	8250 AMYLIN PHARMACEUTICALS INC	93,885.00
	4310 ANADARKO PETROLEUM CORP	328,982.30
	1910 ANALOG DEVICES INC	68,339.80
	1520 APACHE CORP	137,681.60
	2410 APPLE INC	976,050.00
	1810 APPLE INC	733,050.00
	34780 ASTA FUNDING INC	277,544.40
	1542 AVALONBAY COMMUNITIES INC	201,385.20
	9795 AVON PRODUCTS INC	171,118.65
	4920 AVON PRODUCTS INC	85,952.40
	2160 BAKER HUGHES INC	105,062.40
	3868 BE AEROSPACE INC	149,730.28
	49500 BIG 5 SPORTING GOODS CORP	516,780.00
	2052 BMC SOFTWARE INC	67,264.56
	33023 BOSTON SCIENTIFIC CORP	176,342.82
	8600 BRISTOL-MYERS SQUIBB CO	303,064.00
	2540 BROADCOM CORP	74,574.40
	16600 BUCKLE INC/THE	678,442.00
	2502 BUNGE LIMITED COM	143,114.40
	5150 CALGON CARBON CORP	80,906.50
	1649 CAMDEN PROPERTY TRUST	102,633.76
	4400 CAMECO CORP	79,420.00
	3541 CAMERON INTERNATIONAL CORP	174,181.79
	3415 CAMERON INTERNATIONAL CORP	167,983.85
	5850 CAMERON INTERNATIONAL CORP	287,761.50
	3110 CAMPBELL SOUP CO	103,376.40
	6930 CAREFUSION CORP	176,091.30
	2771 CAVIUM INC	78,779.53

Part II, Line 10b - Investments - corporate stock (at end-of-year market value)

Share/Par	Description	Amount
18366	CBRE GROUP INC CL A	279,530.52
459	CF INDUSTRIES HOLDINGS INC	66,545.82
7858	CHEMTURA CORP	89,109.72
2500	CHEVRON CORP	266,000.00
901	CHICAGO BRIDGE & IRON CO NV	34,057.80
8310	CIENA CORP	100,551.00
17660	CISCO SYSTEMS INC	319,292.80
3560	CIT GROUP INC	124,137.20
4819	CITIGROUP INC	126,787.89
1020	CITRIX SYSTEMS INC	61,934.40
1334	CME GROUP INC	325,055.78
5134	CMS ENERGY CORP	113,358.72
3000	COCA-COLA CO/THE	209,910.00
2818	COCA-COLA ENTERPRISES INC	72,648.04
5610	COGENT COMMUNICATIONS GROUP IN	94,752.90
1006232	COLUMBIA FUNDS SERIES TRUST -	12,165,347.48
6500	COLUMBIA SPORTSWEAR CO	302,575.00
3822	COMERICA INC	98,607.60
1879	COOPER INDUSTRIES PLC	101,747.85
1221	CORN PRODUCTS INTERNATIONAL IN	64,212.39
4953	COSTCO WHOLESALE CORP	412,683.96
7641	CROWN CASTLE INTERNATIONAL COR	342,316.80
33000	CYNOSURE INC	388,080.00
1601	CYTEC INDUSTRIES INC	71,484.65
1870	DANAHER CORP	87,964.80
7350	DECKERS OUTDOOR CORP	555,439.50
3295	DEVON ENERGY CORP	204,290.00
5709	DOUGLAS EMMETT INC	104,132.16
986	DOVER CORP	57,237.30
3129	EATON CORP	136,205.37
4062	EDISON INTERNATIONAL	168,166.80
13260	ELAN CORP PLC	182,192.40
3048	ELECTRONIC ARTS INC	62,788.80
6970	EMC CORP/MASSACHUSETTS	150,133.80
6162	EMERSON ELECTRIC CO	287,087.58
2560	EMERSON ELECTRIC CO	119,270.40
2688	ENERGEN CORP	134,400.00
1460	ENERGIZER HOLDINGS INC	113,120.80
36600	ENERSYS	950,502.00
4439	EQT CORP	243,212.81
3060	EQUINIX INC	310,284.00
1410	EQUINIX INC	142,974.00
400	ESSEX PROPERTY TRUST INC	56,204.00
3063	EVEREST RE GROUP INC COM	257,567.67
4030	EXELON CORP	174,781.10

Part II, Line 10b - Investments - corporate stock (at end-of-year market value)

Share/Par	Description	Amount
1620	EXXON MOBIL CORP	137,311.20
780	F5 NETWORKS INC	82,773.60
11713	FIFTH THIRD BANCORP	148,989.36
2590	FIRST REPUBLIC BANK/SAN FRANCI	79,279.90
1820	FIRSTENERGY CORP	80,626.00
3030	FOOT LOCKER INC	72,235.20
431	GARDNER DENVER INC	33,212.86
2720	GENERAL MILLS INC	109,915.20
15963	GENON ENERGY INC	41,663.43
1060	GEN-PROBE INC	62,667.20
8670	GENWORTH FINANCIAL INC	56,788.50
4700	GLAXOSMITHKLINE PLC	214,461.00
941	GOOGLE INC	607,791.90
500	GOOGLE INC	322,950.00
2353	GREAT PLAINS ENERGY INC	51,248.34
7443	HALLIBURTON CO	256,857.93
3514	HARTFORD FINANCIAL SERVICES GR	57,102.50
6930	HARTFORD FINANCIAL SERVICES GR	112,612.50
1760	HEWLETT-PACKARD CO	45,337.60
7030	HOLOGIC INC	123,095.30
4120	HOSPIRA INC	125,124.40
14082	HOST HOTELS & RESORTS INC	207,991.14
40000	HOUSTON WIRE & CABLE CO	552,800.00
5400	IMMUNOGEN INC	62,532.00
7510	INCYTE CORP LTD	112,725.10
2540	INFORMATICA CORP	93,802.20
6697	INVESCO LTD SHS	134,542.73
2280	ITRON INC	81,555.60
16200	J2 GLOBAL INC	455,868.00
2540	JACOBS ENGINEERING GROUP INC	103,073.20
5590	JDS UNIPHASE CORP	58,359.60
3868	JM SMUCKER CO/THE	302,361.56
1934	JOHNSON & JOHNSON	126,831.72
5020	JOHNSON & JOHNSON	329,211.60
4080	JPMORGAN CHASE & CO	135,660.00
3832	JUNIPER NETWORKS INC	78,211.12
7320	JUNIPER NETWORKS INC	149,401.20
1283	KANSAS CITY SOUTHERN	87,256.83
3800	KELLOGG CO	192,166.00
219220	KEY TRONIC CORP	1,028,141.80
8339	KIMCO REALTY CORP	135,425.36
8200	KINROSS GOLD CORP	93,480.00
50100	KIRKLAND'S INC	666,330.00
3280	KRAFT FOODS INC	122,540.80
105810	LATTICE SEMICONDUCTOR CORP	628,511.40

Part II, Line 10b - Investments - corporate stock (at end-of-year market value)

Share/Par	Description	Amount
2350	LAZARD LTD SHS -A-	61,358.50
5119	LEAR CORP	203,736.20
1475	LEGG MASON INC	35,473.75
6930	LENDER PROCESSING SERVICES INC	104,435.10
3475	LIBERTY GLOBAL INC	142,579.25
14623	LIBERTY INTERACTIVE CORP	237,111.95
3990	LIBERTY INTERACTIVE CORP	64,697.85
2018	LIBERTY MEDIA CORP - LIBERTY	157,504.90
3263	LIBERTY PROPERTY TRUST	100,761.44
4077	LIFE TECHNOLOGIES CORP	158,636.07
2229	LINCOLN NATIONAL CORP	43,287.18
240930	LOJACK CORP	739,655.10
16552	LOWE'S COS INC	420,089.76
5260	LOWE'S COS INC	133,498.80
1611	M&T BANK CORP	122,983.74
6013	MACY'S INC	193,498.34
10557	MARRIOTT INTERNATIONAL INC/DE	307,947.69
3205	MARSH & MCLENNAN COS INC	101,342.10
6100	MARSH & MCLENNAN COS INC	192,882.00
7607	MASCO CORP	79,721.36
1110	MASTERCARD INC	413,830.20
4860	MAXIM INTEGRATED PRODUCTS INC	126,554.40
2840	MDC HOLDINGS INC	50,069.20
105850	MERGE HEALTHCARE INC	513,372.50
16640	MFA FINANCIAL INC	111,820.80
81400	MICREL INC	822,954.00
1920	MICROCHIP TECHNOLOGY INC	70,329.60
15550	MICROSOFT CORP	403,678.00
3630	MORGAN STANLEY	54,921.90
4160	MYRIAD GENETICS INC	87,110.40
6963	NASDAQ OMX GROUP INC/THE	170,663.13
8279	NETAPP INC	300,279.33
3548	NETAPP INC	128,685.96
4480	NETAPP INC	162,489.60
1980	NEWMONT MINING CORP	118,819.80
4299	NIKE INC	414,294.63
3597	NORTHEAST UTILITIES	129,743.79
4460	NORTHERN TRUST CORP	176,883.60
9938	NV ENERGY INC	162,486.30
8412	NVIDIA CORP	116,590.32
183	NVR INC	125,538.00
698	OGE ENERGY CORP	39,583.58
13480	ORACLE CORP	345,762.00
7770	ORACLE CORP	199,300.50
3590	OWENS-ILLINOIS INC	69,574.20

Part II, Line 10b - Investments - corporate stock (at end-of-year market value)

Share/Par	Description	Amount
8450	OYO GEOSPACE CORP	653,438.50
5538	PARAMETRIC TECHNOLOGY CORP	101,123.88
1252	PARKER HANNIFIN CORP	95,465.00
1964	PARTNERRE HLDGS LTD BERMUDA	126,108.44
1160	PARTNERRE HLDGS LTD BERMUDA	74,483.60
2391	PATTERSON COS INC	70,582.32
2930	PENTAIR INC	97,539.70
4533	PEPSICO INC/NC	300,764.55
3370	PEPSICO INC/NC	223,599.50
2340	PETROLEO BRASILEIRO SA	54,966.60
2200	PETSMART INC	112,838.00
7550	PFIZER INC	163,382.00
53700	PINNACLE FINANCIAL PARTNERS IN	867,255.00
2936	PINNACLE WEST CAPITAL CORP	141,456.48
2311	PIONEER NATURAL RESOURCES CO	206,788.28
24700	PLANTRONICS INC	880,308.00
6115	POLYCOM INC	99,674.50
6000	POLYCOM INC	97,800.00
9934	PPL CORP	292,258.28
2800	PPL CORP	82,376.00
3231	PRAXAIR INC	345,393.90
9940	PRINCIPAL FINANCIAL GROUP INC	244,524.00
2670	PRINCIPAL FINANCIAL GROUP INC	65,682.00
2546	PROCTER & GAMBLE CO/THE	169,843.66
4120	PROCTER & GAMBLE CO/THE	274,845.20
12460	PROGRESSIVE CORP/THE	243,094.60
33700	PSYCHEMEDICS CORP	306,670.00
2472	PVH CORP	174,251.28
2413	PVH CORP	170,092.37
5120	QEP RESOURCES INC	150,016.00
2694	QLIK TECHNOLOGIES INC	65,194.80
12630	QUALCOMM INC	690,861.00
4870	QUALCOMM INC	266,389.00
2488	QUESTAR CORP	49,411.68
686	RANGE RESOURCES CORP	42,490.84
7650	REGAL-BELOIT CORP	389,920.50
1116	RELIANCE STEEL & ALUMINUM CO	54,338.04
3909	REPUBLIC SERVICES INC	107,692.95
1388	ROCKWELL AUTOMATION INC	101,837.56
2080	ROSS STORES INC	98,862.40
4232	SARA LEE CORP	80,069.44
4914	SCANA CORP	221,424.84
7514	SCHLUMBERGER LTD	513,281.34
3046	SCHLUMBERGER LTD	208,072.26
5400	SCRIPPS NETWORKS INTERACTIVE I	229,068.00

Part II, Line 10b - Investments - corporate stock (at end-of-year market value)

Share/Par	Description	Amount
3912	SEMPRA ENERGY	215,160.00
44890	SIRIUS XM RADIO INC	81,699.80
2410	SIRONA DENTAL SYSTEMS INC	106,136.40
52800	SKECHERS U.S.A. INC	639,936.00
15520	SLM CORP	207,968.00
1920	SOURCEFIRE INC	62,169.60
7514	SPIRIT AEROSYSTEMS HOLDINGS IN	156,140.92
43687	SPRINT NEXTEL CORP	102,227.58
7132	ST JUDE MEDICAL INC	244,627.60
12900	STANCORP FINANCIAL GROUP INC	474,075.00
2500	STARBUCKS CORP	115,025.00
2879	STARWOOD HOTELS & RESORTS WORL	138,105.63
2285	SUCCESSFACTORS INC	91,102.95
6778	SUNTRUST BANKS INC	119,970.60
4280	TANGER FACTORY OUTLET CENTERS	125,489.60
3240	TARGET CORP	165,952.80
1971	TAUBMAN CENTERS INC	122,399.10
59600	TETRA TECHNOLOGIES INC	556,664.00
5991	TEVA PHARMACEUTICAL INDUSTRIES	241,796.76
3990	TEVA PHARMACEUTICAL INDUSTRIES	161,036.40
4490	TEXAS INSTRUMENTS INC	130,703.90
6260	TEXTRON INC	115,747.40
5422	THERMO FISHER SCIENTIFIC INC	243,827.34
2630	TRANSOCEAN LTD ZUG NAMEN-AKT	100,965.70
2150	TRAVELERS COS INC/THE	127,215.50
1660	TREEHOUSE FOODS INC	108,530.80
154100	TRIQUINT SEMICONDUCTOR INC	750,467.00
2405	TRW AUTOMOTIVE HOLDINGS CORP	78,403.00
7640	TW TELECOM INC	148,063.20
8642	URBAN OUTFITTERS INC	238,173.52
8460	VELTI LTD	57,528.00
3282	VENTAS INC	180,936.66
3420	VERIZON COMMUNICATIONS INC	137,210.40
1240	VISA INC	125,897.20
4800	VISTAPRINT NV	146,880.00
7500	WALGREEN CO	247,950.00
10214	WARNER CHILCOTT PLC CLASS A	154,537.82
3370	WASTE MANAGEMENT INC	110,232.70
4540	WATSON PHARMACEUTICALS INC	273,943.60
10130	WEATHERFORD INTERNATIONAL LTD	148,303.20
7630	WELLS FARGO & CO	210,282.80
8267	WEYERHAEUSER CO	154,344.89
14090	WILLBROS GROUP INC	51,710.30
1640	WILLIS GROUP HOLDINGS PUBLIC	63,632.00
240900	WILSHIRE BANCORP INC	874,467.00

Part II, Line 10b - Investments - corporate stock (at end-of-year market value)

Share/Par	Description	Amount
12900	WORLD ACCEPTANCE CORP	948,150.00
5275	WR BERKLEY CORP	181,407.25
2550	WRIGHT MEDICAL GROUP INC	42,075.00
12801	XCEL ENERGY INC	353,819.64
10207	XILINX INC	327,236.42
4348	XILINX INC	139,396.88
2050	XILINX INC	65,723.00
8296	XL GROUP PLC	164,011.92
5820	XL GROUP PLC	115,061.40
1460	YUM! BRANDS INC	86,154.60
-3,700	ASTA FUNDING INC	29,552.07
-10,700	ASTA FUNDING INC	87,818.56
-1,460	BROADCOM CORP	42,863.31
-2,080	CARNIVAL CORP	68,556.94
-590	NATIONAL OILWELL VARCO INC	39,913.20
-81	PPL CORP	2,394.42
-162	PPL CORP	4,810.83
-189	PPL CORP	5,623.47
-102	PPL CORP	3,028.73
-45	PPL CORP	1,341.87
-26	SPRINT NEXTEL CORP	60.96
-5,090	YAMANA GOLD INC	75,128.48
2,840.000	MDC HOLDINGS INC	-50,012.12
154.000	WILLIS GROUP HOLDINGS PUBLIC	-5,979.70
154.000	WILLIS GROUP HOLDINGS PUBLIC	-5,978.20
37.000	WILLIS GROUP HOLDINGS PUBLIC	-1,436.08
		911,602.51
		2,667,269.57
		<u><u>74,019,212.84</u></u>

Part II, Line 10c - Investments - corporate bonds (at end-of-year market value)

<u>0</u>
<u><u>74,019,213</u></u>

Part VIII, Line 1 - Information about officers, directors, and others

<u>(a) Name & Address</u>	<u>(b) Title & hrs/week</u>
Mark Durcan 8000 S. Federal Way Boise, ID 83716	Director & Chairman 1hr
Roderick W Lewis 8000 S. Federal Way Boise, ID 83716	Director & Secretary 1hr
Tom L Laws 8000 S. Federal Way Boise, ID 83716	Treasurer 1hr
Kipp A Bedard 8000 S. Federal Way Boise, ID 83716	Director & President 1hr
Jay L Hawkins 8000 S Federal Way Boise, ID 83716	Director 1hr

Part XV, line 3—Grants and contributions paid during the

Recipient	Organization Address	Status	Purpose	Amount
<i>(a) Paid during the year</i>				
Adams Elementary School	1725 Warm Springs Ave, Boise, ID 83712	Public	Educational	\$1,350 00
Alisal Elementary School	1454 Santa Rita Rd , Pleasanton, CA 94566	Public	Educational	\$80 00
Alpine School District Foundation	575 North 100 East, Amencan Fork, UT 84003	Public	Educational	\$45,000 00
ALS Therapy Development Institute	215 First Street, Second Floor, Cambridge, MA 02142	Public	Community Support	\$250 00
American Cancer Society, Rocky Mountain Division	2676 Vista Avenue, Boise, ID 83705	Public	Community Support	\$241 00
American Diabetes Association	1025 Connecticut Ave NW, Suite 1005, Washington, DC 20036	Public	Community Support	\$4,000 00
American Foundation for Suicide Prevention	20611 Bothell Everett Hwy E247, Bothell, WA 98012	Public	Community Support	\$250 00
American Heart Association of Idaho	350 N 9th Street, Suite 404, Boise, ID 83702	Public	Community Support	\$2,500 00
American Red Cross	9934 Libena Ave , Manassas, VA 20110	Public	Community Support	\$2,750 00
American Society for Engineering Education	PO Box 10819-A, Chantilly, VA 20153-0819	Public	Community Support	\$1,950 00
Amity Elementary	2874 Ithaca Ave , Boise, ID 83709	Public	Educational	\$2,300 00
Anne Wright	Provo, UT 84604	Individual	Educational	\$6,250 00
ASD Pedalando	Via Boizano, 1b, Italy	Public	Community Support	\$2,096 25
Asociacion Para La Superacion Del Nino Con Sindrome Down, Inc	PO Box 4482, Aguadilla, PR 00605	Public	Community Support	\$500 00
Associazione Ambiente e/e Vita Abruzzo Onlus	Via dei Peligni, 8, Italy	Public	Community Support	\$1,957 05
Associazione Amici del Festival di Mezz'Estate	Via Monastero, 22, Italy	Public	Community Support	\$2,763 40
Associazione C R & A Spettacoloalvivo	Via A Infante, 50, Italy	Public	Community Support	\$2,789 60
Associazione Concert/Azione Eventi	Via Giovanni Liberati 10, Italy	Public	Community Support	\$2,763 40
Associazione Culturale Carlo D'Angio	Via Della Vittoria 9/A, Scurcola Marsicana 67068	Public	Community Support	\$2,850 00
Associazione Culturale Domini e Popoli tra Guerra e Pace	Corso Umberta, 8, Italy	Public	Community Support	\$2,072 55
Associazione Culturale Elledienne	Via Molise, 49, Italy	Public	Community Support	\$4,032 00
Associazione Culturale Giano	Via Ugo Maria Palanea n13, Italy	Public	Community Support	\$4,881 80
Associazione Culturale Giostra Cavalleresca di Sulmona	Via Arborea, 8, Italy	Public	Community Support	\$4,029 00
Associazione Culturale Harmonia Novissima	Via Mons Bagnoli 7, CAP 67051, Italy	Public	Community Support	\$15,444 50
Associazione Culturale Terre di Confine Onlus	Viale Aldo Moro, 26B, Italy	Public	Community Support	\$2,763 40
Associazione Nazionale Famiglie di Persone Con Disabilita	Italy	Public	Community Support	\$3,559 25
Associazione per L'Insegnamento della Fisica	L'Aquila (AQ) Italy - Viale Alcide do Gasperi 45, Italy	Public	Educational	\$21,851 45
Associazione Teatro Di Gioia	Via Nazionale, 67055 Gioia Dei Marsi, Italy	Public	Community Support	\$2,763 40
Autism Speaks, Inc	5455 Wilshire Boulevard, Suite 2250, Los Angeles, CA 90036	Public	Community Support	\$1,000 00
Ballet Idaho	501 S 8th Street, Boise, ID 83702	Public	Community Support	\$2,000 00
Battelle Energy Alliance	INL Scholastic Tournament Dir, 2238 Robb St , Idaho Falls, ID 83402	Public	Educational	\$2,500 00
Belmont University	1900 Belmont Blvd, Nashville, TN 37212	Public	Educational	\$2,000 00

Part XV, line 3—Grants and contributions paid during the

Recipient	Organization Address	Status	Purpose	Amount
Bendahari Universiti Malaysia	J50603 Kuala Lumpur, Malaysia	Public	Educational	\$9,361 80
Big Brothers Big Sisters of El Dorado County	56 Main St , PO Box 2519, Placerville, CA 95667	Public	Community Support	\$1,000 00
Big Brothers Big Sisters of Southwest Idaho	2404 W Bank Drive, Ste 302, Boise, ID 83705	Public	Community Support	\$15,000 00
Bishop Kelly Foundation	7009 Franklin Road, Boise, ID 83709	Public	Educational	\$1,025 00
Bogus Basin Recreational Association	2600 Bogus Basin Rd , Boise, ID 83702	Public	Community Support	\$5,000 00
Boise Astronomical Society	P O Box 7002, Boise, ID 83707	Public	Community Support	\$1,000 00
Boise Development Cycling	251 E Front St , Boise, ID 83707	Public	Community Support	\$10,000 00
Boise High School	1010 Washington Street, Boise, ID	Public	Educational	\$150 00
Boise Music Week	Box 155, Boise, ID 83701-0155	Public	Community Support	\$1,000 00
Boise Philharmonic Association	516 S Ninth Street, Boise, ID 83702	Public	Community Support	\$5,000 00
Boise Public Schools Education Foundation	8169 W Victory Road, Boise, ID 83709	Public	Educational	\$28,980 00
Boise Rescue Mission	PO Box 1494, 520 Front Street, Boise, ID 83701	Public	Community Support	\$5,000 00
Boise State Alumni Association	1910 University Drive, Boise, ID 83725-1035	Public	Community Support	\$400 00
Boise State University	1910 University Dr , Boise, ID 83725	Public	Educational	\$158,880 00
Boise Valley Adventist School	925 N Cloverdale Rd , Boise, ID 83713	Public	Educational	\$500 00
Bonniers Ferry High School	6485 Tamarack Ln , Bonners Ferry, ID 83805	Public	Educational	\$2,000 00
Borah High School	6001 Cassia Street, Boise, ID 83709	Public	Educational	\$490 00
Boston College	140 Commonwealth Avenue, Chestnut Hill, MA 02467	Public	Educational	\$100 00
Boys and Girls Club of Ada County	610 East 42nd Street, Garden City, ID 83714	Public	Community Support	\$6,500 00
Boys and Girls Club of Nampa, Inc	316 Stampede Drive, Nampa, ID 83687	Public	Community Support	\$1,450 00
Brigham Young University	LDS Philanthropies, 1450 N University Ave , Provo, UT 84604	Public	Educational	\$48,640 00
Brigham Young University - Idaho	220 Kimball, Rexburg, ID 83460-1655	Public	Educational	\$150 00
Buckeye Unified Education Foundation	P O Box 1141 Shingle Springs, CA 95682	Public	Educational	\$2,000 00
Caldwell High School	3401 S Indiana Avenue, Caldwell, ID 83605	Public	Educational	\$150 00
Caldwell School District #132	1101 Cleveland Blvd , Caldwell, ID 83605	Public	Educational	\$900 00
Camp Invention	3701 Highland Park NW, North Canton, OH 44720	Public	Community Support	\$15,000 00
Capital High School	8055 Goddard Road, Boise, ID 83704	Public	Educational	\$660 00
Carnegie Mellon University	6 PPG Place, 11th Floor, Pittsburgh, PA 15222	Public	Educational	\$200 00
Centennial High School	12400 W McMillan Road, Boise, ID 83713	Public	Educational	\$750 00
Center for the Arts of Greater Manassas/Prince William County	9419 Battle Street, Manassas, VA 20110	Public	Community Support	\$5,750 00
Chantilly High School	4201 Stringfellow Road, Chantilly, VA 20151	Public	Educational	\$5,000 00
Children's Home Society of Idaho	740 Warm Springs Avenue, Boise, ID 83712	Public	Community Support	\$1,150 00
Childrens Receiving Home of Sacramento	3555 Auburn Blvd , Sacramento, CA 95821	Public	Community Support	\$2,000 00
Citta di Avezzano	Italy	Public	Community Support	\$8,550 00
Citta Di Celano	IV November Square, Italy	Public	Community Support	\$7,103 20
City Club	P O Box 6521, Boise, ID 83707	Public	Community Support	\$500 00

Part XV, line 3—Grants and contributions paid during the

Recipient	Organization Address	Status	Purpose	Amount
City of Boise	P O Box 500, Boise, ID 83701-0500	Public	Community Support	\$500 00
City of Manassas Public Education Foundation	9000 Tudor Lane, Manassas, VA 20110	Public	Educational	\$12,250 00
City of Mountain Home	P O Box 10, Mountain Home, ID 83647	Public	Community Support	\$7,500 00
Clarkson University	PO Box 5510, Potsdam, NY 13699	Public	Educational	\$200 00
Cole Valley Christian School	200 E Carlton Ave, Meridian, ID 83642	Public	Educational	\$4,500 00
College of Idaho	2112 Clevekenad Boulevard, Caldwell, ID 83605-4432	Public	Educational	\$2,000 00
Collister Elementary	4426 W Catalpa, Boise, ID 83703	Public	Educational	\$520 00
Colorado State University Foundation	PO Box 1870, Fort Collins, CO 80522-1870	Public	Educational	\$50 00
Comitato Perdonanza 2011	Casa Comunale - Via F Filomusi Guelfi, Italy	Public	Community Support	\$3,357 50
Comitato Premio Letterario Internazionale Bonanni	Via Pescara 4, Italy	Public	Community Support	\$3,360 20
Computers for Kids, Inc	2619 Lampert Drive, Boise, ID 83705	Public	Community Support	\$500 00
Comune di Pescasseroli	Piazza S Antonio N 7, Italy	Public	Community Support	\$3,613 25
Comune di Santo Stefano De Sessanio	Via Benedetta S N C , Italy	Public	Community Support	\$9,975 00
Comunita' Montana Sirentina	Strada Provinciale 11 'Sirentina' n 14, Italy	Public	Community Support	\$1,425 00
Conservatorio di Musica 'A Casella'	Via Francesco Savini, snc, Italy	Public	Community Support	\$2,763 40
Cooperativa Teatro Il Lanciavicchio	Via Maddalena 4, 67050 Antrosano di Avezzano AQ Italy	Public	Community Support	\$3,487 00
Cornell University	130 E Seneca St , Ste 400, Ithaca, NY 14850	Public	Educational	\$750 00
Cultural Network	777 S 8th Street, Boise, ID 83702	Public	Community Support	\$250 00
Cynthia Mann Elementary School	5401 W Castle Dr , Boise, ID 83703	Public	Educational	\$1,240 00
D I E I - Universita Di Perugia	Via G Duranti, 93 - 1-06125, Italy	Public	Educational	\$14,143 00
Dartmouth College	6066 Development Office, Hanover, NH 03755	Public	Educational	\$1,000 00
Del Campo High School	4925 Dewey Drive, Fair Oaks, CA 95628	Public	Educational	\$250 00
Del Paso Manor Elementary School	2700 Maryal Drive, Sacramento, CA 95821	Public	Educational	\$350 00
Department of Veterans Affairs	Medical Center, 500 West Fort Street, Boise, ID 83702-4598	Public	Community Support	\$100 00
Derek Bruton	Duchesne, UT	Individual	Educational	\$2,062 50
Dipartimento Di Ingegneria-Universita Degli Studi Del Sannio	Piazza Roma, n 21, Italy	Public	Educational	\$14,265 00
Discovery Center of Idaho	131 Myrtle Street, Boise, ID 83702	Public	Community Support	\$16,700 00
Discovery Elementary	2100 E Leigh Field Drive, Meridian, ID 83646	Public	Educational	\$1,200 00
Dress for Success	2760 E Fairview Ave , Meridian, ID 83646	Public	Community Support	\$640 00
Duke Family Foundation, Inc	PO Box 710, Star, ID 83669	Public	Community Support	\$25,000 00
Eagle High School	574 N Park Lane, Eagle, ID 83616	Public	Educational	\$1,520 00
Eagle Hills Elementary	650 Ranch Dr , Eagle, ID 83616	Public	Educational	\$250 00
Eagle Middle School	1000 W Floating Feather Road, Eagle, ID 83616	Public	Educational	\$1,250 00
East Jr High	5600 Warm Springs Avenue, Boise, ID 83712	Public	Educational	\$225 00
Electronic Device Society	Boise Chapter, Boise, ID 83707-0006	Public	Educational	\$5,000 00
Emmett High School	721 W 12th Street, Emmett, ID 83617	Public	Educational	\$1,500 00

Part XV, line 3—Grants and contributions paid during the

Recipient	Organization Address	Status	Purpose	Amount
Emmett Junior High School	301 E 4th St., Emmett, ID 83617	Public	Educational	\$250 00
Emmett School District	601 E Third Street, Emmett, ID 83617	Public	Educational	\$840 00
Epiphany Catholic School	11001 Hanson Blvd., Coon Rapids, MN 55433	Public	Educational	\$220 00
Equal Footing Foundation	2214 Rock Hill Road, Suite 300, Herndon, VA 20170	Public	Educational	\$10,000 00
Ereckson Middle School	450 Tatum Drive, Allen, TX 75013	Public	Educational	\$500 00
Explorer Elementary Charter School	2230 Truxtun Road, San Diego, CA 92106	Public	Educational	\$300 00
FIRST Robotics	200 Bedford Street, Manchester, NH 03101	Public	Educational	\$25,500 00
Folsom Athletic Association	PO Box 835, Folsom, CA 95763	Public	Educational	\$10,250 00
Folsom Cordova Unified School District	125 East Bidwell, Folsom, CA 95630	Public	Educational	\$5,000 00
Foundation for Allen Schools	601 E Main Street, Allen, TX 75002	Public	Educational	\$400 00
Foundations Academy	The Ambrose School, 6100 N Locust Grove Rd., Meridian, ID 83646	Public	Educational	\$4,950 00
Frank Church High School	8051 W Salt Creek Dr., Boise, ID 83709-5006	Public	Educational	\$100 00
FUNDUS	PO Box 7126, Boise, ID 83707-1126	Public	Community Support	\$2,500 00
Galileo Math and Science Magnet School	4735 W Saguaro Dr., Eagle, ID 83616	Public	Educational	\$3,000 00
Gem State Academy	16115 S Montana Ave., Caldwell, ID 83607	Public	Educational	\$150 00
George Mason University	10900 University Blvd., Manassas, VA 20110	Public	Educational	\$122,500 00
Global Outreach Foundation	Longmont, CO 80501	Public	Community Support	\$100 00
Grace Foundation of Northern California	5800 Latigo Ln., El Dorado Hills, CA 95762	Public	Community Support	\$1,000 00
Grant Anderson	471 Memorial Drive #5-213, Cambridge, MA 02139	Individual	Educational	\$2,500 00
Greater Boise Rotary Foundation, Inc	PO Box 1636, Boise, ID 83702	Public	Community Support	\$2,500 00
Greater Prince William CASA, Inc	9384 Forestwood Lane, Suite C, Manassas, VA 20110	Public	Community Support	\$850 00
Greenleaf Friends Academy	P O Box 368, Greenleaf, ID 83626	Public	Educational	\$150 00
High Tech High Foundation	2861 Wornble Road, San Diego, CA 92106	Public	Educational	\$500 00
Highlands Elementary School	3434 Bogus Basin Rd., Boise, ID 83702	Public	Educational	\$100 00
Homedale Middle School	3437 Johnstone Rd, Homedale, ID 83628	Public	Educational	\$1,125 00
Hugh O'Brian Youth Foundation	PO Box 382, Boise, ID 83701	Public	Community Support	\$500 00
Idaho Diabetes Youth Program	1701 N 12th St, Boise, ID 83702	Public	Community Support	\$3,000 00
Idaho Foodbank	P O Box 5601, Boise, ID 83705	Public	Community Support	\$11,250 00
Idaho Governor's Challenge	P O Box 983, Boise, ID 83701	Public	Community Support	\$25,000 00
Idaho Professional-Technical Education Foundation	Po Box 1602, Boise, ID 83701	Public	Educational	\$500 00
Idaho Public Television	1455 North Orchard Street, Boise, ID 83706	Public	Community Support	\$3,510 00
Idaho Shakespeare Festival	PO Box 9365, Boise, ID 83707	Public	Community Support	\$26,200 00
Idaho Society of Professional Engineers	PO Box 170239, Boise, ID 83717-0239	Public	Educational	\$1,000 00
Idaho Special Olympics	199 E 52nd Street, Garden City, ID 83714	Public	Community Support	\$2,500 00
Idaho Stampede Community Foundation, Inc	P O Box 6525, Boise, ID 83707	Public	Community Support	\$15,000 00
Idaho State Board of Education	P O Box 83720, Boise, ID 83720-0037	Public	Educational	\$2,500 00

Part XV, line 3—Grants and contributions paid during the

Recipient	Organization Address	Status	Purpose	Amount
Idaho State Treasurer	PO Box 83720, Boise, ID 83720-9101	Public	Educational	\$1,560 00
Idaho State University	Advancement Office, Campus Box 8050, Pocatello, ID 83209	Public	Educational	\$125 00
Idaho Voices for Children	PO Box 8882, Boise, ID 83707	Public	Community Support	\$1,000 00
Institute of Electrical and Electronics Engineers	445 Hoes Lane, Piscataway, NJ 08854	Public	Educational	\$24,600 00
Institute of Technical Education	10 Dover Drive, Singapore	Public	Educational	\$493 13
Intercultura	Corso Vittorio Emanuele II, 187, Italy	Public	Educational	\$18,433 28
Iowa State University	116 Marston Hall, Ames, IA 50011-2151	Public	Educational	\$75,500 00
Istituto Di Istruzione Superiore A Torlonia	Via Marconi 37, Italy	Public	Educational	\$1,377 30
Istituto Superiore d'Istruzione Secondaria 'Galileo Ferraris'	Via Petrarca, 73, Italy	Public	Educational	\$4,107 60
Jerusalem College of Engineering	26 Yaakov Sniebom St., Israel	Public	Educational	\$6,735 75
Joplin Elementary School	12081 W DeMeyer St., Boise, ID 83713	Public	Educational	\$100 00
Jose Hernandez Reaching for the Stars Foundation	PO Box 958, Stockton, CA 95201	Public	Community Support	\$2,000 00
Junior Achievement of Idaho	1303 E Central Drive, Meridian, ID 83642	Public	Community Support	\$3,500 00
Kenneth Brewer	Provo, UT 84604	Individual	Educational	\$13,750 00
Kitaharima Civil Activity Support Center	Ono City Urui Kouryuukan Ekura, 72 Nakashima-cho, Japan	Public	Community Support	\$2,657 59
Kobe Shimbun Kousei Jigyoudan	Kobe Joho Bunka Buid, 9F 1-5-7 Higashikawasaki-cho, Japan	Public	Community Support	\$119,040 33
Kuna High School	637 E Deer Flat Road, Kuna, ID 83634	Public	Educational	\$3,740 00
La Tierra Prometida, Inc	Carr 467 Km 1 9 B Camaseyes, Aguadilla, PR 00603	Public	Community Support	\$500 00
L'Associazione Culturale Antrosano	Via R Fucini 1, Italy	Public	Community Support	\$1,343 00
Laura Coulter	Boise, ID 83706	Individual	Educational	\$6,250 00
Leadership Prince William	10900 University Blvd, Suite 147, Manassas, VA 20110	Public	Community Support	\$1,500 00
Learning Lab	308 E 36th St., Garden City, ID 83714	Public	Community Support	\$8,285 00
Les Bois Jr High	4150 E Grand Forest Dr., Boise, ID 83716	Public	Educational	\$100 00
Lewis and Clark Middle School	4141 E Pine, Meridian, ID 83642	Public	Educational	\$3,610 00
Liberty Elementary	1740 E Bergeson, Boise, ID 83706	Public	Educational	\$450 00
Liceo Scientifico Statale 'M. Vitruvio P'	Via Aldo Moro, Italy	Public	Educational	\$5,760 40
Lincoln Education Enrichment Fund	21710 McClellan Rd., Cupertino, CA 95014	Public	Educational	\$250 00
Lone Star Middle School	11055 Lonestar Road, Nampa, ID 83651	Public	Educational	\$1,000 00
Lowell Scott Middle School	13600 West McMillan Rd., Boise, ID 83713	Public	Educational	\$3,000 00
Make-a-Wish Foundation of Idaho	4355 Emerald Street, Suite 280, Boise, ID 83706	Public	Community Support	\$2,500 00
Manassas Park City Schools	9330 Brandon Street, Manassas Park, VA 20111	Public	Educational	\$3,000 00
Maple Grove Elementary School	2800 S Maple Grove Rd., Boise, ID 83709	Public	Educational	\$100 00
Marsing High School	PO BOX 340, 301 8TH AVENUE WEST, Marsing, ID 83639	Public	Educational	\$1,000 00
Massachusetts Institute of Technology	77 Massachusetts Ave., Cambridge, MA 02139-4307	Public	Educational	\$100 00
Materials Research Society	506 Keystone Drive, Warrendale, PA 15086	Public	Educational	\$1,000 00
McKinney Christian Academy	3601 Bois D Arc Road, McKinney, TX 75071	Public	Community Support	\$100 00

Part XV, line 3—Grants and contributions paid during the

Recipient	Organization Address	Status	Purpose	Amount
Mercy High School	29300 W 11 Mile Rd , Farmington Hills, MI 48336-1409	Public	Educational	\$1,000 00
Meridian Elementary	48 State Street, Meridian, ID 83642	Public	Educational	\$500 00
Meridian High School	1900 West Pine Street, Meridian, ID 83642-1961	Public	Educational	\$150 00
Meridian Middle School	1507 W 8th, Meridian, ID 83642	Public	Educational	\$200 00
Meridian School District	1303 E Central Drive, Meridian, ID 83642	Public	Educational	\$16,330 00
Meridian Technical Charter School	3800 N Locust Grove, Meridian, ID 83642	Public	Educational	\$2,000 00
Meridian Youth Baseball, Inc	4580 W White Ash Drive, Meridian, ID 83646	Public	Community Support	\$1,000 00
Mesa Verde Middle School	8375 Entrenken Way, San Diego, CA 92129	Public	Educational	\$150 00
Michigan Technological University	1400 Townsend Drive, Houghton, MI 49931-1295	Public	Educational	\$50 00
Milikin Basic School	2720 Sonoma Place, Santa Clara, CA 95051	Public	Educational	\$100 00
Monroe Elementary School	3615 Cassia, Boise, ID 83705	Public	Educational	\$75 00
Montana State University	College of Engineering, 212 Roberts Hall, Bozeman, MT 59717-3820	Public	Educational	\$30 00
Mountain Home High School	1680 Fairway Street, Mountain Home, ID 83647	Public	Educational	\$150 00
Mountain View Education Foundation	220 View Street, Mountain View, CA 94041	Public	Educational	\$100 00
Mountain View High School	2000 S Millennium Way, Meridian, ID 83642	Public	Educational	\$15,200 00
Murdock-Portal Elementary School	1188 Wunderlich Dr , San Jose, CA 95129	Public	Educational	\$700 00
Muscular Dystrophy Association - Idaho	6485 W Interchange Lane, Suite 101, Boise, ID 83709	Public	Community Support	\$500 00
Muscular Dystrophy Association - Phoenix	10235 S 51st #195, Phoenix, AZ 85044	Public	Community Support	\$2,000 00
Nampa Christian Schools	439 W Orchard Avenue, Nampa, ID 83651	Public	Educational	\$3,998 00
Nampa High School	203 Lake Lowell Avenue, Nampa, ID 83686	Public	Educational	\$150 00
Nampa School District #131	619 South Canyon, Nampa, ID 83686	Public	Educational	\$5,000 00
Nanyang Technological University	Administration Annexe, Level 1, 42 Nanyang Avenue, Singapore	Public	Educational	\$12,644 16
National Association for the Advancement of Colored People	P O Box 8436, Boise, ID 83707	Public	Community Support	\$1,000 00
National University of Singapore	10 Kent Ridge Crescent, Singapore	Public	Educational	\$151,455 50
Neighborhood Housing Services, Inc	416 South 8th Street, Suite 101, Boise, ID 83702	Public	Community Support	\$500 00
Ngee Ann Polytechnic	535 Clementi Road, Singapore	Public	Educational	\$468 09
Nishiwaki Citizens' Culture & Sports Foundation	605 Gonose, Japan	Public	Community Support	\$2,497 58
North Jr High	1105 North 13th Street, Boise, ID 83702	Public	Educational	\$100 00
Northeastern University	360 Huntington Ave , Boston, MN 02115	Public	Educational	\$500 00
Northern Illinois University Foundation	1425 W Lincoln Hwy, DeKalb, IL 60115	Public	Educational	\$500 00
Northern Virginia Community College Foundation	4001 Wakefield Chapel Road, Annandale, VA 22003	Public	Educational	\$27,750 00
Northwest Nazarene University	623 Holly Street, Nampa, ID 83686-5897	Public	Educational	\$8,500 00
Oinkari Basque Dancers, Inc	PO Box 1011, Boise, ID 83701	Public	Community Support	\$1,000 00
Orchestra Marco Dall'Aquila	Associazione Culturale 'Marco Dall'Aquila', Via Papiniano 46, Italy	Public	Community Support	\$2,135 55
Osaka Daigaku Seikatsu Kyoudou Kumiai	1-9 Machikaneyama, Toyonaka, Japan	Public	Educational	\$27,057 24
Osborne High School	9005 Tudor Ave , Manassas, VA 20110	Public	Educational	\$4,000 00

Part XV, line 3—Grants and contributions paid during the

Recipient	Organization Address	Status	Purpose	Amount
Palo Alto Partners in Education	PO Box 1557, Palo Alto, CA 94302	Public	Educational	\$500 00
Park Village Elementary	7930 Park Village Road, San Diego, CA 92129	Public	Educational	\$150 00
Patrick M Price	Boise, ID 83703	Public	Educational	\$2,500 00
Pennsylvania State University	One Old Main, University Park, PA 16802	Public	Educational	\$750 00
Prince William County Public Schools Education Foundation	PO Box 389, Manassas, VA 20108	Public	Educational	\$48,500 00
Pro Loco Delle Forme	Via Attilio Di Vito 26, Italy	Public	Educational	\$1,397 50
Purdue Foundation	403 West Wood Street, West Lafayette, IN 47907-2007	Public	Educational	\$1,000 00
Red Cloud Indian School	100 Mission Dr, Pine Ridge, SD 57770	Public	Educational	\$25 00
Renaissance High School	1307 E Central Drive, Meridian, ID 83642	Public	Educational	\$300 00
Rice University	6100 Main Street, Space Science Bldg, Rm 226, Houston, TX 77251	Public	Educational	\$600 00
Richard Alt II	Fredericksburg, VA 22405	Individual	Educational	\$6,250 00
Richard McKenna Charter High School	675 S Haskett St, Mountain Home, ID 83647	Public	Educational	\$150 00
River Valley Elementary School	2900 E River Valley Street, Meridian, ID 83642	Public	Educational	\$202 00
Riverside Elementary School	2100 E Victory Rd, Boise, ID 83706	Public	Educational	\$1,575 00
Riverson International School	5493 Warm Springs Avenue, Boise, ID 83716	Public	Educational	\$11,150 00
Rivincita SIA per l'Aquila Onlus	Via IL Corso N 7/A, Italy	Public	Community Support	\$1,446 00
Rocky Mountain High School	5450 Linder Rd, Meridian, ID 83646	Public	Educational	\$650 00
Rolling Hills Public Charter School	8900 N Horseshoe Bend Road, Boise, ID 83714	Public	Educational	\$2,150 00
Ronald McDonald House Charities of Idaho, Inc	101 Warm Springs Ave, Boise, ID 83712	Public	Community Support	\$500 00
Roosevelt Elementary	Boise, ID	Public	Educational	\$750 00
Rose Hill Montesson PTO	4603 Albion Street, Boise, ID 83705	Public	Educational	\$400 00
Ryan J Poe Foundation	518 Dishman Place, Caldwell, ID 83605	Public	Community Support	\$1,000 00
Sacred Heart School	3901 Cassia, Boise, ID 83705	Public	Educational	\$1,000 00
Sage International School	457 E Parkcenter Blvd, Boise, ID 83706	Public	Educational	\$3,750 00
Saint Alphonsus Foundation	1055 North Curtis Road, Boise, ID 83706-1370	Public	Community Support	\$6,000 00
Saint Mary's School	2620 W State Street, Boise, ID 83702	Public	Educational	\$100 00
Sandra J Gallardo Elementary School	775 Russi Rd, Folsom, CA 95630	Public	Educational	\$500 00
Sappho Gilbert	McLean, VA 22101	Individual	Educational	\$6,250 00
Scuola di Robotica	C P 4124 - Piazza Monastero, Italy	Public	Educational	\$6,715 00
Scuola Elementare Giovanni XXIII	Italy	Public	Educational	\$2,016 00
Seattle University	901-12th Ave Admin 120, Seattle, WA 98122-4340	Public	Educational	\$50 00
SERVE	10056 Dean Drive, Manassas, VA 20110	Public	Community Support	\$1,500 00
Shanghai Fudan University Education Development Foundation	Building 1, Room 121, Fudan University, Handan Road 220, China	Public	Educational	\$22,339 63
Siena K-8	2870 E Rome Drive, Meridian, ID 83642	Public	Educational	\$2,600 00
Silver Sage Elementary School	7700 W Snohomish, Boise, ID 83709	Public	Educational	\$100 00
SkillsUSA	PO Box 83720, Boise, ID 83720-0095	Public	Educational	\$500 00

Part XV, line 3—Grants and contributions paid during the

Recipient	Organization Address	Status	Purpose	Amount
Society of Women Engineers, Southwest Idaho Section	3647 E Sweet Pea Ct, Boise, ID 83706	Public	Educational	\$2,000 00
Sonya Shawver and Boise State University	3892 S Baja Way, Boise, ID 83709	Individual	Educational	\$2,500 00
Sorensen Institute at University of Virginia	PO Box 400206, Charlottesville, VA 22904-4206	Public	Educational	\$2,500 00
South Dakota State University Foundation	815 Medary Ave, PO Box 525, Brookings, SD 57007	Public	Educational	\$50 00
Southern Growth Policies Board	PO Box 12293, Research Triangle Park, NC 27709	Public	Community Support	\$10,000 00
Southern Illinois University Foundation	Mail Code 6805, Carbondale, IL 62901	Public	Educational	\$1,000 00
Southwest Idaho Resource Conservation & Development Council	P O Box 123, Meridian, ID 83680	Public	Community Support	\$500 00
Spalding Elementary	12311 W Braddock Dr, Meridian, ID 83709	Public	Educational	\$6,450 00
St John the Baptist Elementary	300 East 11800 South, Draper, UT 84020	Public	Educational	\$200 00
St Luke's Health Foundation	190 E Bannock, Boise, ID 83712	Public	Community Support	\$7,700 00
St Mark's Catholic School	7503 Northview, Boise, ID 83704	Public	Educational	\$5,350 00
St Paul's Catholic School	1515 8th St South, Nampa, ID 83651	Public	Educational	\$100 00
St Stephen's Catholic School	506 Jackson St, Anoka, MN 55303	Public	Educational	\$240 00
Stanford University	320 Panama Street, Stanford, CA 94305-4100	Public	Educational	\$700 00
Stevenson PACT School	750-B San Pierre Way, Mountain View, CA 94043	Public	Educational	\$600 00
Susan G Komen for the Cure	PO Box 650309, Dallas, TX 75265-0309	Public	Community Support	\$2,000 00
Syashin-Koshien	1-19-8 Higashimachi, Higashikawa-cho, Kamikawa-gun, Japan	Public	Educational	\$6,181 15
Syringa Middle School	1100 Willow Street, Caldwell, ID 83605	Public	Educational	\$250 00
Telmex	PO Box 951678, Dallas TX 75395-1678	Public	Educational	\$520 18
Texas A&M University	401 George Bush Drive, College Station, TX 77840-2811	Public	Educational	\$100 00
The Big John Manumaleuna Foundation	PO Box 67, Enumclaw, WA 98022	Public	Community Support	\$1,000 00
The Good Samaritan Home	3501 West State Street, Boise, ID 83703	Public	Community Support	\$500 00
The Governor's School @ Innovation Park	10900 University Drive, MSN 6D10, Manassas, VA 20110	Public	Educational	\$20,000 00
The Harker School	3800 Blackford Ave, San Jose, CA 95117	Public	Educational	\$100 00
The Library Square Foundation for Art, Culture, and Science (The Leonard P O Box 2129, Salt Lake City, UT 84110		Public	Community Support	\$100,000 00
The Salvation Army	1904 W Bannock Street, Boise, ID 83704	Public	Community Support	\$5,500 00
Timberline High School	701 E Boise Ave, Boise, ID 83706	Public	Educational	\$3,600 00
Toys For Tots	18251 Quantico Gateway, Triangle, VA 22172	Public	Community Support	\$3,000 00
Trail Wind Elementary School	3701 E Lake Forest Drive, Boise, ID 83716	Public	Educational	\$750 00
Treasure Valley Family YMCA	1177 W State Street, Boise, ID 83702	Public	Community Support	\$25,000 00
Treasure Valley Music Teachers Association	2216 Sweetbay Ave, Nampa, ID 83651	Public	Community Support	\$250 00
Treasurer Virginia Tech	901 Prices Fork Road, Blacksburg, VA 24061	Public	Educational	\$1,000 00
Trevor's Trek Foundation	9410 Winterwood Ln, Garden City, ID 83714	Public	Community Support	\$1,500 00
Twin Lakes Food Bank	327 Montrose Dr, Folsom, CA 95630	Public	Community Support	\$3,000 00
UC Berkeley	201 Gilman Hall, Dept of Chemical Eng, Berkeley, CA 94720	Public	Educational	\$60,700 00
United Way Treasure Valley	P O Box 7963, Boise, ID 83707	Public	Community Support	\$500 00

Part XV, line 3—Grants and contributions paid during the

Recipient	Organization Address	Status	Purpose	Amount
Universita de L'Aquila	Via Vetoio, snc, Loc Coppito, 67100, Italy	Public	Educational	\$66,660 64
Universita Degli Studi di Napoli Federico II	Via Claudio, 21, Italy	Public	Educational	\$13,817 00
Universita Degli Studi Di Salerno	Facolta Di Ingegneria, Via Ponte Don Melillo, Italy	Public	Educational	\$23,232 96
Universita 'La Sapienza' Di Roma	Via Eudossiana 18, Italy	Public	Educational	\$28,690 00
University of Arkansas Foundation	300 University House, Fayetteville, AR 72701	Public	Educational	\$25 00
University of Bristol	Senate House, Tyndall Avenue, UK	Public	Educational	\$100,000 00
University of Cassino	Italy	Public	Educational	\$722 65
University of Colorado Foundation	4740 Walnut Street, Boulder, CO 80301	Public	Educational	\$300 00
University of Hyogo	Japan	Public	Educational	\$13,031 88
University of Idaho Foundation	PO Box 443150, Moscow, ID 83844-3150	Public	Educational	\$326,750 00
University of Illinois at Urbana-Champaign	Urbana, IL 61801	Public	Educational	\$2,800 00
University of Kentucky	Sturgill Development Building, Lexington, KY 40506-0015	Public	Educational	\$100 00
University of Minnesota	1701 University Ave SE, Minneapolis, MN 55414	Public	Educational	\$1,500 00
University of Pennsylvania	433 Franklin Bldg, 3451 Walnut Street, Philadelphia, PA 19104-6285	Public	Educational	\$125 00
University of Texas at Dallas	800 West Campbell Road, Richardson, TX 75080-3021	Public	Educational	\$2,500 00
University of Utah	Salt Lake City, UT 84112	Public	Educational	\$1,276,644 00
University of Virginia	PO Box 400246, Charlottesville, VA 22904	Public	Educational	\$5,000 00
University of Washington	Box 352180/Loew Hall Rm 357, Seattle, WA 98195-2180	Public	Educational	\$16,000 00
University of Wisconsin	1210 W Dayton Street, Madison, WI 53706-1613	Public	Educational	\$100 00
Utah State University	Utah State University, 4100 Old Main Hill, Logan, UT 84322	Public	Educational	\$256,600 00
Vallivue High School	1407 E Homedale Rd , Caldwell, ID 83607	Public	Educational	\$150 00
Virginia Business Higher Education Council	1108 E Main St STE 1100, Richmond, VA 23219	Public	Community Support	\$10,000 00
Virginia Commonwealth University School of Engineering	601 West Main Street, PO Box 843068, Richmond, VA 23284-3068	Public	Educational	\$10,000 00
Virginia Public Access Project	PO Box 7356, Richmond, VA 23221	Public	Community Support	\$600 00
Virginia Tech Foundation, Inc	201 Pack Building - 0336, Blacksburg, VA 24061	Public	Educational	\$16,290 00
Virginia Tech IEEE	213 Whitmore, Blacksburg, VA 24060	Public	Educational	\$200 00
Washington State University	1 S E Stadium Way, Pullman, WA 99164	Public	Educational	\$300 00
West Junior High School	8371 W Salt Creek Ct , Boise, ID	Public	Educational	\$300 00
West Valley Elementary School	1635 Belleville Way, Sunnyvale, CA 94087	Public	Educational	\$400 00
White Pine Elementary	401 Linden, Boise, ID 83706	Public	Educational	\$620 00
Whitman College	345 Boyer Ave , Walla Walla, WA 99362	Public	Educational	\$2,500 00
Whitney Elementary	1609 South Owyhee, Boise, ID 83705	Public	Educational	\$2,000 00
William Scott Lee	308 Kipling St , Palo Alto, CA 94301	Individual	Educational	\$2,500 00
Wishire Park Elementary School	3600 High Crest Road NE, St Anthony, MN 55418	Public	Educational	\$250 00
Winston Churchill I B Booster Club	4900 Whitney Ave, Carmichael, CA 95608	Public	Educational	\$1,000 00
Winston Larson	Springville, UT	Individual	Educational	\$4,125 00

Part XV, line 3—Grants and contributions paid during the

Recipient	Organization Address	Status	Purpose	Amount
Women's & Children's Alliance	720 W Washington, Boise, ID 83702	Public	Community Support	\$3,970 00
Woodrow Wilson Elementary School	400 East Linden Avenue, Caldwell, ID 83605	Public	Educational	\$250 00
World Sports Humanitarian Hall of Fame	404 South 8th Street, Suite 250, Boise, ID 83702	Public	Community Support	\$15,000 00
Yale University	P O Box 2038, New Haven, CT 06521-2038	Public	Educational	\$500 00
Total line 3(a)				\$4,157,141
<i>(b) Approved for future payment</i>				
Brigham Young University	1450 N University Ave , Provo, UT 84604	Public	Education	\$20,000 00
University of Idaho	PO Box 443150, Moscow, ID 83844-3150	Public	Education	\$989,700 00
Brandon Thurgood	Salt Lake City, UT	Individual	Education	\$2,500 00
Cameron S Grant	Centerville, UT 84014	Individual	Education	\$5,000 00
Leiwen Wu	San Antonio, TX 78213	Individual	Education	\$5,000 00
Lincoln G Bollschweiler	Nampa, ID 83687	Individual	Education	\$7,500 00
Scholarship America	1505 Riverview Road, St Peter, MN 56082	Individual	Education	\$87,687 50
William Scott Lee	Stanford, CA 94305	Individual	Education	\$2,500 00
Iowa State University	116 Marston Hall, Ames, IA 50011-2151	Public	Education	\$410,000 00
University of California - Berkeley	Berkeley, CA 94720	Public	Education	\$60,000 00
University of Texas - Austin	Austin, TX 78712	Public	Education	\$75,000 00
University of Washington	Box 352180/Loew Hall Rm 357, Seattle, WA 98195-2180	Public	Education	\$100,000 00
The Library Square Foundation for Art, Culture, and Science (The Leonard P O Box 2129, Salt Lake City, UT 84110		Public	Community Support	\$100,000 00
University of Bristol	Tyndall Avenue, UK	Public	Education	\$200,000 00
Total line 3(b)				\$2,064,868

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
348	ABIOMED INC	6/3/2011	6,000 97	-6,554 09	-553 12
537	ABIOMED INC	6/3/2011	9,260 11	-10,211 43	-951 32
585	ABIOMED INC	10/6/2011	6,713 39	-11,124 19	-4,410 80
274	ABIOMED INC	10/6/2011	3,144.39	-5,079 08	-1,934 69
383	ABIOMED INC	10/6/2011	4,395 26	-7,213 96	-2,818 70
55	ABIOMED INC	10/6/2011	631 17	-1,014.06	-382 89
136	ABIOMED INC	10/6/2011	1,560 72	-2,426.24	-865 52
19	ABIOMED INC	10/6/2011	218 04	-308 11	-90 07
154	ABIOMED INC	10/6/2011	1,767 29	-2,617 65	-850 36
186	ABOVENET INC	6/3/2011	14,024 56	-9,372 21	4,652.35
267	ABOVENET INC	6/3/2011	20,132 03	-13,303 86	6,828.17
230	ABOVENET INC	2/4/2011	14,393 72	-11,922 47	2,471 25
37	ABOVENET INC	4/15/2011	2,428.15	-1,917 96	510 19
320	ABOVENET INC	4/15/2011	21,000 24	-16,124 22	4,876 02
160	ABOVENET INC	6/3/2011	12,064 13	-7,823 21	4,240 92
19	ABOVENET INC	6/20/2011	1,330 64	-929.01	401 63
210	ABOVENET INC	6/20/2011	14,707 13	-10,208.65	4,498 48
19	ABOVENET INC	6/20/2011	1,330 64	-991.74	338 90
112	ABOVENET INC	6/27/2011	7,820 51	-5,846.08	1,974 43
53	ABOVENET INC	6/27/2011	3,700 78	-2,887 95	812 83
31	ABOVENET INC	6/28/2011	2,155 72	-1,689 18	466 54
36	ABOVENET INC	6/30/2011	2,500 51	-1,961 63	538 88
33	ABOVENET INC	10/6/2011	1,849 54	-1,798 16	51 38
90	ABOVENET INC	10/6/2011	5,044.21	-4,897 45	146 76
83	ABOVENET INC	10/6/2011	4,651 89	-4,502.26	149 63
308	ABOVENET INC	10/6/2011	17,262 42	-20,478 27	-3,215 85
13	ABOVENET INC	10/6/2011	728 61	-938.04	-209 43
68	ABOVENET INC	10/6/2011	3,811 18	-3,983 22	-172 04
7,000	ABRAXAS PETROLEUM CORP	8/30/2011	25,702 10	-35,197 40	-9,495 30
362	ACTUANT CORP	10/6/2011	7,532 02	-6,988.16	543 86
690	ACTUANT CORP	10/6/2011	14,356 63	-13,051 90	1,304 73
364	ACTUANT CORP	2/4/2011	10,026 00	-7,158 93	2,867 07
109	ACTUANT CORP	4/15/2011	2,954 91	-2,143 75	811 16
454	ACTUANT CORP	4/15/2011	12,307 61	-9,065 84	3,241 77
200	ACTUANT CORP	4/28/2011	5,506 83	-3,993 76	1,513 07
46	ACTUANT CORP	4/28/2011	1,266.57	-891.02	375 55
105	ACTUANT CORP	4/28/2011	2,891 09	-2,026 95	864 14
649	ACTUANT CORP	6/3/2011	15,251 78	-12,528 49	2,723 29
14	ACTUANT CORP	10/6/2011	291 29	-320 08	-28 79
13	ADOBE SYSTEMS INC	2/18/2011	461 61	-365.19	96 42
415	ADOBE SYSTEMS INC	2/18/2011	14,736 12	-11,690 31	3,045 81
219	ADOBE SYSTEMS INC	2/18/2011	7,776 41	-6,171 53	1,604 88
93	ADOBE SYSTEMS INC	2/18/2011	3,302 31	-2,603 07	699 24
359	ADOBE SYSTEMS INC	2/22/2011	12,264 60	-10,076 41	2,188 19
51	ADOBE SYSTEMS INC	2/22/2011	1,733 39	-1,427 49	305 90
60	ADOBE SYSTEMS INC	2/22/2011	2,039 29	-1,684 08	355 21
222	ADOBE SYSTEMS INC	3/23/2011	6,901 84	-6,231 10	670 74
740	ADOBE SYSTEMS INC	3/23/2011	23,018 21	-20,770 32	2,247 89
11	ADOBE SYSTEMS INC	3/24/2011	356 77	-308.75	48 02
252	ADOBE SYSTEMS INC	3/24/2011	8,113.86	-7,073 13	1,040 73
202	ADOBE SYSTEMS INC	3/24/2011	6,551.60	-5,669 27	882 33
217	ADOBE SYSTEMS INC	3/24/2011	7,038 11	-6,084 75	953 36
722	ADOBE SYSTEMS INC	3/24/2011	23,417 11	-20,249 72	3,167 39
172	ADOBE SYSTEMS INC	3/24/2011	5,578 59	-4,817 94	760 65
368	ADOBE SYSTEMS INC	3/25/2011	12,034 21	-10,308 16	1,726 05
274	ADOBE SYSTEMS INC	3/25/2011	8,960 26	-7,677 84	1,282 42
344	ADOBE SYSTEMS INC	3/28/2011	11,195 64	-9,639 32	1,556 32
192	ADOBE SYSTEMS INC	3/29/2011	6,231 11	-5,380 09	851 02
780	ADR YOUKU INC	1/27/2011	24,330 77	-24,411 04	-80 27
1,010	ADR YOUKU INC	2/24/2011	34,303 68	-31,609 16	2,694 52
400	ADR YOUKU INC	2/24/2011	13,585 62	-14,021 80	-436 18
790	ADR YOUKU INC	7/15/2011	26,986 35	-23,140 92	3,845 43
1,550	ADR YOUKU INC	8/5/2011	43,790 68	-45,403 06	-1,612 38
290	ADTRAN INC	2/4/2011	12,544 37	-7,302.69	5,241 68

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
462	ADTRAN INC	2/4/2011	19,601.91	-11,633.94	7,967.97
564	ADTRAN INC	4/14/2011	22,785.95	-14,202.48	8,583.47
38	ADTRAN INC	4/15/2011	1,549.14	-956.91	592.23
400	ADTRAN INC	4/15/2011	16,268.68	-9,013.08	7,255.60
100	ADTRAN INC	4/15/2011	4,076.68	-2,253.27	1,823.41
127	ADTRAN INC	6/3/2011	5,191.51	-2,861.65	2,329.86
46	ADTRAN INC	6/3/2011	1,880.39	-1,036.84	843.55
210	ADTRAN INC	6/3/2011	8,584.38	-5,961.98	2,622.40
463	ADTRAN INC	6/3/2011	18,926.51	-12,804.22	6,122.29
25	ADTRAN INC	8/19/2011	681.48	-691.38	-9.90
3	ADTRAN INC	10/4/2011	78.66	-82.96	-4.30
314	ADTRAN INC	10/4/2011	8,232.67	-8,633.53	-400.86
210	ADTRAN INC	10/6/2011	5,914.79	-5,774.01	140.78
528	ADTRAN INC	10/6/2011	14,871.47	-16,304.59	-1,433.12
85	ADTRAN INC	10/6/2011	2,394.08	-3,619.31	-1,225.23
53	ADTRAN INC	10/6/2011	1,492.78	-2,251.17	-758.39
103	ADTRAN INC	10/6/2011	2,901.06	-4,382.25	-1,481.19
49	ADTRAN INC	10/6/2011	1,380.12	-2,085.07	-704.95
18	ADTRAN INC	10/6/2011	506.98	-701.23	-194.25
507	ADVANCED ENERGY INDUSTRIES INC	1/19/2011	7,444.79	-8,417.01	-972.22
232	ADVANCED ENERGY INDUSTRIES INC	1/20/2011	3,378.48	-3,851.57	-473.09
5	ADVANCED ENERGY INDUSTRIES INC	1/21/2011	73.33	-83.01	-9.68
34	ADVANCED ENERGY INDUSTRIES INC	1/21/2011	498.67	-583.38	-84.71
69	ADVANCED ENERGY INDUSTRIES INC	1/24/2011	1,007.21	-1,183.91	-176.70
104	ADVANCED ENERGY INDUSTRIES INC	1/24/2011	1,518.12	-1,786.13	-268.01
120	ADVANCED ENERGY INDUSTRIES INC	1/24/2011	1,751.68	-2,023.92	-272.24
242	ADVANCED ENERGY INDUSTRIES INC	5/3/2011	3,669.35	-4,081.57	-412.22
218	ADVANCED ENERGY INDUSTRIES INC	5/3/2011	3,305.45	-3,303.66	1.79
413	ADVANCED ENERGY INDUSTRIES INC	5/3/2011	6,262.15	-5,780.39	481.76
3,380	ADVANCED MICRO DEVICES INC	5/4/2011	29,308.76	-28,511.31	797.45
1,900	ADVANCED MICRO DEVICES INC	5/4/2011	16,475.34	-16,073.05	402.29
1,930	ADVANCED MICRO DEVICES INC	5/4/2011	16,735.48	-16,499.18	236.30
13	ADVENT SOFTWARE INC	10/6/2011	287.11	-312.49	-25.38
184	ADVENT SOFTWARE INC	10/6/2011	4,063.65	-4,414.60	-350.95
520	ADVENT SOFTWARE INC	10/6/2011	11,484.24	-12,396.05	-911.81
126	ADVENT SOFTWARE INC	10/6/2011	2,782.72	-2,993.75	-211.03
268	ADVENT SOFTWARE INC	2/4/2011	8,071.33	-6,302.67	1,768.66
110	ADVENT SOFTWARE INC	4/15/2011	3,061.16	-2,586.91	474.25
304	ADVENT SOFTWARE INC	4/15/2011	8,459.94	-7,213.63	1,246.31
24	ADVENT SOFTWARE INC	6/3/2011	635.90	-569.50	66.40
116	ADVENT SOFTWARE INC	6/3/2011	3,073.54	-2,757.03	316.51
248	ADVENT SOFTWARE INC	6/3/2011	6,571.01	-5,922.80	648.21
184	ADVENT SOFTWARE INC	6/3/2011	4,875.26	-4,412.37	462.89
95	ADVENT SOFTWARE INC	6/3/2011	2,517.12	-2,283.58	233.54
172	ADVENT SOFTWARE INC	10/6/2011	3,798.63	-4,536.00	-737.37
67	ADVENT SOFTWARE INC	10/6/2011	1,479.70	-1,777.19	-297.49
14	ADVENT SOFTWARE INC	10/6/2011	309.19	-366.56	-57.37
190	AETNA INC	2/2/2011	6,353.17	-4,811.37	1,541.80
170	AETNA INC	2/3/2011	5,617.54	-4,304.91	1,312.63
134	AETNA INC	2/3/2011	4,427.94	-3,381.33	1,046.61
388	AETNA INC	2/18/2011	14,875.01	-9,790.72	5,084.29
138	AETNA INC	2/22/2011	5,172.44	-3,482.26	1,690.18
412	AETNA INC	2/22/2011	15,442.37	-10,543.29	4,899.08
294	AETNA INC	2/23/2011	10,874.09	-7,523.61	3,350.48
604	AETNA INC	2/25/2011	22,616.35	-15,456.66	7,159.69
139	AETNA INC	2/25/2011	5,204.75	-3,579.06	1,625.69
207	AFFILIATED MANAGERS GROUP INC	1/13/2011	22,085.57	-8,833.50	13,252.07
33	AFFILIATED MANAGERS GROUP INC	1/13/2011	3,520.89	-1,370.68	2,150.21
54	AFFILIATED MANAGERS GROUP INC	1/13/2011	5,761.45	-2,155.54	3,605.91
53	AFFILIATED MANAGERS GROUP INC	1/13/2011	5,654.76	-2,164.63	3,490.13
21	AFFILIATED MANAGERS GROUP INC	1/21/2011	2,121.08	-857.68	1,263.40
31	AFFILIATED MANAGERS GROUP INC	1/24/2011	3,140.95	-1,266.10	1,874.85
75	AFFILIATED MANAGERS GROUP INC	1/24/2011	7,599.06	-4,885.46	2,713.60
25	AFFILIATED MANAGERS GROUP INC	1/24/2011	2,533.02	-1,646.07	886.95

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
151	AFFILIATED MANAGERS GROUP INC	2/4/2011	14,950.22	-9,942.23	5,007.99
31	AFFILIATED MANAGERS GROUP INC	4/15/2011	3,195.73	-2,041.12	1,154.61
203	AFFILIATED MANAGERS GROUP INC	4/15/2011	20,926.86	-12,790.66	8,136.20
69	AFFILIATED MANAGERS GROUP INC	6/3/2011	6,804.22	-4,347.57	2,456.65
31	AFFILIATED MANAGERS GROUP INC	10/6/2011	2,390.77	-2,229.83	160.94
36	AFFILIATED MANAGERS GROUP INC	10/6/2011	2,776.38	-2,716.33	60.05
70	AFFILIATED MANAGERS GROUP INC	10/6/2011	5,398.51	-5,330.28	68.23
113	AFFILIATED MANAGERS GROUP INC	10/6/2011	8,714.74	-8,798.98	-84.24
256	AFFILIATED MANAGERS GROUP INC	6/3/2011	25,244.65	-18,414.09	6,830.56
89	AFFILIATED MANAGERS GROUP INC	10/6/2011	6,863.82	-7,536.34	-672.52
43	AFFILIATED MANAGERS GROUP INC	10/6/2011	3,316.23	-3,672.06	-355.83
17	AFFILIATED MANAGERS GROUP INC	10/6/2011	1,311.07	-1,479.68	-168.61
80	AFFILIATED MANAGERS GROUP INC	10/6/2011	6,169.73	-6,951.71	-781.98
47	AFFILIATED MANAGERS GROUP INC	10/6/2011	3,624.72	-4,181.89	-557.17
7	AFFILIATED MANAGERS GROUP INC	10/6/2011	539.85	-675.98	-136.13
1,290	AGNICO-EAGLE MINES LTD	3/23/2011	87,795.32	-87,620.28	175.04
684	AIRGAS INC	10/6/2011	44,668.51	-45,186.89	-518.38
1,450	AKAMAI TECHNOLOGIES INC	6/8/2011	43,349.52	-53,120.17	-9,770.65
310	AKAMAI TECHNOLOGIES INC	6/8/2011	9,267.83	-11,322.19	-2,054.36
45	AKAMAI TECHNOLOGIES INC	6/8/2011	1,345.33	-1,637.99	-292.66
155	AKAMAI TECHNOLOGIES INC	10/27/2011	4,233.81	-5,641.95	-1,408.14
1,220	AKAMAI TECHNOLOGIES INC	10/27/2011	33,324.14	-47,018.68	-13,694.54
430	AKAMAI TECHNOLOGIES INC	10/27/2011	11,745.40	-16,032.98	-4,287.58
227	ALBEMARLE CORP	6/23/2011	15,203.14	-13,117.13	2,086.01
90	ALBEMARLE CORP	6/24/2011	5,987.58	-5,200.62	786.96
24	ALBEMARLE CORP	6/24/2011	1,593.10	-1,386.83	206.27
61	ALBEMARLE CORP	6/24/2011	4,049.14	-3,562.58	486.56
32	ALBEMARLE CORP	6/27/2011	2,117.67	-1,868.89	248.78
5	ALBEMARLE CORP	6/27/2011	330.89	-295.14	35.75
23	ALBEMARLE CORP	6/27/2011	1,522.07	-1,364.45	157.62
11	ALBEMARLE CORP	6/28/2011	733.73	-652.56	81.17
53	ALBEMARLE CORP	6/28/2011	3,530.79	-3,161.88	368.91
13	ALBEMARLE CORP	6/28/2011	867.14	-775.56	91.58
72	ALBEMARLE CORP	8/4/2011	4,189.10	-4,295.38	-106.28
50	ALBEMARLE CORP	8/4/2011	2,909.09	-2,948.42	-39.33
36	ALBEMARLE CORP	8/5/2011	2,025.62	-2,122.86	-97.24
368	ALBEMARLE CORP	8/5/2011	20,706.37	-21,413.33	-706.96
128	ALBEMARLE CORP	8/5/2011	7,202.22	-7,379.78	-177.56
42	ALBEMARLE CORP	8/5/2011	2,363.23	-2,417.47	-54.24
19	ALBEMARLE CORP	8/5/2011	1,069.08	-1,097.87	-28.79
64	ALBEMARLE CORP	8/5/2011	3,601.10	-3,654.64	-53.54
48	ALBEMARLE CORP	8/5/2011	2,700.83	-2,745.96	-45.13
3,880	ALCOA INC	10/6/2011	38,248.30	-49,832.00	-11,583.70
7	ALEXANDRIA REAL ESTATE EQUITIE	2/2/2011	539.20	-251.99	287.21
10	ALEXANDRIA REAL ESTATE EQUITIE	2/2/2011	774.98	-359.99	414.99
6	ALEXANDRIA REAL ESTATE EQUITIE	2/2/2011	461.47	-215.99	245.48
27	ALEXANDRIA REAL ESTATE EQUITIE	2/3/2011	2,078.33	-971.97	1,106.36
35	ALEXANDRIA REAL ESTATE EQUITIE	2/3/2011	2,693.11	-1,374.68	1,318.43
70	ALEXANDRIA REAL ESTATE EQUITIE	2/3/2011	5,388.28	-2,662.53	2,725.75
38	ALEXANDRIA REAL ESTATE EQUITIE	2/3/2011	2,925.06	-1,492.52	1,432.54
19	ALEXANDRIA REAL ESTATE EQUITIE	2/17/2011	1,517.31	-758.94	758.37
67	ALEXANDRIA REAL ESTATE EQUITIE	2/17/2011	5,348.89	-2,631.54	2,717.35
56	ALEXANDRIA REAL ESTATE EQUITIE	2/17/2011	4,470.72	-2,236.89	2,233.83
5	ALEXANDRIA REAL ESTATE EQUITIE	2/18/2011	398.98	-199.72	199.26
60	ALEXANDRIA REAL ESTATE EQUITIE	2/18/2011	4,787.75	-2,463.07	2,324.68
40	ALEXANDRIA REAL ESTATE EQUITIE	2/22/2011	3,185.95	-1,608.05	1,577.90
97	ALEXANDRIA REAL ESTATE EQUITIE	2/24/2011	7,451.52	-3,899.52	3,552.00
64	ALEXANDRIA REAL ESTATE EQUITIE	2/25/2011	4,968.38	-2,572.88	2,395.50
24	ALLEGHENY TECHNOLOGIES INC	10/3/2011	816.99	-1,158.02	-341.03
128	ALLEGHENY TECHNOLOGIES INC	10/3/2011	4,342.12	-6,176.10	-1,833.98
103	ALLEGHENY TECHNOLOGIES INC	10/4/2011	3,299.13	-4,969.83	-1,670.70
404	ALLEGHENY TECHNOLOGIES INC	10/4/2011	12,940.28	-19,913.97	-6,973.69
141	ALLEGHENY TECHNOLOGIES INC	10/4/2011	4,516.28	-6,917.31	-2,401.03
970	ALLEGHENY TECHNOLOGIES INC	3/14/2011	61,336.19	-41,155.25	20,180.94

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Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
280	ALLEGHENY TECHNOLOGIES INC	3/14/2011	17,705 29	-13,652 52	4,052 77
900	ALLEGHENY TECHNOLOGIES INC	3/14/2011	56,909 86	-42,668 01	14,241 85
1,000	ALLEGHENY TECHNOLOGIES INC	12/23/2011	48,126 57	-61,738 00	-13,611 43
390	ALLEGHENY TECHNOLOGIES INC	12/23/2011	18,769 36	-25,084.22	-6,314 86
135	ALLIANT ENERGY CORP	1/3/2011	5,017 12	-3,605 90	1,411 22
40	ALLIANT ENERGY CORP	1/3/2011	1,486 56	-1,070 64	415 92
64	ALLIANT ENERGY CORP	1/4/2011	2,382.96	-1,745 75	637 21
40	ALLIANT ENERGY CORP	1/4/2011	1,489 64	-1,070 63	419 01
36	ALLIANT ENERGY CORP	1/4/2011	1,340 68	-981.99	358 69
87	ALLIANT ENERGY CORP	1/4/2011	3,239 33	-2,378 97	860 36
40	ALLIANT ENERGY CORP	1/5/2011	1,494 43	-1,093 77	400 66
13	ALLIANT ENERGY CORP	1/6/2011	484 86	-355 48	129 38
40	ALLIANT ENERGY CORP	1/6/2011	1,491 88	-1,089 93	401 95
30	ALLIANT ENERGY CORP	1/7/2011	1,119 40	-817 45	301 95
100	ALLIANT ENERGY CORP	1/7/2011	3,731.33	-2,725 50	1,005 83
10	ALLIANT ENERGY CORP	1/7/2011	373 13	-272 18	100 95
60	ALLIANT ENERGY CORP	1/7/2011	2,238 81	-1,634 38	604 43
57	ALLIANT ENERGY CORP	1/7/2011	2,126 86	-1,816.98	309 88
34	ALLIANT ENERGY CORP	1/10/2011	1,259 56	-1,083 81	175 75
29	ALLIANT ENERGY CORP	1/11/2011	1,081 07	-924.43	156 64
2,180	ALLSCRIPTS HEALTHCARE SOLUTION	8/29/2011	37,825 98	-44,895.57	-7,069 59
1,315	ALLSCRIPTS HEALTHCARE SOLUTION	8/29/2011	22,817 04	-28,614.80	-5,797 76
1,605	ALLSCRIPTS HEALTHCARE SOLUTION	9/22/2011	28,818 66	-34,925 28	-6,106 62
1,890	ALLSCRIPTS HEALTHCARE SOLUTION	9/22/2011	33,936 00	-39,038 90	-5,102 90
1,500	ALLSCRIPTS HEALTHCARE SOLUTIONS INC	3/2/2011	31,087 80	-31,453 75	-365 95
105	ALPHA NATURAL RESOURCES INC	5/6/2011	5,393.74	-4,302 05	1,091 69
30	ALPHA NATURAL RESOURCES INC	5/6/2011	1,539 97	-1,213 76	326 21
10	ALPHA NATURAL RESOURCES INC	5/6/2011	513 33	-405.22	108 11
90	ALPHA NATURAL RESOURCES INC	5/6/2011	4,619 92	-3,660.25	959 67
50	ALPHA NATURAL RESOURCES INC	5/6/2011	2,566 63	-2,048.59	518 04
115	ALPHA NATURAL RESOURCES INC	5/9/2011	6,023 45	-4,711 77	1,311 68
60	ALPHA NATURAL RESOURCES INC	5/9/2011	3,157 43	-2,458 31	699 12
240	ALPHA NATURAL RESOURCES INC	5/9/2011	12,561 16	-9,833 26	2,727 90
70	ALPHA NATURAL RESOURCES INC	5/9/2011	3,666 44	-2,830 60	835 84
190	ALPHA NATURAL RESOURCES INC	5/9/2011	9,951 78	-7,709 16	2,242 62
99	ALPHA NATURAL RESOURCES INC	5/9/2011	5,185 40	-3,954.64	1,230 76
299	ALPHA NATURAL RESOURCES INC	6/23/2011	12,873 29	-14,090.49	-1,217 20
129	ALPHA NATURAL RESOURCES INC	6/23/2011	5,431 35	-4,929 35	502 00
261	ALPHA NATURAL RESOURCES INC	6/23/2011	11,259 98	-10,425 88	834 10
101	ALPHA NATURAL RESOURCES INC	6/23/2011	4,357 31	-3,859 41	497 90
299	ALPHA NATURAL RESOURCES INC	6/23/2011	12,588 94	-14,090 50	-1,501.56
132	ALPHA NATURAL RESOURCES INC	6/23/2011	5,683 19	-6,227 76	-544 57
345	ALPHA NATURAL RESOURCES INC	6/23/2011	14,853 79	-16,092 42	-1,238 63
262	ALPHA NATURAL RESOURCES INC	6/23/2011	11,280 27	-12,175 32	-895 05
72	ALPHA NATURAL RESOURCES INC	6/23/2011	3,099 92	-3,314 61	-214 69
321	ALPHA NATURAL RESOURCES INC	2/4/2011	17,311 61	-8,482.04	8,829 57
305	ALPHA NATURAL RESOURCES INC	3/25/2011	18,366 56	-8,059 25	10,307 31
225	ALPHA NATURAL RESOURCES INC	3/25/2011	13,549 10	-5,966.75	7,582 35
349	ALPHA NATURAL RESOURCES INC	4/15/2011	18,655 50	-9,255 10	9,400 40
34	ALPHA NATURAL RESOURCES INC	4/15/2011	1,817.44	-1,799 62	17 82
328	ALPHA NATURAL RESOURCES INC	5/13/2011	16,107 15	-17,361 00	-1,253 85
111	ALPHA NATURAL RESOURCES INC	5/13/2011	5,450 89	-4,655 36	795 53
26	ALPHA NATURAL RESOURCES INC	5/16/2011	1,275 70	-1,090 45	185 25
154	ALPHA NATURAL RESOURCES INC	5/16/2011	7,556 05	-6,477.73	1,078 32
167	ALPHA NATURAL RESOURCES INC	5/16/2011	8,193 89	-7,051.52	1,142 37
158	ALPHA NATURAL RESOURCES INC	5/16/2011	7,752 31	-9,955 38	-2,203 07
278	ALPHA NATURAL RESOURCES INC	5/17/2011	13,728 18	-17,516 42	-3,788 24
175	ALPHA NATURAL RESOURCES INC	5/18/2011	8,835 25	-11,026 52	-2,191 27
1,950	ALTERRA CAPITAL HOLDINGS LTD	8/12/2011	37,487.24	-44,133 57	-6,646 33
246	ALUMINUM CORP OF CHINA LTD SPON	3/1/2011	5,832 74	-5,298 45	534 29
165	ALUMINUM CORP OF CHINA LTD SPON	3/1/2011	3,912 21	-3,456 22	455 99
722	ALUMINUM CORP OF CHINA LTD SPON	3/1/2011	17,118 87	-18,204 36	-1,085.49
50	AMAZON COM INC	4/12/2011	9,084 45	-5,894 70	3,189 75
250	AMAZON COM INC	4/12/2011	45,422 28	-31,679 53	13,742 75

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Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
	20 AMAZON COM INC	4/12/2011	3,633.78	-2,710.23	923.55
1,660	AMEDISYS INC	9/21/2011	23,135.91	-40,618.62	-17,482.71
0	AMEDISYS INC	9/21/2011	0.56	0.00	0.56
2,590	AMEDISYS INC	9/21/2011	36,098.47	-84,541.48	-48,443.01
4,910	AMEDISYS INC	9/22/2011	63,467.39	-160,269.77	-96,802.38
1,316	AMERICAN MEDICAL SYSTEMS HOLDI	1/5/2011	24,203.32	-28,765.26	-4,561.94
201	AMERICAN MEDICAL SYSTEMS HOLDI	1/5/2011	3,696.71	-4,355.47	-658.76
720	AMERICAN MEDICAL SYSTEMS HOLDI	1/6/2011	13,256.70	-15,601.68	-2,344.98
150	AMERICAN MEDICAL SYSTEMS HOLDI	1/6/2011	2,761.81	-3,302.46	-540.65
95	AMERICAN MEDICAL SYSTEMS HOLDI	1/6/2011	1,749.15	-2,045.57	-296.42
509	AMERICAN MEDICAL SYSTEMS HOLDI	1/7/2011	9,346.45	-10,959.94	-1,613.49
74	AMERICAN MEDICAL SYSTEMS HOLDI	1/10/2011	1,414.42	-1,593.39	-178.97
396	AMERICAN MEDICAL SYSTEMS HOLDI	1/10/2011	7,569.09	-8,845.02	-1,275.93
117	AMERICAN MEDICAL SYSTEMS HOLDI	1/12/2011	2,286.21	-2,613.30	-327.09
91	AMERICAN MEDICAL SYSTEMS HOLDI	1/12/2011	1,778.16	-2,049.47	-271.31
244	AMERICAN WATER WORKS CO INC	3/14/2011	6,702.55	-5,304.56	1,397.99
143	AMERICAN WATER WORKS CO INC	3/14/2011	3,928.13	-3,179.32	748.81
844	AMERIGON INC	4/15/2011	11,278.74	-12,661.10	-1,382.36
6	AMERIGON INC	6/3/2011	94.62	-90.01	4.61
733	AMERIGON INC	6/3/2011	11,559.70	-10,889.08	670.62
277	AMERIGON INC	6/3/2011	4,368.40	-4,015.12	353.28
456	AMERIGON INC	6/3/2011	7,191.30	-6,618.79	572.51
43	AMERIGON INC	6/3/2011	678.13	-624.16	53.97
193	AMERIGON INC	7/15/2011	3,453.69	-2,801.45	652.24
20	AMERIGON INC	7/15/2011	357.90	-286.80	71.10
37	AMERIGON INC	7/18/2011	653.41	-530.59	122.82
182	AMERIGON INC	7/19/2011	3,180.15	-2,609.92	570.23
86	AMERIGON INC	7/22/2011	1,493.94	-1,233.26	260.68
75	AMERIGON INC	7/22/2011	1,314.80	-1,075.51	239.29
122	AMERIGON INC	7/25/2011	2,178.93	-1,749.50	429.43
6	AMERIGON INC	7/25/2011	107.16	-85.32	21.84
79	AMERIGON INC	8/1/2011	1,347.82	-1,123.41	224.41
79	AMERIGON INC	8/1/2011	1,352.84	-1,123.41	229.43
133	AMERIGON INC	10/6/2011	1,743.49	-1,891.32	-147.83
549	AMERIGON INC	10/6/2011	7,196.81	-7,551.55	-354.74
782	AMERIGON INC	10/6/2011	10,251.20	-11,427.13	-1,175.93
113	AMERIGON INC	10/6/2011	1,481.31	-1,644.77	-163.46
32	AMERIGON INC	10/6/2011	419.49	-492.93	-73.44
24	AMERIGON INC	10/6/2011	314.61	-311.63	2.98
174	AMERIGON INC	10/6/2011	2,280.96	-2,344.13	-63.17
80	AMERIGON INC	10/6/2011	1,048.72	-1,045.20	3.52
26	AMERIGON INC	10/6/2011	340.83	-340.77	0.06
215	AMERIGON INC	10/6/2011	2,818.42	-2,822.61	-4.19
170	AMGEN INC	9/12/2011	9,096.47	-7,656.73	1,439.74
700	AMGEN INC	9/12/2011	37,456.07	-30,305.66	7,150.41
600	AMGEN INC	9/12/2011	32,105.20	-37,252.98	-5,147.78
300	AMGEN INC	9/12/2011	16,052.60	-18,096.00	-2,043.40
600	AMGEN INC	9/12/2011	32,105.21	-35,795.46	-3,690.25
20	AMGEN INC	9/12/2011	1,070.17	-944.67	125.50
280	AMGEN INC	12/14/2011	16,800.00	-13,225.38	3,574.62
1,011	AMGEN INC	12/14/2011	60,660.00	-53,185.27	7,474.73
179	AMGEN INC	12/16/2011	10,817.87	-9,416.58	1,401.29
53	AMPHENOL CORP	2/4/2011	3,022.90	-2,066.60	956.30
67	AMPHENOL CORP	2/4/2011	3,822.94	-2,612.49	1,210.45
57	AMPHENOL CORP	4/18/2011	2,949.74	-2,192.57	757.17
122	AMPHENOL CORP	4/18/2011	6,311.24	-4,757.07	1,554.17
3	AMPHENOL CORP	4/18/2011	155.19	-115.40	39.79
64	AMPHENOL CORP	4/18/2011	3,311.98	-2,567.83	744.15
26	AMPHENOL CORP	4/19/2011	1,339.94	-1,043.18	296.76
120	AMPHENOL CORP	4/19/2011	6,184.31	-4,826.90	1,357.41
30	AMPHENOL CORP	4/19/2011	1,546.08	-1,226.09	319.99
60	AMPHENOL CORP	4/19/2011	3,092.16	-2,449.09	643.07
421	ANDERSONS INC	3/23/2011	19,531.20	-20,017.05	-485.85
24	ANDERSONS INC	3/23/2011	1,113.42	-1,099.20	14.22

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Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
197	ANDERSONS INC	3/23/2011	9,139 30	-9,016 69	122 61
620	ANHEUSER-BUSCH INBEV NV	7/14/2011	34,563 46	-35,464 19	-900 73
800	ANHEUSER-BUSCH INBEV NV	7/14/2011	44,600 90	-45,760 24	-1,159 34
140	ANHEUSER-BUSCH INBEV NV	7/21/2011	8,142 42	-8,008 04	134 38
850	ANHEUSER-BUSCH INBEV NV	7/21/2011	49,436 15	-46,366 74	3,069 41
1,420	ANHEUSER-BUSCH INBEV NV	7/21/2011	82,587 46	-83,481.80	-894 34
189	ANSYS INC	2/4/2011	10,184 39	-5,103.15	5,081 24
109	ANSYS INC	2/4/2011	5,873.54	-2,905.82	2,967 72
239	ANSYS INC	4/15/2011	12,626 39	-6,371.48	6,254 91
222	ANSYS INC	4/15/2011	11,728 28	-5,819 91	5,908 37
433	ANSYS INC	6/3/2011	23,884 42	-11,351 44	12,532 98
76	ANSYS INC	6/3/2011	4,192 19	-1,986 62	2,205 57
121	ANSYS INC	6/3/2011	6,674 40	-3,272 54	3,401 86
12	ANSYS INC	6/3/2011	661 92	-340 11	321 81
240	ANSYS INC	10/6/2011	11,679 59	-6,802 12	4,877 47
252	ANSYS INC	10/6/2011	12,263 57	-7,310 60	4,952 97
487	ANSYS INC	10/6/2011	23,699 84	-13,805 52	9,894 32
61	ANSYS INC	10/6/2011	2,968 56	-1,710 44	1,258 12
190	ANSYS INC	10/6/2011	9,246 34	-10,000.57	-754 23
144	ANSYS INC	10/6/2011	7,007 76	-7,616 88	-609 12
134	ANSYS INC	10/6/2011	6,521.11	-7,069 83	-548 72
37	ANSYS INC	10/6/2011	1,800.60	-1,961 69	-161 09
2,960	APPLIED MICRO CIRCUITS CORP	6/24/2011	25,319 94	-29,228 52	-3,908 58
3,430	APPLIED MICRO CIRCUITS CORP	7/7/2011	29,389 38	-33,869 54	-4,480 16
1,730	APPLIED MICRO CIRCUITS CORP	7/7/2011	14,823 22	-17,427 85	-2,604 63
268	AQUA AMER INC	3/14/2011	5,957 92	-5,314 01	643 91
175	AQUA AMER INC	3/14/2011	3,890 44	-3,397 89	492 55
191	ARCHER DANIELS MIDLAND CO	4/1/2011	6,920 18	-5,290 39	1,629 79
89	ARCHER DANIELS MIDLAND CO	4/1/2011	3,224 59	-2,732 12	492 47
78	ARCHER DANIELS MIDLAND CO	4/1/2011	2,826.04	-2,554 39	271 65
582	ARCHER DANIELS MIDLAND CO	4/1/2011	21,086.62	-18,221 95	2,864 67
466	ARCHER DANIELS MIDLAND CO	4/1/2011	16,883 79	-17,143 77	-259 98
31	ARCHER DANIELS MIDLAND CO	4/1/2011	1,123 17	-1,103 91	19 26
252	ARCHER DANIELS MIDLAND CO	4/1/2011	9,130 29	-8,983 60	146 69
2,350	ARCHER-DANIELS-MIDLAND CO	7/7/2011	72,465 32	-61,708 89	10,756 43
1,720	ARCHER-DANIELS-MIDLAND CO	10/21/2011	48,236 13	-45,165 65	3,070 48
1,200	ARCHER-DANIELS-MIDLAND CO	10/21/2011	33,653 11	-31,822.68	1,830 43
1,220	ARCOS DORADOS HOLDINGS INC	8/10/2011	27,203.64	-26,901 98	301 66
160	ARCOS DORADOS HOLDINGS INC	8/11/2011	3,598 60	-3,528 13	70 47
345	ARCOS DORADOS HOLDINGS INC	8/11/2011	8,430 63	-7,684 70	745 93
1,820	ARCOS DORADOS HOLDINGS INC	8/11/2011	44,436 26	-40,132 45	4,303 81
370	ARCOS DORADOS HOLDINGS INC	8/11/2011	9,033 75	-8,241 57	792 18
85	ARCOS DORADOS HOLDINGS INC	8/11/2011	2,077 11	-1,941 88	135 23
2,600	ARCOS DORADOS HOLDINGS INC	12/1/2011	58,174 40	-57,423 86	750 54
399	ARIBA INC	10/6/2011	11,748.49	-11,236 92	511 57
156	ARIBA INC	10/6/2011	4,593.39	-4,427.25	166.14
750	ARM HOLDINGS PLC	1/13/2011	20,370 33	-8,410 87	11,959 46
2,000	ARM HOLDINGS PLC	1/21/2011	50,046 83	-22,429 00	27,617 83
510	ARM HOLDINGS PLC	3/21/2011	12,932 07	-5,719 40	7,212 67
290	ARM HOLDINGS PLC	3/21/2011	7,353 53	-5,016 97	2,336 56
960	ARM HOLDINGS PLC	3/22/2011	24,113 96	-16,607 91	7,506 05
770	ARM HOLDINGS PLC	3/23/2011	19,276 72	-13,320 92	5,955 80
158	ARUBA NETWORKS INC	2/4/2011	3,661 31	-1,408 57	2,252 74
148	ARUBA NETWORKS INC	2/4/2011	3,429.58	-1,422 55	2,007 03
207	ARUBA NETWORKS INC	4/15/2011	6,597 50	-1,989 64	4,607.86
235	ARUBA NETWORKS INC	4/15/2011	7,489 91	-2,321 75	5,168 16
32	ARUBA NETWORKS INC	4/15/2011	1,019 90	-356 63	663 27
36	ARUBA NETWORKS INC	5/4/2011	1,119 15	-401 20	717 95
146	ARUBA NETWORKS INC	5/4/2011	4,538 76	-1,610 15	2,928.61
78	ARUBA NETWORKS INC	5/4/2011	2,424 81	-880 00	1,544 81
559	ARUBA NETWORKS INC	6/3/2011	15,422 51	-6,306.63	9,115 88
118	ARUBA NETWORKS INC	8/5/2011	2,427 62	-1,331 28	1,096.34
38	ARUBA NETWORKS INC	8/5/2011	781 78	-380 83	400 95
82	ARUBA NETWORKS INC	8/8/2011	1,609 82	-821 79	788 03

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
	62 ARUBA NETWORKS INC	8/18/2011	1,052.37	-621.35	431.02
186	ARUBA NETWORKS INC	8/18/2011	3,157.12	-4,060.14	-903.02
143	ARUBA NETWORKS INC	8/19/2011	2,361.52	-3,121.50	-759.98
213	ARUBA NETWORKS INC	8/22/2011	3,558.14	-4,649.51	-1,091.37
65	ARUBA NETWORKS INC	8/23/2011	1,118.36	-1,418.87	-300.51
291	ARUBA NETWORKS INC	8/23/2011	5,006.82	-7,763.07	-2,756.25
171	ARUBA NETWORKS INC	8/24/2011	2,999.07	-4,561.80	-1,562.73
18	ARUBA NETWORKS INC	8/24/2011	315.69	-460.17	-144.48
395	ARVINMERITOR INC	2/4/2011	7,607.55	-8,305.31	-697.76
245	ASCENA RETAIL GROUP INC	10/6/2011	6,780.46	-5,796.16	984.30
346	ASCENA RETAIL GROUP INC	10/6/2011	9,575.68	-8,342.23	1,233.45
305	ASCENA RETAIL GROUP INC	2/4/2011	8,943.31	-7,294.53	1,648.78
63	ASCENA RETAIL GROUP INC	2/4/2011	1,847.31	-1,488.70	358.61
21	ASCENA RETAIL GROUP INC	2/4/2011	615.77	-498.34	117.43
194	ASCENA RETAIL GROUP INC	4/4/2011	6,231.18	-4,603.70	1,627.48
410	ASCENA RETAIL GROUP INC	4/5/2011	13,510.27	-9,729.46	3,780.81
390	ASCENA RETAIL GROUP INC	4/15/2011	12,773.15	-9,254.86	3,518.29
203	ASCENA RETAIL GROUP INC	6/3/2011	6,520.62	-4,817.27	1,703.35
339	ASCENA RETAIL GROUP INC	6/3/2011	10,889.11	-8,020.00	2,869.11
287	ASCENA RETAIL GROUP INC	10/6/2011	7,942.83	-7,440.91	501.92
11	ASCENA RETAIL GROUP INC	10/6/2011	304.43	-341.37	-36.94
187	ASCENA RETAIL GROUP INC	10/6/2011	5,175.29	-5,084.21	91.08
10	ASCENA RETAIL GROUP INC	10/6/2011	276.76	-269.73	7.03
8	ASCENA RETAIL GROUP INC	10/6/2011	221.40	-209.93	11.47
9	ASCENA RETAIL GROUP INC	10/6/2011	249.08	-234.21	14.87
4,550	ASTA FUNDING INC	4/20/2011	37,062.22	-33,241.39	3,820.83
5,000	ASTA FUNDING INC	4/21/2011	39,857.73	-36,529.00	3,328.73
6,200	ASTA FUNDING INC	4/25/2011	49,537.04	-45,295.96	4,241.08
5,300	ASTA FUNDING INC	4/26/2011	42,305.37	-38,720.74	3,584.63
3,000	ASTA FUNDING INC	4/27/2011	23,970.43	-21,917.40	2,053.03
2,700	ASTA FUNDING INC	4/28/2011	21,518.58	-19,725.66	1,792.92
10,700	ASTA FUNDING INC	12/29/2011	87,818.56	-78,172.06	9,646.50
3,700	ASTA FUNDING INC	12/30/2011	29,552.07	-27,031.46	2,520.61
179	ATLAS AIR WORLDWIDE HOLDINGS I	4/15/2011	11,515.84	-12,409.18	-893.34
74	ATLAS AIR WORLDWIDE HOLDINGS I	6/3/2011	4,419.43	-5,130.05	-710.62
62	ATLAS AIR WORLDWIDE HOLDINGS I	6/3/2011	3,702.77	-4,288.99	-586.22
113	ATLAS AIR WORLDWIDE HOLDINGS I	6/3/2011	6,748.59	-8,122.91	-1,374.32
16	ATLAS AIR WORLDWIDE HOLDINGS I	7/28/2011	871.77	-1,150.15	-278.38
25	ATLAS AIR WORLDWIDE HOLDINGS I	7/28/2011	1,362.14	-1,798.76	-436.62
12	ATLAS AIR WORLDWIDE HOLDINGS I	7/28/2011	653.82	-839.58	-185.76
68	ATLAS AIR WORLDWIDE HOLDINGS I	7/29/2011	3,604.37	-4,757.63	-1,153.26
80	ATLAS AIR WORLDWIDE HOLDINGS I	8/1/2011	4,051.44	-5,597.22	-1,545.78
17	ATLAS AIR WORLDWIDE HOLDINGS I	10/3/2011	554.12	-1,139.78	-585.66
41	ATLAS AIR WORLDWIDE HOLDINGS I	10/4/2011	1,263.43	-2,748.87	-1,485.44
51	ATLAS AIR WORLDWIDE HOLDINGS I	10/5/2011	1,653.56	-3,419.32	-1,765.76
60	ATLAS AIR WORLDWIDE HOLDINGS I	10/6/2011	1,997.36	-4,022.74	-2,025.38
28	ATLAS AIR WORLDWIDE HOLDINGS I	10/6/2011	932.10	-1,881.00	-948.90
5	ATLAS AIR WORLDWIDE HOLDINGS I	10/6/2011	166.45	-338.53	-172.08
5	ATLAS AIR WORLDWIDE HOLDINGS I	10/6/2011	166.44	-284.95	-118.51
7,389	AVON PRODUCTS INC	10/27/2011	2,564.91	-3,821.71	-1,256.80
577	AVON PRODUCTS INC	10/27/2011	10,906.88	-16,751.70	-5,844.82
222	AVON PRODUCTS INC	10/27/2011	4,187.55	-6,225.73	-2,038.18
633	AVON PRODUCTS INC	10/27/2011	11,919.92	-17,751.73	-5,831.81
663	AVON PRODUCTS INC	10/27/2011	12,506.05	-19,248.48	-6,742.43
9	AVON PRODUCTS INC	10/27/2011	170.12	-252.91	-82.79
350	BAIDU INC/CHINA	7/27/2011	56,511.77	-43,285.97	13,225.80
480	BAIDU INC/CHINA	9/27/2011	61,988.17	-59,363.62	2,624.55
120	BAIDU INC/CHINA	9/27/2011	15,497.04	-14,441.70	1,055.34
180	BAIDU INC/CHINA	9/29/2011	21,798.23	-21,662.55	135.68
310	BAIDU INC/CHINA	9/29/2011	37,541.39	-42,186.97	-4,645.58
410	BAKER HUGHES INC	1/25/2011	25,269.96	-16,815.85	8,454.11
1,437	BAKER HUGHES INC	1/25/2011	88,639.54	-67,796.43	20,843.11
780	BAKER HUGHES INC	8/31/2011	47,506.23	-57,520.79	-10,014.56
670	BANCO SANTANDER BRASIL SA/BRAZ	7/26/2011	6,820.46	-8,428.00	-1,607.54

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
3,480	BANCO SANTANDER BRASIL SA/BRAZ	7/26/2011	35,433.02	-43,775.27	-8,342.25
6,150	BANK OF AMERICA CORP	8/2/2011	59,407.85	-89,670.69	-30,262.84
0	BANK OF AMERICA CORP	9/22/2011	100.84	0.00	100.84
500	BANK OF MONTREAL	6/16/2011	30,439.41	-27,347.45	3,091.96
270	BARRICK GOLD CORP	8/12/2011	13,444.47	-9,391.06	4,053.41
590	BARRICK GOLD CORP	8/12/2011	29,378.67	-22,290.26	7,088.41
590	BARRICK GOLD CORP	8/12/2011	29,378.66	-22,637.83	6,740.83
56	BAXTER INTERNATIONAL INC	1/21/2011	2,790.05	-3,230.77	-440.72
167	BAXTER INTERNATIONAL INC	1/21/2011	8,354.14	-9,639.45	-1,285.31
236	BAXTER INTERNATIONAL INC	1/21/2011	11,783.79	-13,622.23	-1,838.44
53	BAXTER INTERNATIONAL INC	1/21/2011	2,655.09	-3,059.23	-404.14
250	BAXTER INTERNATIONAL INC	1/21/2011	12,524.03	-16,041.63	-3,517.60
300	BAXTER INTERNATIONAL INC	1/21/2011	14,946.67	-17,296.50	-2,349.83
24	BAXTER INTERNATIONAL INC	1/21/2011	1,195.73	-1,385.31	-189.58
40	BAXTER INTERNATIONAL INC	1/21/2011	2,003.85	-2,554.39	-550.54
170	BAXTER INTERNATIONAL INC	1/21/2011	8,516.34	-8,528.75	-12.41
173	BAXTER INTERNATIONAL INC	1/21/2011	8,666.63	-8,783.94	-117.31
38	BAXTER INTERNATIONAL INC	1/24/2011	1,889.98	-1,929.42	-39.44
209	BAXTER INTERNATIONAL INC	1/24/2011	10,405.59	-10,611.81	-206.22
19	BAXTER INTERNATIONAL INC	1/24/2011	947.89	-964.71	-16.82
72	BAXTER INTERNATIONAL INC	1/26/2011	3,668.31	-3,515.34	152.97
101	BAXTER INTERNATIONAL INC	1/26/2011	5,149.62	-5,128.19	21.43
230	BAXTER INTERNATIONAL INC	1/26/2011	11,726.85	-11,198.03	528.82
30	BAXTER INTERNATIONAL INC	1/26/2011	1,529.59	-1,459.80	69.79
200	BAXTER INTERNATIONAL INC	1/26/2011	10,197.26	-9,844.22	353.04
83	BAXTER INTERNATIONAL INC	1/26/2011	4,231.86	-4,052.41	179.45
65	BAXTER INTERNATIONAL INC	2/1/2011	3,167.21	-3,173.57	-6.36
4	BAXTER INTERNATIONAL INC	2/1/2011	194.64	-229.72	-35.08
15	BAXTER INTERNATIONAL INC	2/1/2011	729.75	-744.46	-14.71
76	BAXTER INTERNATIONAL INC	2/1/2011	3,699.88	-3,771.95	-72.07
108	BAXTER INTERNATIONAL INC	2/1/2011	5,258.77	-5,360.14	-101.37
56	BAXTER INTERNATIONAL INC	2/1/2011	2,724.38	-3,216.01	-491.63
100	BAXTER INTERNATIONAL INC	2/1/2011	4,866.11	-5,726.62	-860.51
130	BAXTER INTERNATIONAL INC	2/1/2011	6,334.41	-6,438.58	-104.17
130	BAXTER INTERNATIONAL INC	2/1/2011	6,334.41	-6,426.33	-91.92
120	BAXTER INTERNATIONAL INC	2/1/2011	5,839.33	-6,884.57	-1,045.24
40	BAXTER INTERNATIONAL INC	2/1/2011	1,946.44	-2,284.80	-338.36
120	BAXTER INTERNATIONAL INC	2/1/2011	5,847.15	-6,007.67	-160.52
130	BAXTER INTERNATIONAL INC	2/1/2011	6,334.42	-6,583.62	-249.20
70	BAXTER INTERNATIONAL INC	2/1/2011	3,406.27	-4,008.97	-602.70
80	BAXTER INTERNATIONAL INC	2/1/2011	3,892.89	-4,574.56	-681.67
50	BAXTER INTERNATIONAL INC	2/1/2011	2,436.31	-2,479.13	-42.82
20	BAXTER INTERNATIONAL INC	2/1/2011	974.53	-983.93	-9.40
40	BAXTER INTERNATIONAL INC	2/1/2011	1,946.44	-2,214.13	-267.69
74	BAXTER INTERNATIONAL INC	2/1/2011	3,600.92	-4,094.72	-493.80
571	BAXTER INTERNATIONAL INC	2/1/2011	27,822.70	-28,339.24	-516.54
184	BAXTER INTERNATIONAL INC	2/2/2011	8,939.55	-10,181.48	-1,241.93
409	BAXTER INTERNATIONAL INC	2/2/2011	19,830.91	-22,631.65	-2,800.74
83	BAXTER INTERNATIONAL INC	2/3/2011	4,008.76	-4,592.73	-583.97
70	BAXTER INTERNATIONAL INC	2/3/2011	3,380.88	-4,030.45	-649.57
170	BAXTER INTERNATIONAL INC	2/3/2011	8,210.70	-9,826.94	-1,616.24
462	BAXTER INTERNATIONAL INC	2/3/2011	22,313.80	-28,487.24	-6,173.44
8	BAXTER INTERNATIONAL INC	2/4/2011	388.34	-493.29	-104.95
12	BAXTER INTERNATIONAL INC	2/4/2011	582.97	-735.19	-152.22
93	BAXTER INTERNATIONAL INC	2/4/2011	4,514.90	-5,697.68	-1,182.78
20	BAXTER INTERNATIONAL INC	2/4/2011	971.62	-1,235.90	-264.28
245	BAXTER INTERNATIONAL INC	2/4/2011	11,893.05	-15,010.02	-3,116.97
60	BAXTER INTERNATIONAL INC	2/4/2011	2,914.86	-2,637.86	277.00
230	BAXTER INTERNATIONAL INC	2/4/2011	11,173.62	-10,120.60	1,053.02
23	BAXTER INTERNATIONAL INC	2/4/2011	1,117.36	-1,013.58	103.78
317	BAXTER INTERNATIONAL INC	2/7/2011	15,497.22	-13,969.74	1,527.48
40	BAXTER INTERNATIONAL INC	2/7/2011	1,955.49	-1,758.60	196.89
0	BEARINGPOINT INC COM	11/17/2011	79.61	0.00	79.61
790	BERKSHIRE HATHAWAY INC	10/21/2011	60,053.22	-65,436.18	-5,382.96

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Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
790	BERKSHIRE HATHAWAY INC	11/17/2011	59,553.32	-65,436.17	-5,882.85
250	BERRY PETROLEUM CO	5/19/2011	12,070.44	-12,249.73	-179.29
1,200	BERRY PETROLEUM CO	5/20/2011	58,241.00	-58,798.68	-557.68
291	BERRY PETROLEUM CO	10/6/2011	10,593.39	-17,439.92	-6,846.53
32	BERRY PETROLEUM CO	10/6/2011	1,164.91	-1,920.01	-755.10
154	BERRY PETROLEUM CO	10/6/2011	5,606.12	-9,300.12	-3,694.00
67	BERRY PETROLEUM CO	10/6/2011	2,439.03	-3,519.78	-1,080.75
52	BERRY PETROLEUM CO	10/6/2011	1,892.97	-2,660.64	-767.67
17	BERRY PETROLEUM CO	10/6/2011	618.86	-852.66	-233.80
93	BERRY PETROLEUM CO	10/6/2011	3,385.51	-4,252.96	-867.45
20	BERRY PETROLEUM CO	10/6/2011	728.07	-986.12	-258.05
65	BERRY PETROLEUM CO	10/6/2011	2,366.22	-2,693.07	-326.85
74	BHP BILLITON LTD SPON	3/14/2011	6,564.52	-5,304.06	1,260.46
52	BHP BILLITON LTD SPON	3/14/2011	4,612.91	-3,541.20	1,071.71
198	BHP BILLITON LTD SPON	3/14/2011	17,564.54	-18,156.30	-591.76
200	BHP BILLITON LTD SPON	3/14/2011	17,741.96	-18,614.00	-872.04
256	BHP BILLITON LTD SPON	3/14/2011	22,709.71	-24,039.96	-1,330.25
84	BIOGEN IDEC INC	2/18/2011	5,660.89	-3,909.76	1,751.13
67	BIOGEN IDEC INC	2/18/2011	4,503.72	-3,108.13	1,395.59
50	BIOGEN IDEC INC	2/18/2011	3,360.98	-2,335.59	1,025.39
103	BIOGEN IDEC INC	2/18/2011	6,941.33	-4,809.33	2,132.00
70	BIOGEN IDEC INC	2/18/2011	4,705.38	-3,268.55	1,436.83
126	BIOGEN IDEC INC	2/18/2011	8,469.68	-5,864.65	2,605.03
117	BIOGEN IDEC INC	2/22/2011	7,898.77	-5,463.02	2,435.75
172	BIOGEN IDEC INC	2/25/2011	11,647.59	-8,031.11	3,616.48
38	BIOGEN IDEC INC	2/25/2011	2,584.19	-1,774.32	809.87
133	BIOGEN IDEC INC	2/25/2011	9,006.57	-7,024.69	1,981.88
14	BIOGEN IDEC INC	3/25/2011	996.99	-739.44	257.55
80	BIOGEN IDEC INC	3/28/2011	5,656.56	-4,225.38	1,431.18
50	BIOGEN IDEC INC	3/29/2011	3,550.79	-2,640.86	909.93
13	BIOGEN IDEC INC	3/29/2011	923.08	-686.62	236.46
124	BIOGEN IDEC INC	3/29/2011	8,804.78	-6,580.21	2,224.57
4	BIOGEN IDEC INC	3/30/2011	287.58	-212.26	75.32
12	BIOGEN IDEC INC	3/30/2011	860.86	-636.80	224.06
40	BIOGEN IDEC INC	3/30/2011	2,875.81	-2,153.86	721.95
231	BIOGEN IDEC INC	3/30/2011	16,607.77	-13,733.95	2,873.82
12	BIOGEN IDEC INC	3/31/2011	868.28	-713.45	154.83
50	BIOGEN IDEC INC	3/31/2011	3,616.32	-2,972.71	643.61
7	BIOGEN IDEC INC	4/7/2011	513.80	-416.18	97.62
90	BIOGEN IDEC INC	4/7/2011	6,579.09	-5,350.89	1,228.20
4	BIOGEN IDEC INC	4/7/2011	293.60	-238.02	55.58
36	BIOGEN IDEC INC	4/8/2011	2,643.25	-2,142.18	501.07
429	BIOGEN IDEC INC	4/8/2011	31,477.69	-25,608.47	5,869.22
1	BIOGEN IDEC INC	4/8/2011	73.40	-59.69	13.71
32	BIOGEN IDEC INC	4/8/2011	2,349.55	-1,910.19	439.36
193	BIOGEN IDEC INC	4/11/2011	14,820.93	-11,520.83	3,300.10
25	BIOGEN IDEC INC	4/21/2011	2,516.73	-1,492.33	1,024.40
376	BIOGEN IDEC INC	4/21/2011	39,066.10	-19,361.03	19,705.07
124	BIOGEN IDEC INC	4/21/2011	12,483.00	-6,385.02	6,097.98
90	BIOGEN IDEC INC	4/21/2011	9,350.93	-4,598.02	4,752.91
90	BIOGEN IDEC INC	4/21/2011	9,350.93	-4,635.81	4,715.12
170	BIOGEN IDEC INC	4/21/2011	17,662.86	-8,512.77	9,150.09
0	BISYS GROUP INC COM	3/22/2011	2.71	0.00	2.71
920	BLUE COAT SYSTEMS INC	1/6/2011	29,403.16	-22,150.29	7,252.87
210	BLUE COAT SYSTEMS INC	5/18/2011	5,037.40	-5,056.04	-18.64
390	BLUE COAT SYSTEMS INC	5/18/2011	9,355.18	-9,988.80	-633.62
600	BLUE COAT SYSTEMS INC	5/18/2011	14,392.58	-15,234.30	-841.72
580	BLUE COAT SYSTEMS INC	6/14/2011	13,008.28	-14,726.49	-1,718.21
230	BLUE COAT SYSTEMS INC	6/14/2011	5,158.45	-5,974.62	-816.17
700	BLUE COAT SYSTEMS INC	6/14/2011	15,699.65	-18,933.25	-3,233.60
20	BMC SOFTWARE INC	4/25/2011	991.42	-816.86	174.56
11	BMC SOFTWARE INC	4/25/2011	545.28	-447.44	97.84
149	BMC SOFTWARE INC	4/26/2011	7,454.36	-6,060.83	1,393.53
117	BMC SOFTWARE INC	7/18/2011	6,060.90	-4,635.48	1,425.42

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
	146 BMC SOFTWARE INC	7/18/2011	7,563 18	-5,776 62	1,786.56
	177 BMC SOFTWARE INC	7/19/2011	9,391 73	-7,003 17	2,388.56
	448 BMC SOFTWARE INC	1/20/2011	21,687 89	-18,255 55	3,432.34
	69 BMC SOFTWARE INC	2/4/2011	3,345 64	-2,811 68	533.96
	199 BMC SOFTWARE INC	2/4/2011	9,610 85	-8,127 74	1,483 11
	81 BMC SOFTWARE INC	2/4/2011	3,927 48	-3,308 27	619 21
	95 BMC SOFTWARE INC	4/26/2011	4,723 84	-3,763 85	959 99
	128 BMC SOFTWARE INC	4/26/2011	6,403 74	-5,071 30	1,332 44
	1,030 BOEING CO/THE	7/21/2011	74,972 25	-65,502 75	9,469 50
	182 BOSTON PROPERTIES INC	2/2/2011	17,039.78	-9,090 01	7,949 77
	63 BOSTON PROPERTIES INC	2/3/2011	5,893.49	-3,146 54	2,746 95
	188 BOSTON PROPERTIES INC	2/17/2011	17,792.38	-9,389 68	8,402 70
	35 BOSTON PROPERTIES INC	2/22/2011	3,315 30	-1,748 08	1,567 22
	25 BOSTON PROPERTIES INC	2/22/2011	2,354 69	-1,248 63	1,106 06
	4 BOSTON PROPERTIES INC	2/23/2011	372 85	-199 78	173 07
	23 BOSTON PROPERTIES INC	2/23/2011	2,132 93	-1,148 73	984 20
	230 BOSTON PROPERTIES INC	2/23/2011	21,438 92	-10,380 18	11,058 74
	79 BOSTON PROPERTIES INC	2/23/2011	7,363 80	-3,548 73	3,815 07
	104 BOSTON PROPERTIES INC	2/24/2011	9,640 58	-5,200 00	4,440 58
	132 BOSTON PROPERTIES INC	2/24/2011	12,206 33	-5,929 54	6,276 79
	19 BOSTON PROPERTIES INC	2/24/2011	1,759 36	-853 49	905 87
	96 BOSTON PROPERTIES INC	2/24/2011	8,877.33	-4,800 00	4,077 33
	12 BOSTON PROPERTIES INC	2/24/2011	1,112.38	-787 87	324.51
	122 BOSTON PROPERTIES INC	2/25/2011	11,416.79	-7,757 16	3,659 63
	18 BOSTON PROPERTIES INC	2/25/2011	1,687 56	-1,181 81	505 75
	10 BOSTON PROPERTIES INC	2/25/2011	937 54	-653 52	284 02
	20 BOSTON PROPERTIES INC	2/25/2011	1,871 61	-1,269 82	601.79
	30 BOSTON PROPERTIES INC	2/25/2011	2,807 41	-1,920 37	887 04
	40 BOSTON PROPERTIES INC	2/25/2011	3,750 14	-2,662 29	1,087 85
	18 BOSTON PROPERTIES INC	2/25/2011	1,687 56	-1,144 50	543 06
	190 BOSTON PROPERTIES INC	2/25/2011	17,780 25	-15,327 60	2,452 65
	80 BOSTON PROPERTIES INC	2/25/2011	7,486 42	-6,382 18	1,104 24
	120 BOSTON PROPERTIES INC	2/25/2011	11,229 64	-9,601 18	1,628 46
	750 BP PLC	6/14/2011	32,569 77	-35,057 78	-2,488 01
	1,110 BP PLC	6/14/2011	48,203 26	-51,953 66	-3,750 40
	180 BP PLC	6/14/2011	7,816 75	-8,538 32	-721 57
	140 BP PLC	6/14/2011	6,079 69	-6,629 52	-549 83
	165 BP PLC	6/14/2011	7,165 35	-7,832 22	-666 87
	1,385 BP PLC	6/29/2011	59,427 54	-65,743 18	-6,315 64
	960 BP PLC	6/29/2011	41,191 66	-42,324 96	-1,133 30
	57 BROADCOM CORP	2/17/2011	2,416 20	-1,400 15	1,016 05
	29 BROADCOM CORP	2/17/2011	1,227 87	-700 59	527.28
	165 BROADCOM CORP	2/17/2011	6,986 50	-3,986.10	3,000 40
	136 BROADCOM CORP	2/17/2011	5,763 29	-3,285.52	2,477 77
	30 BROADCOM CORP	2/17/2011	1,270 21	-725.29	544.92
	140 BROADCOM CORP	2/17/2011	5,927 67	-3,391.56	2,536.11
	260 BROADCOM CORP	2/17/2011	11,008 53	-6,414.62	4,593 91
	49 BROADCOM CORP	2/17/2011	2,074 68	-1,203 64	871 04
	204 BROADCOM CORP	2/18/2011	8,589 66	-5,011 08	3,578 58
	90 BROADCOM CORP	2/18/2011	3,789 88	-2,414 84	1,375.04
	140 BROADCOM CORP	2/18/2011	5,894 86	-3,444 66	2,450 20
	20 BROADCOM CORP	2/18/2011	842 12	-535 08	307 04
	83 BROADCOM CORP	2/18/2011	3,494 82	-2,227 02	1,267 80
	269 BROADCOM CORP	2/22/2011	11,009 12	-7,217 70	3,791 42
	171 BROADCOM CORP	2/23/2011	6,866 45	-4,588 21	2,278 24
	237 BROADCOM CORP	3/10/2011	9,365.06	-6,359.09	3,005 97
	31 BROADCOM CORP	3/10/2011	1,226.71	-906.57	320 14
	991 BROADCOM CORP	3/10/2011	39,367 70	-28,981.00	10,386 70
	1,150 BROADCOM CORP	3/10/2011	45,506 92	-32,526.72	12,980 20
	98 BROADCOM CORP	3/10/2011	3,872.47	-2,865.93	1,006 54
	120 BROADCOM CORP	3/10/2011	4,748.55	-3,431.51	1,317 04
	120 BROADCOM CORP	3/10/2011	4,748 55	-3,443 40	1,305 15
	51 BROADCOM CORP	3/10/2011	2,018 13	-1,434.78	583 35
	309 BROADCOM CORP	3/11/2011	12,301 85	-8,693 10	3,608 75

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
1,460	BROADCOM CORP	12/29/2011	42,863.31	-50,925.09	-8,061.78
127	BROCADE COMMUNICATIONS SYSTEMS	6/2/2011	899.75	-749.30	150.45
448	BROCADE COMMUNICATIONS SYSTEMS	6/2/2011	3,189.60	-2,656.33	533.27
145	BROCADE COMMUNICATIONS SYSTEMS	6/2/2011	1,028.65	-859.75	168.90
334	BROCADE COMMUNICATIONS SYSTEMS	6/2/2011	2,381.70	-1,980.38	401.32
295	BROCADE COMMUNICATIONS SYSTEMS	6/2/2011	2,092.78	-1,758.05	334.73
789	BROCADE COMMUNICATIONS SYSTEMS	6/2/2011	5,589.80	-4,678.22	911.58
74	BROCADE COMMUNICATIONS SYSTEMS	6/2/2011	524.97	-441.41	83.56
1,220	BROCADE COMMUNICATIONS SYSTEMS	6/2/2011	8,654.87	-7,299.26	1,355.61
112	BROCADE COMMUNICATIONS SYSTEMS	6/2/2011	794.55	-670.32	124.23
569	BROCADE COMMUNICATIONS SYSTEMS	8/4/2011	2,813.31	-3,219.75	-406.44
523	BROCADE COMMUNICATIONS SYSTEMS	8/4/2011	2,641.93	-3,130.16	-488.23
210	BROCADE COMMUNICATIONS SYSTEMS	8/4/2011	1,050.38	-1,229.68	-179.30
694	BROCADE COMMUNICATIONS SYSTEMS	8/4/2011	3,471.25	-3,927.07	-455.82
126	BROCADE COMMUNICATIONS SYSTEMS	8/4/2011	636.49	-748.44	-111.95
271	BROCADE COMMUNICATIONS SYSTEMS	8/4/2011	1,339.91	-1,533.83	-193.92
557	BROCADE COMMUNICATIONS SYSTEMS	8/4/2011	2,813.69	-3,261.57	-447.88
127	BROCADE COMMUNICATIONS SYSTEMS	8/4/2011	627.93	-711.84	-83.91
376	BROCADE COMMUNICATIONS SYSTEMS	8/4/2011	1,859.05	-2,119.40	-260.35
40	BROCADE COMMUNICATIONS SYSTEMS	8/18/2011	136.00	-249.42	-113.42
139	BROCADE COMMUNICATIONS SYSTEMS	8/18/2011	469.56	-866.75	-397.19
884	BROCADE COMMUNICATIONS SYSTEMS	8/18/2011	2,987.86	-4,973.12	-1,985.26
383	BROCADE COMMUNICATIONS SYSTEMS	8/18/2011	1,265.37	-2,154.64	-889.27
472	BROCADE COMMUNICATIONS SYSTEMS	8/18/2011	1,559.41	-2,784.33	-1,224.92
2,236	BROCADE COMMUNICATIONS SYSTEMS	8/18/2011	7,387.37	-13,200.00	-5,812.63
244	BROCADE COMMUNICATIONS SYSTEMS	8/18/2011	806.14	-1,485.86	-679.72
122	BROCADE COMMUNICATIONS SYSTEMS	8/18/2011	403.07	-743.59	-340.52
122	BROCADE COMMUNICATIONS SYSTEMS	8/18/2011	403.07	-749.63	-346.56
608	BROCADE COMMUNICATIONS SYSTEMS	8/18/2011	2,008.73	-3,752.09	-1,743.36
365	BROCADE COMMUNICATIONS SYSTEMS	8/18/2011	1,205.90	-2,250.23	-1,044.33
426	BROCADE COMMUNICATIONS SYSTEMS	8/18/2011	1,407.43	-2,611.42	-1,203.99
40	BROCADE COMMUNICATIONS SYSTEMS	8/18/2011	132.15	-246.00	-113.85
155	BROCADE COMMUNICATIONS SYSTEMS	8/18/2011	512.10	-954.03	-441.93
546	BROCADE COMMUNICATIONS SYSTEMS	8/18/2011	1,803.89	-3,420.80	-1,616.91
182	BROCADE COMMUNICATIONS SYSTEMS	8/18/2011	601.30	-1,134.88	-533.58
1	BROCADE COMMUNICATIONS SYSTEMS	8/19/2011	3.36	-6.24	-2.88
568	BROCADE COMMUNICATIONS SYSTEMS	8/19/2011	1,919.80	-3,546.65	-1,626.85
13	BROCADE COMMUNICATIONS SYSTEMS	8/19/2011	43.62	-81.12	-37.50
626	BROCADE COMMUNICATIONS SYSTEMS	8/19/2011	2,115.84	-3,899.98	-1,784.14
1,008	BROCADE COMMUNICATIONS SYSTEMS	8/19/2011	3,406.97	-6,396.06	-2,989.09
121	BROCADE COMMUNICATIONS SYSTEMS	8/19/2011	406.02	-755.04	-349.02
152	BROCADE COMMUNICATIONS SYSTEMS	8/19/2011	510.04	-949.10	-439.06
1,580	BROCADE COMMUNICATIONS SYSTEMS	8/19/2011	5,340.30	-10,023.36	-4,683.06
2,040	BROCADE COMMUNICATIONS SYSTEMS	8/19/2011	6,895.06	-12,753.88	-5,858.82
486	BROCADE COMMUNICATIONS SYSTEMS	8/19/2011	1,642.65	-3,079.39	-1,436.74
486	BROCADE COMMUNICATIONS SYSTEMS	8/19/2011	1,642.65	-3,104.33	-1,461.68
22	BROOKS AUTOMATION INC	5/20/2011	251.67	-218.00	33.67
28	BROOKS AUTOMATION INC	5/24/2011	311.62	-277.46	34.16
129	BROOKS AUTOMATION INC	5/24/2011	1,435.68	-1,255.42	180.26
66	BROOKS AUTOMATION INC	5/24/2011	734.53	-645.02	89.51
313	BROOKS AUTOMATION INC	5/24/2011	3,483.46	-3,062.36	421.10
155	BROOKS AUTOMATION INC	5/25/2011	1,715.75	-1,516.51	199.24
37	BROOKS AUTOMATION INC	5/25/2011	409.56	-367.36	42.20
4	BROOKS AUTOMATION INC	5/26/2011	44.58	-39.72	4.86
190	BROOKS AUTOMATION INC	5/26/2011	2,117.67	-1,818.17	299.50
54	BROOKS AUTOMATION INC	5/27/2011	600.90	-516.74	84.16
403	BROOKS AUTOMATION INC	5/31/2011	4,543.49	-3,856.43	687.06
238	BROOKS AUTOMATION INC	5/31/2011	2,683.26	-2,253.62	429.64
222	BROOKS AUTOMATION INC	6/2/2011	2,467.41	-2,102.12	365.29
20	BROOKS AUTOMATION INC	6/3/2011	216.86	-189.38	27.48
346	BROOKS AUTOMATION INC	6/3/2011	3,751.60	-3,238.14	513.46
32	BROOKS AUTOMATION INC	7/6/2011	352.72	-240.06	112.66
278	BROOKS AUTOMATION INC	7/7/2011	3,142.75	-2,085.50	1,057.25
142	BROOKS AUTOMATION INC	7/8/2011	1,573.56	-1,065.25	508.31

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
	949 BROOKS AUTOMATION INC	2/4/2011	11,523 10	-8,889 57	2,633 53
	118 BROOKS AUTOMATION INC	3/8/2011	1,529 38	-1,105 34	424 04
	108 BROOKS AUTOMATION INC	3/8/2011	1,399 77	-1,039 28	360 49
	11 BROOKS AUTOMATION INC	3/8/2011	142 57	-105.00	37.57
	18 BROOKS AUTOMATION INC	3/9/2011	233 33	-171 82	61.51
	127 BROOKS AUTOMATION INC	4/15/2011	1,532 34	-1,212 31	320.03
	157 BROOKS AUTOMATION INC	4/15/2011	1,894 31	-1,480 16	414 15
	13 BROOKS AUTOMATION INC	4/15/2011	156 85	-124 56	32 29
	343 BROOKS AUTOMATION INC	4/15/2011	4,138 52	-3,295 30	843 22
	324 BROOKS AUTOMATION INC	4/15/2011	3,909 28	-3,133 47	775 81
	59 BROOKS AUTOMATION INC	4/15/2011	711 87	-573.95	137 92
	255 BROOKS AUTOMATION INC	4/15/2011	3,076 75	-2,558.80	517 95
	80 BROOKS AUTOMATION INC	4/19/2011	926 78	-802 76	124 02
	377 BROOKS AUTOMATION INC	4/19/2011	4,367.46	-3,735 77	631 69
	645 BROOKS AUTOMATION INC	6/3/2011	6,993 59	-4,838 66	2,154.93
	45 BROOKS AUTOMATION INC	7/8/2011	498.66	-290 42	208 24
	240 BROOKS AUTOMATION INC	8/3/2011	2,193 79	-1,548 89	644.90
	609 BROOKS AUTOMATION INC	8/5/2011	5,647 21	-3,930 30	1,716 91
	77 BROOKS AUTOMATION INC	8/8/2011	707 81	-496.93	210 88
	76 BROOKS AUTOMATION INC	8/9/2011	643 70	-490 48	153 22
	459 BROOKS AUTOMATION INC	8/11/2011	4,272 60	-2,962 25	1,310 35
	124 BUFFALO WILD WINGS INC	1/20/2011	5,585 71	-5,753 31	-167 60
	26 BUFFALO WILD WINGS INC	1/20/2011	1,171 20	-1,203.54	-32 34
	104 BUFFALO WILD WINGS INC	1/20/2011	4,684 78	-4,832 95	-148 17
	195 BUFFALO WILD WINGS INC	1/21/2011	8,478 67	-9,061.79	-583 12
	52 BUFFALO WILD WINGS INC	1/21/2011	2,267 10	-2,460 17	-193 07
	37 BUFFALO WILD WINGS INC	1/21/2011	1,608.77	-1,714 83	-106 06
	92 BUFFALO WILD WINGS INC	1/21/2011	4,000 19	-4,352 60	-352 41
	34 BUFFALO WILD WINGS INC	1/25/2011	1,474.10	-1,608 57	-134 47
	116 BUFFALO WILD WINGS INC	1/25/2011	5,029 29	-5,588 09	-558 80
	113 BUFFALO WILD WINGS INC	1/25/2011	4,899 22	-5,399 69	-500 47
	20 BUFFALO WILD WINGS INC	1/25/2011	867 12	-954 57	-87 45
	110 BUFFALO WILD WINGS INC	1/27/2011	4,759 41	-5,250 14	-490 73
	19 BUFFALO WILD WINGS INC	1/27/2011	822 08	-907 60	-85 52
	54 BUFFALO WILD WINGS INC	1/28/2011	2,347 08	-2,579 49	-232 41
	12 BUFFALO WILD WINGS INC	1/28/2011	521 57	-570 24	-48 67
	95 BUFFALO WILD WINGS INC	1/28/2011	4,129 13	-4,580 17	-451 04
	350 CA INC	3/2/2011	8,515 33	-7,706 83	808 50
	1,000 CA INC	8/2/2011	21,390.58	-22,019 50	-628 92
	236 CABOT OIL & GAS CORP	7/6/2011	15,712 99	-13,269 38	2,443 61
	59 CABOT OIL & GAS CORP	7/7/2011	3,971 63	-3,317 35	654 28
	2 CABOT OIL & GAS CORP	7/8/2011	132 17	-112 45	19 72
	56 CABOT OIL & GAS CORP	7/8/2011	3,700 85	-3,173 89	526 96
	372 CABOT OIL & GAS CORP	7/28/2011	28,520 54	-21,083.73	7,436 81
	83 CABOT OIL & GAS CORP	7/29/2011	6,168 98	-4,704 17	1,464 81
	162 CABOT OIL & GAS CORP	7/29/2011	12,040 66	-8,954 73	3,085 93
	39 CABOT OIL & GAS CORP	8/16/2011	2,814 11	-2,155 77	658 34
	15 CABOT OIL & GAS CORP	8/16/2011	1,082 35	-813 30	269 05
	81 CABOT OIL & GAS CORP	8/17/2011	5,944 73	-4,391 82	1,552 91
	31 CABOT OIL & GAS CORP	8/17/2011	2,275 15	-1,686 31	588 84
	62 CABOT OIL & GAS CORP	9/9/2011	4,356 45	-3,372 62	983 83
	29 CABOT OIL & GAS CORP	9/9/2011	2,025 18	-1,577 52	447 66
	176 CABOT OIL & GAS CORP	9/9/2011	12,366 68	-9,332 98	3,033 70
	98 CABOT OIL & GAS CORP	9/9/2011	6,886 00	-5,205 61	1,680 39
	12 CABOT OIL & GAS CORP	9/9/2011	843 18	-625 27	217 91
	158 CABOT OIL & GAS CORP	9/12/2011	10,745 67	-8,232 78	2,512 89
	188 CABOT OIL & GAS CORP	9/14/2011	12,973 99	-9,795.97	3,178 02
	52 CABOT OIL & GAS CORP	9/15/2011	3,612 09	-2,709 52	902 57
	145 CABOT OIL & GAS CORP	9/15/2011	10,072 19	-7,588 91	2,483 28
	166 CABOT OIL & GAS CORP	9/23/2011	10,192 10	-8,687.99	1,504.11
	61 CABOT OIL & GAS CORP	9/23/2011	3,756 24	-3,492.77	263 47
	17 CABOT OIL & GAS CORP	9/23/2011	1,043 77	-901 21	142 56
	459 CABOT OIL & GAS CORP	9/23/2011	28,181 78	-24,944 40	3,237.38
	18 CABOT OIL & GAS CORP	9/23/2011	1,105 17	-1,030 65	74 52

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
13	CABOT OIL & GAS CORP	9/26/2011	801 16	-744 36	56 80
42	CABOT OIL & GAS CORP	9/26/2011	2,562 64	-2,404 86	157 78
202	CABOT OIL & GAS CORP	9/26/2011	12,448 82	-13,545 94	-1,097.12
1,010	CABOT OIL & GAS CORP	2/17/2011	41,151 45	-28,469 78	12,681 67
620	CABOT OIL & GAS CORP	3/9/2011	27,513 27	-17,476 50	10,036 77
1,600	CABOT OIL & GAS CORP	3/16/2011	76,503 01	-58,752 48	17,750 53
123	CAMERON INTERNATIONAL CORP	3/21/2011	7,485 93	-5,333 35	2,152 58
247	CAMERON INTERNATIONAL CORP	3/22/2011	14,844 78	-10,710.07	4,134 71
122	CAMERON INTERNATIONAL CORP	3/22/2011	7,332 24	-5,281.99	2,050 25
30	CAMERON INTERNATIONAL CORP	3/23/2011	1,770 72	-1,298.85	471 87
477	CAMERON INTERNATIONAL CORP	3/23/2011	28,073 44	-20,651.72	7,421 72
187	CAMERON INTERNATIONAL CORP	3/23/2011	11,005.73	-8,177.57	2,828 16
78	CAMERON INTERNATIONAL CORP	3/23/2011	4,590 62	-3,488 36	1,102 26
191	CAMERON INTERNATIONAL CORP	3/24/2011	11,171.66	-8,542 02	2,629 64
155	CAMERON INTERNATIONAL CORP	5/4/2011	7,562 83	-6,932 00	630 83
32	CAMERON INTERNATIONAL CORP	5/4/2011	1,561 36	-1,375 52	185 84
612	CAMERON INTERNATIONAL CORP	5/4/2011	29,860 99	-26,448 68	3,412 31
292	CAMERON INTERNATIONAL CORP	5/17/2011	13,932 69	-12,619 31	1,313 38
1,380	CAMERON INTERNATIONAL CORP	9/23/2011	61,417 65	-81,619 82	-20,202 17
10	CAMERON INTERNATIONAL CORP	9/23/2011	445 06	-577 45	-132 39
1,930	CANON INC	9/27/2011	88,041 43	-87,373 61	667 82
2,080	CARNIVAL CORP	12/28/2011	68,556 94	-65,233 17	3,323 77
1,000	CATALYST HEALTH SOLUTIONS INC	7/26/2011	66,627 02	-43,478 50	23,148 52
410	CATALYST HEALTH SOLUTIONS INC	7/28/2011	26,260 65	-17,826 19	8,434 46
400	CATALYST HEALTH SOLUTIONS INC	7/28/2011	25,620 15	-21,200 00	4,420 15
298	CATALYST HEALTH SOLUTIONS INC	2/4/2011	12,885 24	-10,873 04	2,012 20
93	CATALYST HEALTH SOLUTIONS INC	4/15/2011	5,219 84	-3,393.26	1,826 58
25	CATALYST HEALTH SOLUTIONS INC	4/15/2011	1,403 18	-895 88	507 30
77	CATALYST HEALTH SOLUTIONS INC	4/15/2011	4,321 80	-2,900.10	1,421 70
25	CATALYST HEALTH SOLUTIONS INC	4/15/2011	1,403.18	-919 63	483 55
227	CATALYST HEALTH SOLUTIONS INC	4/15/2011	12,740.90	-8,719 16	4,021 74
45	CATALYST HEALTH SOLUTIONS INC	4/15/2011	2,525.73	-1,698 08	827 65
102	CATALYST HEALTH SOLUTIONS INC	4/15/2011	5,724 99	-3,870 43	1,854 56
14	CATALYST HEALTH SOLUTIONS INC	4/18/2011	780 44	-487.29	293 15
32	CATALYST HEALTH SOLUTIONS INC	4/18/2011	1,781 97	-1,214 25	567 72
53	CATALYST HEALTH SOLUTIONS INC	4/18/2011	2,951 39	-2,002.73	948 66
77	CATALYST HEALTH SOLUTIONS INC	4/18/2011	4,292 45	-2,683.20	1,609 25
121	CATALYST HEALTH SOLUTIONS INC	4/18/2011	6,745 27	-4,486.08	2,259 19
279	CATALYST HEALTH SOLUTIONS INC	4/18/2011	15,536 57	-9,711 01	5,825 56
13	CATALYST HEALTH SOLUTIONS INC	4/21/2011	743 06	-481 98	261 08
125	CATALYST HEALTH SOLUTIONS INC	4/25/2011	7,121 76	-4,420 21	2,701 55
15	CATALYST HEALTH SOLUTIONS INC	4/25/2011	855 06	-556 12	298 94
52	CATALYST HEALTH SOLUTIONS INC	4/25/2011	2,964 21	-1,838 81	1,125 40
24	CATALYST HEALTH SOLUTIONS INC	4/26/2011	1,395.93	-848 68	547 25
32	CATALYST HEALTH SOLUTIONS INC	4/26/2011	1,861 23	-1,309 44	551 79
101	CATALYST HEALTH SOLUTIONS INC	4/26/2011	5,874.52	-4,231 86	1,642 66
29	CATALYST HEALTH SOLUTIONS INC	4/28/2011	1,705 05	-1,215 09	489 96
44	CATALYST HEALTH SOLUTIONS INC	4/28/2011	2,586.97	-1,891 70	695 27
35	CATALYST HEALTH SOLUTIONS INC	4/28/2011	2,057 82	-1,481 13	576 69
8	CATALYST HEALTH SOLUTIONS INC	4/28/2011	470 36	-345 10	125 26
47	CATALYST HEALTH SOLUTIONS INC	4/28/2011	2,763 36	-1,993.74	769 62
118	CATALYST HEALTH SOLUTIONS INC	6/3/2011	6,834 01	-5,005 56	1,828 45
287	CATALYST HEALTH SOLUTIONS INC	6/3/2011	16,621 71	-12,570.40	4,051 31
39	CATALYST HEALTH SOLUTIONS INC	10/6/2011	2,080 12	-1,708.17	371 95
142	CATALYST HEALTH SOLUTIONS INC	10/6/2011	7,573 78	-6,411 31	1,162 47
154	CATALYST HEALTH SOLUTIONS INC	10/6/2011	8,213 82	-6,945.18	1,268 64
122	CATALYST HEALTH SOLUTIONS INC	10/6/2011	6,507 05	-5,494.90	1,012 15
26	CATALYST HEALTH SOLUTIONS INC	10/6/2011	1,386 75	-1,336.38	50 37
27	CATALYST HEALTH SOLUTIONS INC	10/6/2011	1,440 08	-1,390 51	49 57
12	CATALYST HEALTH SOLUTIONS INC	10/6/2011	640 04	-629 73	10 31
135	CATALYST HEALTH SOLUTIONS INC	10/6/2011	7,200 42	-7,155 00	45 42
9	CATALYST HEALTH SOLUTIONS INC	10/6/2011	480 03	-485 32	-5 29
313	CATALYST HEALTH SOLUTIONS INC	10/6/2011	16,694 32	-18,366 81	-1,672 49
37	CATALYST HEALTH SOLUTIONS INC	10/6/2011	1,973 45	-2,221 06	-247 61

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
30	CATALYST HEALTH SOLUTIONS INC	10/6/2011	1,600 09	-1,953 08	-352 99
60	CATALYST HEALTH SOLUTIONS INC	10/6/2011	3,200 19	-3,879 35	-679 16
23	CATALYST HEALTH SOLUTIONS INC	10/6/2011	1,226 74	-1,449 92	-223 18
68	CATALYST HEALTH SOLUTIONS INC	10/6/2011	3,626 88	-4,302 58	-675 70
79	CATALYST HEALTH SOLUTIONS INC	10/6/2011	4,213 58	-4,112 18	101 40
56	CB RICHARD ELLIS GROUP INC	4/28/2011	1,485.08	-799.62	685 46
127	CB RICHARD ELLIS GROUP INC	4/28/2011	3,373 14	-1,813 42	1,559 72
127	CB RICHARD ELLIS GROUP INC	4/28/2011	3,365.14	-1,813 42	1,551 72
127	CB RICHARD ELLIS GROUP INC	4/29/2011	3,360 78	-1,813 42	1,547 36
1,284	CB RICHARD ELLIS GROUP INC	4/29/2011	34,080 55	-18,033 14	16,047.41
594	CB RICHARD ELLIS GROUP INC	4/29/2011	15,790 53	-8,481 67	7,308 86
165	CB RICHARD ELLIS GROUP INC	4/29/2011	4,366 31	-2,256 37	2,109 94
32	CB RICHARD ELLIS GROUP INC	4/29/2011	847 89	-437 60	410 29
27	CB RICHARD ELLIS GROUP INC	4/29/2011	714 49	-363 22	351 27
646	CB RICHARD ELLIS GROUP INC	4/29/2011	17,172 87	-9,072 75	8,100 12
83	CB RICHARD ELLIS GROUP INC	4/29/2011	2,203 03	-1,135 03	1,068 00
258	CB RICHARD ELLIS GROUP INC	5/2/2011	6,977 01	-3,470 80	3,506 21
345	CB RICHARD ELLIS GROUP INC	5/2/2011	9,375 50	-4,641.18	4,734 32
25	CB RICHARD ELLIS GROUP INC	5/3/2011	659.01	-336 32	322 69
31	CB RICHARD ELLIS GROUP INC	5/3/2011	833 88	-417 03	416 85
71	CB RICHARD ELLIS GROUP INC	5/3/2011	1,894 79	-955 14	939.65
160	CBS CORP	2/24/2011	3,488.40	-2,045 77	1,442 63
1,346	CBS CORP	2/24/2011	29,346.13	-18,656.77	10,689.36
564	CBS CORP	3/15/2011	13,123.35	-7,817 55	5,305 80
61	CBS CORP	3/15/2011	1,419 37	-839.60	579.77
569	CBS CORP	3/16/2011	13,136 47	-7,831.72	5,304.75
194	CBS CORP	3/16/2011	4,524.24	-2,466.67	2,057.57
44	CBS CORP	3/16/2011	1,015.83	-559.45	456.38
803	CBS CORP	3/17/2011	18,705.04	-10,209 98	8,495.06
62	CBS CORP	3/18/2011	1,443.64	-788.32	655.32
177	CBS CORP	3/18/2011	4,124.29	-2,250 52	1,873 77
70	CBS CORP	3/18/2011	1,631 07	-893 55	737 52
1,097	CBS CORP	3/18/2011	25,561 25	-14,644 18	10,917 07
702	CBS CORP	3/21/2011	16,881 58	-9,371 21	7,510 37
561	CBS CORP	3/22/2011	13,837 64	-7,488 96	6,348 68
25	CBS CORP	3/23/2011	609 36	-319 87	289 49
130	CBS CORP	3/23/2011	3,193 13	-1,735 41	1,457 72
745	CBS CORP	3/23/2011	18,299 08	-9,532 05	8,767 03
121	CBS CORP	3/24/2011	2,986 29	-1,548 16	1,438 13
92	CBS CORP	3/31/2011	2,302 02	-1,177 11	1,124 91
21	CBS CORP	3/31/2011	531 75	-268 69	263 06
590	CBS CORP	3/31/2011	15,060.46	-7,548 87	7,511 59
64	CBS CORP	5/4/2011	1,726 36	-818 86	907 50
805	CBS CORP	5/4/2011	21,423 45	-10,299.74	11,123 71
77	CBS CORP	6/9/2011	2,053 33	-985.19	1,068 14
90	CBS CORP	6/9/2011	2,400 00	-1,147 88	1,252 12
30	CBS CORP	6/9/2011	800 00	-412 50	387 50
107	CBS CORP	6/9/2011	2,853 34	-1,476 87	1,376 47
30	CBS CORP	6/10/2011	794 25	-414 07	380 18
27	CBS CORP	6/10/2011	713 19	-372 67	340 52
16	CBS CORP	6/13/2011	421.48	-220 84	200 64
17	CBS CORP	6/13/2011	447 99	-234 64	213 35
123	CBS CORP	6/14/2011	3,233 40	-1,697 71	1,535 69
270	CBS CORP	6/14/2011	7,097 70	-3,723 35	3,374 35
153	CBS CORP	6/14/2011	4,022 03	-2,142 84	1,879 19
57	CBS CORP	6/17/2011	1,495 65	-798 32	697 33
60	CBS CORP	6/17/2011	1,573 30	-840 33	732 97
120	CBS CORP	6/17/2011	3,148 74	-1,685 14	1,463 60
10	CBS CORP	6/17/2011	262 39	-139 95	122 44
80	CBS CORP	6/17/2011	2,099 16	-1,118 44	980 72
91	CBS CORP	6/17/2011	2,384 16	-1,500 81	883 35
174	CBS CORP	6/17/2011	4,531 45	-2,869 68	1,661 77
443	CBS CORP	6/17/2011	11,536 96	-7,263 92	4,273 04
12	CBS CORP	6/17/2011	312 51	-196 94	115 57

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
49	CBS CORP	6/17/2011	1,285 74	-795 27	490 47
67	CBS CORP	6/17/2011	1,758 05	-1,086 71	671 34
306	CBS CORP	6/17/2011	8,029 28	-5,046 67	2,982 61
275	CBS CORP	6/20/2011	7,218 80	-4,513 11	2,705 69
181	CBS CORP	6/20/2011	4,764 01	-2,970 44	1,793 57
442	CBS CORP	6/20/2011	11,633 65	-7,172 07	4,461 58
78	CBS CORP	6/20/2011	2,053 00	-1,265 07	787 93
224	CBS CORP	6/21/2011	6,025 98	-3,633 01	2,392 97
164	CBS CORP	6/21/2011	4,411 88	-2,686 25	1,725 63
260	CBS CORP	6/21/2011	6,994 43	-4,253 44	2,740 99
357	CBS CORP	6/21/2011	9,603 90	-5,867 76	3,736 14
192	CBS CORP	6/22/2011	5,142 54	-3,155 77	1,986 77
132	CBS CORP	6/22/2011	3,535 50	-2,169 17	1,366 33
71	CELANESE CORP	1/20/2011	2,928 96	-2,387 53	541 43
10	CELANESE CORP	1/20/2011	412 53	-334 50	78 03
207	CELANESE CORP	1/20/2011	8,539 35	-6,929 08	1,610 27
143	CELANESE CORP	1/21/2011	5,893 50	-4,786 75	1,106 75
242	CELANESE CORP	1/21/2011	9,973 62	-8,121 74	1,851 88
96	CELANESE CORP	1/24/2011	3,942 64	-3,221 85	720 79
54	CELANESE CORP	1/24/2011	2,216 47	-1,812 29	404 18
318	CELANESE CORP	1/25/2011	12,696 25	-10,672 37	2,023 88
94	CELANESE CORP	1/25/2011	3,733 37	-3,154 72	578 65
404	CELANESE CORP	1/26/2011	16,583 55	-13,558 60	3,024 95
32	CELANESE CORP	1/26/2011	1,307 49	-1,073 95	233 54
233	CELANESE CORP	1/26/2011	9,564 28	-7,575 06	1,989 22
217	CELANESE CORP	1/27/2011	8,898 95	-7,054 89	1,844 06
123	CELANESE CORP	10/3/2011	3,925 54	-5,394 03	-1,468 49
61	CELANESE CORP	10/3/2011	1,954 71	-2,663 95	-709 24
120	CELANESE CORP	10/3/2011	3,829 80	-5,240 56	-1,410 76
452	CELANESE CORP	10/4/2011	13,794 50	-20,242 18	-6,447 68
225	CELANESE CORP	10/4/2011	6,812 17	-9,826 04	-3,013 87
66	CELANESE CORP	10/4/2011	1,998 24	-2,955 72	-957 48
92	CELANESE CORP	10/4/2011	2,807 73	-4,164 67	-1,356 94
29	CELANESE CORP	10/4/2011	885 05	-1,308 48	-423 43
375	CELANESE CORP	10/4/2011	11,444 55	-16,634 29	-5,189 74
1,080	CENOVUS ENERGY INC	4/27/2011	40,940 61	-34,776 00	6,164 61
1,080	CENOVUS ENERGY INC	5/6/2011	38,627 29	-34,776 00	3,851 29
1,100	CENTER FINANCIAL CORP	3/22/2011	7,908 30	-3,237 19	4,671 11
360	CENTER FINANCIAL CORP	3/22/2011	2,588 17	-1,051 20	1,536 97
200	CENTER FINANCIAL CORP	3/22/2011	1,437 87	-584 00	853 87
5,900	CENTER FINANCIAL CORP	3/22/2011	42,417 23	-17,228 00	25,189 23
13,240	CENTER FINANCIAL CORP	3/22/2011	95,187 14	-38,630 35	56,556 79
3,600	CENTER FINANCIAL CORP	3/23/2011	25,667 51	-10,503 72	15,163 79
6,300	CENTER FINANCIAL CORP	3/23/2011	44,918 13	-18,917 64	26,000 49
10,100	CENTER FINANCIAL CORP	3/23/2011	72,011 61	-30,881 76	41,129 85
1,293	CENTER FINANCIAL CORP	3/24/2011	9,222 79	-3,953 48	5,269 31
2,000	CENTER FINANCIAL CORP	3/24/2011	14,265 72	-6,084 20	8,181 52
2,807	CENTER FINANCIAL CORP	3/24/2011	20,021 95	-8,724 72	11,297 23
9,000	CENTER FINANCIAL CORP	3/25/2011	64,044 56	-27,973 80	36,070 76
193	CENTER FINANCIAL CORP	4/19/2011	1,364 85	-599 88	764 97
8,800	CENTER FINANCIAL CORP	4/19/2011	62,231 52	-27,278 24	34,953 28
100	CENTER FINANCIAL CORP	4/19/2011	707 18	-310 00	397 18
9,807	CENTER FINANCIAL CORP	4/19/2011	69,352 78	-32,425 86	36,926 92
1,600	CENTER FINANCIAL CORP	4/19/2011	11,314 82	-5,331 68	5,983 14
7,600	CENTER FINANCIAL CORP	4/20/2011	53,885 24	-25,325 48	28,559 76
50	CENTURYLINK INC	7/7/2011	2,028 05	-1,430 29	597 76
60	CENTURYLINK INC	7/7/2011	2,442 58	-2,451 21	-8 63
87	CENTURYLINK INC	7/7/2011	3,561 76	-2,504 44	1,057 32
110	CENTURYLINK INC	7/7/2011	4,463 34	-3,161 60	1,301 74
84	CENTURYLINK INC	7/7/2011	3,404 51	-2,407 81	996 70
87	CENTURYLINK INC	7/8/2011	3,504 64	-2,765 34	739 30
423	CENTURYLINK INC	7/8/2011	17,034 83	-12,191 69	4,843 14
64	CENTURYLINK INC	7/8/2011	2,563 47	-2,024 74	538 73
27	CENTURYLINK INC	7/8/2011	1,103 76	-871 89	231 87

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Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
343	CENTURYLINK INC	7/8/2011	13,797 01	-10,915 80	2,881 21
260	CENTURYLINK INC	7/8/2011	10,485 72	-8,376 28	2,109 44
356	CENTURYLINK INC	7/8/2011	14,348 89	-11,665 11	2,683 78
247	CENTURYLINK INC	7/8/2011	9,933 84	-8,229.47	1,704 37
14	CENTURYLINK INC	7/8/2011	551 88	-457 11	94 77
135	CENTURYLINK INC	7/8/2011	5,450 32	-4,480 00	970 32
125	CENTURYLINK INC	7/11/2011	4,936 49	-4,138 95	797 54
331	CENTURYLINK INC	7/11/2011	13,071 83	-11,255.26	1,816 57
169	CENTURYLINK INC	7/12/2011	6,663.08	-5,746 64	916 44
59	CENTURYLINK INC	7/12/2011	2,326 16	-2,000.96	325 20
11	CENTURYLINK INC	7/13/2011	428 66	-373.06	55.60
110	CENTURYLINK INC	7/13/2011	4,289 16	-3,709.11	580.05
150	CENTURYLINK INC	7/13/2011	5,848 85	-5,130 57	718 28
50	CENTURYLINK INC	7/13/2011	1,948 46	-1,685 96	262 50
42	CENTURYLINK INC	7/13/2011	1,637 68	-1,532 40	105 28
217	CENTURYLINK INC	7/14/2011	8,418.52	-7,917 42	501 10
365	CENTURYLINK INC	7/14/2011	14,110 33	-13,317 32	793 01
26	CENTURYLINK INC	7/19/2011	980 47	-948 63	31 84
150	CENTURYLINK INC	7/19/2011	5,656 54	-5,454 21	202 33
810	CENTURYLINK INC	7/19/2011	30,545 32	-29,342 57	1,202 75
1	CENTURYLINK INC	7/26/2011	33 32	-33 24	0 08
403	CENTURYLINK INC	9/7/2011	13,662 15	-15,442.91	-1,780 76
102	CENTURYLINK INC	9/7/2011	3,443 89	-3,892.77	-448 88
218	CENTURYLINK INC	9/7/2011	7,391 76	-8,355 22	-963 46
404	CENTURYLINK INC	7/18/2011	15,476 15	0 00	15,476 15
102	CENTURYLINK INC	7/18/2011	3,892 77	0 00	3,892 77
218	CENTURYLINK INC	7/18/2011	8,355 22	0 00	8,355 22
1,010	CEPHALON INC	3/8/2011	55,840 20	-61,290 64	-5,450 44
6	CEPHEID INC	1/28/2011	144 03	-80 41	63 62
793	CEPHEID INC	1/28/2011	19,036 39	-10,519 78	8,516.61
83	CEPHEID INC	2/1/2011	1,993 35	-1,101 06	892 29
351	CEPHEID INC	2/1/2011	8,429 69	-4,566 55	3,863 14
111	CEPHEID INC	2/2/2011	2,662 26	-1,444 12	1,218 14
34	CEPHEID INC	2/3/2011	818 86	-442 34	376 52
282	CEPHEID INC	2/3/2011	6,791 76	-4,167 11	2,624 65
98	CEPHEID INC	2/4/2011	2,357 11	-1,448 15	908 96
62	CEPHEID INC	2/4/2011	1,486 43	-931 26	555 17
95	CEPHEID INC	2/4/2011	2,284 95	-1,416.38	868 57
337	CEPHEID INC	2/4/2011	8,105 57	-5,061 84	3,043 73
7	CEPHEID INC	2/7/2011	172 86	-105 14	67 72
111	CEPHEID INC	2/7/2011	2,741 04	-1,626 13	1,114 91
740	CEPHEID INC	4/15/2011	22,020 50	-10,840 85	11,179 65
577	CEPHEID INC	6/3/2011	18,112 20	-11,002 47	7,109 73
122	CEPHEID INC	6/3/2011	3,829 62	-2,329 46	1,500 16
254	CEPHEID INC	6/3/2011	7,973 13	-4,788 66	3,184.47
187	CEPHEID INC	6/3/2011	5,869 99	-3,483 49	2,386.50
174	CEPHEID INC	7/7/2011	5,836 09	-3,241 33	2,594 76
257	CEPHEID INC	7/13/2011	8,365 31	-3,851 74	4,513 57
22	CEPHEID INC	7/14/2011	717.17	-329 72	387 45
37	CEPHEID INC	7/14/2011	1,206 16	-550 05	656 11
103	CEPHEID INC	7/18/2011	3,168 90	-1,531 23	1,637 67
138	CEPHEID INC	7/19/2011	4,379 92	-2,051 55	2,328 37
50	CEPHEID INC	7/19/2011	1,579 75	-743 32	836 43
308	CEPHEID INC	7/19/2011	9,731 25	-4,592.90	5,138 35
75	CEPHEID INC	7/19/2011	2,369 62	-1,151 23	1,218 39
32	CEPHEID INC	7/20/2011	1,001 02	-491 19	509 83
194	CEPHEID INC	7/20/2011	5,987 59	-2,977 84	3,009 75
36	CEPHEID INC	7/20/2011	1,126 15	-552 16	573 99
101	CEPHEID INC	7/21/2011	3,166 75	-1,549 13	1,617 62
80	CEPHEID INC	4/15/2011	2,380 59	-1,525 47	855 12
84	CEPHEID INC	7/7/2011	2,817 42	-1,258 93	1,558.49
236	CEPHEID INC	7/21/2011	7,399 54	-4,490 40	2,909 14
440	CEVA INC	4/13/2011	12,220 32	-9,554 16	2,666 16
1,195	CEVA INC	5/17/2011	34,371 95	-25,948 23	8,423 72

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Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
1,195	CEVA INC	5/18/2011	35,324.95	-25,948.23	9,376.72
667	CEVA INC	4/15/2011	19,957.58	-15,480.40	4,477.18
202	CEVA INC	4/19/2011	5,960.60	-4,688.22	1,272.38
283	CEVA INC	6/3/2011	9,233.40	-6,568.15	2,665.25
568	CEVA INC	6/3/2011	18,532.06	-13,627.74	4,904.32
42	CEVA INC	7/26/2011	1,350.48	-1,007.68	342.80
278	CEVA INC	7/26/2011	9,003.10	-6,669.92	2,333.18
28	CEVA INC	7/26/2011	900.32	-686.37	213.95
112	CEVA INC	8/24/2011	2,966.83	-2,745.49	221.34
35	CEVA INC	8/24/2011	927.14	-885.64	41.50
14	CEVA INC	10/6/2011	356.02	-354.26	1.76
20	CEVA INC	10/6/2011	508.61	-512.28	-3.67
77	CEVA INC	10/6/2011	1,958.13	-1,937.86	20.27
43	CEVA INC	10/6/2011	1,093.50	-1,079.37	14.13
15	CEVA INC	10/6/2011	381.45	-381.30	0.15
195	CEVA INC	10/6/2011	4,958.91	-4,974.70	-15.79
519	CEVA INC	10/6/2011	13,198.34	-13,157.12	41.22
18	CEVA INC	10/6/2011	457.75	-553.18	-95.43
114	CEVA INC	10/6/2011	2,899.05	-2,888.36	10.69
268	CHARLES SCHWAB CORP/THE	7/15/2011	4,017.97	-3,223.08	794.89
166	CHARLES SCHWAB CORP/THE	7/15/2011	2,533.11	-1,996.38	536.73
4,073	CHARLES SCHWAB CORP/THE	7/15/2011	60,942.71	-48,983.53	11,959.18
1,493	CHARLES SCHWAB CORP/THE	7/15/2011	22,418.14	-17,955.42	4,462.72
140	CHARLES SCHWAB CORP/THE	7/15/2011	2,098.94	-2,676.80	-577.86
1,350	CHARLES SCHWAB CORP/THE	7/15/2011	20,239.75	-26,108.60	-5,868.85
908	CHARLES SCHWAB CORP/THE	7/15/2011	13,613.11	-17,573.97	-3,960.86
148	CHARLES SCHWAB CORP/THE	7/18/2011	2,215.52	-2,771.30	-555.78
182	CHARLES SCHWAB CORP/THE	7/18/2011	2,729.34	-3,522.54	-793.20
62	CHARLES SCHWAB CORP/THE	7/18/2011	929.77	-1,160.95	-231.18
620	CHARLES SCHWAB CORP/THE	7/18/2011	9,281.22	-11,680.80	-2,399.58
422	CHARLES SCHWAB CORP/THE	7/18/2011	6,317.21	-7,839.62	-1,522.41
1,088	CHARLES SCHWAB CORP/THE	7/19/2011	16,370.27	-20,212.10	-3,841.83
2,090	CHARLES SCHWAB CORP/THE	3/29/2011	37,317.07	-38,914.96	-1,597.89
2,090	CHARLES SCHWAB CORP/THE	3/29/2011	37,317.07	-39,149.25	-1,832.18
2,000	CHARLES SCHWAB CORP/THE	3/29/2011	35,710.11	-36,821.40	-1,111.29
300	CHARLES SCHWAB CORP/THE	3/29/2011	5,356.52	-5,861.97	-505.45
1,200	CHARLES SCHWAB CORP/THE	3/29/2011	21,426.06	-23,347.56	-1,921.50
5,170	CHARLES SCHWAB CORP/THE	12/7/2011	61,737.92	-60,920.18	817.74
20	CHECKPOINT SOFTWARE TECH	9/22/2011	1,049.97	-708.50	341.47
255	CHECKPOINT SOFTWARE TECH	9/22/2011	13,222.99	-8,975.29	4,247.70
110	CHECKPOINT SOFTWARE TECH	9/22/2011	5,704.04	-3,896.75	1,807.29
266	CHECKPOINT SOFTWARE TECH	9/22/2011	13,964.60	-9,404.27	4,560.33
73	CHECKPOINT SOFTWARE TECH	9/23/2011	3,800.23	-2,580.87	1,219.36
121	CHECKPOINT SOFTWARE TECH	9/23/2011	6,292.78	-4,277.88	2,014.90
260	CHECKPOINT SOFTWARE TECH	9/23/2011	13,535.07	-9,177.35	4,357.72
147	CHECKPOINT SOFTWARE TECH	7/29/2011	8,444.54	-5,112.20	3,332.34
63	CHECKPOINT SOFTWARE TECH	7/29/2011	3,632.83	-2,190.95	1,441.88
149	CHECKPOINT SOFTWARE TECH	7/29/2011	8,559.44	-5,154.48	3,404.96
149	CHECKPOINT SOFTWARE TECH	8/18/2011	7,877.35	-5,154.47	2,722.88
52	CHECKPOINT SOFTWARE TECH	8/19/2011	2,713.39	-1,798.88	914.51
45	CHECKPOINT SOFTWARE TECH	8/19/2011	2,348.13	-1,583.87	764.26
374	CHEMTURA CORP	8/5/2011	5,184.81	-7,127.17	-1,942.36
151	CHEMTURA CORP	8/5/2011	2,091.22	-2,800.51	-709.29
32	CHEMTURA CORP	8/5/2011	448.15	-593.48	-145.33
118	CHEMTURA CORP	8/5/2011	1,634.20	-2,186.16	-551.96
29	CHEMTURA CORP	8/5/2011	402.03	-553.03	-151.00
154	CHEMTURA CORP	8/5/2011	2,134.92	-2,930.70	-795.78
266	CHEMTURA CORP	8/5/2011	3,683.86	-5,069.05	-1,385.19
143	CHEMTURA CORP	8/5/2011	1,982.43	-2,710.75	-728.32
34	CHEMTURA CORP	10/21/2011	380.77	-644.51	-263.74
101	CHEMTURA CORP	10/21/2011	1,129.92	-1,914.59	-784.67
65	CHEMTURA CORP	10/21/2011	727.95	-1,237.79	-509.84
10	CHEMTURA CORP	10/24/2011	113.10	-190.43	-77.33
47	CHEMTURA CORP	10/24/2011	523.23	-895.02	-371.79

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
475	CHEMTURA CORP	10/24/2011	5,387.67	-9,045.38	-3,657.71
96	CHEMTURA CORP	10/25/2011	1,062.99	-1,811.84	-748.85
53	CHEMTURA CORP	10/25/2011	587.49	-1,009.27	-421.78
52	CHEMTURA CORP	10/25/2011	576.41	-981.41	-405.00
52	CHEMTURA CORP	10/25/2011	575.79	-987.31	-411.52
57	CHEMTURA CORP	10/26/2011	632.82	-1,082.24	-449.42
98	CHEMTURA CORP	10/26/2011	1,083.36	-1,860.70	-777.34
30	CHEMTURA CORP	10/26/2011	333.06	-570.60	-237.54
73	CHEMTURA CORP	12/9/2011	826.31	-1,388.45	-562.14
147	CHEMTURA CORP	12/9/2011	1,668.02	-2,795.92	-1,127.90
15	CHEMTURA CORP	12/9/2011	169.57	-285.30	-115.73
21	CHEMTURA CORP	12/9/2011	237.70	-397.39	-159.69
101	CHEMTURA CORP	12/12/2011	1,108.67	-1,911.24	-802.57
58	CHEMTURA CORP	12/12/2011	636.66	-1,096.62	-459.96
37	CHEMTURA CORP	12/13/2011	412.01	-699.57	-287.56
23	CHEMTURA CORP	12/13/2011	256.11	-427.95	-171.84
331	CHEMTURA CORP	12/14/2011	3,500.59	-6,158.82	-2,658.23
486	CHEMTURA CORP	12/14/2011	5,139.83	-9,024.00	-3,884.17
116	CHEMTURA CORP	12/14/2011	1,226.79	-2,120.48	-893.69
82	CHEMTURA CORP	12/14/2011	867.22	-1,472.72	-605.50
3,000	CHENIERE ENERGY INC	7/29/2011	25,712.51	-30,560.70	-4,848.19
1,000	CHENIERE ENERGY INC	7/29/2011	8,570.83	-8,239.30	331.53
242	CHESAPEAKE ENERGY CORP	5/23/2011	7,303.52	-5,311.75	1,991.77
168	CHESAPEAKE ENERGY CORP	5/23/2011	5,070.21	-3,527.73	1,542.48
2,590	CHESAPEAKE ENERGY CORP	5/23/2011	78,165.73	-56,220.61	21,945.12
71	CHEVERON CORP	7/15/2011	7,523.20	-5,280.27	2,242.93
41	CHEVERON CORP	7/15/2011	4,344.38	-3,153.23	1,191.15
122	CHEVERON CORP	7/15/2011	11,867.58	-11,440.78	426.80
820	CHEVRON CORP	11/15/2011	84,373.83	-79,628.15	4,745.68
189	CHICAGO BRIDGE & IRON CO NV	10/6/2011	5,495.84	-7,941.79	-2,445.95
369	CHICAGO BRIDGE & IRON CO NV	10/6/2011	10,729.98	-15,491.80	-4,761.82
367	CHICAGO BRIDGE & IRON CO NV	10/6/2011	10,671.83	-16,049.39	-5,377.56
3,005	CHICO'S FAS INC	8/19/2011	36,740.52	-36,532.09	208.43
3,005	CHICO'S FAS INC	8/25/2011	39,628.27	-36,532.08	3,096.19
0	CHILDRENS PLACE RETAIL STORES	3/14/2011	588.34	0.00	588.34
560	CIENA CORP	1/6/2011	13,320.88	-6,211.24	7,109.64
440	CIENA CORP	1/6/2011	10,466.41	-5,475.93	4,990.48
150	CIENA CORP	1/27/2011	3,569.75	-1,866.80	1,702.95
730	CIENA CORP	1/27/2011	17,372.78	-9,104.78	8,268.00
70	CIENA CORP	2/24/2011	1,847.78	-873.06	974.72
1,250	CIENA CORP	2/24/2011	32,996.12	-15,546.63	17,449.49
270	CIENA CORP	2/24/2011	7,127.16	-4,196.10	2,931.06
560	CIENA CORP	3/21/2011	13,086.10	-8,703.01	4,383.09
170	CIENA CORP	3/23/2011	3,845.31	-2,641.99	1,203.32
1,275	CIENA CORP	3/23/2011	28,839.82	-16,980.45	11,859.37
1,680	CIENA CORP	8/3/2011	23,249.07	-31,149.05	-7,899.98
2,101	CISCO SYSTEMS INC	2/10/2011	39,678.09	-64,230.09	-24,552.00
5,117	CISCO SYSTEMS INC	2/10/2011	96,429.54	-76,773.43	19,656.11
3	CISCO SYSTEMS INC	2/10/2011	56.59	-45.01	11.58
2,100	CISCO SYSTEMS INC	2/10/2011	39,574.37	-37,905.00	1,669.37
2,010	CISCO SYSTEMS INC	2/10/2011	37,878.32	-35,828.85	2,049.47
1,040	CISCO SYSTEMS INC	2/10/2011	19,598.74	-29,894.70	-10,295.96
1,770	CISCO SYSTEMS INC	2/10/2011	33,355.54	-55,927.40	-22,571.86
480	CISCO SYSTEMS INC	2/10/2011	9,045.57	-15,052.94	-6,007.37
470	CISCO SYSTEMS INC	2/11/2011	8,856.60	-14,351.54	-5,494.94
239	CISCO SYSTEMS INC	2/11/2011	4,527.24	-7,306.52	-2,779.28
1,430	CISCO SYSTEMS INC	2/11/2011	27,087.68	-43,665.34	-16,577.66
927	CISCO SYSTEMS INC	2/11/2011	17,468.24	-20,584.96	-3,116.72
933	CISCO SYSTEMS INC	2/11/2011	17,581.30	-20,660.82	-3,079.52
513	CISCO SYSTEMS INC	2/11/2011	9,666.89	-11,309.09	-1,642.20
839	CISCO SYSTEMS INC	2/11/2011	15,809.97	-18,636.04	-2,826.07
1,000	CISCO SYSTEMS INC	3/2/2011	18,470.64	-26,759.00	-8,288.36
1,000	CISCO SYSTEMS INC	5/12/2011	16,979.77	-23,060.94	-6,081.17
370	CIT GROUP INC	5/13/2011	15,713.86	-13,435.81	2,278.05

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Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
400	CIT GROUP INC	5/13/2011	16,987.95	-14,634.12	2,353.83
300	CIT GROUP INC	5/13/2011	12,740.96	-11,061.00	1,679.96
800	CIT GROUP INC	5/13/2011	33,975.91	-30,855.68	3,120.23
15,790	CITIGROUP INC	4/18/2011	69,649.92	-58,424.58	11,225.34
1,210	CITIGROUP INC	4/18/2011	5,337.33	-5,017.14	320.19
655	CITIGROUP INC	5/9/2011	27,158.92	0.00	27,158.92
134	CITIGROUP INC	5/9/2011	5,554.30	0.00	5,554.30
1,000	CITIGROUP INC	5/9/2011	41,848.00	0.00	41,848.00
1,789	CITIGROUP INC	5/9/2011	-74,561.22	0.00	-74,561.22
5,895	CITIGROUP INC	5/9/2011	0.00	0.00	0.00
1,206	CITIGROUP INC	5/9/2011	0.00	0.00	0.00
9,000	CITIGROUP INC	5/9/2011	0.00	0.00	0.00
440	CITRIX SYSTEMS INC	1/26/2011	27,759.59	-10,434.47	17,325.12
170	CITRIX SYSTEMS INC	1/26/2011	10,890.21	-4,031.50	6,858.71
450	CITRIX SYSTEMS INC	7/27/2011	32,762.12	-10,671.62	22,090.50
90	CITRIX SYSTEMS INC	12/20/2011	5,593.39	-2,134.32	3,459.07
220	CITRIX SYSTEMS INC	12/20/2011	13,672.73	-9,609.14	4,063.59
107	CLARCOR INC	4/15/2011	4,652.27	-4,465.25	187.02
185	CLARCOR INC	4/15/2011	8,043.64	-7,753.87	289.77
120	CLARCOR INC	6/3/2011	4,920.50	-5,029.53	-109.03
160	CLARCOR INC	6/3/2011	6,560.67	-6,744.13	-183.46
31	CLARCOR INC	6/3/2011	1,271.13	-1,308.98	-37.85
215	CLARCOR INC	6/3/2011	8,815.91	-9,224.81	-408.90
186	CLARCOR INC	10/6/2011	7,963.68	-7,980.54	-16.86
30	CLARCOR INC	10/6/2011	1,284.46	-1,291.20	-6.74
170	CLARCOR INC	10/6/2011	7,278.63	-7,316.27	-37.64
128	CLARCOR INC	10/6/2011	5,480.38	-5,618.37	-137.99
25	CLARCOR INC	10/6/2011	1,070.39	-1,102.29	-31.90
169	CLARCOR INC	10/6/2011	7,235.81	-7,564.56	-328.75
86	CLARCOR INC	10/6/2011	3,682.13	-3,814.71	-132.58
32	CLARCOR INC	10/6/2011	1,370.10	-1,419.74	-49.64
8	CLARCOR INC	10/6/2011	342.52	-355.11	-12.59
18	CLARCOR INC	10/6/2011	770.68	-811.73	-41.05
99	CLARCOR INC	10/6/2011	4,238.73	-4,174.96	63.77
2,500	CLEAN ENERGY FUELS CORP	1/20/2011	32,993.61	-36,368.25	-3,374.64
170	CLEAN ENERGY FUELS CORP	1/26/2011	2,198.43	-2,497.13	-298.70
180	CLEAN ENERGY FUELS CORP	1/26/2011	2,315.57	-2,618.51	-302.94
520	CLEAN ENERGY FUELS CORP	1/26/2011	6,689.41	-7,749.56	-1,060.15
1,140	CLEAN ENERGY FUELS CORP	1/26/2011	14,742.42	-16,782.51	-2,040.09
970	CLEAN ENERGY FUELS CORP	1/26/2011	12,478.32	-13,985.85	-1,507.53
360	CLEAN ENERGY FUELS CORP	1/26/2011	4,631.13	-5,288.04	-656.91
2,165	CLEAN ENERGY FUELS CORP	4/13/2011	36,044.60	-30,913.82	5,130.78
2,165	CLEAN ENERGY FUELS CORP	7/12/2011	31,845.66	-30,913.82	931.84
280	CLEARWIRE CORP	7/7/2011	1,090.04	-1,681.66	-591.62
103	CLEARWIRE CORP	7/7/2011	399.03	-619.54	-220.51
930	CLEARWIRE CORP	7/7/2011	3,620.51	-5,593.95	-1,973.44
230	CLEARWIRE CORP	7/8/2011	872.92	-1,458.02	-585.10
52	CLEARWIRE CORP	7/8/2011	196.42	-312.78	-116.36
15	CLEARWIRE CORP	7/8/2011	56.86	-90.23	-33.37
170	CLEARWIRE CORP	7/8/2011	642.14	-1,077.66	-435.52
40	CLEARWIRE CORP	7/8/2011	151.81	-244.64	-92.83
150	CLEARWIRE CORP	7/8/2011	569.30	-931.29	-361.99
1,407	CLEARWIRE CORP	7/8/2011	5,340.03	-9,026.33	-3,686.30
193	CLEARWIRE CORP	7/11/2011	702.58	-1,238.15	-535.57
40	CLEARWIRE CORP	7/11/2011	145.61	-257.66	-112.05
419	CLEARWIRE CORP	7/11/2011	1,525.30	-2,810.53	-1,285.23
671	CLEARWIRE CORP	7/12/2011	2,467.89	-4,500.86	-2,032.97
279	CLEARWIRE CORP	7/12/2011	1,033.09	-2,175.64	-1,142.55
70	CLEARWIRE CORP	7/12/2011	257.45	-473.20	-215.75
300	CLEARWIRE CORP	7/12/2011	1,103.38	-2,029.05	-925.67
310	CLEARWIRE CORP	7/12/2011	1,140.16	-2,118.45	-978.29
210	CLEARWIRE CORP	7/12/2011	772.36	-1,470.67	-698.31
80	CLEARWIRE CORP	7/12/2011	294.23	-617.60	-323.37
280	CLEARWIRE CORP	7/12/2011	1,029.82	-2,165.38	-1,135.56

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Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
360	CLEARWIRE CORP	7/12/2011	1,324.06	-2,795.11	-1,471.05
70	CLEARWIRE CORP	7/12/2011	257.46	-541.63	-284.17
360	CLEARWIRE CORP	7/12/2011	1,324.05	-2,797.81	-1,473.76
420	CLEARWIRE CORP	7/12/2011	1,544.73	-3,275.16	-1,730.43
91	CLEARWIRE CORP	7/13/2011	329.57	-709.62	-380.05
510	CLEARWIRE CORP	7/13/2011	1,847.03	-3,950.10	-2,103.07
45	CLEARWIRE CORP	7/13/2011	162.97	-349.50	-186.53
20	CLEARWIRE CORP	7/28/2011	43.16	-155.28	-112.12
345	CLEARWIRE CORP	7/28/2011	733.80	-2,679.47	-1,945.67
130	CLEARWIRE CORP	7/28/2011	276.51	-1,011.06	-734.55
100	CLEARWIRE CORP	7/28/2011	215.81	-759.66	-543.85
140	CLEARWIRE CORP	7/28/2011	297.77	-1,089.23	-791.46
100	CLEARWIRE CORP	7/28/2011	212.70	-778.92	-566.22
230	CLEARWIRE CORP	7/28/2011	489.20	-1,785.72	-1,296.52
284	CLEARWIRE CORP	7/28/2011	572.56	-1,864.94	-1,292.38
207	CLEARWIRE CORP	7/28/2011	417.32	-1,303.15	-885.83
17	CLEARWIRE CORP	7/28/2011	34.27	-108.76	-74.49
55	CLEARWIRE CORP	7/28/2011	118.69	-345.88	-227.19
553	CLEARWIRE CORP	7/28/2011	1,193.40	-3,631.39	-2,437.99
225	CLEARWIRE CORP	7/28/2011	453.61	-1,443.67	-990.06
156	CLEARWIRE CORP	7/28/2011	314.51	-998.91	-684.40
929	CLEARWIRE CORP	7/28/2011	1,872.93	-4,765.40	-2,892.47
394	CLEARWIRE CORP	7/28/2011	794.33	-2,102.62	-1,308.29
65	CLEARWIRE CORP	7/28/2011	131.04	-335.60	-204.56
92	CLIFFS NAT RESOURCES INC	3/14/2011	8,092.72	-5,267.00	2,825.72
43	CLIFFS NAT RESOURCES INC	3/14/2011	3,782.46	-2,729.81	1,052.65
16	CLIFFS NATURAL RESOURCES INC	3/10/2011	1,420.37	-864.39	555.98
60	CLIFFS NATURAL RESOURCES INC	3/10/2011	5,281.36	-3,241.46	2,039.90
424	CLIFFS NATURAL RESOURCES INC	3/10/2011	36,609.40	-22,675.18	13,934.22
130	CLIFFS NATURAL RESOURCES INC	3/10/2011	11,224.58	-6,646.73	4,577.85
38	CLIFFS NATURAL RESOURCES INC	3/10/2011	3,281.03	-2,052.93	1,228.10
196	CLIFFS NATURAL RESOURCES INC	3/11/2011	16,898.28	-10,588.78	6,309.50
90	CLIFFS NATURAL RESOURCES INC	3/15/2011	7,669.73	-4,862.20	2,807.53
2	CLIFFS NATURAL RESOURCES INC	3/15/2011	170.30	-177.77	-7.47
3	CLIFFS NATURAL RESOURCES INC	3/15/2011	255.45	-256.52	-1.07
120	CLIFFS NATURAL RESOURCES INC	3/15/2011	10,226.31	-6,560.33	3,665.98
32	CLIFFS NATURAL RESOURCES INC	3/15/2011	2,727.02	-2,826.17	-99.15
148	CLIFFS NATURAL RESOURCES INC	3/15/2011	12,601.97	-12,806.96	-204.99
115	CLIFFS NATURAL RESOURCES INC	3/15/2011	9,800.21	-10,165.17	-364.96
220	CLIFFS NATURAL RESOURCES INC	3/15/2011	18,748.24	-19,899.68	-1,151.44
73	CLIFFS NATURAL RESOURCES INC	3/15/2011	6,221.01	-6,579.01	-358.00
206	CLIFFS NATURAL RESOURCES INC	3/15/2011	17,555.16	-18,309.85	-754.69
87	CLIFFS NATURAL RESOURCES INC	4/29/2011	8,160.44	-7,528.41	632.03
108	CLIFFS NATURAL RESOURCES INC	4/29/2011	10,135.89	-9,345.62	790.27
32	CLIFFS NATURAL RESOURCES INC	5/2/2011	3,035.96	-2,910.22	125.74
6	CLIFFS NATURAL RESOURCES INC	5/2/2011	553.73	-519.20	34.53
21	CLIFFS NATURAL RESOURCES INC	5/2/2011	1,958.32	-1,884.77	73.55
171	CLIFFS NATURAL RESOURCES INC	5/2/2011	15,683.18	-15,347.39	335.79
88	CLIFFS NATURAL RESOURCES INC	5/2/2011	8,209.94	-7,898.07	311.87
18	CLIFFS NATURAL RESOURCES INC	5/2/2011	1,707.73	-1,615.51	92.22
149	CLIFFS NATURAL RESOURCES INC	5/2/2011	13,750.94	-12,853.99	896.95
14	CLIFFS NATURAL RESOURCES INC	5/2/2011	1,292.04	-1,246.84	45.20
48	CLIFFS NATURAL RESOURCES INC	5/2/2011	4,429.83	-4,268.40	161.43
107	CLIFFS NATURAL RESOURCES INC	5/2/2011	9,874.84	-9,570.29	304.55
19	CLIFFS NATURAL RESOURCES INC	5/2/2011	1,753.48	-1,735.84	17.64
107	CLIFFS NATURAL RESOURCES INC	5/2/2011	9,874.84	-9,731.04	143.80
32	CLIFFS NATURAL RESOURCES INC	5/3/2011	2,929.48	-2,872.02	57.46
40	CME GROUP INC	2/14/2011	12,163.45	-7,534.96	4,628.49
74	CME GROUP INC	2/15/2011	22,128.99	-12,611.95	9,517.04
10	CME GROUP INC	2/15/2011	2,990.06	-1,883.74	1,106.32
86	CME GROUP INC	2/15/2011	25,714.51	-14,657.14	11,057.37
80	CME GROUP INC	2/15/2011	23,923.23	-13,425.66	10,497.57
10	CME GROUP INC	2/15/2011	2,990.41	-1,695.60	1,294.81
7	CME GROUP INC	2/15/2011	2,093.28	-1,163.18	930.10

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
488	CMS ENERGY CORP	1/3/2011	9,142 76	-7,812 88	1,329 88
152	CMS ENERGY CORP	1/27/2011	2,986 74	-2,433 52	553 22
241	CMS ENERGY CORP	2/1/2011	4,727 72	-3,858 41	869 31
18	CMS ENERGY CORP	2/1/2011	353 11	-255.29	97.82
92	CMS ENERGY CORP	6/9/2011	1,804 69	-1,304 83	499 86
40	CMS ENERGY CORP	6/9/2011	784 65	-567 30	217 35
30	CMS ENERGY CORP	6/9/2011	588 49	-426 34	162 15
45	CMS ENERGY CORP	6/9/2011	882 73	-457 95	424 78
285	CMS ENERGY CORP	6/27/2011	5,589 79	-2,900 36	2,689 43
80	CMS ENERGY CORP	6/27/2011	1,569 07	-782 40	786 67
10	CMS ENERGY CORP	6/28/2011	196 77	-97 80	98 97
149	CMS ENERGY CORP	6/28/2011	2,931 86	-1,469 25	1,462 61
39	CMS ENERGY CORP	6/29/2011	769 45	-379 65	389 80
1	CMS ENERGY CORP	6/29/2011	19 74	-9 86	9 88
245	CMS ENERGY CORP	6/29/2011	4,837 53	-2,385 00	2,452 53
196	CMS ENERGY CORP	6/30/2011	3,858 48	-1,908 01	1,950 47
86	CMS ENERGY CORP	6/30/2011	1,693 00	-800.40	892 60
84	CMS ENERGY CORP	7/1/2011	1,663 75	-781.79	881 96
26	CMS ENERGY CORP	7/1/2011	514 97	-243.03	271 94
482	CMS ENERGY CORP	10/10/2011	9,725 46	-4,505 45	5,220 01
60	CMS ENERGY CORP	10/10/2011	1,212.87	-560 84	652 03
241	CMS ENERGY CORP	10/10/2011	4,849.06	-2,252.72	2,596 34
49	CMS ENERGY CORP	10/11/2011	983.17	-458 02	525 15
245	CMS ENERGY CORP	11/30/2011	5,123.05	-3,236 45	1,886 60
492	CMS ENERGY CORP	11/30/2011	10,248 65	-4,598 93	5,649 72
487	CMS ENERGY CORP	11/30/2011	10,144 50	-6,433 27	3,711.23
9	CMS ENERGY CORP	12/1/2011	187 74	-119 16	68 58
48	CMS ENERGY CORP	12/1/2011	998 38	-634 08	364 30
171	CMS ENERGY CORP	12/1/2011	3,556 73	-2,264 04	1,292 69
41	CMS ENERGY CORP	12/1/2011	855 28	-548 35	306 93
31	CNOOC LTD SPON	7/25/2011	6,860.17	-5,253 26	1,606 91
20	CNOOC LTD SPON	7/25/2011	4,425 91	-3,331 40	1,094 51
25	CNOOC LTD SPON	7/25/2011	5,532.39	-5,689 00	-156 61
6	COCA-COLA ENTERPRISES INC	10/21/2011	153.14	-165 51	-12 37
178	COCA-COLA ENTERPRISES INC	10/21/2011	4,544 80	-4,910.19	-365 39
154	COCA-COLA ENTERPRISES INC	10/21/2011	3,930 60	-4,240 70	-310 10
184	COCA-COLA ENTERPRISES INC	10/21/2011	4,696 31	-5,064.84	-368 53
131	COCA-COLA ENTERPRISES INC	10/21/2011	3,343 56	-3,614 51	-270 95
238	COCA-COLA ENTERPRISES INC	10/24/2011	6,127 33	-6,566.83	-439 50
82	COCA-COLA ENTERPRISES INC	10/24/2011	2,111 10	-2,272 22	-161 12
394	COCA-COLA ENTERPRISES INC	10/24/2011	10,143 57	-10,897 05	-753 48
2,055	COEUR D'ALENE MINES CORP	11/1/2011	50,177 40	-53,096 68	-2,919 28
695	COEUR D'ALENE MINES CORP	11/7/2011	20,275 82	-17,957.27	2,318 55
1,360	COEUR D'ALENE MINES CORP	11/7/2011	39,676 41	-36,197 90	3,478 51
490	COGENT COMMUNICATIONS GROUP IN	9/29/2011	7,007 60	-6,387 74	619.86
2,460	COGENT COMMUNICATIONS GROUP IN	10/4/2011	31,513 47	-32,069 05	-555.58
730	COGNIZANT TECHNOLOGY SOLUTIONS	4/19/2011	57,103 59	-14,599 34	42,504 25
297	COINSTAR INC	1/14/2011	12,614 71	-16,582.37	-3,967 66
43	COINSTAR INC	1/18/2011	1,795.71	-2,400 82	-605 11
185	COINSTAR INC	1/18/2011	7,725.72	-10,372 77	-2,647 05
239	COINSTAR INC	2/4/2011	9,382 17	-13,400 49	-4,018 32
260	COINSTAR INC	2/4/2011	10,206.54	-15,299 65	-5,093 11
3,150	COLLECTIVE BRANDS INC	5/10/2011	61,679 59	-71,749 44	-10,069 85
4,530	COLLECTIVE BRANDS INC	11/28/2011	58,711 75	-56,321 04	2,390 71
24	COMERICA INC	1/5/2011	1,030 58	-715 03	315 55
120	COMERICA INC	1/5/2011	5,152 88	-3,601 04	1,551 84
150	COMERICA INC	1/5/2011	6,441 10	-4,468 02	1,973 08
100	COMERICA INC	1/5/2011	4,314 02	-3,647 91	666 11
60	COMERICA INC	1/5/2011	2,588 41	-2,185 45	402 96
460	COMERICA INC	1/5/2011	19,844 47	-16,782 09	3,062 38
60	COMERICA INC	1/5/2011	2,588 41	-2,184 90	403 51
100	COMERICA INC	1/5/2011	4,294 06	-3,647 91	646 15
180	COMERICA INC	1/5/2011	7,765 23	-6,439 82	1,325 41
10	COMERICA INC	1/5/2011	431 40	-360 20	71 20

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
40	COMERICA INC	1/5/2011	1,725.61	-1,438.34	287.27
181	COMERICA INC	1/5/2011	7,808.37	-6,502.84	1,305.53
539	COMERICA INC	1/6/2011	22,515.21	-19,364.82	3,150.39
100	COMERICA INC	1/6/2011	4,177.22	-3,592.75	584.47
70	COMERICA INC	1/6/2011	2,924.05	-2,516.89	407.16
235	COMPLETE PRODUCTION SERVICES I	4/15/2011	6,847.77	-7,225.71	-377.94
270	COMPLETE PRODUCTION SERVICES I	4/15/2011	7,867.64	-8,522.63	-654.99
264	COMPLETE PRODUCTION SERVICES I	6/3/2011	8,523.34	-8,333.24	190.10
438	COMPLETE PRODUCTION SERVICES I	6/3/2011	14,140.99	-13,746.46	394.53
159	COMPLETE PRODUCTION SERVICES I	10/6/2011	3,133.03	-4,990.15	-1,857.12
583	COMPLETE PRODUCTION SERVICES I	10/6/2011	11,487.79	-17,827.62	-6,339.83
397	COMPLETE PRODUCTION SERVICES I	10/6/2011	7,822.74	-10,766.36	-2,943.62
15	COMPLETE PRODUCTION SERVICES I	10/6/2011	295.57	-467.91	-172.34
15	COMPLETE PRODUCTION SERVICES I	10/6/2011	295.57	-597.29	-301.72
16	COMPLETE PRODUCTION SERVICES I	10/6/2011	315.27	-640.96	-325.69
11	COMPLETE PRODUCTION SERVICES I	10/6/2011	216.75	-440.13	-223.38
206	CONAGRA FOODS INC	9/27/2011	5,073.76	-5,113.99	-40.23
103	CONAGRA FOODS INC	9/27/2011	2,520.38	-2,557.00	-36.62
35	CONAGRA FOODS INC	9/27/2011	862.87	-868.88	-6.01
66	CONAGRA FOODS INC	9/28/2011	1,601.76	-1,638.46	-36.70
96	CONAGRA FOODS INC	9/28/2011	2,329.84	-2,381.97	-52.13
60	CONAGRA FOODS INC	9/29/2011	1,460.90	-1,471.63	-10.73
204	CONAGRA FOODS INC	9/29/2011	4,941.37	-5,061.69	-120.32
218	CONAGRA FOODS INC	9/29/2011	5,280.49	-5,346.91	-66.42
104	CONAGRA FOODS INC	9/30/2011	2,538.06	-2,550.82	-12.76
408	CONAGRA FOODS INC	10/3/2011	9,912.16	-10,007.05	-94.89
7	CONAGRA FOODS INC	10/3/2011	170.10	-171.69	-1.59
100	CONAGRA FOODS INC	10/4/2011	2,433.29	-2,452.71	-19.42
43	CONAGRA FOODS INC	10/4/2011	1,043.56	-1,054.66	-11.10
138	CONAGRA FOODS INC	10/4/2011	3,357.94	-3,383.77	-25.83
44	CONAGRA FOODS INC	10/19/2011	1,117.56	-1,078.89	38.67
198	CONAGRA FOODS INC	10/19/2011	5,030.82	-4,854.98	175.84
365	CONAGRA FOODS INC	10/19/2011	9,270.64	-8,796.57	474.07
375	CONAGRA FOODS INC	10/20/2011	9,518.06	-9,037.58	480.48
386	CONAGRA FOODS INC	10/20/2011	9,797.26	-9,108.48	688.78
30	CONAGRA FOODS INC	10/21/2011	763.21	-730.58	32.63
153	CONAGRA FOODS INC	10/21/2011	3,922.21	-3,725.94	196.27
114	CONAGRA FOODS INC	10/21/2011	2,922.55	-2,690.07	232.48
137	CONAGRA FOODS INC	10/21/2011	3,512.18	-3,336.31	175.87
120	CONAGRA FOODS INC	10/21/2011	3,052.85	-2,857.19	195.66
208	CONAGRA FOODS INC	10/24/2011	5,291.76	-4,952.46	339.30
133	CONAGRA FOODS INC	10/24/2011	3,377.97	-3,166.72	211.25
118	CONAGRA FOODS INC	10/25/2011	2,966.67	-2,809.57	157.10
280	CONAGRA FOODS INC	10/25/2011	7,027.72	-6,666.77	360.95
61	CONAGRA FOODS INC	10/26/2011	1,533.22	-1,452.40	80.82
130	CONAGRA FOODS INC	10/26/2011	3,267.52	-2,969.02	298.50
42	CONAGRA FOODS INC	10/26/2011	1,055.66	-950.54	105.12
180	CONAGRA FOODS INC	10/27/2011	4,553.17	-4,073.72	479.45
42	CONAGRA FOODS INC	10/28/2011	1,060.09	-950.54	109.55
6	CONAGRA FOODS INC	11/3/2011	152.10	-135.79	16.31
98	CONAGRA FOODS INC	11/3/2011	2,471.81	-2,218.12	253.69
100	CONAGRA FOODS INC	11/3/2011	2,522.25	-2,208.33	313.92
30	CONAGRA FOODS INC	11/3/2011	760.50	-672.14	88.36
240	CONAGRA FOODS INC	11/3/2011	6,053.40	-5,199.84	853.56
102	CONAGRA FOODS INC	11/3/2011	2,585.71	-2,308.66	277.05
247	CONAGRA FOODS INC	11/3/2011	6,229.96	-5,303.68	926.28
90	CONAGRA FOODS INC	11/16/2011	2,243.88	-1,932.52	311.36
183	CONAGRA FOODS INC	11/16/2011	4,546.95	-3,929.45	617.50
50	CONAGRA FOODS INC	11/17/2011	1,223.97	-1,073.62	150.35
81	CONAGRA FOODS INC	11/17/2011	1,980.67	-1,747.30	233.37
70	CONAGRA FOODS INC	11/17/2011	1,713.57	-1,510.01	203.56
139	CONAGRA FOODS INC	11/29/2011	3,407.72	-2,998.45	409.27
62	CONAGRA FOODS INC	11/29/2011	1,519.99	-1,511.87	8.12
395	CONAGRA FOODS INC	11/29/2011	9,683.83	-9,653.96	29.87

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
184	CONAGRA FOODS INC	12/14/2011	4,652.24	-4,497.03	155.21
344	CONAGRA FOODS INC	12/15/2011	8,786.04	-8,407.50	378.54
283	CONAGRA FOODS INC	12/15/2011	7,228.05	-6,842.71	385.34
412	CONAGRA FOODS INC	12/15/2011	10,522.81	-9,781.04	741.77
231	CONAGRA FOODS INC	12/15/2011	5,899.92	-5,465.90	434.02
540	CONAGRA FOODS INC	12/16/2011	13,796.84	-12,777.42	1,019.42
49	CONAGRA FOODS INC	12/16/2011	1,251.94	-1,146.84	105.10
130	CONAGRA FOODS INC	12/19/2011	3,287.90	-3,042.65	245.25
184	CONAGRA FOODS INC	12/19/2011	4,636.10	-4,306.52	329.58
347	CONAGRA FOODS INC	12/20/2011	9,002.74	-8,121.54	881.20
83	CONAGRA FOODS INC	12/20/2011	2,153.39	-1,951.05	202.34
1,020	CONAGRA FOODS INC	1/4/2011	23,026.72	-24,410.95	-1,384.23
2,000	CONAGRA FOODS INC	1/4/2011	45,150.43	-44,057.80	1,092.63
225	CONCUR TECHNOLOGIES INC	2/4/2011	11,420.04	-8,632.01	2,788.03
369	CONCUR TECHNOLOGIES INC	4/13/2011	20,328.77	-14,156.51	6,172.26
78	CONCUR TECHNOLOGIES INC	4/15/2011	4,272.26	-2,992.43	1,279.83
13	CONCUR TECHNOLOGIES INC	4/15/2011	712.04	-490.52	221.52
224	CONCUR TECHNOLOGIES INC	6/3/2011	10,694.74	-9,543.70	1,151.04
148	CONCUR TECHNOLOGIES INC	6/3/2011	7,066.16	-6,427.27	638.89
12	CONCUR TECHNOLOGIES INC	6/15/2011	556.48	-521.13	35.35
13	CONCUR TECHNOLOGIES INC	6/16/2011	604.46	-564.56	39.90
1	CONCUR TECHNOLOGIES INC	6/17/2011	46.97	-43.43	3.54
49	CONCUR TECHNOLOGIES INC	6/23/2011	2,394.78	-2,127.95	266.83
101	CONCUR TECHNOLOGIES INC	6/27/2011	4,946.04	-4,386.17	559.87
5	CONCUR TECHNOLOGIES INC	6/28/2011	246.69	-217.14	29.55
43	CONCUR TECHNOLOGIES INC	6/28/2011	2,121.58	-1,838.80	282.78
124	CONCUR TECHNOLOGIES INC	8/11/2011	4,685.05	-5,302.60	-617.55
61	CONCUR TECHNOLOGIES INC	8/15/2011	2,376.68	-2,608.54	-231.86
177	CONCUR TECHNOLOGIES INC	4/15/2011	9,694.76	-7,541.23	2,153.53
195	CONCUR TECHNOLOGIES INC	8/15/2011	7,597.60	-9,536.98	-1,939.38
97	CONOCOPHILLIPS	7/15/2011	7,430.12	-5,278.74	2,151.38
59	CONOCOPHILLIPS	7/15/2011	4,519.36	-3,257.86	1,261.50
156	CONOCOPHILLIPS	7/15/2011	11,949.47	-12,022.80	-73.33
500	CONOCOPHILLIPS	12/30/2011	36,514.34	-32,144.95	4,369.39
166	CONSOL ENERGY INC	3/25/2011	9,246.52	-8,513.26	733.26
247	CONSOL ENERGY INC	3/28/2011	13,372.69	-12,667.32	705.37
235	CONSOL ENERGY INC	3/28/2011	12,612.98	-12,051.91	561.07
145	CONSOL ENERGY INC	3/29/2011	7,612.39	-7,436.28	176.11
114	CONSOL ENERGY INC	3/29/2011	5,984.92	-5,835.82	149.10
186	CONSOL ENERGY INC	11/11/2011	7,971.95	-9,406.39	-1,434.44
192	CONSOL ENERGY INC	11/11/2011	8,218.25	-9,709.82	-1,491.57
48	CONSOL ENERGY INC	11/10/2011	2,016.64	-2,457.19	-440.55
23	CONSOL ENERGY INC	11/10/2011	966.31	-1,165.15	-198.84
167	CONSOL ENERGY INC	11/10/2011	7,016.21	-8,445.52	-1,429.31
167	CONSOL ENERGY INC	11/14/2011	6,990.38	-8,445.53	-1,455.15
133	CONSOL ENERGY INC	11/14/2011	5,567.19	-6,736.52	-1,169.33
425	CONSOL ENERGY INC	11/15/2011	17,831.84	-21,526.46	-3,694.62
122	CONSOL ENERGY INC	11/16/2011	4,999.29	-6,179.36	-1,180.07
22	CONSOL ENERGY INC	11/17/2011	865.00	-1,114.31	-249.31
236	COOPER COS INC/THE	10/6/2011	18,162.59	-9,242.47	8,920.12
143	COOPER COS INC/THE	10/6/2011	11,005.29	-5,672.72	5,332.57
163	COOPER COS INC/THE	10/6/2011	12,544.50	-6,443.17	6,101.33
60	COOPER COS INC/THE	2/4/2011	3,496.47	-2,283.55	1,212.92
149	COOPER COS INC/THE	2/4/2011	8,682.89	-5,663.00	3,019.89
174	COOPER COS INC/THE	3/15/2011	11,514.22	-6,613.17	4,901.05
154	COOPER COS INC/THE	3/15/2011	10,213.33	-5,853.03	4,360.30
38	COOPER COS INC/THE	3/15/2011	2,520.17	-1,440.74	1,079.43
18	COOPER COS INC/THE	3/15/2011	1,193.77	-696.65	497.12
204	COOPER COS INC/THE	4/15/2011	15,025.42	-7,895.31	7,130.11
36	COOPER COS INC/THE	4/15/2011	2,651.54	-1,406.52	1,245.02
175	COOPER COS INC/THE	6/3/2011	12,919.09	-6,837.25	6,081.84
160	COOPER COS INC/THE	6/3/2011	11,811.74	-6,266.08	5,545.66
31	COOPER INDUSTRIES PLC	4/8/2011	2,092.76	-1,444.91	647.85
31	COOPER INDUSTRIES PLC	4/11/2011	2,091.21	-1,444.91	646.30

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Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
19	COOPER INDUSTRIES PLC	4/21/2011	1,282.93	-885.59	397.34
146	CORE LABORATORIES N V	2/4/2011	13,436.12	-7,963.24	5,472.88
225	CORE LABORATORIES N V	4/15/2011	21,162.84	-12,272.11	8,890.73
216	CORE LABORATORIES N V	6/3/2011	21,930.83	-11,781.22	10,149.61
97	CORE LABORATORIES N V	6/3/2011	9,848.57	-5,356.32	4,492.25
9	CORE LABORATORIES N V	9/15/2011	971.34	-496.98	474.36
12	CORE LABORATORIES N V	9/15/2011	1,292.89	-662.64	630.25
14	CORE LABORATORIES N V	9/16/2011	1,491.32	-773.08	718.24
11	CORE LABORATORIES N V	9/16/2011	1,168.53	-607.42	561.11
8	CORE LABORATORIES N V	9/19/2011	848.05	-441.76	406.29
15	CORE LABORATORIES N V	9/20/2011	1,597.37	-828.30	769.07
180	CORE LABORATORIES N V	10/6/2011	16,593.12	-9,939.55	6,653.57
258	CORE LABORATORIES N V	10/6/2011	23,783.48	-14,450.39	9,333.09
409	CORNERSTONE ONDEMAND INC	6/3/2011	7,869.42	-5,317.00	2,552.42
27	CORNERSTONE ONDEMAND INC	6/3/2011	519.50	-497.07	22.43
183	CORNERSTONE ONDEMAND INC	6/3/2011	3,521.03	-3,370.57	150.46
331	CORNERSTONE ONDEMAND INC	6/3/2011	6,368.64	-6,131.18	237.46
27	CORNERSTONE ONDEMAND INC	6/3/2011	519.50	-491.70	27.80
12	CORNERSTONE ONDEMAND INC	8/23/2011	178.92	-218.54	-39.62
17	CORNERSTONE ONDEMAND INC	8/24/2011	252.74	-309.59	-56.85
6	CORNERSTONE ONDEMAND INC	8/24/2011	89.20	-111.24	-22.04
11	CORNERSTONE ONDEMAND INC	10/6/2011	152.27	-203.93	-51.66
23	CORNERSTONE ONDEMAND INC	10/6/2011	318.39	-426.40	-108.01
185	CORNERSTONE ONDEMAND INC	10/6/2011	2,560.94	-3,433.42	-872.48
55	CORNERSTONE ONDEMAND INC	10/6/2011	761.36	-1,019.15	-257.79
117	CORNERSTONE ONDEMAND INC	10/6/2011	1,619.62	-2,102.33	-482.71
276	CORNERSTONE ONDEMAND INC	10/6/2011	3,820.65	-4,945.53	-1,124.88
356	CORNERSTONE ONDEMAND INC	10/6/2011	4,928.08	-6,422.35	-1,494.27
129	CORNERSTONE ONDEMAND INC	10/6/2011	1,785.74	-2,349.15	-563.41
51	CORNERSTONE ONDEMAND INC	10/6/2011	705.99	-920.04	-214.05
16	CORNERSTONE ONDEMAND INC	10/6/2011	221.49	-288.64	-67.15
73	CORNERSTONE ONDEMAND INC	10/6/2011	1,010.53	-1,316.92	-306.39
25	CORNERSTONE ONDEMAND INC	10/6/2011	346.07	-445.04	-98.97
20	CORNERSTONE ONDEMAND INC	10/6/2011	276.86	-372.79	-95.93
26	CORNERSTONE ONDEMAND INC	10/6/2011	359.92	-493.68	-133.76
73	CORNERSTONE ONDEMAND INC	10/6/2011	1,010.54	-1,461.80	-451.26
12	CORNERSTONE ONDEMAND INC	10/6/2011	166.11	-241.16	-75.05
101	CORNERSTONE ONDEMAND INC	10/6/2011	1,398.14	-2,023.45	-625.31
21	CORNERSTONE ONDEMAND INC	10/6/2011	290.70	-396.63	-105.93
11	COSTCO WHOLESALE CORP	6/22/2011	890.38	-501.87	388.51
149	COSTCO WHOLESALE CORP	6/22/2011	12,080.67	-6,798.10	5,282.57
34	COSTCO WHOLESALE CORP	6/22/2011	2,759.27	-1,551.24	1,208.03
39	COSTCO WHOLESALE CORP	6/23/2011	3,135.30	-1,779.37	1,355.93
77	COSTCO WHOLESALE CORP	6/23/2011	6,180.73	-3,513.11	2,667.62
197	COSTCO WHOLESALE CORP	6/23/2011	15,813.04	-9,043.56	6,769.48
14	COSTCO WHOLESALE CORP	6/24/2011	1,128.65	-642.69	485.96
139	COSTCO WHOLESALE CORP	6/24/2011	11,149.47	-6,380.99	4,768.48
13	COSTCO WHOLESALE CORP	6/24/2011	1,048.04	-611.40	436.64
29	COSTCO WHOLESALE CORP	6/27/2011	2,318.79	-1,363.90	954.89
26	COSTCO WHOLESALE CORP	6/27/2011	2,080.01	-1,222.80	857.21
35	COSTCO WHOLESALE CORP	6/28/2011	2,799.94	-1,646.08	1,153.86
28	COSTCO WHOLESALE CORP	6/28/2011	2,239.85	-1,316.87	922.98
86	COSTCO WHOLESALE CORP	6/28/2011	6,876.42	-4,044.66	2,831.76
58	COSTCO WHOLESALE CORP	6/28/2011	4,637.59	-2,727.79	1,909.80
5	COSTCO WHOLESALE CORP	6/29/2011	401.06	-235.15	165.91
186	COSTCO WHOLESALE CORP	6/29/2011	14,905.62	-8,860.98	6,044.64
111	COSTCO WHOLESALE CORP	6/29/2011	8,903.56	-5,288.01	3,615.55
2,790	COVENTRY HEALTH CARE INC	3/30/2011	87,795.98	-61,010.33	26,785.65
9	CR BARD INC	1/13/2011	825.30	-666.80	158.50
23	CR BARD INC	1/13/2011	2,107.43	-1,704.05	403.38
169	CR BARD INC	1/14/2011	15,415.81	-12,521.05	2,894.76
26	CR BARD INC	1/14/2011	2,374.87	-1,926.31	448.56
26	CR BARD INC	1/18/2011	2,389.24	-1,993.41	395.83
16	CR BARD INC	1/18/2011	1,468.66	-1,185.42	283.24

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
24	CR BARD INC	1/18/2011	2,203 00	-1,840 07	362 93
133	CR BARD INC	1/18/2011	12,221 90	-9,832 18	2,389 72
17	CR BARD INC	2/2/2011	1,584.98	-1,256 75	328 23
40	CR BARD INC	2/2/2011	3,729 37	-2,959 22	770 15
71	CR BARD INC	2/2/2011	6,619 64	-5,239 92	1,379 72
39	CR BARD INC	2/3/2011	3,630 49	-2,878 26	752 23
40	CR BARD INC	2/3/2011	3,723 58	-2,957.72	765 86
50	CR BARD INC	2/3/2011	4,654 47	-3,694 31	960 16
97	CR BARD INC	2/3/2011	9,029 68	-7,625 32	1,404 36
103	CR BARD INC	2/18/2011	10,137 52	-8,096 98	2,040 54
300	CR BARD INC	2/18/2011	29,526 75	-23,609.79	5,916.96
3	CR BARD INC	2/18/2011	295.27	-239 93	55 34
77	CR BARD INC	2/22/2011	7,476 89	-6,158 09	1,318.80
96	CR BARD INC	2/22/2011	9,321 84	-7,699 53	1,622 31
24	CR BARD INC	2/23/2011	2,306 88	-1,924 88	382 00
32	CR BARD INC	2/23/2011	3,075 84	-2,559 56	516 28
38	CR BARD INC	2/24/2011	3,657 82	-3,039 48	618 34
150	CREE INC	3/10/2011	7,187 31	-7,227 71	-40 40
950	CREE INC	3/10/2011	45,519 60	-47,465 14	-1,945 54
610	CREE INC	3/10/2011	29,228 38	-31,184 60	-1,956 22
288	CROCS INC	4/15/2011	5,368 22	-2,966 40	2,401 82
872	CROCS INC	6/3/2011	18,890 04	-9,342 43	9,547 61
733	CROCS INC	6/3/2011	15,878 89	-7,730 14	8,148 75
767	CROCS INC	10/6/2011	18,776 41	-8,088 71	10,687 70
855	CROCS INC	10/6/2011	20,930.68	-8,893 20	12,037 48
543	CROCS INC	10/6/2011	13,292.82	-5,974 68	7,318 14
436	CROCS INC	10/6/2011	10,673 42	-4,771 15	5,902 27
746	CROCS INC	2/4/2011	13,048 77	-7,683 80	5,364 97
866	CROCS INC	4/15/2011	16,141 92	-9,278 15	6,863 77
1,460	CSG SYSTEMS INTERNATIONAL INC	7/7/2011	27,885 75	-28,723 31	-837.56
1,190	CSG SYSTEMS INTERNATIONAL INC	7/7/2011	22,728 80	-23,311 39	-582 59
540	CSG SYSTEMS INTERNATIONAL INC	7/7/2011	10,313 91	-10,761 77	-447.86
530	CVS CAREMARK CORP	11/15/2011	20,595.88	-17,593 19	3,002 69
2,170	CVS CAREMARK CORP	12/23/2011	88,438 82	-72,032 50	16,406 32
1,900	CYNOSURE INC	10/13/2011	22,463.26	-43,966 00	-21,502 74
4,900	CYNOSURE INC	10/14/2011	58,033 50	-113,386 00	-55,352 50
489	CYNOSURE INC	11/30/2011	5,989.10	-11,315 46	-5,326 36
511	CYNOSURE INC	12/1/2011	6,121 66	-11,824 54	-5,702 88
2,189	CYNOSURE INC	12/1/2011	26,223 71	-43,663 98	-17,440 27
1,000	CYNOSURE INC	12/2/2011	11,969 76	-19,947 00	-7,977.24
507	CYNOSURE INC	12/5/2011	6,088 65	-10,113 13	-4,024.48
5,004	CYNOSURE INC	12/6/2011	59,896 72	-99,814 79	-39,918.07
512	CYPRESS SEMICONDUCTOR CORP	1/26/2011	10,381 88	-6,443 78	3,938 10
769	CYPRESS SEMICONDUCTOR CORP	1/26/2011	15,593 10	-10,294.37	5,298.73
429	CYPRESS SEMICONDUCTOR CORP	1/26/2011	8,698 88	-5,994.29	2,704 59
468	CYPRESS SEMICONDUCTOR CORP	2/4/2011	10,694 53	-6,539 22	4,155 31
26	CYPRESS SEMICONDUCTOR CORP	2/4/2011	594 14	-369 73	224 41
518	CYPRESS SEMICONDUCTOR CORP	3/8/2011	10,551.40	-7,366 11	3,185 29
220	CYPRESS SEMICONDUCTOR CORP	3/9/2011	4,371 33	-3,128 47	1,242 86
270	CYPRESS SEMICONDUCTOR CORP	4/15/2011	4,919 30	-3,839 48	1,079 82
205	CYPRESS SEMICONDUCTOR CORP	4/15/2011	3,735.03	-2,876 60	858 43
131	CYPRESS SEMICONDUCTOR CORP	4/15/2011	2,386 77	-1,851.41	535 36
151	CYPRESS SEMICONDUCTOR CORP	4/19/2011	2,747 45	-2,134 07	613 38
47	CYPRESS SEMICONDUCTOR CORP	4/19/2011	855 17	-672 60	182 57
561	CYPRESS SEMICONDUCTOR CORP	6/3/2011	12,714.93	-8,028.31	4,686.62
206	CYPRESS SEMICONDUCTOR CORP	6/3/2011	4,668.94	-3,055 55	1,613 39
38	CYPRESS SEMICONDUCTOR CORP	10/6/2011	573.06	-563 65	9.41
107	CYPRESS SEMICONDUCTOR CORP	10/6/2011	1,613 60	-1,609 11	4 49
244	CYPRESS SEMICONDUCTOR CORP	10/6/2011	3,679 62	-3,639 28	40 34
380	CYPRESS SEMICONDUCTOR CORP	10/6/2011	5,730 55	-5,504 07	226 48
326	CYPRESS SEMICONDUCTOR CORP	10/6/2011	4,916 21	-5,006 55	-90 34
149	CYPRESS SEMICONDUCTOR CORP	10/6/2011	2,246 98	-2,269 75	-22 77
16	CYPRESS SEMICONDUCTOR CORP	10/6/2011	241 29	-327 22	-85.93
224	CYPRESS SEMICONDUCTOR CORP	10/6/2011	3,378 01	-4,712 78	-1,334 77

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
262	CYPRESS SEMICONDUCTOR CORP	10/6/2011	3,951.07	-5,716 55	-1,765 48
315	CYPRESS SEMICONDUCTOR CORP	10/6/2011	4,750 33	-5,410 72	-660 39
119	CYTEC INDUSTRIES INC	11/8/2011	5,479 70	-6,733 83	-1,254 13
176	CYTEC INDUSTRIES INC	11/9/2011	7,737 74	-9,959 28	-2,221 54
59	CYTEC INDUSTRIES INC	11/9/2011	2,624 85	-3,338 62	-713 77
34	CYTEC INDUSTRIES INC	12/2/2011	1,583 01	-1,923 95	-340 94
36	CYTEC INDUSTRIES INC	12/5/2011	1,696 46	-2,037 12	-340 66
135	CYTEC INDUSTRIES INC	12/5/2011	6,365.20	-7,639 22	-1,274 02
175	CYTEC INDUSTRIES INC	12/6/2011	8,200.73	-9,902 69	-1,701 96
30	CYTEC INDUSTRIES INC	12/7/2011	1,364 84	-1,697 60	-332 76
154	CYTEC INDUSTRIES INC	12/7/2011	7,017 30	-8,714 37	-1,697.07
85	CYTEC INDUSTRIES INC	12/9/2011	4,038 64	-4,809 88	-771.24
55	CYTEC INDUSTRIES INC	12/12/2011	2,532.10	-3,112.27	-580 17
23	CYTEC INDUSTRIES INC	12/13/2011	1,066 75	-1,301 50	-234 75
18	CYTEC INDUSTRIES INC	12/14/2011	813 08	-1,018 56	-205 48
36	CYTEC INDUSTRIES INC	12/16/2011	1,621.45	-2,037 12	-415 67
4	CYTEC INDUSTRIES INC	12/19/2011	181 41	-226 35	-44 94
18	CYTEC INDUSTRIES INC	12/20/2011	817 24	-1,018 56	-201 32
99	DAWSON GEOPHYSICAL CO	10/6/2011	2,594 28	-3,334 76	-740 48
176	DAWSON GEOPHYSICAL CO	10/6/2011	4,612 06	-5,916 19	-1,304 13
22	DAWSON GEOPHYSICAL CO	10/6/2011	576 51	-740 69	-164 18
28	DAWSON GEOPHYSICAL CO	10/6/2011	733 74	-929 30	-195 56
83	DAWSON GEOPHYSICAL CO	10/6/2011	2,175.01	-2,798 97	-623 96
31	DAWSON GEOPHYSICAL CO	10/6/2011	812.35	-1,060 40	-248.05
26	DAWSON GEOPHYSICAL CO	10/6/2011	681.33	-1,040 07	-358 74
69	DAWSON GEOPHYSICAL CO	10/6/2011	1,808 14	-2,761 02	-952 88
11	DAWSON GEOPHYSICAL CO	10/6/2011	288 25	-431 71	-143.46
16	DAWSON GEOPHYSICAL CO	10/6/2011	419.28	-637 01	-217.73
23	DAWSON GEOPHYSICAL CO	10/6/2011	602 71	-915 75	-313 04
45	DAWSON GEOPHYSICAL CO	10/6/2011	1,179 22	-1,757 17	-577.95
78	DAWSON GEOPHYSICAL CO	10/6/2011	2,043.98	-2,883 52	-839.54
47	DAWSON GEOPHYSICAL CO	10/6/2011	1,231.63	-1,641 79	-410 16
3,102	DECKERS OUTDOOR CORP	6/22/2011	257,755.74	-144,649 67	113,106 07
1,348	DECKERS OUTDOOR CORP	6/23/2011	111,951 95	-62,858 72	49,093 23
2,640	DEMANDTEC INC	5/18/2011	26,712 58	-34,305 74	-7,593 16
320	DEMANDTEC INC	12/8/2011	4,175 15	-3,644 29	530 86
1,000	DEMANDTEC INC	12/8/2011	13,069 35	-12,994 60	74 75
1,360	DEMANDTEC INC	12/8/2011	17,734 05	-10,243 79	7,490 26
540	DEMANDTEC INC	12/8/2011	7,057 45	-7,126 70	-69 25
1,110	DEMANDTEC INC	12/8/2011	14,482 56	-8,360 74	6,121 82
1,410	DEMANDTEC INC	12/8/2011	18,427 78	-18,418 97	8 81
1,990	DEMANDTEC INC	12/8/2011	26,008.00	-22,662 91	3,345 09
856	DICE HOLDINGS INC	4/15/2011	13,681.09	-12,198 00	1,483 09
571	DICE HOLDINGS INC	4/19/2011	9,723 60	-8,136 75	1,586 85
177	DICE HOLDINGS INC	4/20/2011	3,050 25	-2,522 25	528.00
282	DICE HOLDINGS INC	4/20/2011	4,859 72	-4,202 93	656.79
340	DICE HOLDINGS INC	4/21/2011	5,967 02	-5,067 36	899 66
266	DICE HOLDINGS INC	4/21/2011	4,668 31	-3,950 34	717 97
211	DICE HOLDINGS INC	4/25/2011	3,728 93	-3,133 54	595 39
197	DICE HOLDINGS INC	4/25/2011	3,481 51	-2,875 43	606 08
129	DICE HOLDINGS INC	4/26/2011	2,287 83	-1,882 90	404 93
207	DICE HOLDINGS INC	4/27/2011	3,638 15	-3,021 39	616 76
48	DICE HOLDINGS INC	4/28/2011	872.56	-700 61	171 95
246	DICE HOLDINGS INC	4/28/2011	4,484.24	-3,417 93	1,066 31
427	DICE HOLDINGS INC	4/28/2011	7,762 19	-5,969 08	1,793 11
21	DICE HOLDINGS INC	4/28/2011	381 75	-291 77	89 98
269	DICK'S SPORTING GOODS INC	1/6/2011	9,586 43	-6,034 80	3,551 63
173	DICK'S SPORTING GOODS INC	1/7/2011	6,101 31	-3,881 12	2,220 19
282	DICK'S SPORTING GOODS INC	2/4/2011	10,555 22	-6,326 44	4,228 78
121	DICK'S SPORTING GOODS INC	4/15/2011	4,916 97	-2,714 54	2,202 43
132	DICK'S SPORTING GOODS INC	4/15/2011	5,363 96	-2,770 20	2,593 76
117	DICK'S SPORTING GOODS INC	4/15/2011	4,754 43	-2,548 20	2,206 23
66	DICK'S SPORTING GOODS INC	4/15/2011	2,681 98	-1,388 57	1,293.41
290	DICK'S SPORTING GOODS INC	6/3/2011	10,841 90	-6,101 31	4,740.59

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
	305 DICK'S SPORTING GOODS INC	6/3/2011	11,402 70	-8,361.30	3,041 40
	260 DICK'S SPORTING GOODS INC	10/6/2011	8,704 24	-6,552 94	2,151 30
	722 DICK'S SPORTING GOODS INC	10/6/2011	24,171 01	-20,170 37	4,000 64
	11 DICK'S SPORTING GOODS INC	6/3/2011	411 24	-277 24	134 00
	251 DICK'S SPORTING GOODS INC	10/6/2011	8,402 94	-9,039 71	-636 77
	64 DICK'S SPORTING GOODS INC	10/6/2011	2,142.59	-2,318 69	-176 10
	17 DICK'S SPORTING GOODS INC	10/6/2011	569 12	-621 04	-51 92
	345 DIGITALGLOBE INC	2/4/2011	10,327 13	-11,257.94	-930 81
	3 DIGITALGLOBE INC	2/4/2011	89 80	-98.23	-8 43
	48 DIGITALGLOBE INC	3/8/2011	1,450 31	-1,571.66	-121.35
	91 DIGITALGLOBE INC	3/9/2011	2,746 27	-2,979.60	-233.33
	173 DIGITALGLOBE INC	3/11/2011	5,138 64	-5,664 52	-525 88
	172 DIGITALGLOBE INC	3/14/2011	5,090 86	-5,631 78	-540 92
	26 DIGITALGLOBE INC	3/15/2011	766 55	-851 32	-84 77
	78 DIGITALGLOBE INC	3/17/2011	2,318 02	-2,553 95	-235 93
	133 DIGITALGLOBE INC	3/18/2011	3,944 89	-4,354 80	-409 91
	59 DIGITALGLOBE INC	3/21/2011	1,767 07	-1,931 83	-164 76
	298 DIGITALGLOBE INC	4/15/2011	8,472 98	-9,822 77	-1,349 79
	134 DIGITALGLOBE INC	5/2/2011	3,851 96	-4,416 95	-564 99
	297 DIGITALGLOBE INC	5/3/2011	8,386 40	-9,789 80	-1,403 40
	27 DIGITALGLOBE INC	5/3/2011	764 08	-889 98	-125 90
	221 DIGITALGLOBE INC	5/3/2011	6,254.18	-7,226 33	-972 15
	134 DIGITALGLOBE INC	5/9/2011	3,334.46	-4,381 57	-1,047 11
	114 DIGITALGLOBE INC	5/9/2011	2,836 78	-3,709 41	-872 63
	149 DIGITALGLOBE INC	5/10/2011	3,712 48	-4,848 27	-1,135 79
	43 DIGITALGLOBE INC	5/11/2011	1,047 55	-1,399.16	-351 61
	106 DIGITALGLOBE INC	5/12/2011	2,609 02	-3,449.10	-840 08
	75 DIGITALGLOBE INC	5/17/2011	1,811 96	-2,440.41	-628 45
	23 DIGITALGLOBE INC	5/18/2011	568 49	-748.39	-179 90
	100 DIGITALGLOBE INC	5/18/2011	2,471 70	-3,249 89	-778 19
	16 DISH NETWORK CORP	3/25/2011	392 45	-498 51	-106 06
	44 DISH NETWORK CORP	3/25/2011	1,076 47	-1,370 92	-294 45
	68 DISH NETWORK CORP	3/25/2011	1,663.22	-2,088 57	-425.35
	25 DISH NETWORK CORP	3/25/2011	611.63	-767 86	-156.23
	95 DISH NETWORK CORP	3/28/2011	2,303.34	-2,917 85	-614.51
	29 DISH NETWORK CORP	3/28/2011	700 93	-890 71	-189 78
	119 DISH NETWORK CORP	3/30/2011	2,902.40	-3,678 95	-776.55
	43 DISH NETWORK CORP	3/30/2011	1,049 63	-1,329 37	-279 74
	63 DISH NETWORK CORP	3/30/2011	1,536 30	-1,934 99	-398 69
	89 DISH NETWORK CORP	3/30/2011	2,170 32	-2,751.49	-581 17
	119 DISH NETWORK CORP	3/31/2011	2,902 02	-3,678 96	-776 94
	77 DISH NETWORK CORP	3/31/2011	1,877 77	-2,327.66	-449 89
	262 DISH NETWORK CORP	4/1/2011	6,396 52	-7,920 07	-1,523 55
	112 DISH NETWORK CORP	4/4/2011	2,732 16	-3,385.68	-653 52
	372 DISH NETWORK CORP	4/5/2011	9,029 90	-11,245 30	-2,215 40
	117 DISH NETWORK CORP	4/6/2011	2,858 63	-3,536 83	-678 20
	200 DISH NETWORK CORP	4/6/2011	4,886 55	-2,597 04	2,289 51
	211 DISH NETWORK CORP	4/6/2011	5,155 30	-2,714 92	2,440 38
	90 DISH NETWORK CORP	4/20/2011	2,189 18	-1,158 02	1,031 16
	49 DISH NETWORK CORP	4/21/2011	1,189 25	-630 48	558 77
	171 DISH NETWORK CORP	4/21/2011	4,150 24	-2,235 53	1,914 71
	139 DISH NETWORK CORP	5/2/2011	3,976 42	-1,817 19	2,159 23
	155 DISH NETWORK CORP	5/2/2011	4,434.13	-1,967 82	2,466 31
	155 DISH NETWORK CORP	8/4/2011	4,167 16	-1,967 82	2,199 34
	400 DISH NETWORK CORP	8/4/2011	10,753 95	-5,063 20	5,690.75
	25 DISH NETWORK CORP	8/4/2011	672 12	-318 07	354 05
	332 DISH NETWORK CORP	8/5/2011	8,387 49	-3,858 30	4,529.19
	271 DISH NETWORK CORP	8/5/2011	6,831 72	-3,149 40	3,682 32
	305 DISH NETWORK CORP	8/5/2011	7,727 21	-3,880 45	3,846 76
	240 DISH NETWORK CORP	8/5/2011	6,080 43	-2,953 10	3,127 33
	497 DISH NETWORK CORP	8/5/2011	12,555 96	-4,572 70	7,983 26
	260 DISH NETWORK CORP	8/5/2011	6,587 13	-2,934 10	3,653 03
	477 DISH NETWORK CORP	8/5/2011	12,084 84	-5,543 41	6,541 43
	616 DISH NETWORK CORP	9/30/2011	15,693 03	-5,667.57	10,025 46

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Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
397	DISH NETWORK CORP	9/30/2011	10,192.50	-3,652.64	6,539.86
160	DISH NETWORK CORP	9/30/2011	4,076.11	-2,185.90	1,890.21
476	DISH NETWORK CORP	9/30/2011	12,126.44	-6,458.27	5,668.17
337	DISH NETWORK CORP	10/3/2011	8,451.22	-4,572.35	3,878.87
107	DISH NETWORK CORP	10/3/2011	2,678.81	-1,451.76	1,227.05
30	DISH NETWORK CORP	10/3/2011	752.34	-406.27	346.07
22	DISH NETWORK CORP	10/3/2011	551.71	-371.20	180.51
2	DISH NETWORK CORP	10/4/2011	49.59	-33.75	15.84
191	DISH NETWORK CORP	10/4/2011	4,600.55	-3,222.68	1,377.87
98	DISH NETWORK CORP	10/5/2011	2,448.06	-1,659.26	788.80
115	DISH NETWORK CORP	10/5/2011	2,863.94	-1,940.36	923.58
42	DISH NETWORK CORP	10/5/2011	1,045.96	-711.11	334.85
260	DISH NETWORK CORP	10/6/2011	6,523.24	-4,402.11	2,121.13
3	DISH NETWORK CORP	10/12/2011	83.96	-50.79	33.17
167	DISH NETWORK CORP	10/12/2011	4,634.11	-2,827.51	1,806.60
50	DISH NETWORK CORP	10/13/2011	1,367.81	-846.56	521.25
48	DISH NETWORK CORP	10/13/2011	1,312.83	-809.41	503.42
66	DISH NETWORK CORP	10/13/2011	1,798.70	-1,112.94	685.76
25	DISH NETWORK CORP	10/13/2011	683.76	-448.25	235.51
30	DISH NETWORK CORP	10/13/2011	820.68	-506.10	314.58
26	DISH NETWORK CORP	10/13/2011	711.26	-438.43	272.83
89	DISH NETWORK CORP	10/14/2011	2,458.58	-1,595.75	862.83
44	DISH NETWORK CORP	10/14/2011	1,218.01	-788.91	429.10
112	DISH NETWORK CORP	10/17/2011	3,019.51	-2,008.14	1,011.37
419	DISH NETWORK CORP	10/17/2011	11,296.18	-7,487.87	3,808.31
44	DISH NETWORK CORP	10/24/2011	1,161.04	-786.32	374.72
178	DISH NETWORK CORP	10/24/2011	4,698.16	-3,181.00	1,517.16
4	DISH NETWORK CORP	10/25/2011	104.41	-71.48	32.93
120	DISH NETWORK CORP	10/25/2011	3,129.16	-2,144.49	984.67
45	DISH NETWORK CORP	10/26/2011	1,164.81	-804.19	360.62
66	DISH NETWORK CORP	10/26/2011	1,713.47	-1,158.51	554.96
7	DISH NETWORK CORP	10/26/2011	181.19	-122.87	58.32
47	DISH NETWORK CORP	10/27/2011	1,213.04	-825.00	388.04
26	DISH NETWORK CORP	10/27/2011	670.41	-456.38	214.03
92	DISH NETWORK CORP	11/7/2011	2,256.43	-1,614.88	641.55
142	DISH NETWORK CORP	11/7/2011	3,486.48	-2,492.54	993.94
295	DISH NETWORK CORP	11/7/2011	7,235.29	-5,245.51	1,989.78
82	DISH NETWORK CORP	11/9/2011	2,014.91	-1,458.07	556.84
353	DISH NETWORK CORP	11/10/2011	8,794.65	-6,276.84	2,517.81
65	DOUGLAS EMMETT INC	2/2/2011	1,179.75	-570.54	609.21
101	DOUGLAS EMMETT INC	2/2/2011	1,833.62	-886.54	947.08
70	DOUGLAS EMMETT INC	2/2/2011	1,270.50	-631.90	638.60
290	DOUGLAS EMMETT INC	2/2/2011	5,263.48	-2,896.38	2,367.10
100	DOUGLAS EMMETT INC	2/2/2011	1,814.99	-996.92	818.07
250	DOUGLAS EMMETT INC	2/2/2011	4,537.49	-2,495.10	2,042.39
150	DOUGLAS EMMETT INC	2/2/2011	2,722.49	-1,460.97	1,261.52
95	DOUGLAS EMMETT INC	2/2/2011	1,724.25	-904.16	820.09
45	DOUGLAS EMMETT INC	2/17/2011	841.66	-428.29	413.37
190	DOUGLAS EMMETT INC	2/17/2011	3,554.20	-2,211.98	1,342.22
1	DOUGLAS EMMETT INC	2/17/2011	18.71	-11.69	7.02
340	DOUGLAS EMMETT INC	2/17/2011	6,359.24	-3,194.30	3,164.94
250	DOUGLAS EMMETT INC	2/17/2011	4,675.91	-2,882.53	1,793.38
160	DOUGLAS EMMETT INC	2/17/2011	2,992.58	-1,862.72	1,129.86
79	DOUGLAS EMMETT INC	2/18/2011	1,474.21	-923.56	550.65
50	DOUGLAS EMMETT INC	2/18/2011	933.05	-606.11	326.94
40	DOUGLAS EMMETT INC	2/18/2011	746.44	-495.71	250.73
30	DOUGLAS EMMETT INC	2/18/2011	559.83	-368.25	191.58
88	DOUGLAS EMMETT INC	2/18/2011	1,642.15	-1,322.20	319.95
32	DOUGLAS EMMETT INC	2/22/2011	594.02	-480.80	113.22
76	DOUGLAS EMMETT INC	2/22/2011	1,407.11	-1,141.90	265.21
70	DOUGLAS EMMETT INC	2/22/2011	1,297.26	-1,051.75	245.51
64	DOUGLAS EMMETT INC	2/23/2011	1,175.01	-961.60	213.41
79	DOUGLAS EMMETT INC	2/24/2011	1,420.33	-1,186.97	233.36
305	DPL INC	4/20/2011	9,138.54	-8,494.25	644.29

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
493 DPL INC		4/20/2011	14,773 00	-13,730 05	1,042 95
738 DPL INC		4/20/2011	22,110 05	-20,553 30	1,556 75
70 DPL INC		4/20/2011	2,097 37	-1,934 80	162 57
10 DPL INC		4/20/2011	299 63	-275 30	24 33
10 DPL INC		4/20/2011	299 62	-276 43	23 19
20 DPL INC		4/20/2011	599 25	-568 58	30 67
158 DRIL-QUIP INC		6/3/2011	11,032 47	-8,531 56	2,500 91
318 DRIL-QUIP INC		10/6/2011	16,877 05	-17,020 98	-143 93
137 DRIL-QUIP INC		10/6/2011	7,270 93	-8,223 77	-952.84
130 DRIL-QUIP INC		2/4/2011	10,103 21	-7,019 63	3,083.58
202 DRIL-QUIP INC		4/15/2011	14,894 12	-10,907 43	3,986 69
122 DRIL-QUIP INC		6/3/2011	8,518 74	-6,530 06	1,988 68
6 DRIL-QUIP INC		10/6/2011	318 43	-393 63	-75 20
1,132 DRYSHIPS INC		3/23/2011	5,221 29	-5,317 00	-95 71
743 DRYSHIPS INC		3/23/2011	3,427 05	-3,417.28	9 77
3,905 DRYSHIPS INC		3/23/2011	18,011.59	-18,236 35	-224 76
59 DSW INC		10/6/2011	2,882 41	-2,531 59	350 82
25 DSW INC		10/6/2011	1,221 36	-1,081 25	140 11
98 DSW INC		10/6/2011	4,787 72	-4,613 55	174 17
72 DSW INC		10/6/2011	3,517 51	-3,201 78	315 73
53 DSW INC		10/6/2011	2,589 28	-2,509 53	79 75
85 DSW INC		10/6/2011	4,152.62	-4,097 58	55 04
30 DSW INC		10/6/2011	1,465.63	-1,402 39	63 24
48 DSW INC		10/6/2011	2,345.01	-2,211 67	133.34
178 EATON CORP		2/18/2011	19,646.33	-8,062.08	11,584 25
83 EATON CORP		2/18/2011	9,158 57	-3,788 38	5,370.19
42 EATON CORP		2/18/2011	4,634.45	-1,902 29	2,732 16
89 EATON CORP		2/18/2011	9,823 17	-3,929.49	5,893 68
62 EATON CORP		3/22/2011	3,256.96	-1,368.70	1,888 26
300 EATON CORP		3/22/2011	15,759 51	-7,526.70	8,232 81
80 EATON CORP		3/22/2011	4,202.53	-2,001.44	2,201 09
124 EATON CORP		3/22/2011	6,513 93	-4,018.89	2,495 04
176 EATON CORP		3/23/2011	9,139 43	-5,704 23	3,435 20
110 EATON CORP		3/23/2011	5,712.15	-3,628 72	2,083 43
150 ECOLAB INC		8/5/2011	7,155 93	-7,924 70	-768 77
1,050 ECOLAB INC		8/5/2011	50,091.49	-54,372 68	-4,281 19
1,200 ECOLAB INC		8/12/2011	55,940 40	-62,140 20	-6,199 80
2,630 E-COMMERCE CHINA DANGDANG INC		9/7/2011	19,022 95	-31,734 37	-12,711 42
439 EDISON INTERNATIONAL		2/18/2011	16,099 75	-20,496 91	-4,397 16
376 EDISON INTERNATIONAL		2/22/2011	13,720 31	-17,555 44	-3,835 13
103 EDISON INTERNATIONAL		2/23/2011	3,725 23	-4,809 07	-1,083 84
412 EDISON INTERNATIONAL		2/24/2011	14,806 04	-19,236 28	-4,430 24
711 ELECTRONIC ARTS INC		10/21/2011	16,695 37	-13,500 25	3,195 12
54 ELECTRONIC ARTS INC		10/24/2011	1,307.73	-1,025 34	282 39
220 ELECTRONIC ARTS INC		10/24/2011	5,327 79	-4,136 97	1,190 82
545 ELECTRONIC ARTS INC		12/2/2011	12,560 58	-10,248 39	2,312 19
1,960 EMC CORP/MASSACHUSETTS		2/24/2011	52,037 19	-28,322.00	23,715 19
341 EMCOR GROUP INC		2/4/2011	10,860 64	-9,056 55	1,804 09
144 EMCOR GROUP INC		4/15/2011	4,278 16	-3,824 47	453 69
383 EMCOR GROUP INC		4/15/2011	11,378 70	-10,103 04	1,275 66
498 EMCOR GROUP INC		6/3/2011	14,590 32	-13,136 59	1,453 73
235 EMCOR GROUP INC		6/3/2011	6,884 99	-6,254 95	630 04
306 EMCOR GROUP INC		10/6/2011	6,451 64	-8,144 74	-1,693 10
104 EMCOR GROUP INC		10/6/2011	2,192.71	-2,811 81	-619 10
779 EMCOR GROUP INC		10/6/2011	16,424 28	-21,014 69	-4,590 41
15 EMCOR GROUP INC		10/6/2011	316 26	-427 32	-111 06
60 EMERGENCY MEDICAL SERVICES COR		1/13/2011	3,978 30	-3,164 93	813 37
34 EMERGENCY MEDICAL SERVICES COR		1/13/2011	2,254 37	-1,791 13	463 24
56 EMERGENCY MEDICAL SERVICES COR		1/13/2011	3,713 09	-2,971 44	741 65
23 EMERGENCY MEDICAL SERVICES COR		1/18/2011	1,523 14	-1,220 41	302 73
29 EMERGENCY MEDICAL SERVICES COR		1/20/2011	1,922 70	-1,538 78	383 92
68 EMERGENCY MEDICAL SERVICES COR		2/4/2011	4,697 07	-3,608.18	1,088 89
86 EMERGENCY MEDICAL SERVICES COR		2/4/2011	5,940 42	-4,559.72	1,380 70
168 EMERGENCY MEDICAL SERVICES COR		2/14/2011	10,564 66	-8,907 36	1,657 30

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
98	EMERGENCY MEDICAL SERVICES COR	2/14/2011	6,162 72	-5,159 94	1,002 78
234	EMERGENCY MEDICAL SERVICES COR	2/14/2011	14,715 06	-12,216 13	2,498 93
17	EMERGENCY MEDICAL SERVICES COR	2/14/2011	1,069 04	-885.00	184 04
72	EMERGENCY MEDICAL SERVICES COR	2/24/2011	4,538 99	-3,748 22	790 77
31	EMERGENCY MEDICAL SERVICES COR	2/24/2011	1,954 29	-1,613 24	341 05
126	EMERGENCY MEDICAL SERVICES COR	2/24/2011	7,943 24	-6,582 39	1,360 85
286	EMERGENCY MEDICAL SERVICES COR	2/24/2011	18,029 89	-15,006 96	3,022 93
159	EMERGENCY MEDICAL SERVICES COR	2/24/2011	10,023 61	-8,732 07	1,291 54
97	EMERGENCY MEDICAL SERVICES COR	2/24/2011	6,115 04	-5,353 44	761 60
386	EMERITUS CORP	2/4/2011	7,764 74	-7,044.50	720 24
596	EMERITUS CORP	4/15/2011	14,309 14	-10,877 00	3,432 14
191	EMERITUS CORP	6/3/2011	4,086 98	-3,485.75	601 23
639	EMERITUS CORP	6/3/2011	13,673 18	-11,821.75	1,851 43
368	EMERITUS CORP	8/29/2011	6,194 13	-6,808.15	-614 02
368	EMERITUS CORP	8/30/2011	6,360 79	-6,808 15	-447 36
258	EMERITUS CORP	8/31/2011	4,571 28	-4,773.10	-201 82
74	EMERITUS CORP	9/1/2011	1,286.63	-1,369 03	-82 40
183	EMERITUS CORP	9/6/2011	2,771 23	-3,385 57	-614 34
93	EMERITUS CORP	9/7/2011	1,499 34	-1,720 54	-221.20
18	EMERITUS CORP	9/7/2011	290 19	-359 68	-69.49
1,680	EMPLOYERS HOLDINGS INC	5/19/2011	27,163 56	-25,737 10	1,426.46
2,950	EMPLOYERS HOLDINGS INC	5/20/2011	47,680 82	-45,193 11	2,487 71
5	ENERGIZER HOLDINGS INC	7/22/2011	398 89	-337 11	61 78
125	ENERGIZER HOLDINGS INC	7/25/2011	9,859.33	-8,427 85	1,431 48
1	ENERGIZER HOLDINGS INC	7/25/2011	78 87	-69 36	9 51
31	ENERGIZER HOLDINGS INC	7/25/2011	2,445.12	-2,166 51	278 61
126	ENERGIZER HOLDINGS INC	7/26/2011	9,901 18	-8,805 80	1,095 38
37	ENERGIZER HOLDINGS INC	7/26/2011	2,894 45	-2,585 83	308 62
119	ENERGIZER HOLDINGS INC	7/26/2011	9,351 11	-8,298 38	1,052 73
74	ENERGIZER HOLDINGS INC	8/12/2011	5,614 74	-5,160.34	454 40
7	ENERGIZER HOLDINGS INC	8/15/2011	535.45	-481 99	53 46
34	ENERGIZER HOLDINGS INC	8/15/2011	2,599 03	-2,370.97	228 06
90	ENERGIZER HOLDINGS INC	8/15/2011	6,879 80	-6,197 01	682.79
56	ENERGIZER HOLDINGS INC	8/15/2011	4,283.62	-3,841 18	442 44
9	ENERGIZER HOLDINGS INC	8/16/2011	679 01	-617 33	61 68
97	ENERGIZER HOLDINGS INC	8/16/2011	7,318 27	-6,670 77	647 50
8	ENERGIZER HOLDINGS INC	8/16/2011	603 57	-548 20	55 37
6	ENERGIZER HOLDINGS INC	8/16/2011	452 68	-414 23	38 45
794	ENTROPIC COMMUNICATIONS INC	2/4/2011	8,527 39	-8,165 41	361 98
1,028	ENTROPIC COMMUNICATIONS INC	3/7/2011	9,232 39	-10,881 28	-1,648 89
166	ENTROPIC COMMUNICATIONS INC	3/7/2011	1,530 48	-1,707 13	-176 65
4	ENTROPIC COMMUNICATIONS INC	3/7/2011	36 88	-42.34	-5 46
1,196	ENTROPIC COMMUNICATIONS INC	3/8/2011	10,738.43	-12,659.54	-1,921 11
28	ENTROPIC COMMUNICATIONS INC	3/8/2011	251 40	-312.73	-61 33
338	ENTROPIC COMMUNICATIONS INC	4/4/2011	2,709.87	-3,775 05	-1,065 18
925	ENTROPIC COMMUNICATIONS INC	4/6/2011	7,423 44	-10,331 14	-2,907 70
11	ENTROPIC COMMUNICATIONS INC	4/6/2011	88 28	-127 12	-38 84
838	ENTROPIC COMMUNICATIONS INC	4/7/2011	6,685 52	-9,684 26	-2,998 74
105	ENTROPIC COMMUNICATIONS INC	4/7/2011	837 68	-1,193 81	-356 13
168	ENTROPIC COMMUNICATIONS INC	4/8/2011	1,340 78	-1,910 09	-569 31
180	ENTROPIC COMMUNICATIONS INC	4/12/2011	1,329 47	-2,046 53	-717 06
59	ENTROPIC COMMUNICATIONS INC	4/13/2011	423 33	-670 81	-247 48
39	ENTROPIC COMMUNICATIONS INC	4/13/2011	285 47	-453 18	-167 71
221	ENTROPIC COMMUNICATIONS INC	4/13/2011	1,617 69	-2,543.62	-925 93
299	ENTROPIC COMMUNICATIONS INC	4/13/2011	2,145 34	-3,477 16	-1,331 82
101	ENTROPIC COMMUNICATIONS INC	4/13/2011	724 68	-1,173 62	-448 94
630	EOG RESOURCES INC	11/2/2011	60,163 46	-55,233 86	4,929 60
80	EOG RESOURCES INC	11/2/2011	7,639 80	-8,545 86	-906 06
290	EOG RESOURCES INC	11/16/2011	29,337 52	-30,978 76	-1,641 24
420	EOG RESOURCES INC	11/16/2011	42,488 82	-42,870 74	-381 92
124	EPOCRATES INC	2/2/2011	2,577 97	-1,984 00	593 97
280	EQUITY RESIDENTIAL	2/23/2011	14,942 55	-14,034 11	908 44
45	EQUITY RESIDENTIAL	2/23/2011	2,424 98	-2,255 48	169 50
94	EQUITY RESIDENTIAL	2/23/2011	4,994 20	-4,711 45	282 75

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
74	EQUITY RESIDENTIAL	2/23/2011	3,962.75	-3,709.01	253.74
221	EQUITY RESIDENTIAL	2/24/2011	11,605.95	-11,076.92	529.03
3	EQUITY RESIDENTIAL	2/24/2011	157.55	-149.60	7.95
126	EQUITY RESIDENTIAL	2/24/2011	6,615.11	-6,283.08	332.03
198	EQUITY RESIDENTIAL	2/24/2011	10,395.17	-9,827.89	567.28
262	EQUITY RESIDENTIAL	2/24/2011	13,759.08	-13,064.81	694.27
91	EQUITY RESIDENTIAL	2/24/2011	4,777.58	-4,555.92	221.66
258	EQUITY RESIDENTIAL	2/24/2011	13,545.23	-12,449.66	1,095.57
16	EQUITY RESIDENTIAL	2/24/2011	840.01	-785.54	54.47
367	EQUITY RESIDENTIAL	2/24/2011	19,267.83	-18,035.44	1,232.39
215	EQUITY RESIDENTIAL	2/24/2011	11,287.69	-10,589.29	698.40
558	EQUITY RESIDENTIAL	2/25/2011	29,561.38	-27,482.89	2,078.49
32	EQUITY RESIDENTIAL	2/25/2011	1,696.41	-1,600.73	95.68
56	EQUITY RESIDENTIAL	2/25/2011	2,970.62	-2,796.98	173.64
1	EQUITY RESIDENTIAL	2/25/2011	53.05	-50.39	2.66
25	EQUITY RESIDENTIAL	2/25/2011	1,325.32	-1,248.65	76.67
64	EQUITY RESIDENTIAL	2/25/2011	3,390.55	-3,180.16	210.39
232	EQUITY RESIDENTIAL	2/25/2011	12,290.75	-11,401.55	889.20
29	EQUITY RESIDENTIAL	2/25/2011	1,538.36	-1,466.69	71.67
28	EQUITY RESIDENTIAL	2/25/2011	1,485.31	-1,431.45	53.86
388	EQUITY RESIDENTIAL	2/25/2011	20,555.22	-19,216.90	1,338.32
138	EQUITY RESIDENTIAL	2/25/2011	7,310.88	-6,870.36	440.52
28	EQUITY RESIDENTIAL	2/25/2011	1,485.31	-1,443.06	42.25
22	EQUITY RESIDENTIAL	2/25/2011	1,167.03	-1,130.86	36.17
123	EQUITY RESIDENTIAL	2/25/2011	6,516.22	-6,150.51	365.71
258	EQUITY RESIDENTIAL	2/25/2011	13,668.16	-12,785.37	882.79
104	EQUITY RESIDENTIAL	2/25/2011	5,516.85	-5,435.40	81.45
59	EQUITY RESIDENTIAL	2/25/2011	3,125.67	-2,955.90	169.77
87	EQUITY RESIDENTIAL	2/25/2011	4,609.03	-4,346.86	262.17
113	EQUITY RESIDENTIAL	2/25/2011	5,986.45	-5,672.23	314.22
143	EQUITY RESIDENTIAL	2/25/2011	7,575.76	-7,158.35	417.41
154	EQUITY RESIDENTIAL	2/25/2011	8,158.52	-7,628.10	530.42
29	EVEREST RE GROUP INC COM	11/14/2011	2,578.09	-2,206.15	371.94
1	EVEREST RE GROUP INC COM	11/15/2011	89.01	-75.84	13.17
15	EVEREST RE GROUP INC COM	11/15/2011	1,331.64	-1,141.11	190.53
26	EVEREST RE GROUP INC COM	11/15/2011	2,308.18	-1,971.77	336.41
23	EVEREST RE GROUP INC COM	11/16/2011	2,027.28	-1,744.26	283.02
14	EVEREST RE GROUP INC COM	11/16/2011	1,233.99	-1,059.27	174.72
9	EVEREST RE GROUP INC COM	11/18/2011	792.28	-680.96	111.32
421	EXAMWORKS GROUP INC	2/4/2011	8,801.80	-6,736.00	2,065.80
446	EXAMWORKS GROUP INC	4/15/2011	10,034.80	-7,136.00	2,898.80
206	EXAMWORKS GROUP INC	4/15/2011	4,634.91	-3,500.83	1,134.08
907	EXAMWORKS GROUP INC	6/3/2011	22,294.63	-15,413.83	6,880.80
178	EXAMWORKS GROUP INC	8/3/2011	2,673.50	-3,032.80	-359.30
45	EXAMWORKS GROUP INC	8/3/2011	684.03	-764.74	-80.71
208	EXAMWORKS GROUP INC	8/3/2011	3,161.74	-3,543.95	-382.21
106	EXAMWORKS GROUP INC	8/10/2011	1,488.43	-1,806.05	-317.62
37	EXAMWORKS GROUP INC	8/15/2011	535.06	-630.41	-95.35
142	EXAMWORKS GROUP INC	8/18/2011	2,004.73	-2,419.42	-414.69
58	EXAMWORKS GROUP INC	10/6/2011	554.47	-988.22	-433.75
270	EXAMWORKS GROUP INC	10/6/2011	2,581.15	-4,587.76	-2,006.61
246	EXAMWORKS GROUP INC	10/6/2011	2,351.71	-4,190.95	-1,839.24
144	EXAMWORKS GROUP INC	10/6/2011	1,376.62	-2,387.97	-1,011.35
35	EXAMWORKS GROUP INC	10/6/2011	334.59	-607.25	-272.66
4,125	EXELIXIS INC	2/14/2011	42,399.64	-24,330.49	18,069.15
4,125	EXELIXIS INC	2/18/2011	42,638.06	-24,330.49	18,307.57
2,400	EXPEDIA INC	2/7/2011	60,588.75	-61,013.52	-424.77
790	EXPRESS SCRIPTS INC	8/5/2011	39,344.40	-42,095.86	-2,751.46
440	EXPRESS SCRIPTS INC	8/9/2011	20,711.15	-23,445.80	-2,734.65
320	EXPRESS SCRIPTS INC	8/9/2011	15,062.65	-17,628.29	-2,565.64
88	EXXON MOBILE CORP	7/28/2011	7,001.21	-5,302.00	1,699.21
55	EXXON MOBILE CORP	7/28/2011	4,375.76	-3,297.69	1,078.07
143	EXXON MOBILE CORP	7/28/2011	11,376.97	-12,279.41	-902.44
164	EZCHIP SEMICONDUCTOR LIMITED	10/6/2011	5,484.45	-5,744.53	-260.08

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
78	EZCHIP SEMICONDUCTOR LIMITED	10/6/2011	2,608 46	-2,760 70	-152 24
79	EZCHIP SEMICONDUCTOR LIMITED	10/6/2011	2,641 90	-2,786 29	-144 39
99	EZCHIP SEMICONDUCTOR LIMITED	10/6/2011	3,310 73	-3,346 11	-35 38
530	F5 NETWORKS INC	8/12/2011	43,346 21	-60,256 39	-16,910 18
420	FERRO CORP	1/3/2011	6,384 56	-4,304 79	2,079 77
129	FERRO CORP	2/4/2011	1,972 98	-1,322 18	650 80
113	FERRO CORP	2/4/2011	1,728 26	-1,148 65	579 61
135	FERRO CORP	2/4/2011	2,064 74	-1,374 22	690 52
32	FERRO CORP	2/4/2011	489 42	-325 76	163 66
77	FERRO CORP	2/4/2011	1,177 67	-828 51	349 16
195	FERRO CORP	4/15/2011	2,999 43	-2,098 16	901 27
556	FERRO CORP	4/15/2011	8,552 22	-5,672 37	2,879 85
260	FERRO CORP	6/3/2011	3,251 62	-2,652 54	599 08
190	FERRO CORP	6/3/2011	2,376 19	-1,904 73	471 46
54	FERRO CORP	6/3/2011	675 34	-549 18	126 16
222	FERRO CORP	6/3/2011	2,776 39	-2,252 81	523 58
234	FERRO CORP	6/3/2011	2,926 46	-2,383 99	542 47
85	FERRO CORP	6/3/2011	1,063 03	-896 46	166 57
256	FERRO CORP	6/6/2011	3,217 11	-2,699 93	517 18
289	FERRO CORP	6/6/2011	3,617 65	-2,979 71	637 94
172	FERRO CORP	6/6/2011	2,153 07	-1,759 51	393 56
200	FERRO CORP	6/6/2011	2,513 37	-2,062 08	451 29
138	FERRO CORP	6/7/2011	1,721 00	-1,411 70	309 30
300	FERRO CORP	6/7/2011	3,741 32	-4,010 10	-268 78
34	FERRO CORP	6/8/2011	413 38	-454 48	-41 10
305	FERRO CORP	6/9/2011	3,747 61	-4,076 93	-329 32
17	FIFTH THIRD BANCORP	8/10/2011	163 36	-212 99	-49 63
40	FIFTH THIRD BANCORP	8/10/2011	382 99	-501 16	-118 17
1,605	FIFTH THIRD BANCORP	8/10/2011	15,423 43	-18,523 47	-3,100 04
950	FIFTH THIRD BANCORP	8/11/2011	9,132 55	-10,964 04	-1,831 49
424	FIFTH THIRD BANCORP	8/11/2011	4,107 72	-4,893 43	-785 71
368	FIFTH THIRD BANCORP	8/12/2011	3,519 85	-4,247 12	-727 27
135	FIFTH THIRD BANCORP	8/15/2011	1,341 36	-1,558 05	-216 69
8	FIFTH THIRD BANCORP	8/15/2011	79 71	-92 33	-12 62
386	FIFTH THIRD BANCORP	8/15/2011	3,835 30	-4,426 49	-591 19
401	FIFTH THIRD BANCORP	8/16/2011	4,035 66	-4,598 51	-562 85
523	FIFTH THIRD BANCORP	8/17/2011	5,359 54	-5,997 56	-638 02
110	FIFTH THIRD BANCORP	12/23/2011	1,419 02	-1,528 94	-109 92
225	FIFTH THIRD BANCORP	12/23/2011	2,897 45	-3,127 39	-229 94
83	FIFTH THIRD BANCORP	12/23/2011	1,070 71	-1,179 97	-109 26
281	FIFTH THIRD BANCORP	12/23/2011	3,624 94	-3,901 43	-276 49
805	FIFTH THIRD BANCORP	12/23/2011	10,384 62	-11,392 04	-1,007 42
14	FIFTH THIRD BANCORP	12/23/2011	180 60	-200 83	-20 23
111	FIFTH THIRD BANCORP	12/23/2011	1,431 92	-1,611 51	-179 59
58	FIFTH THIRD BANCORP	12/27/2011	736 29	-837 70	-101 41
729	FIFTH THIRD BANCORP	12/27/2011	9,319 64	-10,583 69	-1,264 05
65	FIFTH THIRD BANCORP	12/27/2011	830 97	-938 80	-107 83
125	FIFTH THIRD BANCORP	1/4/2011	1,845 46	-1,565 88	279 58
2,552	FIFTH THIRD BANCORP	1/4/2011	37,617 37	-31,974 01	5,643 36
50	FIFTH THIRD BANCORP	1/4/2011	739 21	-625 14	114 07
295	FIFTH THIRD BANCORP	1/4/2011	4,361 32	-3,695 46	665 86
370	FIFTH THIRD BANCORP	1/4/2011	5,462 55	-4,610 35	852 20
1,020	FIFTH THIRD BANCORP	1/4/2011	15,058 92	-12,779 58	2,279 34
491	FIFTH THIRD BANCORP	1/5/2011	7,261 42	-6,151 74	1,109 68
51	FIFTH THIRD BANCORP	8/17/2011	522 63	-708 87	-186 24
166	FIFTH THIRD BANCORP	8/18/2011	1,601 13	-2,307 32	-706 19
44	FIFTH THIRD BANCORP	8/19/2011	423 94	-611 58	-187 64
48	FIFTH THIRD BANCORP	8/22/2011	450 71	-667 18	-216 47
658	FINANCIAL ENGINES INC	4/15/2011	17,892 45	-16,137 65	1,754 80
447	FINANCIAL ENGINES INC	6/3/2011	10,600 85	-10,962 81	-361 96
468	FINANCIAL ENGINES INC	6/3/2011	11,098 87	-11,876 67	-777 80
771	FINANCIAL ENGINES INC	10/6/2011	14,127 45	-19,566 05	-5,438 60
434	FINANCIAL ENGINES INC	10/6/2011	7,952 42	-10,798 87	-2,846 45
64	FINANCIAL ENGINES INC	10/6/2011	1,172 71	-1,568 39	-395 68

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
53	FINANCIAL ENGINES INC	10/6/2011	971 15	-1,302 66	-331 51
161	FINANCIAL ENGINES INC	10/6/2011	2,950 09	-4,034 37	-1,084 28
197	FINANCIAL ENGINES INC	10/6/2011	3,609 73	-4,127 74	-518 01
1,830	FINISAR CORP	9/29/2011	34,854 42	-32,977 15	1,877 27
860	FINISAR CORP	10/4/2011	15,195 82	-15,497 46	-301 64
880	FINISAR CORP	10/4/2011	15,549 21	-16,054 28	-505 07
200	FINISAR CORP	4/15/2011	4,937 90	-8,299 80	-3,361 90
265	FINISAR CORP	5/16/2011	6,406 33	-10,997.24	-4,590 91
207	FINISAR CORP	5/16/2011	5,004 19	-9,338 81	-4,334 62
41	FINISAR CORP	5/16/2011	991 17	-1,680.99	-689 82
13	FINISAR CORP	5/16/2011	314 27	-548 76	-234 49
56	FINISAR CORP	5/17/2011	1,264 72	-2,363 90	-1,099 18
104	FINISAR CORP	5/17/2011	2,348 76	-4,367 44	-2,018 68
41	FINISAR CORP	5/17/2011	925 95	-1,767 92	-841 97
406	FINISAR CORP	5/17/2011	9,169 21	-11,440 15	-2,270 94
1	FIRST HORIZON NATIONAL CORP	1/10/2011	7 94	-8 07	-0 13
0	FIRST HORIZON NATIONAL CORP	1/10/2011	0 02	0 00	0.02
144	FIRST HORIZON NATIONAL CORP	1/7/2011	1,688 50	-1,796 06	-107 56
360	FIRST SOLAR INC	5/26/2011	42,772 61	-49,338 14	-6,565.53
300	FIRST SOLAR INC	5/27/2011	36,046 43	-41,115.12	-5,068 69
20	FIRST SOLAR INC	5/27/2011	2,403 10	-2,764 25	-361.15
300	FIRST SOLAR INC	5/31/2011	38,154 94	-41,463.75	-3,308 81
60	FIRSTENERGY CORP	2/14/2011	2,340 89	-3,514 50	-1,173 61
30	FIRSTENERGY CORP	2/14/2011	1,170 44	-1,755.53	-585.09
140	FIRSTENERGY CORP	2/14/2011	5,462 08	-8,196 48	-2,734 40
90	FIRSTENERGY CORP	2/14/2011	3,511 34	-5,403.61	-1,892 27
121	FIRSTENERGY CORP	2/14/2011	4,720 79	-7,858 99	-3,138 20
29	FIRSTENERGY CORP	2/15/2011	1,135 92	-1,883 56	-747 64
50	FIRSTENERGY CORP	2/15/2011	1,958 48	-3,287 91	-1,329 43
30	FIRSTENERGY CORP	2/15/2011	1,175 09	-1,964 55	-789 46
50	FIRSTENERGY CORP	2/15/2011	1,958 48	-3,287 03	-1,328 55
125	FIRSTENERGY CORP	2/15/2011	4,896 20	-8,506 40	-3,610 20
75	FIRSTENERGY CORP	2/16/2011	2,893.56	-5,103 84	-2,210 28
440	FIRSTENERGY CORP	2/16/2011	16,975 57	-29,960 35	-12,984 78
30	FIRSTENERGY CORP	2/16/2011	1,157 43	-2,035 35	-877 92
164	FIRSTENERGY CORP	2/16/2011	6,327 26	-12,106 61	-5,779 35
1,820	FIRSTENERGY CORP	12/12/2011	80,117 04	-70,907 57	9,209 47
113	FOOT LOCKER INC	3/3/2011	2,213 60	-2,085 69	127 91
41	FOOT LOCKER INC	3/3/2011	810 71	-755 28	55 43
178	FOOT LOCKER INC	3/3/2011	3,519 66	-3,331.45	188 21
169	FOOT LOCKER INC	3/3/2011	3,310 61	-3,113 24	197 37
254	FOREST OIL CORP	2/3/2011	9,933 05	-6,323.56	3,609 49
64	FOREST OIL CORP	2/3/2011	2,504 55	-1,593.34	911 21
117	FOREST OIL CORP	4/1/2011	4,451.53	-2,967 88	1,483 65
12	FOREST OIL CORP	4/1/2011	458.21	-298 75	159 46
10	FOREST OIL CORP	4/1/2011	381 84	-255 11	126 73
9	FOREST OIL CORP	4/1/2011	343.66	-228 30	115 36
4	FOREST OIL CORP	4/4/2011	149 90	-101 47	48 43
60	FOREST OIL CORP	4/4/2011	2,248 49	-1,511 05	737 44
103	FOREST OIL CORP	4/4/2011	3,859 92	-2,582 10	1,277.82
54	FOREST OIL CORP	4/5/2011	2,025 36	-1,353 72	671 64
102	FOREST OIL CORP	4/6/2011	3,790 91	-2,557 03	1,233 88
165	FOREST OIL CORP	4/7/2011	6,025 91	-4,136 36	1,889 55
122	FOREST OIL CORP	4/8/2011	4,525 13	-3,058 41	1,466 72
24	FOREST OIL CORP	4/13/2011	837 11	-601 65	235 46
382	FOREST OIL CORP	4/13/2011	13,323 97	-9,589 92	3,734 05
83	FOREST OIL CORP	4/14/2011	2,885.57	-2,083 67	801 90
245	FOREST OIL CORP	4/20/2011	8,487 03	-6,150 61	2,336 42
128	FOREST OIL CORP	4/20/2011	4,434 04	-3,552 68	881 36
572	FOREST OIL CORP	4/26/2011	19,872 61	-15,876 03	3,996 58
290	FOREST OIL CORP	4/26/2011	10,075 28	-7,832 49	2,242 79
77	FOREST OIL CORP	5/3/2011	2,535 29	-2,099 00	436.29
60	FOREST OIL CORP	5/3/2011	1,998 19	-1,620 52	377.67
61	FOREST OIL CORP	5/3/2011	2,002 38	-1,633 32	369 06

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
	63 FOREST OIL CORP	5/3/2011	2,098 09	-1,717 37	380 72
	170 FOREST OIL CORP	5/3/2011	5,597 39	-4,646.85	950 54
	135 FOREST OIL CORP	5/3/2011	4,444.99	-3,614 72	830 27
	154 FOREST OIL CORP	5/4/2011	4,774 26	-4,123 46	650 80
	64 FOREST OIL CORP	5/4/2011	1,972 45	-1,773 33	199 12
	40 FOREST OIL CORP	5/4/2011	1,232 78	-1,185 20	47 58
	26 FOREST OIL CORP	5/4/2011	806 04	-720.42	85 62
	780 FOREST OIL CORP	5/4/2011	24,039 21	-23,100 87	938.34
	60 FOREST OIL CORP	5/4/2011	1,849 17	-1,797 60	51.57
	300 FOREST OIL CORP	5/4/2011	9,245.85	-8,797 86	447.99
	48 FOREST OIL CORP	5/4/2011	1,479 34	-1,421 44	57.90
	202 FOREST OIL CORP	5/5/2011	6,069 52	-5,981 89	87.63
	56 FOREST OIL CORP	5/5/2011	1,682 64	-1,676 95	5 69
	92 FOREST OIL CORP	5/6/2011	2,780 17	-2,754 98	25 19
	7 FOREST OIL CORP	5/9/2011	216 89	-209 62	7 27
	275 FOREST OIL CORP	5/9/2011	8,519 19	-8,260 91	258 28
	238 FOREST OIL CORP	5/9/2011	7,374 29	-7,149 45	224 84
	304 FOREST OIL CORP	5/10/2011	9,433 85	-9,132 07	301 78
	405 FOREST OIL CORP	5/10/2011	12,568 12	-13,559 12	-991 00
	164 FOREST OIL CORP	5/10/2011	5,089 31	-5,491 77	-402 46
	1,210 FORTINET INC	8/9/2011	22,749.01	-26,634 40	-3,885 39
	2,080 FORTINET INC	8/9/2011	39,105.74	-45,598 18	-6,492 44
	2,560 FOSTER WHEELER AG COM	5/6/2011	88,854.10	-88,132 61	721.49
	113 FRANCISCAS HOLDINGS CORP	7/22/2011	2,718 82	-1,921 00	797 82
	40 FRED'S INC	8/8/2011	426.66	-555 88	-129 22
	990 FRED'S INC	8/8/2011	10,559 73	-13,874 95	-3,315 22
	590 FRED'S INC	8/8/2011	6,293 17	-8,445 32	-2,152 15
	640 FRED'S INC	8/8/2011	6,826 49	-9,256 77	-2,430 28
	800 FRED'S INC	8/8/2011	8,533 11	-11,432 00	-2,898 89
	2,080 FRED'S INC	8/8/2011	22,186 10	-29,597 57	-7,411 47
	148 FREEPORT-MCMORAN COPPER & GOLD IN 3/14/2011		7,212 02	-5,286 41	1,925.61
	86 FREEPORT-MCMORAN COPPER & GOLD IN 3/14/2011		4,190 77	-3,160 50	1,030 27
	350 FREEPORT-MCMORAN COPPER & GOLD IN 3/14/2011		17,055 45	-18,227 44	-1,171 99
	264 FRONTIER COMMUNICATIONS CORP	3/2/2011	2,204 75	-1,961 28	243 47
	60 FRONTIER OIL CORP	4/6/2011	1,815 56	-1,485 80	329 76
	287 FRONTIER OIL CORP	4/6/2011	8,761 39	-7,107 10	1,654 29
	34 FRONTIER OIL CORP	4/6/2011	1,037.94	-883 21	154 73
	169 FRONTIER OIL CORP	6/23/2011	5,295.12	-4,863 14	431 98
	19 FRONTIER OIL CORP	6/23/2011	586.28	-493.56	92 72
	24 FRONTIER OIL CORP	6/23/2011	736 66	-623 45	113 21
	67 FRONTIER OIL CORP	6/23/2011	2,067.43	-1,735 77	331 66
	173 FRONTIER OIL CORP	6/23/2011	5,420 45	-4,866 16	554 29
	248 FRONTIER OIL CORP	6/23/2011	7,652 56	-7,136 45	516 11
	143 FRONTIER OIL CORP	6/24/2011	4,420 58	-4,022 32	398 26
	18 FUSION-IO INC	6/9/2011	450 64	-342 00	108 64
	6,000 GASTAR EXPL LTD NEW	3/23/2011	27,450 86	-27,600 00	-149.14
	2,560 GATX CORP	4/11/2011	99,997 05	-74,187 26	25,809 79
	109 GENERAL CABLE CORP	6/3/2011	4,187 65	-4,515.02	-327 37
	314 GENERAL CABLE CORP	6/3/2011	12,063 52	-13,069 24	-1,005 72
	94 GENERAL CABLE CORP	8/23/2011	2,507 21	-3,912 45	-1,405 24
	89 GENERAL CABLE CORP	8/23/2011	2,373 85	-3,607.37	-1,233 52
	143 GENERAL CABLE CORP	8/24/2011	3,927 33	-5,796 12	-1,868 79
	15 GENERAL CABLE CORP	9/1/2011	444 53	-607.98	-163 45
	18 GENERAL CABLE CORP	9/2/2011	516 54	-729 58	-213 04
	20 GENERAL CABLE CORP	9/7/2011	560.28	-810 65	-250 37
	42 GENERAL CABLE CORP	9/8/2011	1,192 53	-1,702 36	-509 83
	19 GENERAL CABLE CORP	9/14/2011	531 36	-770 11	-238 75
	246 GENERAL CABLE CORP	10/6/2011	6,143 53	-9,970 95	-3,827.42
	9 GENERAL CABLE CORP	10/6/2011	224 76	-339 93	-115 17
	125 GENERAL CABLE CORP	10/6/2011	3,121 72	-5,450 80	-2,329 08
	115 GENERAL CABLE CORP	10/6/2011	2,871 98	-4,936 59	-2,064 61
	76 GENERAL CABLE CORP	10/6/2011	1,898 00	-3,179 76	-1,281 76
	93 GENERAL MARITIME CORP	3/1/2011	261 32	-395 53	-134 21
	838 GENERAL MARITIME CORP	2/28/2011	2,388 25	-5,309 99	-2,921 74

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
773	GENERAL MARITIME CORP	2/28/2011	2,203.01	-4,134.61	-1,931.60
4,189	GENERAL MARITIME CORP	2/28/2011	11,938.42	-17,815.89	-5,877.47
1,130	GENERAL MILLS INC	7/22/2011	42,709.22	-42,132.28	576.94
1,250	GENERAL MILLS INC	9/22/2011	48,965.43	-46,606.50	2,358.93
1,150	GENERAL MILLS INC	9/22/2011	45,048.20	-42,693.64	2,354.56
216	GENESEE & WYOMING INC	2/4/2011	11,163.10	-6,207.89	4,955.21
33	GENESEE & WYOMING INC	2/4/2011	1,705.47	-880.04	825.43
111	GENESEE & WYOMING INC	3/28/2011	6,468.91	-2,960.15	3,508.76
141	GENESEE & WYOMING INC	3/29/2011	8,231.43	-3,760.19	4,471.24
21	GENESEE & WYOMING INC	3/30/2011	1,233.64	-560.03	673.61
42	GENESEE & WYOMING INC	3/31/2011	2,446.52	-1,120.05	1,326.47
10	GENESEE & WYOMING INC	3/31/2011	582.51	-260.17	322.34
297	GENESEE & WYOMING INC	4/15/2011	17,334.60	-7,726.99	9,607.61
18	GENESEE & WYOMING INC	4/15/2011	1,050.58	-485.30	565.28
160	GENESEE & WYOMING INC	6/3/2011	9,044.62	-4,313.81	4,730.81
162	GENESEE & WYOMING INC	6/3/2011	9,157.69	-4,375.52	4,782.17
116	GENESEE & WYOMING INC	6/3/2011	6,557.35	-3,105.32	3,452.03
8	GENESEE & WYOMING INC	7/7/2011	484.55	-214.16	270.39
8	GENESEE & WYOMING INC	7/7/2011	484.55	-240.12	244.43
26	GENESEE & WYOMING INC	7/8/2011	1,549.25	-780.38	768.87
13	GENESEE & WYOMING INC	7/13/2011	772.95	-390.19	382.76
27	GENESEE & WYOMING INC	7/15/2011	1,578.80	-810.39	768.41
88	GENESEE & WYOMING INC	7/19/2011	5,162.24	-2,641.27	2,520.97
17	GENESEE & WYOMING INC	7/21/2011	1,007.30	-510.25	497.05
37	GENESEE & WYOMING INC	7/21/2011	2,192.37	-1,330.15	862.22
5	GENESEE & WYOMING INC	7/22/2011	297.29	-179.75	117.54
6	GENESEE & WYOMING INC	7/22/2011	356.75	-221.00	135.75
10	GENESEE & WYOMING INC	10/6/2011	498.82	-368.33	130.49
98	GENESEE & WYOMING INC	10/6/2011	4,888.39	-3,617.42	1,270.97
50	GENESEE & WYOMING INC	10/6/2011	2,494.08	-1,843.77	650.31
98	GENESEE & WYOMING INC	10/6/2011	4,888.39	-3,654.57	1,233.82
17	GENESEE & WYOMING INC	10/6/2011	847.99	-642.47	205.52
11	GENESEE & WYOMING INC	10/6/2011	548.70	-413.24	135.46
60	GENESEE & WYOMING INC	10/6/2011	2,992.89	-2,248.89	744.00
132	GENESEE & WYOMING INC	10/6/2011	6,584.36	-4,923.11	1,661.25
9	GENESEE & WYOMING INC	10/6/2011	448.93	-493.74	-44.81
38	GENESEE & WYOMING INC	10/6/2011	1,895.50	-1,784.75	110.75
88	GENESEE & WYOMING INC	10/6/2011	4,389.57	-4,204.85	184.72
184	GENESEE & WYOMING INC	10/6/2011	9,178.20	-9,285.82	-107.62
2,570	GENPACT LTD	2/25/2011	35,868.53	-37,770.52	-1,901.99
930	GENPACT LTD	3/7/2011	12,754.43	-13,667.93	-913.50
440	GENPACT LTD	3/7/2011	6,034.35	-6,501.66	-467.31
1,200	GENPACT LTD	3/7/2011	16,457.32	-18,368.40	-1,911.08
309	GENWORTH FINANCIAL INC	8/4/2011	2,203.24	-3,630.75	-1,427.51
209	GENWORTH FINANCIAL INC	8/4/2011	1,505.94	-2,455.75	-949.81
121	GENWORTH FINANCIAL INC	8/5/2011	846.82	-1,574.51	-727.69
267	GENWORTH FINANCIAL INC	8/5/2011	1,846.88	-3,514.20	-1,667.32
922	GENWORTH FINANCIAL INC	8/5/2011	6,269.48	-10,833.50	-4,564.02
193	GENWORTH FINANCIAL INC	8/5/2011	1,312.37	-2,540.23	-1,227.86
217	GENWORTH FINANCIAL INC	8/5/2011	1,501.02	-2,823.71	-1,322.69
302	GENWORTH FINANCIAL INC	8/29/2011	2,108.73	-3,929.78	-1,821.05
296	GENWORTH FINANCIAL INC	8/29/2011	2,066.83	-3,791.97	-1,725.14
134	GENWORTH FINANCIAL INC	8/31/2011	934.94	-1,716.63	-781.69
140	GENWORTH FINANCIAL INC	8/31/2011	976.80	-1,810.90	-834.10
220	GENWORTH FINANCIAL INC	8/31/2011	1,534.98	-2,839.85	-1,304.87
294	GENWORTH FINANCIAL INC	8/31/2011	2,051.28	-3,578.60	-1,527.32
116	GEOEYE INC	9/13/2011	3,807.79	-3,882.28	-74.49
60	GEOEYE INC	9/13/2011	1,969.55	-2,017.32	-47.77
158	GEOEYE INC	9/14/2011	5,196.80	-5,312.28	-115.48
205	GEOEYE INC	10/6/2011	6,102.45	-6,892.51	-790.06
251	GEOEYE INC	10/6/2011	7,471.77	-9,495.20	-2,023.43
169	GEOEYE INC	2/4/2011	6,852.93	-5,561.11	1,291.82
45	GEOEYE INC	2/4/2011	1,824.75	-1,471.33	353.42
66	GEOEYE INC	4/15/2011	2,529.82	-2,157.96	371.86

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
190	GEOEYE INC	4/15/2011	7,282 80	-6,412 50	870 30
82	GEOEYE INC	6/3/2011	2,746 48	-2,767 50	-21 02
220	GEOEYE INC	6/3/2011	7,368 60	-7,518 41	-149 81
186	GEOEYE INC	6/3/2011	6,229 82	-6,225 03	4.79
10	GEOEYE INC	10/6/2011	297 68	-346 80	-49.12
0	GILAT SATELLITE NETWORKS LTD	6/27/2011	14 76	0 00	14 76
553	GILEAD SCIENCES INC	6/14/2011	22,081 91	-25,619 66	-3,537 75
107	GILEAD SCIENCES INC	6/14/2011	4,264 64	-4,957 15	-692 51
530	GILEAD SCIENCES INC	6/14/2011	21,163.50	-25,298 81	-4,135 31
280	GILEAD SCIENCES INC	6/16/2011	11,052.53	-13,365 41	-2,312 88
390	GILEAD SCIENCES INC	6/16/2011	15,394 60	-18,572 66	-3,178 06
48	GILEAD SCIENCES INC	6/16/2011	1,894 72	-2,310 01	-415 29
962	GILEAD SCIENCES INC	11/21/2011	34,255 01	-46,296 44	-12,041 43
20	GILEAD SCIENCES INC	11/21/2011	712 16	-920 09	-207 93
380	GILEAD SCIENCES INC	11/21/2011	13,531 08	-17,497 63	-3,966 55
170	GILEAD SCIENCES INC	11/21/2011	6,053 38	-7,900.36	-1,846 98
100	GILEAD SCIENCES INC	11/21/2011	3,560 81	-4,659 00	-1,098 19
770	GILEAD SCIENCES INC	11/21/2011	27,418 25	-35,774 35	-8,356 10
10	GILEAD SCIENCES INC	11/21/2011	356 08	-464.61	-108 53
580	GILEAD SCIENCES INC	11/21/2011	20,652 71	-25,995 48	-5,342 77
1,740	GIVEN IMAGING ORD SHS	11/23/2011	28,863 77	-36,882 08	-8,018 31
280	GIVEN IMAGING ORD SHS	11/23/2011	4,644 75	-6,029 10	-1,384 35
1,810	GIVEN IMAGING ORD SHS	12/1/2011	31,359 82	-38,973 83	-7,614 01
390	GIVEN IMAGING ORD SHS	12/1/2011	6,757.09	-8,426 11	-1,669 02
140	GIVEN IMAGING ORD SHS	12/1/2011	2,425 62	-3,080 14	-654.52
510	GLOBAL X FDS GLB X LITHIUM	3/14/2011	10,470.09	-8,619 00	1,851 09
200	GOLDMAN SACHS GROUP INC	6/1/2011	27,225 49	-34,627 98	-7,402.49
100	GOOGLE INC	12/22/2011	63,044 82	-56,832 72	6,212.10
5	GOOGLE INC	12/22/2011	3,152 24	-2,651 51	500 73
206	GRACE (W R) & CO	3/14/2011	7,442 63	-5,306 62	2,136 01
118	GRACE (W R) & CO	3/14/2011	4,263 26	-3,136 06	1,127.20
21	GRAFTECH INTERNATIONAL LTD	11/8/2011	326 71	-428 05	-101 34
40	GRAFTECH INTERNATIONAL LTD	11/8/2011	620 94	-815 33	-194 39
13	GRAFTECH INTERNATIONAL LTD	11/9/2011	190 82	-264 98	-74 16
120	GRAFTECH INTERNATIONAL LTD	11/9/2011	1,761 40	-2,461 76	-700 36
41	GRAFTECH INTERNATIONAL LTD	11/9/2011	601 81	-832 21	-230 40
33	GRAFTECH INTERNATIONAL LTD	11/9/2011	484 38	-673.56	-189 18
128	GRAFTECH INTERNATIONAL LTD	11/9/2011	1,878.82	-2,625 25	-746 43
58	GRAFTECH INTERNATIONAL LTD	11/10/2011	851 00	-1,189.57	-338 57
126	GRAFTECH INTERNATIONAL LTD	11/11/2011	1,897.38	-2,566 17	-668 79
315	GRAFTECH INTERNATIONAL LTD	11/11/2011	4,737 75	-6,415 41	-1,677 66
60	GRAFTECH INTERNATIONAL LTD	11/10/2011	886 78	-1,221 98	-335 20
79	GRAFTECH INTERNATIONAL LTD	11/10/2011	1,165 46	-1,608 95	-443 49
9	GRAFTECH INTERNATIONAL LTD	11/10/2011	132 05	-182 30	-50 25
25	GRAFTECH INTERNATIONAL LTD	11/10/2011	366 82	-509 16	-142 34
225	GRAFTECH INTERNATIONAL LTD	11/14/2011	3,377 18	-4,582 44	-1,205 26
312	GRAFTECH INTERNATIONAL LTD	11/14/2011	4,683 11	-6,543 26	-1,860 15
1	GRAFTECH INTERNATIONAL LTD	11/14/2011	15 01	-20 51	-5 50
76	GRAFTECH INTERNATIONAL LTD	11/14/2011	1,140 74	-1,583 44	-442 70
246	GRAFTECH INTERNATIONAL LTD	11/14/2011	3,692 39	-5,159 11	-1,466 72
83	GRAFTECH INTERNATIONAL LTD	11/15/2011	1,260 45	-1,740 68	-480 23
221	GRAFTECH INTERNATIONAL LTD	11/15/2011	3,346 25	-4,634 81	-1,288 56
53	GRAFTECH INTERNATIONAL LTD	11/15/2011	802 49	-1,102 77	-300 28
209	GRAFTECH INTERNATIONAL LTD	11/15/2011	3,164.55	-4,359 05	-1,194 50
517	GRAFTECH INTERNATIONAL LTD	11/16/2011	7,756 24	-10,782.91	-3,026 67
99	GRAFTECH INTERNATIONAL LTD	11/16/2011	1,485.24	-2,021 36	-536 12
83	GRAFTECH INTERNATIONAL LTD	11/18/2011	1,196.29	-1,694 68	-498 39
85	GRAFTECH INTERNATIONAL LTD	11/18/2011	1,225 53	-1,735.51	-509 98
29	GRAFTECH INTERNATIONAL LTD	11/21/2011	405 61	-592.12	-186 51
142	GRAFTECH INTERNATIONAL LTD	11/21/2011	1,937 55	-2,899 33	-961.78
82	GRAFTECH INTERNATIONAL LTD	11/22/2011	1,092 34	-1,674 26	-581 92
1	GRAFTECH INTERNATIONAL LTD	11/22/2011	13 32	-20.39	-7 07
115	GRAFTECH INTERNATIONAL LTD	11/22/2011	1,531 94	-2,366 84	-834 90
49	GRAFTECH INTERNATIONAL LTD	11/23/2011	637 82	-1,008 48	-370.66

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
11	GRAFTECH INTERNATIONAL LTD	11/23/2011	141.12	-226 39	-85 27
56	GRAFTECH INTERNATIONAL LTD	11/23/2011	718 44	-1,156 48	-438 04
59	GRAFTECH INTERNATIONAL LTD	2/4/2011	1,318 20	-888 28	429 92
302	GRAFTECH INTERNATIONAL LTD	2/4/2011	6,747.39	-4,774 20	1,973 19
259	GRAFTECH INTERNATIONAL LTD	4/5/2011	5,426 79	-4,002 20	1,424 59
69	GRAFTECH INTERNATIONAL LTD	4/5/2011	1,441.35	-1,090 79	350 56
285	GRAFTECH INTERNATIONAL LTD	4/5/2011	5,953 39	-4,517 02	1,436 37
170	GRAFTECH INTERNATIONAL LTD	4/5/2011	3,551 14	-2,626 92	924 22
227	GRAFTECH INTERNATIONAL LTD	4/6/2011	4,737 42	-3,507 72	1,229 70
32	GRAFTECH INTERNATIONAL LTD	4/6/2011	667 83	-485 37	182 46
90	GRAFTECH INTERNATIONAL LTD	4/7/2011	1,869 52	-1,365 09	504 43
186	GRAFTECH INTERNATIONAL LTD	4/15/2011	3,757 12	-2,821.19	935 93
348	GRAFTECH INTERNATIONAL LTD	4/15/2011	7,124 54	-5,576 46	1,548 08
61	GRAFTECH INTERNATIONAL LTD	4/15/2011	1,232 18	-977 48	254.70
7	GRAFTECH INTERNATIONAL LTD	4/15/2011	143 31	-112 35	30 96
12	GRAFTECH INTERNATIONAL LTD	4/20/2011	244 58	-192 61	51 97
417	GRAFTECH INTERNATIONAL LTD	4/21/2011	8,518 26	-6,693 10	1,825 16
291	GRAFTECH INTERNATIONAL LTD	4/25/2011	5,979 61	-4,670 73	1,308 88
140	GRAFTECH INTERNATIONAL LTD	4/26/2011	2,964 24	-2,247 08	717 16
113	GREAT PLAINS ENERGY INC	10/10/2011	2,249.92	-2,337 89	-87 97
213	GREAT PLAINS ENERGY INC	10/10/2011	4,241 00	-4,406 59	-165 59
122	GREAT PLAINS ENERGY INC	10/10/2011	2,429 12	-2,511 95	-82 83
104	GREAT PLAINS ENERGY INC	10/11/2011	2,058 01	-2,141 34	-83 33
116	GREAT PLAINS ENERGY INC	10/11/2011	2,295.48	-2,401 94	-106 46
64	GREENHILL & CO INC	4/4/2011	4,064 92	-5,308 69	-1,243 77
27	GREENHILL & CO INC	4/4/2011	1,700 09	-2,215 27	-515 18
52	GREENHILL & CO INC	4/4/2011	3,274 24	-4,557 68	-1,283 44
63	GREENHILL & CO INC	4/4/2011	4,001 41	-5,168 98	-1,167 57
105	GREENHILL & CO INC	4/5/2011	6,468 32	-9,203 01	-2,734 69
146	GREENHILL & CO INC	2/4/2011	10,784 81	-11,677 94	-893 13
70	GREENHILL & CO INC	3/8/2011	4,709 42	-5,599 01	-889 59
133	GREENHILL & CO INC	3/8/2011	8,947 91	-11,032 13	-2,084 22
103	GREENHILL & CO INC	4/5/2011	6,345 12	-7,012 81	-667 69
114	GREENHILL & CO INC	4/14/2011	6,719 60	-7,761 75	-1,042 15
104	GREENHILL & CO INC	4/14/2011	6,133 07	-8,336 68	-2,203 61
40	GREENHILL & CO INC	4/14/2011	2,357.75	-2,915 98	-558 23
161	GREENHILL & CO INC	4/14/2011	9,489 96	-11,611 80	-2,121.84
14	GREENHILL & CO INC	4/14/2011	825.21	-1,122 25	-297.04
1,170	GSI COMMERCE INC	3/4/2011	23,058.96	-27,353 43	-4,294 47
260	GSI COMMERCE INC	3/15/2011	4,867 55	-6,078 54	-1,210.99
140	GSI COMMERCE INC	3/15/2011	2,620 99	-3,273 40	-652 41
970	GSI COMMERCE INC	3/15/2011	18,159 70	-22,732 92	-4,573 22
10	GSI COMMERCE INC	3/15/2011	187 21	-234 30	-47.09
1,090	GSI COMMERCE INC	3/15/2011	20,406 26	-25,770 87	-5,364.61
164	GT ADVANCED TECHNOLOGIES INC	10/6/2011	1,326 72	-1,744 96	-418 24
866	GT ADVANCED TECHNOLOGIES INC	10/6/2011	7,005 72	-9,798 27	-2,792 55
781	GT ADVANCED TECHNOLOGIES INC	10/6/2011	6,318 09	-9,657 46	-3,339 37
1,145	GT ADVANCED TECHNOLOGIES INC	10/6/2011	9,262 75	-14,207.39	-4,944 64
125	GT ADVANCED TECHNOLOGIES INC	10/6/2011	1,011 22	-1,572.50	-561 28
1,123	GT SOLAR INTERNATIONAL INC	6/3/2011	14,255 54	-12,166 58	2,088 96
182	GT SOLAR INTERNATIONAL INC	6/3/2011	2,310 34	-1,972 70	337 64
519	GT SOLAR INTERNATIONAL INC	6/3/2011	6,588 26	-5,522 16	1,066 10
150	GUESS? INC	1/7/2011	6,408 50	-5,382 99	1,025 51
1	GUESS? INC	1/7/2011	42 65	-47 20	-4 55
11	GUESS? INC	1/7/2011	467 52	-518 89	-51 37
146	GUESS? INC	1/7/2011	6,224 94	-6,887 07	-662 13
80	GUESS? INC	1/7/2011	3,400.12	-3,779 62	-379 50
50	GUESS? INC	1/7/2011	2,132 49	-2,361 25	-228 76
130	GUESS? INC	1/7/2011	5,554 04	-4,798 17	755.87
1	GUESS? INC	1/7/2011	42 72	-32 40	10.32
13	GUESS? INC	1/7/2011	554 45	-613 23	-58.78
60	GUESS? INC	1/7/2011	2,550.09	-2,191 00	359.09
100	GUESS? INC	1/7/2011	4,250 16	-3,662 26	587.90
60	GUESS? INC	1/7/2011	2,550.10	-2,218 73	331 37

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Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
180 GUESS? INC		1/7/2011	7,650 28	-6,461 91	1,188 37
255 GUESS? INC		1/12/2011	10,881 78	-8,260 93	2,620 85
44 GUESS? INC		1/12/2011	1,875 01	-1,425 41	449 60
30 GUESS? INC		1/12/2011	1,278 42	-962 70	315 72
10 GUESS? INC		1/12/2011	426 14	-322 39	103 75
26 GUESS? INC		1/12/2011	1,107 96	-847 31	260.65
12 GUESS? INC		1/13/2011	518 46	-386 70	131.76
68 GUESS? INC		1/13/2011	2,956 36	-2,145 13	811.23
264 GUESS? INC		1/13/2011	11,448 79	-8,603 50	2,845 29
162 GUESS? INC		1/13/2011	7,025 40	-5,110 47	1,914.93
30 GUESS? INC		1/13/2011	1,304.28	-927 95	376 33
51 GUESS? INC		1/13/2011	2,203 44	-1,726 97	476 47
10 GUESS? INC		1/13/2011	434 76	-312 53	122 23
18 GUESS? INC		1/13/2011	782 56	-580 05	202 51
51 GUESS? INC		1/14/2011	2,194 94	-1,726 97	467 97
22 GUESS? INC		1/14/2011	939 82	-744 97	194 85
23 GUESS? INC		1/25/2011	987 37	-778 83	208 54
12 GUESS? INC		1/26/2011	517 77	-406 34	111 43
121 GUESS? INC		1/26/2011	5,210 23	-4,097 31	1,112 92
40 GUESS? INC		1/26/2011	1,722 39	-1,324 58	397 81
100 GUESS? INC		1/26/2011	4,305 98	-3,241 21	1,064 77
40 GUESS? INC		1/27/2011	1,719 26	-1,296 48	422 78
490 GUESS? INC		7/14/2011	19,777 78	-18,799 05	978 73
10 GUESS? INC		7/14/2011	409 36	-403 37	5 99
306 GUESS? INC		7/14/2011	12,351 02	-12,250 71	100 31
61 GUESS? INC		7/14/2011	2,462 13	-2,438 48	23 65
130 GUESS? INC		7/14/2011	5,247.17	-5,188 64	58 53
39 GUESS? INC		7/14/2011	1,574 15	-1,573 16	0 99
63 GUESS? INC		7/15/2011	2,487.14	-2,541 25	-54 11
131 GUESS? INC		7/15/2011	5,166.36	-5,421 92	-255 56
82 GUESS? INC		7/15/2011	3,233.90	-3,428 03	-194 13
132 GUESS? INC		7/15/2011	5,211.15	-5,463 31	-252.16
133 GUESS? INC		7/15/2011	5,245 23	-5,698 12	-452.89
30 GUESS? INC		7/15/2011	1,183 13	-1,286 33	-103.20
24 GUESS? INC		7/15/2011	946 51	-1,025 41	-78.90
33 GUESS? INC		7/15/2011	1,301.45	-1,402 06	-100.61
151 GUESS? INC		7/15/2011	5,955.11	-6,401 28	-446.17
81 GUESS? INC		7/15/2011	3,194 46	-3,422 36	-227.90
87 GUESS? INC		7/15/2011	3,431.09	-3,361 85	69.24
2 GUESS? INC		7/15/2011	78 88	-78 02	0 86
149 GUESS? INC		7/18/2011	5,733.97	-5,812 46	-78 49
250 GUESS? INC		9/15/2011	8,253 14	-10,581 95	-2,328 81
10 GUESS? INC		9/15/2011	329.69	-423 28	-93 59
600 GUESS? INC		9/15/2011	19,807.54	-25,634 16	-5,826 62
550 GUESS? INC		9/15/2011	18,156.91	-23,660 40	-5,503 49
288 H&E EQUIPMENT SERVICES INC		4/15/2011	5,327 40	-4,403 81	923 59
75 H&E EQUIPMENT SERVICES INC		4/15/2011	1,387 35	-1,148 39	238 96
575 H&E EQUIPMENT SERVICES INC		4/20/2011	11,195 95	-8,804 35	2,391 60
176 H&E EQUIPMENT SERVICES INC		4/20/2011	3,426 93	-2,653 99	772 94
24 H&E EQUIPMENT SERVICES INC		4/20/2011	467 31	-366 91	100 40
87 H&E EQUIPMENT SERVICES INC		4/20/2011	1,694 00	-1,342 84	351 16
54 H&E EQUIPMENT SERVICES INC		4/20/2011	1,051 45	-848 07	203 38
407 H&E EQUIPMENT SERVICES INC		4/20/2011	7,924 78	-6,446 64	1,478 14
874 HALLIBURTON CO		1/24/2011	34,520 58	-26,300 59	8,219 99
87 HALLIBURTON CO		1/25/2011	3,472 54	-2,618 02	854 52
475 HALLIBURTON CO		1/25/2011	18,957 64	-14,293 80	4,663 84
90 HALLIBURTON CO		1/25/2011	3,574 65	-2,708 30	866 35
1,025 HALLIBURTON CO		1/26/2011	43,754 56	-30,844 50	12,910 06
3,120 HANESBRANDS INC		11/15/2011	76,958 62	-85,565 38	-8,606 76
1,180 HANESBRANDS INC		11/15/2011	29,106 15	-32,780 40	-3,674 25
166 HANSEN NATURAL CORP		4/7/2011	10,281 26	-7,155 79	3,125 47
88 HANSEN NATURAL CORP		4/8/2011	5,482 60	-3,793 44	1,689 16
63 HANSEN NATURAL CORP		4/11/2011	3,946 30	-2,712 36	1,233 94
81 HANSEN NATURAL CORP		4/11/2011	5,081 44	-3,491 68	1,589 76

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Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
26	HANSEN NATURAL CORP	4/11/2011	1,631.08	-1,119.39	511.69
77	HANSEN NATURAL CORP	4/12/2011	4,761.53	-3,315.11	1,446.42
57	HANSEN NATURAL CORP	4/12/2011	3,524.87	-2,454.04	1,070.83
37	HANSEN NATURAL CORP	4/13/2011	2,296.72	-1,592.98	703.74
23	HANSEN NATURAL CORP	4/13/2011	1,427.69	-960.60	467.09
20	HANSEN NATURAL CORP	5/6/2011	1,300.00	-835.30	464.70
119	HANSEN NATURAL CORP	5/6/2011	7,727.63	-4,970.03	2,757.60
283	HANSEN NATURAL CORP	5/9/2011	18,474.93	-11,819.49	6,655.44
154	HANSEN NATURAL CORP	5/9/2011	9,994.63	-6,431.81	3,562.82
61	HANSEN NATURAL CORP	5/10/2011	3,994.92	-2,547.67	1,447.25
100	HARTFORD FINANCIAL SERVICES GR	2/24/2011	2,870.41	-1,203.50	1,666.91
730	HARTFORD FINANCIAL SERVICES GR	2/24/2011	20,954.03	-8,804.38	12,149.65
140	HARTFORD FINANCIAL SERVICES GR	2/24/2011	4,018.58	-1,675.17	2,343.41
510	HARTFORD FINANCIAL SERVICES GR	2/24/2011	14,639.11	-6,157.84	8,481.27
115	HARTFORD FINANCIAL SERVICES GR	2/24/2011	3,300.98	-1,381.69	1,919.29
186	HARTFORD FINANCIAL SERVICES GR	6/27/2011	4,584.61	-2,234.74	2,349.87
679	HARTFORD FINANCIAL SERVICES GR	12/16/2011	10,626.82	-8,157.98	2,468.84
50	HARTFORD FINANCIAL SERVICES GR	12/16/2011	782.53	-587.25	195.28
320	HARTFORD FINANCIAL SERVICES GR	12/16/2011	5,008.22	-3,820.10	1,188.12
360	HARTFORD FINANCIAL SERVICES GR	12/16/2011	5,634.25	-4,340.27	1,293.98
580	HARTFORD FINANCIAL SERVICES GR	12/16/2011	9,077.41	-6,642.04	2,435.37
460	HARTFORD FINANCIAL SERVICES GR	12/16/2011	7,199.32	-5,139.30	2,060.02
290	HARTFORD FINANCIAL SERVICES GR	12/16/2011	4,538.70	-3,477.10	1,061.60
305	HARTFORD FINANCIAL SERVICES GR	12/16/2011	4,773.47	-3,622.39	1,151.08
1,085	HARTFORD FINANCIAL SERVICES GR	12/19/2011	16,399.02	-12,886.22	3,512.80
22	HARTFORD FINANCIAL SERVICES GR	12/19/2011	332.51	-260.26	72.25
104	HASBRO INC	7/15/2011	4,291.28	-5,014.31	-723.03
771	HASBRO INC	7/15/2011	31,809.30	-37,377.77	-5,568.47
8	HASBRO INC	7/15/2011	330.10	-383.98	-53.88
3	HASBRO INC	7/15/2011	123.79	-143.71	-19.92
26	HASBRO INC	7/15/2011	1,072.81	-1,260.47	-187.66
103	HASBRO INC	9/12/2011	3,667.25	-4,993.40	-1,326.15
556	HASBRO INC	9/12/2011	19,700.64	-26,954.66	-7,254.02
127	HASBRO INC	9/12/2011	4,499.97	-5,910.99	-1,411.02
42	HASBRO INC	9/12/2011	1,488.18	-1,955.93	-467.75
43	HASBRO INC	9/13/2011	1,540.36	-2,002.49	-462.13
32	HASBRO INC	9/13/2011	1,146.31	-1,466.65	-320.34
247	HASBRO INC	9/13/2011	8,848.12	-11,328.73	-2,480.61
40	HASBRO INC	9/13/2011	1,432.89	-1,851.03	-418.14
53	HASBRO INC	9/14/2011	1,944.09	-2,452.61	-508.52
83	HASBRO INC	9/14/2011	3,044.51	-3,809.84	-765.33
10	HASBRO INC	9/14/2011	366.81	-460.09	-93.28
6	HASBRO INC	9/14/2011	220.09	-276.00	-55.91
10	HASBRO INC	9/14/2011	366.81	-458.44	-91.63
47	HASBRO INC	9/14/2011	1,724.00	-2,128.94	-404.94
112	HASBRO INC	9/14/2011	4,108.26	-4,992.46	-884.20
60	HASBRO INC	9/14/2011	2,200.85	-2,609.28	-408.43
77	HASBRO INC	9/14/2011	2,824.43	-3,386.78	-562.35
15	HASBRO INC	9/14/2011	550.21	-659.40	-109.19
58	HASBRO INC	9/14/2011	2,127.49	-2,539.67	-412.18
63	HASBRO INC	9/14/2011	2,310.90	-2,736.88	-425.98
3	HASBRO INC	9/14/2011	110.04	-136.04	-26.00
20	HASBRO INC	9/14/2011	733.62	-907.06	-173.44
16	HASBRO INC	9/14/2011	586.89	-725.88	-138.99
104	HASBRO INC	9/14/2011	3,814.82	-4,694.01	-879.19
72	HASBRO INC	9/15/2011	2,606.76	-3,249.70	-642.94
135	HASBRO INC	9/15/2011	4,887.67	-5,980.69	-1,093.02
7	HASBRO INC	9/15/2011	253.43	-310.18	-56.75
119	HASBRO INC	9/15/2011	4,308.40	-5,357.74	-1,049.34
24	HASBRO INC	9/16/2011	865.83	-1,080.55	-214.72
241	HASBRO INC	9/16/2011	8,694.33	-10,671.14	-1,976.81
113	HASBRO INC	9/16/2011	4,076.60	-4,975.84	-899.24
189	HAYNES INTERNATIONAL INC	2/4/2011	9,363.03	-5,814.40	3,548.63
46	HAYNES INTERNATIONAL INC	4/15/2011	2,285.31	-1,415.14	870.17

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
247	HAYNES INTERNATIONAL INC	4/15/2011	12,271.09	-7,557.21	4,713.88
62	HAYNES INTERNATIONAL INC	5/4/2011	3,065.66	-1,896.95	1,168.71
38	HAYNES INTERNATIONAL INC	5/5/2011	1,882.07	-1,162.65	719.42
149	HAYNES INTERNATIONAL INC	6/3/2011	7,861.59	-4,558.81	3,302.78
209	HAYNES INTERNATIONAL INC	6/3/2011	11,027.34	-6,271.05	4,756.29
12	HAYNES INTERNATIONAL INC	6/3/2011	633.15	-355.50	277.65
599	HAYNES INTERNATIONAL INC	10/6/2011	28,695.80	-17,745.38	10,950.42
118	HAYNES INTERNATIONAL INC	10/6/2011	5,652.93	-5,821.09	-168.16
138	HAYNES INTERNATIONAL INC	10/6/2011	6,611.05	-6,333.34	277.71
1,264	HEALTH MANAGEMENT ASSOCIATES I	2/4/2011	11,908.04	-9,283.58	2,624.46
468	HEALTH MANAGEMENT ASSOCIATES I	4/15/2011	4,794.00	-3,437.27	1,356.73
1,667	HEALTH MANAGEMENT ASSOCIATES I	4/15/2011	17,076.08	-13,334.50	3,741.58
2,468	HEALTH MANAGEMENT ASSOCIATES I	6/3/2011	26,859.96	-19,741.78	7,118.18
815	HEALTH MANAGEMENT ASSOCIATES I	6/3/2011	8,869.88	-6,464.99	2,404.89
82	HEALTH MANAGEMENT ASSOCIATES I	8/22/2011	563.05	-650.46	-87.41
64	HEALTH MANAGEMENT ASSOCIATES I	8/23/2011	455.91	-507.68	-51.77
433	HEALTH MANAGEMENT ASSOCIATES I	8/23/2011	3,084.55	-3,357.35	-272.80
583	HEALTH MANAGEMENT ASSOCIATES I	8/24/2011	4,227.83	-4,520.41	-292.58
582	HEALTH MANAGEMENT ASSOCIATES I	8/25/2011	4,186.12	-4,512.65	-326.53
420	HEALTH MANAGEMENT ASSOCIATES I	8/26/2011	3,030.37	-3,256.55	-226.18
155	HEALTH MANAGEMENT ASSOCIATES I	8/29/2011	1,189.36	-1,201.83	-12.47
20	HEALTH MANAGEMENT ASSOCIATES I	9/20/2011	144.50	-155.07	-10.57
453	HEALTH MANAGEMENT ASSOCIATES I	9/20/2011	3,272.95	-3,389.89	-116.94
110	HEALTH MANAGEMENT ASSOCIATES I	9/27/2011	794.36	-823.15	-28.79
760	HEALTH MANAGEMENT ASSOCIATES I	10/6/2011	5,158.17	-5,687.23	-529.06
838	HEALTH MANAGEMENT ASSOCIATES I	10/6/2011	5,687.56	-8,133.88	-2,446.32
394	HEALTH MANAGEMENT ASSOCIATES I	10/6/2011	2,674.10	-4,352.24	-1,678.14
348	HEALTH MANAGEMENT ASSOCIATES I	10/6/2011	2,361.90	-3,892.31	-1,530.41
79	HEALTH MANAGEMENT ASSOCIATES I	10/6/2011	536.18	-889.52	-353.34
69	HEALTH MANAGEMENT ASSOCIATES I	10/6/2011	468.31	-713.83	-245.52
17	HEALTHCARE SERVICES GROUP INC	2/4/2011	266.96	-153.83	113.13
209	HEALTHCARE SERVICES GROUP INC	2/4/2011	3,373.46	-1,953.59	1,419.87
175	HEALTHCARE SERVICES GROUP INC	2/4/2011	2,831.45	-1,789.67	1,041.78
400	HEALTHCARE SERVICES GROUP INC	4/15/2011	6,971.98	-4,085.56	2,886.42
509	HEALTHCARE SERVICES GROUP INC	4/15/2011	8,874.22	-5,113.37	3,760.85
494	HEALTHCARE SERVICES GROUP INC	6/3/2011	7,987.93	-4,962.54	3,025.39
256	HEALTHCARE SERVICES GROUP INC	6/3/2011	4,135.59	-2,438.61	1,696.98
216	HEALTHCARE SERVICES GROUP INC	9/1/2011	3,358.54	-2,061.61	1,296.93
184	HEALTHCARE SERVICES GROUP INC	9/2/2011	2,800.54	-1,756.18	1,044.36
96	HEALTHCARE SERVICES GROUP INC	9/2/2011	1,454.85	-916.27	538.58
31	HEALTHCARE SERVICES GROUP INC	9/2/2011	471.83	-306.59	165.24
133	HEALTHCARE SERVICES GROUP INC	9/6/2011	2,005.44	-1,315.39	690.05
66	HEALTHCARE SERVICES GROUP INC	9/7/2011	1,007.91	-647.80	360.11
186	HEALTHCARE SERVICES GROUP INC	9/7/2011	2,854.48	-2,425.42	429.06
107	HEALTHCARE SERVICES GROUP INC	9/8/2011	1,647.49	-1,399.02	248.47
21	HEALTHCARE SERVICES GROUP INC	9/9/2011	318.91	-274.58	44.33
26	HEALTHCARE SERVICES GROUP INC	9/13/2011	389.27	-333.41	55.86
151	HEALTHCARE SERVICES GROUP INC	9/13/2011	2,297.47	-1,956.58	340.89
16	HEALTHCARE SERVICES GROUP INC	9/13/2011	244.25	-253.91	-9.66
396	HEALTHSOUTH CORP	2/4/2011	8,951.52	-7,086.62	1,864.90
385	HEALTHSOUTH CORP	4/15/2011	9,415.42	-6,889.77	2,525.65
6	HEALTHSOUTH CORP	4/15/2011	146.73	-108.86	37.87
222	HEALTHSOUTH CORP	4/15/2011	5,429.15	-4,054.74	1,374.41
5	HEALTHSOUTH CORP	6/3/2011	135.14	-91.32	43.82
27	HEALTHSOUTH CORP	6/3/2011	729.75	-485.37	244.38
314	HEALTHSOUTH CORP	6/3/2011	8,486.75	-5,514.69	2,972.06
190	HEALTHSOUTH CORP	6/3/2011	5,135.30	-3,413.92	1,721.38
195	HEALTHSOUTH CORP	6/3/2011	5,270.43	-3,678.11	1,592.32
129	HEALTHSOUTH CORP	6/3/2011	3,486.60	-2,500.03	986.57
365	HEALTHSOUTH CORP	9/20/2011	5,626.15	-7,073.74	-1,447.59
171	HEALTHSOUTH CORP	9/20/2011	2,635.81	-3,330.16	-694.35
57	HEALTHSOUTH CORP	9/21/2011	909.75	-1,110.05	-200.30
69	HEALTHSOUTH CORP	9/22/2011	1,053.37	-1,343.75	-290.38
187	HEALTHSOUTH CORP	10/6/2011	2,774.80	-3,641.75	-866.95

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
527	HEALTHSOUTH CORP	10/6/2011	7,819 90	-10,417 37	-2,597 47
215	HEALTHSOUTH CORP	10/6/2011	3,190 28	-5,476 27	-2,285 99
198	HEALTHSOUTH CORP	10/6/2011	2,938 02	-5,467 39	-2,529 37
105	HEALTHSOUTH CORP	10/6/2011	1,558 04	-2,896 96	-1,338 92
178	HEALTHSOUTH CORP	10/6/2011	2,641.26	-4,902 32	-2,261 06
12	HEALTHSOUTH CORP	10/6/2011	178 06	-330 19	-152 13
35	HEALTHSOUTH CORP	10/6/2011	519 35	-970 96	-451 61
28	HEALTHSOUTH CORP	10/6/2011	415.48	-697 62	-282 14
27	HEALTHSOUTH CORP	10/6/2011	400.64	-702 48	-301 84
18	HEALTHSOUTH CORP	10/6/2011	267.09	-468 22	-201 13
31	HEICO CORP	8/25/2011	1,640.43	-925 44	714 99
63	HEICO CORP	8/25/2011	3,374 22	-1,970 18	1,404 04
32	HEICO CORP	8/26/2011	1,726.68	-996 77	729 91
141	HEICO CORP	10/6/2011	7,430 13	-4,392 01	3,038 12
109	HEICO CORP	1/20/2011	5,668 55	-3,925 83	1,742 72
83	HEICO CORP	1/20/2011	4,316 42	-2,985 92	1,330 50
143	HEICO CORP	2/4/2011	7,920 61	-5,144 41	2,776 20
51	HEICO CORP	4/15/2011	3,040 76	-1,834 72	1,206 04
142	HEICO CORP	4/15/2011	8,466 41	-5,117 81	3,348 60
101	HEICO CORP	4/15/2011	6,021 89	-3,653 44	2,368 45
1	HEICO CORP	5/9/2011	34 32	-21 70	12 62
111	HEICO CORP	5/26/2011	5,985 31	-3,212 14	2,773 17
35	HEICO CORP	5/27/2011	1,862 77	-998 37	864 40
20	HEICO CORP	5/27/2011	1,052 87	-584 39	468 48
54	HEICO CORP	5/31/2011	2,929 80	-1,618 31	1,311 49
29	HEICO CORP	6/3/2011	1,535 02	-869 10	665 92
136	HEICO CORP	6/3/2011	7,211 94	-4,101 68	3,110 26
262	HEICO CORP	6/3/2011	13,854 86	-7,877 55	5,977 31
425	HEICO CORP	10/6/2011	22,395 80	-19,054 72	3,341 08
9	HEICO CORP	10/6/2011	474 26	-474 40	-0 14
155	HELIX ENERGY SOLUTIONS GROUP I	1/5/2011	1,849 74	-1,639 00	210 74
169	HELIX ENERGY SOLUTIONS GROUP I	1/5/2011	2,016 81	-1,777 89	238 92
185	HELMERICH & PAYNE INC	8/17/2011	10,548 88	-11,754 05	-1,205 17
54	HELMERICH & PAYNE INC	8/17/2011	3,079 13	-3,445 69	-366 56
202	HELMERICH & PAYNE INC	8/18/2011	10,714 11	-12,889 44	-2,175 33
51	HELMERICH & PAYNE INC	8/18/2011	2,678 45	-3,254 26	-575 81
92	HELMERICH & PAYNE INC	8/18/2011	4,831 73	-6,003 85	-1,172 12
6	HELMERICH & PAYNE INC	8/18/2011	315 11	-391 78	-76 67
159	HELMERICH & PAYNE INC	8/19/2011	8,132 18	-10,382.14	-2,249 96
12	HELMERICH & PAYNE INC	8/19/2011	607 60	-783 56	-175 96
317	HELMERICH & PAYNE INC	8/19/2011	16,213 23	-21,084.15	-4,870 92
51	HELMERICH & PAYNE INC	8/19/2011	2,608 43	-3,363.75	-755 32
8	HELMERICH & PAYNE INC	8/19/2011	409 17	-535.48	-126.31
14	HELMERICH & PAYNE INC	8/19/2011	716 04	-932.75	-216.71
17	HELMERICH & PAYNE INC	8/22/2011	831 77	-1,132 63	-300 86
62	HELMERICH & PAYNE INC	8/22/2011	3,033 53	-3,621.73	-588 20
287	HELMERICH & PAYNE INC	8/22/2011	14,042 29	-16,723.66	-2,681 37
41	HELMERICH & PAYNE INC	8/23/2011	2,012 57	-2,452.80	-440 23
21	HELMERICH & PAYNE INC	8/23/2011	1,050 85	-1,223.68	-172 83
117	HELMERICH & PAYNE INC	8/23/2011	5,854 73	-6,925.79	-1,071 06
120	HELMERICH & PAYNE INC	8/23/2011	6,004 85	-7,273.40	-1,268 55
74	HELMERICH & PAYNE INC	8/23/2011	3,702 99	-4,492.60	-789 61
1	HELMERICH & PAYNE INC	8/23/2011	50 04	-59.82	-9 78
500	HERSHEY CO/THE	2/2/2011	23,957.19	-19,591.30	4,365 89
1,000	HERSHEY CO/THE	2/2/2011	47,914 37	-39,368.20	8,546 17
500	HERSHEY CO/THE	5/20/2011	27,947 41	-18,260.00	9,687 41
1,000	HERSHEY CO/THE	5/20/2011	55,894 82	-36,645.10	19,249 72
300	HESS CORP	3/1/2011	26,016 01	-15,468.60	10,547 41
170	HESS CORP	3/1/2011	14,742 40	-9,935.74	4,806 66
230	HESS CORP	9/15/2011	14,022 69	-13,442.46	580 23
350	HESS CORP	9/15/2011	21,338 88	-17,930.50	3,408 38
350	HESS CORP	9/28/2011	20,167 28	-17,930.50	2,236 78
310	HESS CORP	9/28/2011	17,643 65	-22,116.45	-4,472 80
670	HESS CORP	9/28/2011	38,605 93	-47,800.08	-9,194 15

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
1,980	HEWLETT-PACKARD CO	9/21/2011	48,835 16	-100,286 60	-51,451 44
10	HEWLETT-PACKARD CO	9/21/2011	246 64	-425 36	-178.72
1,990	HEWLETT-PACKARD CO	12/20/2011	51,476.33	-84,646 64	-33,170.31
200	HEWLETT-PACKARD CO	12/20/2011	5,173 50	-9,398 28	-4,224.78
300	HIBBETT SPORTS INC	1/3/2011	11,369 83	-8,536.86	2,832 97
27	HIBBETT SPORTS INC	1/3/2011	1,023 29	-740 76	282.53
56	HIBBETT SPORTS INC	1/7/2011	1,958 84	-1,536 38	422 46
40	HIBBETT SPORTS INC	1/7/2011	1,399 18	-1,118.88	280 30
307	HIBBETT SPORTS INC	2/3/2011	9,518.72	-8,587.44	931 28
192	HIBBETT SPORTS INC	2/3/2011	5,953 08	-5,333 32	619 76
333	HIBBETT SPORTS INC	2/3/2011	10,324 86	-9,338 52	986 34
111	HIBBETT SPORTS INC	2/3/2011	3,441 62	-2,996 21	445 41
53	HIBBETT SPORTS INC	2/3/2011	1,643 30	-1,320 73	322 57
293	HIBBETT SPORTS INC	2/4/2011	9,262 16	-7,301 38	1,960 78
255	HIBBETT SPORTS INC	2/4/2011	8,060 93	-6,623 32	1,437 61
344	HIBBETT SPORTS INC	2/4/2011	10,874 35	-8,293 98	2,580 37
1,140	HITACHI LTD	5/3/2011	63,742 33	-52,134 71	11,607 62
118	HI-TECH PHARMACAL CO INC	6/3/2011	3,298 45	-2,651 65	646 80
87	HI-TECH PHARMACAL CO INC	6/3/2011	2,431 91	-1,939 60	492 31
82	HI-TECH PHARMACAL CO INC	6/3/2011	2,292 14	-1,851 96	440 18
82	HI-TECH PHARMACAL CO INC	6/3/2011	2,292 14	-1,887 04	405 10
109	HI-TECH PHARMACAL CO INC	6/3/2011	3,046 87	-2,691 87	355 00
40	HI-TECH PHARMACAL CO INC	6/3/2011	1,118 12	-1,065 60	52 52
73	HI-TECH PHARMACAL CO INC	10/6/2011	2,331 23	-1,944 72	386.51
58	HI-TECH PHARMACAL CO INC	10/6/2011	1,852 21	-1,539 10	313 11
58	HI-TECH PHARMACAL CO INC	10/6/2011	1,852.21	-1,539 06	313 15
77	HI-TECH PHARMACAL CO INC	10/6/2011	2,458.97	-2,072 72	386 25
66	HI-TECH PHARMACAL CO INC	10/6/2011	2,107 69	-1,820 31	287 38
26	HI-TECH PHARMACAL CO INC	10/6/2011	830.30	-656 11	174 19
97	HI-TECH PHARMACAL CO INC	10/6/2011	3,097 67	-2,468 17	629 50
46	HI-TECH PHARMACAL CO INC	10/6/2011	1,469 00	-1,212 71	256 29
68	HI-TECH PHARMACAL CO INC	10/6/2011	2,171 56	-1,786.28	385.28
39	HI-TECH PHARMACAL CO INC	10/6/2011	1,245 45	-1,002 67	242 78
39	HI-TECH PHARMACAL CO INC	10/6/2011	1,245 45	-1,014 29	231 16
49	HI-TECH PHARMACAL CO INC	10/6/2011	1,564 80	-1,322 45	242 35
109	HI-TECH PHARMACAL CO INC	10/6/2011	3,480 88	-2,984 85	496 03
35	HI-TECH PHARMACAL CO INC	10/6/2011	1,117 71	-1,010 72	106 99
11	HI-TECH PHARMACAL CO INC	10/6/2011	351 28	-293.37	57 91
16	HI-TECH PHARMACAL CO INC	10/6/2011	510 96	-435.14	75 82
31	HI-TECH PHARMACAL CO INC	10/6/2011	989 98	-893 29	96 69
124	HI-TECH PHARMACAL CO INC	10/6/2011	3,959 90	-3,360 24	599 66
127	HITTITE MICROWAVE CORP	2/4/2011	7,827.28	-4,549 93	3,277.35
119	HITTITE MICROWAVE CORP	2/4/2011	7,334 22	-4,222 24	3,111 98
11	HITTITE MICROWAVE CORP	2/4/2011	677 95	-391.09	286 86
96	HITTITE MICROWAVE CORP	4/15/2011	5,990 05	-3,413 19	2,576.86
57	HITTITE MICROWAVE CORP	4/15/2011	3,556 59	-1,991 16	1,565 43
245	HITTITE MICROWAVE CORP	4/15/2011	15,287.09	-8,398 53	6,888.56
42	HITTITE MICROWAVE CORP	4/19/2011	2,562 89	-1,439 75	1,123 14
51	HITTITE MICROWAVE CORP	4/21/2011	3,230 00	-1,748 26	1,481.74
44	HITTITE MICROWAVE CORP	4/25/2011	2,786 68	-1,508 30	1,278 38
10	HITTITE MICROWAVE CORP	4/26/2011	636 49	-342 80	293 69
33	HITTITE MICROWAVE CORP	6/3/2011	1,964 60	-1,131 23	833 37
272	HITTITE MICROWAVE CORP	6/3/2011	16,193 04	-9,141 32	7,051 72
54	HITTITE MICROWAVE CORP	6/3/2011	3,214 80	-1,811 24	1,403 56
139	HITTITE MICROWAVE CORP	6/3/2011	8,275 12	-6,377 07	1,898 05
13	HITTITE MICROWAVE CORP	10/6/2011	645 51	-596 42	49 09
124	HITTITE MICROWAVE CORP	10/6/2011	6,157 19	-5,693 72	463 47
160	HITTITE MICROWAVE CORP	10/6/2011	7,944 76	-7,273 07	671 69
26	HITTITE MICROWAVE CORP	10/6/2011	1,291 02	-1,183 26	107 76
56	HITTITE MICROWAVE CORP	10/6/2011	2,780 67	-2,580 97	199 70
88	HITTITE MICROWAVE CORP	10/6/2011	4,369 62	-5,195 52	-825 90
167	HITTITE MICROWAVE CORP	10/6/2011	8,292 34	-9,832 24	-1,539.90
95	HITTITE MICROWAVE CORP	10/6/2011	4,717 20	-5,666 86	-949 66
11	HITTITE MICROWAVE CORP	10/6/2011	546 20	-665 72	-119 52

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
67	HITTITE MICROWAVE CORP	10/6/2011	3,326 87	-4,008 97	-682 10
11	HITTITE MICROWAVE CORP	10/6/2011	546 20	-640 71	-94 51
31	HITTITE MICROWAVE CORP	10/6/2011	1,539 30	-1,843 58	-304 28
72	HJ HEINZ CO	9/14/2011	3,636 43	-3,282 72	353 71
70	HJ HEINZ CO	9/14/2011	3,535 42	-3,182 43	352 99
123	HJ HEINZ CO	9/14/2011	6,212 25	-5,611 38	600 87
4	HJ HEINZ CO	9/15/2011	203.84	-185 29	18 55
7	HJ HEINZ CO	9/15/2011	356 91	-319 35	37 56
66	HJ HEINZ CO	9/15/2011	3,365.11	-3,057 24	307 87
210	HJ HEINZ CO	9/15/2011	10,701 66	-9,769 31	932 35
126	HJ HEINZ CO	9/15/2011	6,421 00	-5,920 02	500 98
64	HJ HEINZ CO	9/16/2011	3,287 65	-3,007.00	280 65
209	HJ HEINZ CO	9/16/2011	10,736 25	-9,756 31	979.94
31	HJ HEINZ CO	9/19/2011	1,582 79	-1,447 11	135 68
183	HJ HEINZ CO	9/19/2011	9,343 60	-8,513 31	830.29
12	HJ HEINZ CO	9/20/2011	612 71	-558 25	54 46
5	HJ HEINZ CO	9/21/2011	251.07	-232 60	18 47
25	HJ HEINZ CO	9/21/2011	1,255 34	-1,170 13	85 21
105	HJ HEINZ CO	9/22/2011	5,152.45	-4,914 52	237 93
37	HJ HEINZ CO	3/23/2011	1,790.85	-1,675 26	115 59
277	HJ HEINZ CO	3/24/2011	13,422 94	-12,541 78	881 16
33	HJ HEINZ CO	3/25/2011	1,607 84	-1,494 15	113 69
123	HJ HEINZ CO	3/25/2011	5,996 25	-5,569 09	427 16
290	HJ HEINZ CO	3/25/2011	14,129 54	-13,138 19	991 35
46	HJ HEINZ CO	3/25/2011	2,241 24	-2,078 44	162 80
179	HJ HEINZ CO	3/28/2011	8,739 29	-8,087 85	651 44
125	HJ HEINZ CO	3/29/2011	6,100 70	-5,647.94	452 76
60	HJ HEINZ CO	3/29/2011	2,928 34	-2,739 20	189 14
72	HJ HEINZ CO	3/30/2011	3,522 96	-3,287 04	235 92
118	HJ HEINZ CO	3/31/2011	5,769 55	-5,387 09	382 46
8	HJ HEINZ CO	3/31/2011	391 16	-364 75	26 41
16	HMS HOLDINGS CORP	1/11/2011	1,020.75	-400 00	620 75
120	HMS HOLDINGS CORP	1/11/2011	7,655.63	-3,094 92	4,560.71
172	HMS HOLDINGS CORP	1/12/2011	11,069.97	-4,436 05	6,633 92
118	HMS HOLDINGS CORP	1/13/2011	7,647 57	-3,043 34	4,604 23
118	HMS HOLDINGS CORP	1/14/2011	7,746 01	-3,043 34	4,702 67
198	HMS HOLDINGS CORP	2/4/2011	12,997 44	-5,106 62	7,890 82
307	HMS HOLDINGS CORP	4/15/2011	24,998 46	-7,917 84	17,080 62
426	HMS HOLDINGS CORP	6/3/2011	32,221 51	-10,986 96	21,234 55
960	HMS HOLDINGS CORP	10/6/2011	23,091 68	-8,253 12	14,838 56
1,113	HMS HOLDINGS CORP	10/6/2011	26,771 92	-16,442 72	10,329 20
27	HMS HOLDINGS CORP	10/6/2011	649 45	-664 47	-15 02
331	HMS HOLDINGS CORP	10/6/2011	7,961 82	-8,181 16	-219 34
1	HOLLY CORP	7/21/2011	58 26	0 00	58 26
11	HOLLYFRONTIER CORP	7/14/2011	786.67	-643 13	143 54
15	HOLLYFRONTIER CORP	7/14/2011	1,081 60	-876 99	204 61
31	HOLLYFRONTIER CORP	7/14/2011	2,199 15	-1,812 45	386 70
120	HOLLYFRONTIER CORP	7/15/2011	8,487 76	-7,018 57	1,469 19
10	HOLLYFRONTIER CORP	7/15/2011	703 87	-570 48	133 39
29	HOLLYFRONTIER CORP	8/3/2011	2,060 40	-1,661 87	398 53
123	HOLLYFRONTIER CORP	8/3/2011	8,738 60	-7,048 61	1,689 99
56	HOLLYFRONTIER CORP	8/4/2011	3,796 90	-3,180 59	616 31
88	HOLLYFRONTIER CORP	8/4/2011	5,970 76	-5,016 61	954 15
5	HOLLYFRONTIER CORP	8/4/2011	376 12	-313 42	62.70
61	HOLLYFRONTIER CORP	8/5/2011	4,091 10	-3,477 42	613 68
180	HOLLYFRONTIER CORP	8/9/2011	11,538 19	-10,265 18	1,273 01
71	HOLLYFRONTIER CORP	8/9/2011	4,438 46	-4,047 49	390 97
55	HOLLYFRONTIER CORP	8/9/2011	3,519.78	-2,955 60	564 18
167	HOLLYFRONTIER CORP	8/10/2011	11,387 14	-8,985 54	2,401 60
150	HOLLYFRONTIER CORP	8/12/2011	10,487.94	-8,070 85	2,417 09
14	HOLLYFRONTIER CORP	8/12/2011	994 55	-753 28	241 27
183	HOLLYFRONTIER CORP	8/17/2011	12,874 57	-9,846 43	3,028 14
44	HOLLYFRONTIER CORP	8/17/2011	3,111.62	-2,367 45	744 17
122	HOLLYFRONTIER CORP	8/18/2011	8,178 37	-6,574 51	1,603 86

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
46	HOLLYFRONTIER CORP	8/18/2011	3,036 92	-2,631 78	405 14
84	HOLLYFRONTIER CORP	8/18/2011	5,616 55	-4,523.54	1,093 01
188	HOLLYFRONTIER CORP	8/18/2011	12,570 43	-10,857 43	1,713 00
23	HOLLYFRONTIER CORP	8/18/2011	1,508 46	-1,220 78	287 68
54	HOLLYFRONTIER CORP	8/18/2011	3,626 65	-2,968 51	658 14
276	HOLLYFRONTIER CORP	8/18/2011	18,432 55	-15,499 53	2,933 02
30	HOME DEPOT INC	11/2/2011	1,074 76	-863.30	211 46
1,400	HOME DEPOT INC	11/2/2011	50,155 29	-39,086.18	11,069 11
1,570	HONDA MOTOR CO LTD	5/3/2011	60,918 59	-61,095.61	-177 02
730	HONEYWELL INTERNATIONAL INC	7/27/2011	39,420.12	-30,244.41	9,175 71
1,220	HONEYWELL INTERNATIONAL INC	7/27/2011	65,880 19	-52,790 86	13,089 33
71	HORSEHEAD HOLDING CORP	2/4/2011	965 83	-821 58	144 25
336	HORSEHEAD HOLDING CORP	2/4/2011	4,570 68	-4,023.03	547.65
191	HORSEHEAD HOLDING CORP	2/4/2011	2,598 22	-2,330 98	267.24
80	HORSEHEAD HOLDING CORP	3/24/2011	1,340 67	-976 33	364 34
103	HORSEHEAD HOLDING CORP	3/25/2011	1,727 68	-1,257.02	470 66
78	HORSEHEAD HOLDING CORP	3/25/2011	1,308 34	-1,011.43	296 91
41	HORSEHEAD HOLDING CORP	3/28/2011	679 12	-531 65	147 47
191	HORSEHEAD HOLDING CORP	3/29/2011	3,159 84	-2,476 69	683 15
276	HORSEHEAD HOLDING CORP	3/29/2011	4,566 06	-3,587 78	978 28
161	HORSEHEAD HOLDING CORP	3/30/2011	2,716 61	-2,092 87	623 74
43	HORSEHEAD HOLDING CORP	4/15/2011	665.82	-558 97	106 85
400	HORSEHEAD HOLDING CORP	4/15/2011	6,193 68	-5,122 40	1,071 28
282	HORSEHEAD HOLDING CORP	4/15/2011	4,366.54	-3,417 90	948 64
333	HORSEHEAD HOLDING CORP	6/3/2011	3,983 20	-4,036 02	-52 82
290	HORSEHEAD HOLDING CORP	6/3/2011	3,468 85	-3,563.55	-94 70
33	HORSEHEAD HOLDING CORP	6/3/2011	394 73	-404.81	-10 08
160	HORSEHEAD HOLDING CORP	6/3/2011	1,913 85	-1,963.66	-49 81
163	HORSEHEAD HOLDING CORP	6/3/2011	1,949 74	-1,961 25	-11 51
30	HORSEHEAD HOLDING CORP	6/3/2011	358 85	-361 42	-2 57
62	HORSEHEAD HOLDING CORP	8/9/2011	524 83	-746 95	-222 12
538	HORSEHEAD HOLDING CORP	8/9/2011	4,554 13	-7,011 38	-2,457 25
437	HORSEHEAD HOLDING CORP	8/9/2011	3,699 17	-5,669 38	-1,970 21
73	HORSEHEAD HOLDING CORP	8/9/2011	617 94	-937 14	-319 20
444	HORSEHEAD HOLDING CORP	8/10/2011	4,264 22	-5,699 89	-1,435 67
81	HORSEHEAD HOLDING CORP	8/11/2011	738 54	-1,039.85	-301 31
21	HORSEHEAD HOLDING CORP	8/11/2011	191 47	-231.78	-40 31
217	HUB GROUP INC	2/4/2011	7,362.64	-6,775 37	587 27
24	HUB GROUP INC	2/4/2011	814 30	-741 77	72 53
25	HUB GROUP INC	2/4/2011	848 23	-779 55	68 68
30	HUB GROUP INC	2/4/2011	1,017 88	-970 46	47 42
120	HUB GROUP INC	4/5/2011	4,633 04	-3,881.83	751 21
69	HUB GROUP INC	4/5/2011	2,664 00	-2,208 01	455 99
103	HUB GROUP INC	4/5/2011	3,976 69	-3,295 98	680 71
119	HUB GROUP INC	4/5/2011	4,594.42	-3,582 44	1,011 98
58	HUB GROUP INC	4/6/2011	2,257.04	-1,746 07	510 97
53	HUB GROUP INC	4/6/2011	2,062.46	-1,684 27	378 19
64	HUB GROUP INC	4/7/2011	2,492 29	-2,033 84	458 45
89	HUB GROUP INC	4/7/2011	3,465 84	-2,819.14	646 70
14	HUB GROUP INC	4/7/2011	545 19	-445 30	99 89
46	HUB GROUP INC	4/15/2011	1,758 81	-1,463 13	295 68
80	HUB GROUP INC	4/15/2011	3,058 79	-2,572 24	486 55
164	HUB GROUP INC	4/15/2011	6,270 53	-5,247 46	1,023 07
151	HUB GROUP INC	4/15/2011	5,773 48	-4,706 97	1,066 51
164	HUB GROUP INC	6/3/2011	5,928 47	-5,112 21	816 26
360	HUB GROUP INC	6/3/2011	13,013 71	-9,658 94	3,354 77
89	HUB GROUP INC	6/3/2011	3,217.28	-2,732 75	484 53
210	HUB GROUP INC	10/6/2011	6,064.24	-6,448 05	-383 81
74	HUB GROUP INC	10/6/2011	2,136 92	-2,359.35	-222 43
67	HUB GROUP INC	10/6/2011	1,934 78	-2,155 44	-220 66
36	HUB GROUP INC	10/6/2011	1,039 58	-1,141 95	-102 37
185	HUB GROUP INC	10/6/2011	5,342 31	-6,275 42	-933 11
135	HUB GROUP INC	10/6/2011	3,898 44	-4,621 39	-722 95
149	HUB GROUP INC	10/6/2011	4,302 73	-5,166 55	-863 82

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
137	HUB GROUP INC	10/6/2011	3,956.20	-4,796.05	-839.85
13	HUB GROUP INC	10/6/2011	375.41	-461.84	-86.43
252	HUB GROUP INC	10/6/2011	7,277.09	-9,200.22	-1,923.13
230	HUMAN GENOME SCIENCES INC	10/6/2011	2,859.86	-3,078.14	-218.28
613	HUMAN GENOME SCIENCES INC	10/6/2011	7,622.14	-8,644.89	-1,022.75
22	HUMAN GENOME SCIENCES INC	10/6/2011	273.55	-299.64	-26.09
214	HUMAN GENOME SCIENCES INC	10/6/2011	2,660.91	-3,022.81	-361.90
1,102	HUMAN GENOME SCIENCES INC	10/6/2011	13,702.44	-15,349.76	-1,647.32
69	HUNTSMAN CORP	1/20/2011	1,125.89	-699.96	425.93
155	HUNTSMAN CORP	1/20/2011	2,509.57	-1,572.38	937.19
671	HUNTSMAN CORP	1/20/2011	10,812.22	-6,806.89	4,005.33
404	HUNTSMAN CORP	1/20/2011	6,504.63	-4,098.34	2,406.29
431	HUNTSMAN CORP	1/21/2011	6,919.39	-4,372.24	2,547.15
531	HUNTSMAN CORP	2/2/2011	9,332.73	-5,386.68	3,946.05
110	HUNTSMAN CORP	2/3/2011	1,907.04	-1,115.88	791.16
36	HUNTSMAN CORP	2/3/2011	621.85	-365.20	256.65
368	HUNTSMAN CORP	2/3/2011	6,352.92	-3,724.42	2,628.50
105	HUNTSMAN CORP	2/3/2011	1,812.65	-1,073.10	739.55
142	HUNTSMAN CORP	2/3/2011	2,452.84	-1,437.14	1,015.70
505	HUNTSMAN CORP	2/4/2011	8,801.93	-5,161.10	3,640.83
14	HUNTSMAN CORP	2/4/2011	243.86	-143.08	100.78
46	HUNTSMAN CORP	2/4/2011	800.61	-470.12	330.49
143	HUNTSMAN CORP	2/4/2011	2,492.43	-1,463.99	1,028.44
66	HUNTSMAN CORP	2/7/2011	1,170.53	-675.69	494.84
41	HUNTSMAN CORP	2/7/2011	724.39	-419.75	304.64
552	HUNTSMAN CORP	2/7/2011	9,752.76	-5,644.64	4,108.12
258	HUNTSMAN CORP	2/8/2011	4,553.09	-2,638.26	1,914.83
10	HUNTSMAN CORP	2/8/2011	176.48	-103.79	72.69
96	HUNTSMAN CORP	2/8/2011	1,694.17	-1,016.26	677.91
287	HUNTSMAN CORP	2/11/2011	5,131.72	-3,038.18	2,093.54
229	HUNTSMAN CORP	2/11/2011	4,097.46	-2,424.19	1,673.27
98	HUNTSMAN CORP	5/10/2011	2,047.58	-1,037.43	1,010.15
26	HUNTSMAN CORP	5/10/2011	545.59	-275.24	270.35
37	HUNTSMAN CORP	5/10/2011	775.13	-391.68	383.45
101	HUNTSMAN CORP	5/11/2011	2,043.52	-1,069.19	974.33
266	HUNTSMAN CORP	5/11/2011	5,390.83	-2,815.87	2,574.96
72	HUNTSMAN CORP	5/11/2011	1,459.17	-793.02	666.15
22	HUNTSMAN CORP	5/12/2011	439.55	-242.31	197.24
616	HUNTSMAN CORP	6/23/2011	10,851.99	-6,784.75	4,067.24
91	HUNTSMAN CORP	6/23/2011	1,603.13	-985.25	617.88
118	HUNTSMAN CORP	6/24/2011	2,085.60	-1,277.57	808.03
616	HUNTSMAN CORP	6/24/2011	10,759.34	-6,669.37	4,089.97
85	HUNTSMAN CORP	6/27/2011	1,499.04	-920.29	578.75
426	HUNTSMAN CORP	6/27/2011	7,561.39	-4,626.91	2,934.48
10	HUNTSMAN CORP	6/27/2011	177.50	-107.38	70.12
74	HUNTSMAN CORP	6/27/2011	1,305.04	-803.74	501.30
80	HUNTSMAN CORP	6/27/2011	1,419.98	-922.17	497.81
100	HUNTSMAN CORP	6/27/2011	1,774.97	-1,187.84	587.13
381	HUNTSMAN CORP	8/4/2011	4,824.36	-4,525.67	298.69
39	HUNTSMAN CORP	8/4/2011	506.21	-463.26	42.95
131	HUNTSMAN CORP	8/4/2011	1,658.77	-1,549.08	109.69
303	HUNTSMAN CORP	8/4/2011	3,836.69	-3,583.13	253.56
130	HUNTSMAN CORP	8/4/2011	1,646.11	-1,590.38	55.73
457	HUNTSMAN CORP	8/4/2011	5,786.69	-5,549.21	237.48
180	HUNTSMAN CORP	8/4/2011	2,279.22	-2,199.78	79.44
65	HUNTSMAN CORP	8/4/2011	823.05	-787.15	35.90
33	HUNTSMAN CORP	8/4/2011	417.86	-404.09	13.77
20	HUNTSMAN CORP	8/4/2011	253.25	-245.00	8.25
65	HUNTSMAN CORP	8/5/2011	811.66	-796.25	15.41
45	HUNTSMAN CORP	8/5/2011	581.61	-551.25	30.36
120	HUNTSMAN CORP	8/5/2011	1,498.45	-1,462.24	36.21
65	HUNTSMAN CORP	8/5/2011	811.66	-792.35	19.31
301	HUNTSMAN CORP	8/5/2011	3,758.60	-3,682.64	75.96
160	HUNTSMAN CORP	8/5/2011	1,997.93	-1,953.28	44.65

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
118	HUNTSMAN CORP	8/5/2011	1,473.47	-1,626.50	-153.03
223	HUNTSMAN CORP	8/5/2011	2,784.61	-3,083.89	-299.28
175	HUNTSMAN CORP	8/19/2011	2,080.86	-2,420.09	-339.23
46	HUNTSMAN CORP	8/22/2011	536.06	-636.14	-100.08
479	HUNTSMAN CORP	8/22/2011	5,581.96	-6,673.52	-1,091.56
713	HUNTSMAN CORP	8/23/2011	8,388.78	-9,933.66	-1,544.88
188	HUNTSMAN CORP	8/23/2011	2,211.91	-2,580.54	-368.63
350	HUNTSMAN CORP	8/23/2011	4,117.92	-4,892.86	-774.94
207	HUNTSMAN CORP	8/23/2011	2,435.45	-2,796.80	-361.35
10	HUNTSMAN CORP	8/24/2011	120.91	-135.11	-14.20
183	HUNTSMAN CORP	8/24/2011	2,222.76	-2,472.53	-249.77
30	HUNTSMAN CORP	8/24/2011	362.73	-404.25	-41.52
61	HUNTSMAN CORP	8/24/2011	737.56	-822.59	-85.03
121	HUNTSMAN CORP	8/24/2011	1,463.02	-1,629.27	-166.25
66	HUNTSMAN CORP	8/24/2011	798.01	-903.12	-105.11
140	HUNTSMAN CORP	8/24/2011	1,692.75	-1,907.93	-215.18
161	HUNTSMAN CORP	8/24/2011	1,946.66	-2,716.26	-769.60
135	HUNTSMAN CORP	8/25/2011	1,643.06	-2,277.61	-634.55
189	HUNTSMAN CORP	8/25/2011	2,295.98	-3,188.66	-892.68
122	HUNTSMAN CORP	8/26/2011	1,495.08	-2,157.81	-662.73
315	HUNTSMAN CORP	8/26/2011	3,837.92	-5,314.43	-1,476.51
494	HUNTSMAN CORP	8/26/2011	6,018.83	-8,737.38	-2,718.55
120	HUNTSMAN CORP	8/29/2011	1,546.87	-2,122.44	-575.57
389	HUNTSMAN CORP	8/29/2011	5,014.42	-6,911.44	-1,897.02
860	ICICI BANK LTD	1/12/2011	40,462.31	-32,938.17	7,524.14
166	IDEXX LABORATORIES INC	2/4/2011	12,260.52	-4,910.76	7,349.76
257	IDEXX LABORATORIES INC	4/15/2011	20,120.42	-7,602.81	12,517.61
357	IDEXX LABORATORIES INC	6/3/2011	26,783.33	-10,561.10	16,222.23
45	IDEXX LABORATORIES INC	9/13/2011	3,339.89	-1,331.23	2,008.66
37	IDEXX LABORATORIES INC	9/13/2011	2,737.20	-1,094.57	1,642.63
173	IDEXX LABORATORIES INC	9/14/2011	12,975.42	-5,117.84	7,857.58
191	IDEXX LABORATORIES INC	10/6/2011	13,137.91	-5,650.33	7,487.58
133	IDEXX LABORATORIES INC	10/6/2011	9,148.39	-8,193.07	955.32
8	IDEXX LABORATORIES INC	10/6/2011	550.28	-591.84	-41.56
84	IDEXX LABORATORIES INC	10/6/2011	5,777.93	-6,377.36	-599.43
10	II-VI INC	2/4/2011	501.24	-288.66	212.58
173	II-VI INC	2/4/2011	8,671.53	-4,941.99	3,729.54
93	II-VI INC	2/4/2011	4,661.57	-2,659.70	2,001.87
97	II-VI INC	3/9/2011	4,657.04	-2,774.09	1,882.95
29	II-VI INC	3/21/2011	1,388.57	-829.37	559.20
245	II-VI INC	3/22/2011	11,732.65	-7,006.73	4,725.92
13	II-VI INC	3/22/2011	622.55	-366.26	256.29
49	II-VI INC	4/15/2011	2,226.07	-1,380.50	845.57
212	II-VI INC	4/15/2011	9,631.18	-6,150.99	3,480.19
83	II-VI INC	4/15/2011	3,770.70	-2,403.27	1,367.43
139	II-VI INC	6/3/2011	7,575.99	-4,024.76	3,551.23
87	II-VI INC	6/3/2011	4,741.81	-2,475.93	2,265.88
105	II-VI INC	6/3/2011	5,722.87	-3,076.37	2,646.50
44	II-VI INC	6/3/2011	2,398.16	-1,287.91	1,110.25
33	II-VI INC	6/3/2011	1,798.62	-967.55	831.07
70	II-VI INC	6/3/2011	3,815.24	-1,951.40	1,863.84
24	II-VI INC	6/6/2011	1,250.74	-669.05	581.69
75	II-VI INC	6/7/2011	3,845.07	-2,090.78	1,754.29
105	II-VI INC	6/30/2011	2,697.14	-1,695.23	1,001.91
433	II-VI INC	10/6/2011	7,941.11	-6,990.78	950.33
440	II-VI INC	10/6/2011	8,069.48	-6,861.62	1,207.86
324	II-VI INC	10/6/2011	5,942.08	-6,084.61	-142.53
14	II-VI INC	6/7/2011	717.75	-452.06	265.69
10	II-VI INC	6/8/2011	500.57	-322.90	177.67
270	ILLINOIS TOOL WORKS INC	6/2/2011	15,261.83	-13,324.39	1,937.44
1,100	ILLINOIS TOOL WORKS INC	9/20/2011	49,466.04	-54,284.56	-4,818.52
195	ILLUMINA INC	2/4/2011	13,731.63	-7,034.51	6,697.12
49	ILLUMINA INC	4/15/2011	3,291.59	-1,767.65	1,523.94
252	ILLUMINA INC	4/15/2011	16,928.18	-6,306.83	10,621.35

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
18	ILLUMINA INC	5/27/2011	1,308.94	-450.49	858.45
32	ILLUMINA INC	6/1/2011	2,326.03	-800.87	1,525.16
71	ILLUMINA INC	6/2/2011	5,174.13	-1,776.92	3,397.21
105	ILLUMINA INC	6/3/2011	7,602.83	-2,627.84	4,974.99
196	ILLUMINA INC	6/3/2011	14,191.95	-4,890.93	9,301.02
18	ILLUMINA INC	6/3/2011	1,303.34	-518.77	784.57
110	ILLUMINA INC	8/1/2011	6,771.82	-3,170.24	3,601.58
201	ILLUMINA INC	9/21/2011	8,423.92	-5,792.90	2,631.02
180	ILLUMINA INC	9/22/2011	7,568.49	-5,187.67	2,380.82
166	ILLUMINA INC	9/27/2011	7,173.05	-4,784.19	2,388.86
4,300	IMMUNOGEN INC	4/28/2011	56,563.69	-34,400.00	22,163.69
130	IMPAX LABORATORIES INC	6/3/2011	3,405.22	-3,534.70	-129.48
195	IMPAX LABORATORIES INC	6/3/2011	5,107.83	-5,361.58	-253.75
52	IMPAX LABORATORIES INC	6/3/2011	1,362.09	-1,425.19	-63.10
399	IMPAX LABORATORIES INC	6/3/2011	10,451.39	-11,010.56	-559.17
42	IMPAX LABORATORIES INC	6/3/2011	1,100.15	-1,165.11	-64.96
120	IMPAX LABORATORIES INC	10/6/2011	2,260.95	-3,328.90	-1,067.95
240	IMPAX LABORATORIES INC	10/6/2011	4,521.90	-6,525.29	-2,003.39
77	IMPAX LABORATORIES INC	10/6/2011	1,450.77	-2,080.71	-629.94
55	IMPAX LABORATORIES INC	10/6/2011	1,036.27	-1,501.60	-465.33
261	IMPAX LABORATORIES INC	10/6/2011	4,917.56	-7,170.84	-2,253.28
62	IMPAX LABORATORIES INC	10/6/2011	1,168.16	-1,733.77	-565.61
84	IMPAX LABORATORIES INC	10/6/2011	1,582.66	-2,352.49	-769.83
387	IMPAX LABORATORIES INC	10/6/2011	7,291.56	-10,277.56	-2,986.00
8	IMPAX LABORATORIES INC	10/6/2011	150.73	-212.65	-61.92
31	IMPAX LABORATORIES INC	10/6/2011	584.08	-825.74	-241.66
104	IMPAX LABORATORIES INC	10/6/2011	1,959.49	-2,536.21	-576.72
19	IMPAX LABORATORIES INC	10/6/2011	357.98	-397.79	-39.81
259	IMPAX LABORATORIES INC	10/6/2011	4,879.88	-4,859.90	19.98
1,270	IMPERIAL OIL LTD	12/7/2011	54,937.74	-51,440.46	3,497.28
2,170	INFINERA CORP	5/18/2011	15,320.77	-18,578.89	-3,258.12
440	INFINERA CORP	7/5/2011	3,038.45	-3,767.15	-728.70
1,790	INFINERA CORP	7/5/2011	12,360.96	-15,439.11	-3,078.15
930	INFINERA CORP	9/20/2011	7,579.45	-8,021.43	-441.98
3,020	INFINERA CORP	9/20/2011	24,612.82	-26,204.84	-1,592.02
20	INFORMATICA CORP	1/28/2011	917.15	-304.78	612.37
280	INFORMATICA CORP	1/28/2011	12,840.07	-7,050.09	5,789.98
5,230	INTEL CORP	5/9/2011	119,765.21	-107,999.50	11,765.71
2,540	INTEL CORP	6/14/2011	55,409.03	-52,451.00	2,958.03
1,260	INTEL CORP	6/14/2011	27,486.37	-24,838.13	2,648.24
110	INTEL CORP	6/14/2011	2,399.60	-2,173.60	226.00
1,300	INTEL CORP	6/1/2011	28,612.58	-29,990.87	-1,378.29
241	INTERACTIVE INTELLIGENCE GROUP	10/6/2011	7,039.02	-8,923.99	-1,884.97
67	INTERACTIVE INTELLIGENCE GROUP	10/6/2011	1,956.90	-2,459.14	-502.24
152	INTERACTIVE INTELLIGENCE GROUP	10/6/2011	4,439.54	-5,772.03	-1,332.49
217	INTERACTIVE INTELLIGENCE GROUP	10/6/2011	6,338.04	-8,251.43	-1,913.39
41	INTERACTIVE INTELLIGENCE GROUP	10/6/2011	1,197.51	-1,436.47	-238.96
26	INTERACTIVE INTELLIGENCE GROUP	10/6/2011	759.40	-908.52	-149.12
90	INTERACTIVE INTELLIGENCE GROUP	10/6/2011	2,628.68	-3,194.77	-566.09
68	INTERACTIVE INTELLIGENCE GROUP	10/6/2011	1,986.11	-2,413.93	-427.82
12	INTERACTIVE INTELLIGENCE GROUP	10/6/2011	350.49	-388.09	-37.60
33	INTERACTIVE INTELLIGENCE GROUP	10/6/2011	963.85	-1,246.54	-282.69
79	INTERACTIVE INTELLIGENCE GROUP	10/6/2011	2,307.39	-3,009.97	-702.58
88	INTERACTIVE INTELLIGENCE GROUP	10/6/2011	2,570.26	-2,805.18	-234.92
556	INTERACTIVE INTELLIGENCE INC	6/3/2011	18,623.03	-20,588.12	-1,965.09
102	INTERNATIONAL RECTIFIER CORP	2/4/2011	3,290.24	-1,969.79	1,320.45
112	INTERNATIONAL RECTIFIER CORP	4/15/2011	3,585.05	-2,549.46	1,035.59
200	INTERNATIONAL RECTIFIER CORP	4/15/2011	6,401.87	-4,605.88	1,795.99
116	INTERNATIONAL RECTIFIER CORP	4/15/2011	3,713.09	-2,672.41	1,040.68
55	INTERNATIONAL RECTIFIER CORP	4/15/2011	1,760.51	-1,280.95	479.56
6	INTERNATIONAL RECTIFIER CORP	4/15/2011	192.06	-139.53	52.53
119	INTERNATIONAL RECTIFIER CORP	4/19/2011	3,732.91	-2,767.36	965.55
75	INTERNATIONAL RECTIFIER CORP	4/19/2011	2,352.67	-1,731.52	621.15
199	INTERNATIONAL RECTIFIER CORP	6/3/2011	5,437.15	-4,594.29	842.86

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
261	INTERNATIONAL RECTIFIER CORP	2/4/2011	8,419 15	-5,791 46	2,627 69
17	INTERNATIONAL RECTIFIER CORP	2/4/2011	548 37	-382 34	166 03
185	INTERNATIONAL RECTIFIER CORP	3/8/2011	6,190 41	-4,160 80	2,029 61
12	INTERNATIONAL RECTIFIER CORP	3/9/2011	389 72	-269 89	119 83
159	INTERNATIONAL RECTIFIER CORP	3/10/2011	5,013 90	-3,576 04	1,437 86
69	INTERNATIONAL RECTIFIER CORP	3/11/2011	2,177 52	-1,551 86	625 66
29	INTERNATIONAL RECTIFIER CORP	3/11/2011	915 19	-659 46	255 73
2	INTERNATIONAL RECTIFIER CORP	3/11/2011	63 12	-45.53	17 59
407	INTERNATIONAL RECTIFIER CORP	6/3/2011	11,120 21	-9,411 47	1,708.74
11	INTERNATIONAL RECTIFIER CORP	8/16/2011	248 47	-254 36	-5 89
174	INTERNATIONAL RECTIFIER CORP	8/16/2011	3,930 39	-3,971 19	-40 80
121	INTERNATIONAL RECTIFIER CORP	8/17/2011	2,777.03	-2,761.57	15 46
92	INTERNATIONAL RECTIFIER CORP	8/17/2011	2,111.46	-2,489 28	-377.82
92	INTERNATIONAL RECTIFIER CORP	8/17/2011	2,111 45	-2,533 68	-422 23
13	INTERNATIONAL RECTIFIER CORP	8/17/2011	298 36	-357.66	-59 30
195	INTERNATIONAL RECTIFIER CORP	8/18/2011	3,848 39	-5,364 92	-1,516 53
8	INTERNATIONAL RECTIFIER CORP	8/18/2011	157 88	-219.52	-61 64
103	INTERNATIONAL RECTIFIER CORP	8/18/2011	2,032 74	-2,808.27	-775 53
67	INTERNATIONAL RECTIFIER CORP	8/18/2011	1,322 26	-1,821.89	-499 63
19	INTERNATIONAL RECTIFIER CORP	8/19/2011	388 76	-516.65	-127 89
14	INTERNATIONAL RECTIFIER CORP	8/19/2011	286 45	-384.91	-98 46
35	INTERNATIONAL RECTIFIER CORP	8/22/2011	713 39	-962.27	-248 88
38	INTERNATIONAL RECTIFIER CORP	8/23/2011	785 13	-1,044.76	-259 63
53	INTERNATIONAL RECTIFIER CORP	8/23/2011	1,095 05	-1,384.10	-289 05
152	INTERNATIONAL RECTIFIER CORP	8/23/2011	3,140 54	-3,913.06	-772 52
15	INTERNATIONAL RECTIFIER CORP	8/23/2011	309 92	-384.31	-74 39
343	INTRALINKS HOLDINGS INC	5/11/2011	7,140 23	-8,746 50	-1,606 27
113	INTRALINKS HOLDINGS INC	5/12/2011	2,280 68	-2,881.50	-600 82
55	INTRALINKS HOLDINGS INC	5/12/2011	1,110 06	-1,500 07	-390 01
173	INTRALINKS HOLDINGS INC	5/13/2011	3,779 38	-4,718 42	-939 04
7	INTRALINKS HOLDINGS INC	5/16/2011	148 11	-190 92	-42.81
147	INTRALINKS HOLDINGS INC	5/16/2011	3,110 28	-4,104 72	-994 44
121	INTRALINKS HOLDINGS INC	6/3/2011	2,469 77	-3,378 72	-908 95
46	INTRALINKS HOLDINGS INC	6/3/2011	938 92	-1,286 16	-347 24
154	INTRALINKS HOLDINGS INC	6/3/2011	3,143 34	-4,267 71	-1,124 37
94	INTRALINKS HOLDINGS INC	6/7/2011	1,853 38	-2,604 96	-751 58
24	INTRALINKS HOLDINGS INC	6/7/2011	460 29	-665 10	-204 81
71	INTRALINKS HOLDINGS INC	6/7/2011	1,361 68	-1,973 34	-611 66
167	INTRALINKS HOLDINGS INC	6/17/2011	2,822 31	-4,641 51	-1,819 20
86	INTRALINKS HOLDINGS INC	6/20/2011	1,454 46	-2,390 24	-935 78
69	INTRALINKS HOLDINGS INC	6/20/2011	1,166 96	-1,930 59	-763 63
10	INTRALINKS HOLDINGS INC	6/20/2011	169 12	-275 93	-106 81
2	INVESCO LTD SHS	2/18/2011	54 79	-41 10	13 69
90	INVESCO LTD SHS	2/18/2011	2,456 69	-2,307 55	149 14
224	INVESCO LTD SHS	2/18/2011	6,138 15	-5,773.60	364 55
290	INVESCO LTD SHS	2/18/2011	7,946 72	-7,189 07	757 65
56	INVESCO LTD SHS	2/18/2011	1,528 61	-1,443.40	85 21
170	INVESCO LTD SHS	2/18/2011	4,656 83	-3,503 85	1,152 98
60	INVESCO LTD SHS	2/18/2011	1,643 59	-1,226 33	417 26
158	INVESCO LTD SHS	2/18/2011	4,329 59	-3,246.80	1,082 79
50	INVESCO LTD SHS	2/18/2011	1,369 66	-1,033 50	336 16
30	INVESCO LTD SHS	2/18/2011	821 79	-406.43	415.36
83	INVESCO LTD SHS	2/22/2011	2,175 19	-1,119.71	1,055 48
310	INVESCO LTD SHS	2/22/2011	8,153 77	-4,199 75	3,954.02
62	INVESCO LTD SHS	2/22/2011	1,630 76	-836.41	794.35
94	INVESCO LTD SHS	2/23/2011	2,428 44	-1,124 25	1,304 19
235	INVESCO LTD SHS	2/23/2011	6,036 12	-3,170 27	2,865 85
110	INVESCO LTD SHS	2/23/2011	2,825 41	-1,487 75	1,337 66
130	INVESCO LTD SHS	2/23/2011	3,339 13	-1,728 91	1,610 22
20	INVESCO LTD SHS	2/23/2011	513 71	-239 20	274 51
19	INVESCO LTD SHS	2/24/2011	483 82	-227 24	256 58
127	INVESCO LTD SHS	2/24/2011	3,253 04	-1,518 94	1,734 10
373	INVESCO LTD SHS	2/24/2011	9,498.18	-5,540 54	3,957 64
70	IPC THE HOSPITALIST CO INC	9/29/2011	2,607 68	-1,792 57	815 11

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
42	IPC THE HOSPITALIST CO INC	10/5/2011	1,552 60	-1,075 54	477 06
367	IPC THE HOSPITALIST CO INC	10/6/2011	13,397 55	-9,398 21	3,999 34
302	IPC THE HOSPITALIST CO INC	10/6/2011	11,024 69	-8,326 83	2,697 86
135	IPC THE HOSPITALIST CO INC	2/4/2011	5,093 02	-4,443 69	649 33
86	IPC THE HOSPITALIST CO INC	2/4/2011	3,244 44	-2,902 97	341 47
62	IPC THE HOSPITALIST CO INC	2/4/2011	2,339 01	-2,111 70	227 31
25	IPC THE HOSPITALIST CO INC	4/6/2011	1,191 73	-851 49	340 24
98	IPC THE HOSPITALIST CO INC	4/6/2011	4,671 57	-3,422 11	1,249 46
35	IPC THE HOSPITALIST CO INC	4/15/2011	1,599 88	-1,222 18	377 70
80	IPC THE HOSPITALIST CO INC	4/15/2011	3,656 86	-2,733 20	923 66
53	IPC THE HOSPITALIST CO INC	4/15/2011	2,422 67	-1,803 05	619 62
221	IPC THE HOSPITALIST CO INC	4/15/2011	10,102 09	-6,659 46	3,442 63
68	IPC THE HOSPITALIST CO INC	4/26/2011	3,316.92	-2,049 06	1,267 86
35	IPC THE HOSPITALIST CO INC	4/26/2011	1,707.24	-912 31	794 93
54	IPC THE HOSPITALIST CO INC	5/20/2011	2,697 80	-1,407 56	1,290 24
20	IPC THE HOSPITALIST CO INC	5/20/2011	999 48	-521 32	478 16
79	IPC THE HOSPITALIST CO INC	5/25/2011	3,921.26	-2,059 21	1,862 05
413	IPC THE HOSPITALIST CO INC	6/3/2011	19,716.53	-10,765 21	8,951 32
69	IPC THE HOSPITALIST CO INC	6/3/2011	3,294.04	-1,766 97	1,527 07
10	IPC THE HOSPITALIST CO INC	10/6/2011	365.06	-460 54	-95.48
100	IPC THE HOSPITALIST CO INC	10/6/2011	3,650 56	-4,197 69	-547.13
41	IPC THE HOSPITALIST CO INC	10/6/2011	1,496 73	-1,662 46	-165 73
37	IPC THE HOSPITALIST CO INC	10/6/2011	1,350.70	-1,419 46	-68 76
139	IPG PHOTONICS CORP	10/6/2011	6,339 47	-8,590 34	-2,250 87
141	IPG PHOTONICS CORP	10/6/2011	6,430.69	-8,089 11	-1,658 42
71	IPG PHOTONICS CORP	10/6/2011	3,238 15	-3,890 25	-652 10
713	ISHARES RUSSELL 2000 INDEX FUN	4/27/2011	60,773.81	-59,579 78	1,194 03
298	ISHARES SILVER TRUST	5/13/2011	10,138 06	-5,310 11	4,827 95
178	ISHARES SILVER TRUST	5/13/2011	6,055 62	-3,215 84	2,839 78
752	ISHARES SILVER TRUST	5/13/2011	25,583 30	-15,293 05	10,290 25
290	ISHARES SILVER TRUST	5/13/2011	9,865 90	-6,165 17	3,700 73
400	ISHARES SILVER TRUST	5/13/2011	13,608 14	-13,028 00	580 14
471	ISHARES SILVER TRUST	5/13/2011	16,023 58	-15,159 84	863 74
490	IXIA	2/4/2011	8,463 75	-7,536 20	927 55
895	IXIA	4/15/2011	13,800 63	-13,765 10	35 53
37	IXIA	6/3/2011	539 97	-569 06	-29 09
1,095	IXIA	6/3/2011	15,980 12	-16,841 54	-861 42
113	IXIA	6/3/2011	1,649 09	-1,754 52	-105 43
525	IXIA	8/15/2011	4,714 66	-8,151 51	-3,436 85
228	IXIA	8/16/2011	1,991 96	-3,540 09	-1,548 13
19	IXIA	8/16/2011	166 00	-303 45	-137.45
10	IXIA	8/17/2011	87 03	-159 71	-72 68
122	IXIA	8/22/2011	912 11	-1,948 44	-1,036 33
266	IXIA	8/23/2011	2,010 63	-4,248 23	-2,237 60
120	IXIA	8/24/2011	926 22	-1,916.49	-990 27
70	IXIA	8/24/2011	540 30	-1,132 78	-592 48
13	IXIA	8/25/2011	101 07	-210 37	-109 30
7	IXIA	8/26/2011	54 96	-113 28	-58 32
94	IXIA	8/26/2011	738 10	-1,701 58	-963 48
322	IXIA	8/29/2011	2,605 37	-5,828.81	-3,223 44
221	IXIA	8/30/2011	1,874 74	-4,000 52	-2,125 78
26	IXIA	8/30/2011	220 56	-342 75	-122 19
11,300	J2 GLOBAL COMMUNICATIONS INC	9/21/2011	337,982 15	-215,039 00	122,943 15
300	JANUS CAPITAL GROUP INC	11/30/2011	1,977 32	-2,385 78	-408 46
147	JANUS CAPITAL GROUP INC	12/1/2011	925 35	-1,618 95	-693 60
220	JANUS CAPITAL GROUP INC	12/1/2011	1,403 81	-1,749 57	-345 76
160	JANUS CAPITAL GROUP INC	12/1/2011	1,020 96	-1,250 40	-229 44
40	JANUS CAPITAL GROUP INC	12/1/2011	255 24	-311 60	-56 36
813	JANUS CAPITAL GROUP INC	12/1/2011	5,187 73	-8,953 82	-3,766 09
390	JANUS CAPITAL GROUP INC	12/2/2011	2,555 46	-4,295 19	-1,739 73
80	JANUS CAPITAL GROUP INC	12/2/2011	524 20	-892 40	-368 20
807	JANUS CAPITAL GROUP INC	12/2/2011	5,287 84	-8,060 39	-2,772 55
34	JANUS CAPITAL GROUP INC	12/9/2011	220 79	-343 40	-122 61
33	JANUS CAPITAL GROUP INC	12/9/2011	212 23	-329 61	-117 38

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Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
166	JANUS CAPITAL GROUP INC	12/9/2011	1,067 57	-1,676 60	-609 03
879	JANUS CAPITAL GROUP INC	12/9/2011	5,708 02	-8,031.34	-2,323 32
117	JANUS CAPITAL GROUP INC	12/13/2011	747 36	-1,069 02	-321 66
50	JANUS CAPITAL GROUP INC	12/14/2011	299 21	-451.16	-151 95
802	JANUS CAPITAL GROUP INC	12/14/2011	4,791 54	-7,407 59	-2,616 05
23	JANUS CAPITAL GROUP INC	12/14/2011	138 11	-210.79	-72 68
314	JANUS CAPITAL GROUP INC	12/14/2011	1,878 94	-2,868 98	-990 04
107	JANUS CAPITAL GROUP INC	12/14/2011	640 27	-980 63	-340 36
108	JANUS CAPITAL GROUP INC	12/14/2011	648.53	-997 53	-349 00
80	JANUS CAPITAL GROUP INC	12/14/2011	477.96	-761 20	-283 24
446	JANUS CAPITAL GROUP INC	12/14/2011	2,668 94	-5,388 13	-2,719 19
320	JANUS CAPITAL GROUP INC	12/14/2011	1,911 83	-2,887 42	-975 59
704	JANUS CAPITAL GROUP INC	12/15/2011	4,201.74	-8,505 02	-4,303 28
70	JANUS CAPITAL GROUP INC	12/15/2011	417 79	-831 95	-414 16
70	JANUS CAPITAL GROUP INC	12/15/2011	417 78	-869 73	-451.95
130	JANUS CAPITAL GROUP INC	12/16/2011	777 38	-1,615 21	-837 83
241	JANUS CAPITAL GROUP INC	12/16/2011	1,433 53	-2,994 35	-1,560.82
19	JANUS CAPITAL GROUP INC	12/19/2011	114 56	-236 07	-121.51
310	JANUS CAPITAL GROUP INC	12/20/2011	1,828 28	-3,851 66	-2,023.38
30	JANUS CAPITAL GROUP INC	12/20/2011	176 93	-304.95	-128.02
570	JANUS CAPITAL GROUP INC	12/20/2011	3,361 68	-5,778.83	-2,417 15
2,050	JB HUNT TRANSPORT SERVICES INC	2/15/2011	86,742 44	-72,645.85	14,096.59
3,500	JDS UNIPHASE CORP	12/20/2011	34,085 49	-42,296.80	-8,211 31
10	JETBLUE AIRWAYS CORP	11/17/2011	38 38	-57 55	-19.17
520	JETBLUE AIRWAYS CORP	11/17/2011	1,941 59	-2,992.45	-1,050 86
959	JETBLUE AIRWAYS CORP	11/17/2011	3,580 74	-5,508 21	-1,927.47
211	JETBLUE AIRWAYS CORP	11/18/2011	778 11	-1,211 92	-433.81
260	JETBLUE AIRWAYS CORP	11/18/2011	958 80	-1,497 60	-538 80
53	JETBLUE AIRWAYS CORP	11/21/2011	189 75	-305 70	-115.95
180	JETBLUE AIRWAYS CORP	11/21/2011	643 27	-1,036 80	-393 53
120	JETBLUE AIRWAYS CORP	11/21/2011	428.85	-702 32	-273 47
109	JETBLUE AIRWAYS CORP	11/21/2011	389 53	-628 70	-239 17
88	JETBLUE AIRWAYS CORP	11/22/2011	308 20	-507 58	-199 38
113	JETBLUE AIRWAYS CORP	11/22/2011	399 45	-662 10	-262 65
384	JETBLUE AIRWAYS CORP	11/22/2011	1,344 89	-2,249 97	-905 08
343	JETBLUE AIRWAYS CORP	11/29/2011	1,317 57	-2,009 74	-692 17
280	JETBLUE AIRWAYS CORP	11/29/2011	1,075 57	-1,654 52	-578 95
350	JETBLUE AIRWAYS CORP	11/29/2011	1,344 46	-2,073 75	-729 29
530	JETBLUE AIRWAYS CORP	11/29/2011	2,035 90	-3,100 77	-1,064 87
200	JETBLUE AIRWAYS CORP	11/29/2011	768 27	-1,281 08	-512 81
440	JETBLUE AIRWAYS CORP	11/29/2011	1,690 18	-2,905 45	-1,215 27
520	JETBLUE AIRWAYS CORP	11/29/2011	1,997 49	-3,428 00	-1,430 51
2,300	JETBLUE AIRWAYS CORP	11/29/2011	8,835 05	-13,942 14	-5,107 09
130	JETBLUE AIRWAYS CORP	11/29/2011	499 37	-795 30	-295 93
360	JETBLUE AIRWAYS CORP	11/29/2011	1,382 88	-1,973 77	-590 89
1,925	JETBLUE AIRWAYS CORP	11/29/2011	7,394 56	-10,523 97	-3,129 41
475	JETBLUE AIRWAYS CORP	11/30/2011	1,942 71	-2,596 83	-654 12
120	JETBLUE AIRWAYS CORP	11/30/2011	490 79	-643.02	-152 23
70	JETBLUE AIRWAYS CORP	11/30/2011	284 45	-464 41	-179 96
112	JETBLUE AIRWAYS CORP	11/30/2011	455 11	-717 79	-262 68
362	JETBLUE AIRWAYS CORP	11/30/2011	1,470 99	-2,433 11	-962 12
1,609	JETBLUE AIRWAYS CORP	11/30/2011	6,580 68	-10,674 75	-4,094 07
837	JETBLUE AIRWAYS CORP	11/30/2011	3,401 17	-4,838 36	-1,437 19
1,061	JETBLUE AIRWAYS CORP	11/30/2011	4,311 40	-6,023 62	-1,712 22
750	JETBLUE AIRWAYS CORP	11/30/2011	3,047 64	-4,287 30	-1,239 66
377	JETBLUE AIRWAYS CORP	11/30/2011	1,531.95	-2,159 64	-627 69
484	JETBLUE AIRWAYS CORP	11/30/2011	1,966 74	-2,786 68	-819 94
528	JETBLUE AIRWAYS CORP	11/30/2011	2,145 54	-3,069 74	-924 20
1,105	JETBLUE AIRWAYS CORP	11/30/2011	4,490 19	-6,492 10	-2,001.91
68	JM SMUCKER CO/THE	2/18/2011	4,585 88	-2,562 31	2,023 57
82	JM SMUCKER CO/THE	2/22/2011	5,504 66	-3,089 84	2,414 82
107	JM SMUCKER CO/THE	2/22/2011	7,182 91	-4,052 33	3,130 58
3	JM SMUCKER CO/THE	10/10/2011	220 34	-113 62	106 72
113	JM SMUCKER CO/THE	10/10/2011	8,299 30	-4,256 62	4,042 68

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
45	JM SMUCKER CO/THE	10/21/2011	3,436.07	-1,695.11	1,740.96
62	JM SMUCKER CO/THE	10/24/2011	4,758.63	-2,335.49	2,423.14
25	JM SMUCKER CO/THE	10/24/2011	1,918.80	-939.64	979.16
5	JM SMUCKER CO/THE	10/27/2011	388.15	-187.93	200.22
20	JM SMUCKER CO/THE	10/27/2011	1,552.60	-750.51	802.09
12	JM SMUCKER CO/THE	10/27/2011	931.56	-463.19	468.37
72	JOHNSON & JOHNSON	3/9/2011	4,350.47	-4,899.96	-549.49
632	JOHNSON & JOHNSON	3/9/2011	38,141.09	-43,010.76	-4,869.67
81	JOHNSON & JOHNSON	3/9/2011	4,889.47	-5,512.46	-622.99
256	JOHNSON & JOHNSON	3/9/2011	15,468.34	-16,288.03	-819.69
423	JOHNSON & JOHNSON	9/14/2011	26,824.45	-24,137.10	2,687.35
304	JOHNSON & JOHNSON	9/14/2011	19,333.26	-19,342.03	-8.77
77	JOHNSON & JOHNSON	9/14/2011	4,896.91	-4,393.75	503.16
65	JOHNSON & JOHNSON	9/14/2011	4,121.96	-3,687.98	433.98
27	JOHNSON & JOHNSON	9/15/2011	1,736.86	-1,383.75	353.11
217	JOHNSON & JOHNSON	9/15/2011	13,958.41	-12,312.17	1,646.24
78	JOHNSON & JOHNSON	9/15/2011	5,022.83	-4,425.57	597.26
154	JOHNSON & JOHNSON	9/15/2011	9,902.15	-7,892.50	2,009.65
150	JOHNSON & JOHNSON	9/15/2011	9,644.95	-7,707.75	1,937.20
190	JOHNSON & JOHNSON	9/15/2011	12,221.65	-9,758.06	2,463.59
29	JOHNSON & JOHNSON	9/15/2011	1,865.41	-1,486.25	379.16
26	JOHNSON & JOHNSON	9/15/2011	1,671.79	-1,442.52	229.27
89	JOY GLOBAL INC	3/14/2011	8,002.05	-5,274.14	2,727.91
53	JOY GLOBAL INC	3/14/2011	4,765.26	-3,200.14	1,565.12
1,690	JUNIPER NETWORKS INC	3/14/2011	72,799.41	-43,020.47	29,778.94
189	KANSAS CITY SOUTHERN	2/10/2011	10,160.35	-4,893.65	5,266.70
40	KANSAS CITY SOUTHERN	2/10/2011	2,150.34	-1,048.16	1,102.18
220	KANSAS CITY SOUTHERN	2/10/2011	11,826.86	-5,850.22	5,976.64
40	KANSAS CITY SOUTHERN	2/10/2011	2,150.34	-1,066.60	1,083.74
90	KANSAS CITY SOUTHERN	2/10/2011	4,838.26	-2,398.50	2,439.76
16	KANSAS CITY SOUTHERN	2/10/2011	860.13	-429.20	430.93
84	KANSAS CITY SOUTHERN	4/11/2011	4,323.64	-2,253.27	2,070.37
29	KANSAS CITY SOUTHERN	4/11/2011	1,492.68	-777.78	714.90
33	KANSAS CITY SOUTHERN	4/12/2011	1,693.60	-885.06	808.54
8	KANSAS CITY SOUTHERN	4/13/2011	412.95	-214.56	198.39
127	KANSAS CITY SOUTHERN	4/13/2011	6,553.10	-3,374.28	3,178.82
64	KANSAS CITY SOUTHERN	4/13/2011	3,303.57	-1,700.42	1,603.15
99	KANSAS CITY SOUTHERN	10/25/2011	6,043.84	-2,630.34	3,413.50
91	KANSAS CITY SOUTHERN	10/25/2011	5,555.45	-2,417.74	3,137.71
60	KANSAS CITY SOUTHERN	10/26/2011	3,637.33	-1,594.12	2,043.21
61	KANSAS CITY SOUTHERN	12/6/2011	4,142.00	-1,620.68	2,521.32
62	KANSAS CITY SOUTHERN	12/7/2011	4,153.22	-1,647.25	2,505.97
12	KANSAS CITY SOUTHERN	12/7/2011	804.65	-318.82	485.83
58	KANSAS CITY SOUTHERN	12/8/2011	3,848.57	-1,540.98	2,307.59
16	KANSAS CITY SOUTHERN	12/8/2011	1,067.66	-425.10	642.56
33	KANSAS CITY SOUTHERN	12/8/2011	2,196.21	-876.76	1,319.45
195	KANSAS CITY SOUTHERN	12/9/2011	12,906.91	-5,180.89	7,726.02
29	KANSAS CITY SOUTHERN	12/12/2011	1,890.63	-770.49	1,120.14
209	KBR INC	4/28/2011	7,984.62	-4,799.75	3,184.87
70	KBR INC	4/28/2011	2,674.28	-1,590.34	1,083.94
201	KBR INC	4/29/2011	7,731.94	-4,566.56	3,165.38
82	KBR INC	5/2/2011	3,149.54	-1,862.98	1,286.56
21	KBR INC	5/2/2011	806.59	-483.16	323.43
185	KBR INC	5/2/2011	7,105.67	-4,355.03	2,750.64
152	KBR INC	5/3/2011	5,693.81	-3,578.19	2,115.62
71	KBR INC	5/13/2011	2,568.97	-1,671.39	897.58
34	KBR INC	5/13/2011	1,230.21	-793.50	436.71
6	KBR INC	5/13/2011	217.10	-143.83	73.27
42	KBR INC	5/16/2011	1,514.83	-1,006.80	508.03
27	KBR INC	5/18/2011	960.63	-647.23	313.40
34	KBR INC	5/19/2011	1,223.55	-815.03	408.52
24	KBR INC	5/25/2011	864.70	-575.31	289.39
64	KBR INC	6/3/2011	2,362.99	-1,534.17	828.82
238	KBR INC	6/3/2011	8,787.36	-5,617.49	3,169.87

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
286 KBR INC		6/3/2011	10,559 60	-6,642 64	3,916 96
37 KBR INC		6/3/2011	1,366 10	-848 53	517 57
127 KBR INC		10/6/2011	3,138 12	-2,912 53	225 59
613 KBR INC		10/6/2011	15,147 00	-14,120 21	1,026 79
362 KBR INC		10/6/2011	8,944.88	-8,916 10	28 78
502 KBR INC		2/4/2011	16,520 50	-11,739 57	4,780 93
10 KBR INC		2/4/2011	329 09	-232 83	96 26
750 KBR INC		4/15/2011	26,941 36	-17,462 55	9,478 81
41 KBR INC		4/15/2011	1,472 79	-941 58	531 21
833 KEY ENERGY SERVICES INC		2/3/2011	10,994.64	-9,039 72	1,954 92
250 KEY ENERGY SERVICES INC		2/3/2011	3,299 71	-2,671 08	628 63
100 KEY ENERGY SERVICES INC		2/4/2011	1,313 89	-1,068 43	245 46
547 KEY ENERGY SERVICES INC		2/4/2011	7,187 00	-5,816 36	1,370 64
443 KEY ENERGY SERVICES INC		2/7/2011	5,889 69	-4,710 51	1,179 18
50 KEY ENERGY SERVICES INC		2/7/2011	664 75	-534 49	130 26
17 KEY ENERGY SERVICES INC		2/7/2011	226 02	-183 51	42 51
143 KEY ENERGY SERVICES INC		2/8/2011	1,863 71	-1,543 66	320 05
10 KEY ENERGY SERVICES INC		2/8/2011	130 33	-106 90	23 43
102 KEY ENERGY SERVICES INC		2/8/2011	1,329 36	-1,094 35	235 01
233 KEY ENERGY SERVICES INC		2/9/2011	2,965 66	-2,499 83	465 83
235 KEY ENERGY SERVICES INC		2/10/2011	2,981 27	-2,521 29	459 98
20 KEY ENERGY SERVICES INC		2/10/2011	253 72	-215 64	38 08
338 KEY ENERGY SERVICES INC		2/11/2011	4,314 92	-3,601 39	713 53
206 KEY ENERGY SERVICES INC		2/14/2011	2,655 38	-2,194 93	460 45
46 KEY ENERGY SERVICES INC		2/15/2011	596 46	-490 13	106 33
80 KEY ENERGY SERVICES INC		2/15/2011	1,045 00	-835 86	209 14
110 KEY ENERGY SERVICES INC		2/15/2011	1,436 87	-1,125 10	311 77
230 KEY ENERGY SERVICES INC		2/15/2011	2,982 28	-2,422 96	559 32
40 KEY ENERGY SERVICES INC		2/15/2011	518 66	-423 60	95 06
90 KEY ENERGY SERVICES INC		2/15/2011	1,175.62	-909 45	266 17
320 KEY ENERGY SERVICES INC		2/15/2011	4,179 98	-3,092 06	1,087 92
30 KEY ENERGY SERVICES INC		2/15/2011	388 99	-317 69	71 30
140 KEY ENERGY SERVICES INC		2/15/2011	1,815 30	-1,483 97	331 33
10 KEY ENERGY SERVICES INC		2/15/2011	130 62	-97 65	32 97
10 KEY ENERGY SERVICES INC		2/15/2011	130 62	-96 54	34 08
170 KEY ENERGY SERVICES INC		2/15/2011	2,204 30	-1,764 07	440 23
80 KEY ENERGY SERVICES INC		2/15/2011	1,045 00	-760 04	284 96
180 KEY ENERGY SERVICES INC		2/15/2011	2,333 96	-1,846 01	487 95
70 KEY ENERGY SERVICES INC		2/15/2011	907 65	-720 66	186.99
110 KEY ENERGY SERVICES INC		2/15/2011	1,436 87	-1,064 03	372 84
10 KEY ENERGY SERVICES INC		2/15/2011	130 62	-91 04	39 58
50 KEY ENERGY SERVICES INC		2/15/2011	648 33	-522 42	125 91
150 KEY ENERGY SERVICES INC		2/15/2011	1,959 37	-1,427 99	531 38
8,720 KEYCORP		10/17/2011	55,642 98	-72,504 18	-16,861 20
21 KINETIC CONCEPTS INC		8/4/2011	1,361 27	-892 15	469 12
129 KINETIC CONCEPTS INC		8/4/2011	8,335 80	-5,480 33	2,855 47
60 KINETIC CONCEPTS INC		8/4/2011	3,889 35	-2,564 48	1,324 87
50 KINETIC CONCEPTS INC		8/4/2011	3,241 12	-2,123 12	1,118 00
80 KINETIC CONCEPTS INC		8/4/2011	5,185 79	-3,355 44	1,830 35
233 KINETIC CONCEPTS INC		8/4/2011	15,103 63	-9,688 63	5,415 00
77 KINETIC CONCEPTS INC		8/5/2011	4,954 79	-3,201 82	1,752 97
172 KINETIC CONCEPTS INC		8/5/2011	11,067 83	-7,017 05	4,050.78
38 KINETIC CONCEPTS INC		9/7/2011	2,531 36	-1,550 28	981 08
7 KINETIC CONCEPTS INC		9/7/2011	467 19	-293 97	173 22
80 KINETIC CONCEPTS INC		9/7/2011	5,329 19	-1,826 98	3,502 21
60 KINETIC CONCEPTS INC		9/7/2011	3,996 89	-1,398 67	2,598 22
180 KINETIC CONCEPTS INC		9/7/2011	11,990 66	-4,314 82	7,675 84
140 KINETIC CONCEPTS INC		9/7/2011	9,326 08	-2,942 80	6,383 28
13 KINETIC CONCEPTS INC		9/7/2011	865 99	-545.94	320 05
50 KINETIC CONCEPTS INC		9/8/2011	3,335 69	-2,099 77	1,235 92
110 KINETIC CONCEPTS INC		9/8/2011	7,338 51	-4,690 03	2,648 48
50 KINETIC CONCEPTS INC		9/8/2011	3,335 68	-2,130 40	1,205 28
156 KINETIC CONCEPTS INC		9/8/2011	10,407 34	-6,516 51	3,890 83
54 KINETIC CONCEPTS INC		9/9/2011	3,603 23	-2,255 72	1,347 51

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
116	KINETIC CONCEPTS INC	9/9/2011	7,731 74	-4,883 94	2,847 80
14	KINETIC CONCEPTS INC	9/9/2011	934 17	-589 44	344 73
70	KINETIC CONCEPTS INC	9/9/2011	4,665 71	-2,944 17	1,721 54
33	KINETIC CONCEPTS INC	9/9/2011	2,199 55	-1,409 63	789 92
197	KINETIC CONCEPTS INC	9/12/2011	13,056 45	-8,415 05	4,641 40
41	KINETIC CONCEPTS INC	9/12/2011	2,717 33	-1,739.02	978 31
139	KINETIC CONCEPTS INC	9/13/2011	9,260 28	-5,895 70	3,364 58
85	KINETIC CONCEPTS INC	9/13/2011	5,662 76	-3,538 17	2,124 59
255	KINETIC CONCEPTS INC	9/14/2011	16,957 20	-10,614.50	6,342 70
127	KINETIC CONCEPTS INC	9/14/2011	8,445.35	-5,054 84	3,390 51
33	KINETIC CONCEPTS INC	9/15/2011	2,200.05	-1,313 46	886.59
205	KINETIC CONCEPTS INC	9/15/2011	13,666 96	-8,127.49	5,539 47
330	KINETIC CONCEPTS INC	9/16/2011	21,908 27	-13,083.28	8,824.99
25	KINETIC CONCEPTS INC	9/19/2011	1,650 02	-991.16	658 86
127	KIRBY CORP	10/6/2011	6,869 48	-6,919 39	-49 91
66	KIRBY CORP	10/6/2011	3,569 96	-3,597.33	-27.37
206	KIRBY CORP	10/6/2011	11,142 61	-10,920 02	222 59
105	KIRBY CORP	10/6/2011	5,679 49	-5,374 14	305 35
97	KIRBY CORP	10/6/2011	5,246 76	-5,210 65	36 11
96	KIRBY CORP	10/6/2011	5,192 68	-5,367 56	-174 88
79	KIRBY CORP	10/6/2011	4,273 14	-4,407 63	-134 49
126	KIRBY CORP	10/6/2011	6,815 38	-6,915 08	-99 70
192	KNIGHT TRANSPORTATION INC	2/4/2011	3,590.33	-3,186 41	403 92
174	KNIGHT TRANSPORTATION INC	2/4/2011	3,253 73	-3,827 83	-574 10
263	KNIGHT TRANSPORTATION INC	2/7/2011	4,847.46	-5,785 73	-938 27
44	KNIGHT TRANSPORTATION INC	2/8/2011	810 35	-967.96	-157 61
210	KNIGHT TRANSPORTATION INC	2/8/2011	3,867 60	-4,614.75	-747.15
199	KNIGHT TRANSPORTATION INC	2/9/2011	3,660 65	-4,373 03	-712 38
29	KNIGHT TRANSPORTATION INC	2/9/2011	533 46	-558.55	-25 09
26	KNIGHT TRANSPORTATION INC	2/9/2011	478 28	-499 59	-21 31
109	KNIGHT TRANSPORTATION INC	2/10/2011	1,981 96	-2,094 44	-112 48
45	KNIGHT TRANSPORTATION INC	2/10/2011	818 24	-870 96	-52 72
31	KNIGHT TRANSPORTATION INC	2/10/2011	563 68	-602 30	-38 62
79	KNIGHT TRANSPORTATION INC	2/11/2011	1,445 54	-1,534 91	-89 37
291	KNIGHT TRANSPORTATION INC	2/11/2011	5,324 73	-5,251 85	72 88
310	KNIGHT TRANSPORTATION INC	2/14/2011	5,757 05	-5,594 76	162 29
254	KNIGHT TRANSPORTATION INC	2/15/2011	4,797 76	-4,584 09	213 67
196	KNIGHT TRANSPORTATION INC	2/16/2011	3,795 46	-3,537 33	258 13
58	KNIGHT TRANSPORTATION INC	2/17/2011	1,117 86	-1,046.76	71 10
1	KNIGHT TRANSPORTATION INC	2/24/2011	18 36	-18 05	0 31
92	KNIGHT TRANSPORTATION INC	2/24/2011	1,689 08	-1,653 59	35 49
42	KNIGHT TRANSPORTATION INC	2/25/2011	779 29	-754 90	24 39
162	KNIGHT TRANSPORTATION INC	2/25/2011	3,005 85	-2,945 81	60 04
5	KNIGHT TRANSPORTATION INC	2/28/2011	93 79	-90 92	2 87
181	KNIGHT TRANSPORTATION INC	3/2/2011	3,343 80	-3,291 30	52 50
1,690	KOHL'S CORP	2/18/2011	90,125 29	-87,309 12	2,816 17
990	KOHL'S CORP	2/18/2011	52,795 29	-51,386 84	1,408 45
658	KORN/FERRY INTERNATIONAL	1/5/2011	15,143 22	-10,824 36	4,318 86
892	KORN/FERRY INTERNATIONAL	2/4/2011	21,380 46	-14,673 76	6,706 70
398	KORN/FERRY INTERNATIONAL	2/4/2011	9,551.81	-6,547 26	3,004 55
109	KORN/FERRY INTERNATIONAL	2/4/2011	2,639 61	-1,793.09	846 52
230	KORN/FERRY INTERNATIONAL	2/4/2011	5,569 82	-3,888 96	1,680 86
202	KORN/FERRY INTERNATIONAL	2/4/2011	4,891 76	-3,365 26	1,526 50
384	KORN/FERRY INTERNATIONAL	2/7/2011	9,407 23	-6,397.32	3,009 91
147	KORN/FERRY INTERNATIONAL	2/7/2011	3,601 21	-2,493 40	1,107 81
31	KORN/FERRY INTERNATIONAL	2/8/2011	761 55	-525 82	235 73
235	KORN/FERRY INTERNATIONAL	2/8/2011	5,773 04	-4,090 18	1,682 86
80	KORN/FERRY INTERNATIONAL	2/9/2011	1,940 76	-1,392 40	548.36
186	KORN/FERRY INTERNATIONAL	2/10/2011	4,522 89	-3,237 33	1,285.56
131	KORN/FERRY INTERNATIONAL	3/3/2011	2,934.47	-2,339 28	595 19
90	KORN/FERRY INTERNATIONAL	3/3/2011	2,016 90	-1,566.45	450 45
111	KORN/FERRY INTERNATIONAL	3/3/2011	2,487 51	-1,928.35	559 16
541	KORN/FERRY INTERNATIONAL	3/3/2011	12,118 71	-9,241 85	2,876 86
119	KORN/FERRY INTERNATIONAL	3/3/2011	2,666 78	-2,125 00	541 78

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
44	KORN/FERRY INTERNATIONAL	3/4/2011	986 83	-751 65	235 18
64	KORN/FERRY INTERNATIONAL	3/4/2011	1,435 39	-897.40	537.99
431	KORN/FERRY INTERNATIONAL	3/8/2011	9,550 90	-6,043.44	3,507 46
2,310	KRAFT FOODS INC	8/4/2011	82,853 25	-62,667.07	20,186.18
170	KRAFT FOODS INC	8/4/2011	6,097 43	-5,224 25	873.18
1,650	KROGER CO/THE	6/16/2011	39,611 12	-35,731.08	3,880 04
1,180	KROGER CO/THE	6/16/2011	28,327 95	-25,547 94	2,780 01
670	KROGER CO/THE	6/23/2011	16,461 58	-14,506 04	1,955 54
2,500	KROGER CO/THE	6/23/2011	61,423 82	-55,948 50	5,475 32
810	KULICKE & SOFFA INDUSTRIES INC	2/4/2011	8,158 40	-7,689 66	468 74
189	KULICKE & SOFFA INDUSTRIES INC	4/15/2011	1,580 01	-1,794 25	-214 24
603	KULICKE & SOFFA INDUSTRIES INC	4/15/2011	5,040.98	-5,910 30	-869 32
461	KULICKE & SOFFA INDUSTRIES INC	4/15/2011	3,853 88	-4,389 74	-535 86
751	KULICKE & SOFFA INDUSTRIES INC	6/3/2011	8,507 16	-7,151 17	1,355 99
743	KULICKE & SOFFA INDUSTRIES INC	6/3/2011	8,416 54	-7,205.39	1,211 15
249	KULICKE & SOFFA INDUSTRIES INC	6/3/2011	2,820.62	-2,595.00	225.62
84	KULICKE & SOFFA INDUSTRIES INC	6/6/2011	945 91	-875 42	70.49
151	KULICKE & SOFFA INDUSTRIES INC	6/7/2011	1,698.47	-1,573.68	124 79
72	KULICKE & SOFFA INDUSTRIES INC	6/24/2011	803 52	-750.36	53 16
183	KULICKE & SOFFA INDUSTRIES INC	7/21/2011	1,771 93	-1,907.17	-135 24
373	KULICKE & SOFFA INDUSTRIES INC	7/22/2011	3,831.11	-3,887 30	-56 19
1,055	KULICKE & SOFFA INDUSTRIES INC	8/2/2011	9,257 45	-10,994 90	-1,737 45
908	KULICKE & SOFFA INDUSTRIES INC	8/3/2011	8,041 36	-9,462 90	-1,421 54
0	LABRANCHE & CO INC	1/25/2011	66 31	0 00	66 31
1,650	LAM RESEARCH CORP	11/22/2011	63,455 31	-64,570 77	-1,115 46
256	LAM RESEARCH CORP	1/12/2011	12,831.32	-6,069 76	6,761.56
1,165	LAM RESEARCH CORP	1/12/2011	58,392.54	-24,335.45	34,057.09
135	LAM RESEARCH CORP	1/12/2011	6,766.52	-5,772 38	994.14
87	LAM RESEARCH CORP	1/12/2011	4,360.64	-3,638.26	722 38
48	LAM RESEARCH CORP	1/13/2011	2,410.40	-2,007.31	403 09
289	LAM RESEARCH CORP	1/13/2011	14,512 61	-11,800 36	2,712 25
275	LASALLE HOTEL PROPERTIES	2/4/2011	7,672 35	-7,061 56	610 79
11	LASALLE HOTEL PROPERTIES	4/15/2011	281.59	-282 46	-0 87
128	LASALLE HOTEL PROPERTIES	4/15/2011	3,276 74	-3,426 32	-149 58
143	LASALLE HOTEL PROPERTIES	4/15/2011	3,660 73	-3,818 10	-157 37
144	LASALLE HOTEL PROPERTIES	4/15/2011	3,686 33	-3,903 58	-217.25
42	LASALLE HOTEL PROPERTIES	6/3/2011	1,107 53	-1,138 55	-31.02
20	LASALLE HOTEL PROPERTIES	6/3/2011	527 40	-555 86	-28.46
237	LASALLE HOTEL PROPERTIES	6/3/2011	6,249 64	-6,608 20	-358 56
73	LASALLE HOTEL PROPERTIES	6/3/2011	1,924 99	-2,036 88	-111 89
95	LASALLE HOTEL PROPERTIES	6/3/2011	2,505 13	-2,684 63	-179 50
57	LASALLE HOTEL PROPERTIES	6/3/2011	1,503.08	-1,618 99	-115 91
77	LASALLE HOTEL PROPERTIES	6/3/2011	2,030 47	-2,191 54	-161 07
116	LASALLE HOTEL PROPERTIES	6/3/2011	3,058 90	-3,399 29	-340 39
108	LASALLE HOTEL PROPERTIES	6/3/2011	2,847 94	-3,102 14	-254 20
72	LASALLE HOTEL PROPERTIES	10/6/2011	1,371 21	-2,068 09	-696 88
540	LASALLE HOTEL PROPERTIES	10/6/2011	10,284 10	-15,013 89	-4,729.79
32	LASALLE HOTEL PROPERTIES	10/6/2011	609 43	-888 20	-278.77
84	LASALLE HOTEL PROPERTIES	10/6/2011	1,599 75	-2,335 79	-736.04
293	LASALLE HOTEL PROPERTIES	10/6/2011	5,580 08	-8,209 87	-2,629.79
316	LASALLE HOTEL PROPERTIES	10/6/2011	6,018 10	-8,750 04	-2,731 94
17	LASALLE HOTEL PROPERTIES	10/6/2011	323 76	-414 36	-90 60
4,211	LATTICE SEMICONDUCTOR CORP	4/21/2011	26,307.71	-31,203 51	-4,895 80
2,590	LATTICE SEMICONDUCTOR CORP	4/21/2011	16,180 71	-18,611 56	-2,430 85
4,599	LATTICE SEMICONDUCTOR CORP	4/21/2011	28,731.70	-24,485 08	4,246 62
9,461	LATTICE SEMICONDUCTOR CORP	11/29/2011	61,001 46	-50,370 36	10,631 10
18,430	LATTICE SEMICONDUCTOR CORP	11/29/2011	118,830 67	-79,864 56	38,966 11
18,209	LATTICE SEMICONDUCTOR CORP	11/29/2011	117,405 73	-82,566 89	34,838 84
20	LAZARD LTD SHS -A-	2/7/2011	902 15	-733 45	168 70
60	LAZARD LTD SHS -A-	2/7/2011	2,706 45	-2,268 94	437 51
130	LAZARD LTD SHS -A-	2/7/2011	5,863 96	-4,867 72	996 24
140	LAZARD LTD SHS -A-	2/7/2011	6,315.04	-5,148 21	1,166 83
46	LAZARD LTD SHS -A-	2/7/2011	2,074.94	-1,673 65	401 29
92	LEAR CORP	10/5/2011	3,940.30	-3,725 34	214.96

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
53	LEAR CORP	10/18/2011	2,541.07	-2,146.12	394.95
121	LEAR CORP	10/18/2011	5,821.71	-4,899.63	922.08
116	LEAR CORP	10/21/2011	5,599.22	-4,697.16	902.06
18	LEAR CORP	12/13/2011	670.41	-728.87	-58.46
266	LEAR CORP	12/13/2011	9,907.24	-10,802.20	-894.96
137	LEAR CORP	12/14/2011	4,928.65	-5,563.54	-634.89
305	LEGG MASON INC	11/14/2011	7,840.69	-10,457.08	-2,616.39
7	LEGG MASON INC	11/14/2011	179.20	-240.02	-60.82
318	LEGG MASON INC	11/14/2011	8,141.00	-10,902.79	-2,761.79
4	LEGG MASON INC	11/14/2011	102.83	-134.88	-32.05
145	LEGG MASON INC	12/2/2011	3,842.02	-4,884.15	-1,042.13
28	LEGG MASON INC	12/2/2011	742.39	-944.12	-201.73
115	LEGG MASON INC	12/2/2011	3,049.09	-3,873.64	-824.55
85	LEGG MASON INC	12/2/2011	2,252.22	-2,873.92	-621.70
11	LEGG MASON INC	12/5/2011	290.70	-364.76	-74.06
227	LEGG MASON INC	12/5/2011	6,107.33	-7,715.00	-1,607.67
8	LEGG MASON INC	12/5/2011	215.24	-265.28	-50.04
242	LEGG MASON INC	12/6/2011	6,423.30	-8,024.77	-1,601.47
164	LEGG MASON INC	12/7/2011	4,321.07	-5,438.28	-1,117.21
91	LEGG MASON INC	12/7/2011	2,397.67	-3,052.58	-654.91
142	LEGG MASON INC	12/9/2011	3,722.95	-4,763.36	-1,040.41
18	LEGG MASON INC	12/9/2011	471.92	-588.08	-116.16
122	LEGG MASON INC	12/12/2011	3,064.28	-3,985.89	-921.61
92	LEGG MASON INC	12/12/2011	2,307.04	-3,005.75	-698.71
4	LEGG MASON INC	12/13/2011	99.30	-130.69	-31.39
20	LEGG MASON INC	12/13/2011	500.93	-653.42	-152.49
48	LEGG MASON INC	11/3/2011	1,302.45	-1,560.61	-258.16
46	LEGG MASON INC	11/3/2011	1,248.18	-1,510.01	-261.83
183	LEGG MASON INC	11/3/2011	4,965.57	-6,156.23	-1,190.66
195	LEGG MASON INC	11/3/2011	5,291.18	-6,632.93	-1,341.75
93	LEGG MASON INC	11/3/2011	2,523.49	-3,275.95	-752.46
13	LEGG MASON INC	11/3/2011	352.75	-458.06	-105.31
207	LEGG MASON INC	11/3/2011	5,616.79	-7,211.18	-1,594.39
202	LEGG MASON INC	11/3/2011	5,481.12	-6,926.15	-1,445.03
18	LEGG MASON INC	12/13/2011	446.84	-607.58	-160.74
300	LEGG MASON INC	12/14/2011	7,139.13	-10,126.32	-2,987.19
16	LEGG MASON INC	12/14/2011	380.75	-550.64	-169.89
65	LEGG MASON INC	12/14/2011	1,546.82	-2,235.03	-688.21
178	LEGG MASON INC	12/15/2011	4,245.37	-6,120.53	-1,875.16
48	LEGG MASON INC	12/15/2011	1,148.17	-1,650.48	-502.31
56	LEGG MASON INC	12/16/2011	1,341.57	-1,925.56	-583.99
80	LEGG MASON INC	12/19/2011	1,856.78	-2,750.80	-894.02
79	LEGG MASON INC	12/20/2011	1,872.36	-2,716.42	-844.06
2,230	LEGG MASON INC	4/11/2011	80,259.27	-77,403.97	2,855.30
5	LIBERTY GLOBAL INC	8/4/2011	197.46	-193.95	3.51
169	LIBERTY GLOBAL INC	8/4/2011	6,673.98	-6,620.23	53.75
155	LIBERTY GLOBAL INC	8/4/2011	6,121.11	-6,161.62	-40.51
143	LIBERTY GLOBAL INC	8/4/2011	5,647.22	-5,817.45	-170.23
482	LIBERTY GLOBAL INC	8/5/2011	17,993.34	-19,608.49	-1,615.15
307	LIBERTY GLOBAL INC	8/5/2011	11,448.30	-12,489.22	-1,040.92
47	LIBERTY GLOBAL INC	12/15/2011	1,826.85	-1,912.03	-85.18
379	LIBERTY GLOBAL INC	12/15/2011	14,739.63	-15,418.29	-678.66
445	LIBERTY GLOBAL INC	12/16/2011	17,641.91	-18,103.27	-461.36
121	LIBERTY GLOBAL INC	12/19/2011	4,735.36	-4,922.46	-187.10
144	LIBERTY GLOBAL INC	12/19/2011	5,693.87	-5,858.14	-164.27
226	LIBERTY GLOBAL INC	12/20/2011	9,059.50	-9,194.02	-134.52
60	LIBERTY GLOBAL INC	12/20/2011	2,414.43	-2,440.89	-26.46
115	LIBERTY GLOBAL INC	12/21/2011	4,600.21	-4,678.37	-78.16
0	LIBERTY MEDIA CORP - LIBERTY	12/5/2011	11.96	-8.86	3.10
881	LIBERTY MEDIA CORP - LIBERTY	11/29/2011	50,713.50	0.00	50,713.50
670	LIBERTY MEDIA CORP - LIBERTY	11/29/2011	47,392.99	0.00	47,392.99
467	LIBERTY MEDIA CORP - LIBERTY	11/29/2011	39,775.55	0.00	39,775.55
1,000	LIBERTY MEDIA CORP - LIBERTY	9/26/2011	50,713.50	0.00	50,713.50
760	LIBERTY MEDIA CORP - LIBERTY	9/26/2011	47,392.99	0.00	47,392.99

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
530	LIBERTY MEDIA CORP - LIBERTY	9/26/2011	39,775 55	0 00	39,775 55
2,290	LIBERTY MEDIA CORP - LIBERTY	11/29/2011	-137,882 04	0.00	-137,882.04
2,290	LIBERTY MEDIA CORP - STARZ	9/26/2011	-137,882 04	0 00	-137,882 04
5,710	LIMELIGHT NETWORKS INC	6/14/2011	25,789 86	-37,648 89	-11,859 03
1,090	LIMELIGHT NETWORKS INC	6/17/2011	4,627 51	-7,186 91	-2,559 40
4,620	LIMELIGHT NETWORKS INC	6/17/2011	19,613.83	-31,926 97	-12,313 14
61	LINCOLN NATIONAL CORP	12/16/2011	1,129 69	-1,778 15	-648 46
427	LINCOLN NATIONAL CORP	12/16/2011	7,907 84	-12,472 50	-4,564 66
294	LINCOLN NATIONAL CORP	12/19/2011	5,277 46	-8,587 62	-3,310 16
78	LINCOLN NATIONAL CORP	12/19/2011	1,409 13	-2,278 35	-869 22
14	LINCOLN NATIONAL CORP	12/19/2011	251.31	-407 94	-156 63
66	LINCOLN NATIONAL CORP	12/20/2011	1,228 31	-1,923 15	-694 84
366	LINCOLN NATIONAL CORP	12/20/2011	6,761 50	-10,664 77	-3,903 27
25	LINCOLN NATIONAL CORP	12/20/2011	465 27	-720 63	-255 36
459	LINCOLN NATIONAL CORP	12/20/2011	8,542 33	-13,453 89	-4,911 56
27	LINCOLN NATIONAL CORP	12/21/2011	500 98	-791 40	-290 42
323	LINCOLN NATIONAL CORP	12/21/2011	6,004 10	-9,467 55	-3,463.45
471	LINCOLN NATIONAL CORP	12/21/2011	8,755 20	-13,965 53	-5,210 33
28	LINCOLN NATIONAL CORP	12/22/2011	530 17	-830.22	-300 05
143	LINCOLN NATIONAL CORP	12/22/2011	2,720 61	-4,387 03	-1,666.42
18	LINCOLN NATIONAL CORP	12/22/2011	340 82	-552.21	-211 39
743	LINCOLN NATIONAL CORP	12/22/2011	14,135 75	-22,844 43	-8,708 68
31	LINCOLN NATIONAL CORP	12/22/2011	589 78	-950.47	-360 69
204	LINCOLN NATIONAL CORP	12/23/2011	3,939 04	-6,254.67	-2,315 63
47	LKQ CORP	2/4/2011	1,137 74	-540 53	597 21
84	LKQ CORP	2/4/2011	2,033 42	-981.36	1,052 06
20	LKQ CORP	2/4/2011	484 15	-235 80	248 35
164	LKQ CORP	2/4/2011	3,970 00	-2,083 16	1,886 84
45	LKQ CORP	2/4/2011	1,089.33	-585 86	503 47
252	LKQ CORP	4/15/2011	5,914 33	-3,280 84	2,633 49
565	LKQ CORP	4/15/2011	13,260.29	-6,601 24	6,659.05
131	LKQ CORP	6/3/2011	3,333 65	-1,530 55	1,803 10
231	LKQ CORP	6/3/2011	5,878.42	-3,002 98	2,875 44
277	LKQ CORP	6/3/2011	7,049 02	-3,610 70	3,438 32
138	LKQ CORP	6/3/2011	3,511.78	-1,727 76	1,784 02
329	LKQ CORP	6/3/2011	8,372 30	-4,114 05	4,258 25
47	LKQ CORP	10/3/2011	1,108 94	-844 47	264 47
185	LKQ CORP	10/4/2011	4,336 68	-3,323 97	1,012 71
2	LKQ CORP	10/5/2011	50 09	-35 93	14 16
90	LKQ CORP	10/5/2011	2,254 17	-1,623 37	630 80
23	LKQ CORP	10/5/2011	576 07	-416.05	160 02
289	LKQ CORP	10/6/2011	7,557 23	-5,227.81	2,329 42
30	LKQ CORP	6/3/2011	763 43	-539.02	224 41
334	LKQ CORP	10/6/2011	8,733 96	-8,365.97	367.99
159	LKQ CORP	10/6/2011	4,157 79	-3,995.20	162 59
127	LKQ CORP	10/6/2011	3,321 00	-3,180.08	140 92
15	LKQ CORP	10/6/2011	392 24	-376 52	15 72
63	LKQ CORP	10/6/2011	1,647 42	-1,497 07	150 35
124	LKQ CORP	10/6/2011	3,242 55	-2,918 35	324 20
21	LKQ CORP	10/6/2011	549 14	-494 21	54 93
92	LKQ CORP	10/6/2011	2,405 76	-2,165 10	240 66
130	LKQ CORP	10/6/2011	3,399 45	-3,060 11	339 34
140	LKQ CORP	10/6/2011	3,660 95	-3,265 64	395 31
24	LKQ CORP	10/6/2011	627 59	-602 69	24 90
91	LMI AEROSPACE INC	1/31/2011	1,710 18	-821 83	888 35
27	LMI AEROSPACE INC	2/1/2011	505.53	-243 84	261 69
297	LMI AEROSPACE INC	2/3/2011	5,308 83	-2,682 24	2,626 59
41	LMI AEROSPACE INC	2/3/2011	732 87	-365.35	367 52
35	LMI AEROSPACE INC	2/3/2011	625 62	-307.38	318 24
51	LMI AEROSPACE INC	2/3/2011	911 61	-507.73	403 88
40	LMI AEROSPACE INC	2/4/2011	710 13	-404.70	305 43
78	LMI AEROSPACE INC	2/4/2011	1,386 84	-832 60	554 24
37	LMI AEROSPACE INC	2/4/2011	650 08	-407 79	242 29
177	LMI AEROSPACE INC	2/4/2011	3,109 82	-1,889 35	1,220 47

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
	73 LMI AEROSPACE INC	2/4/2011	1,295.98	-806.95	489.03
	99 LMI AEROSPACE INC	2/4/2011	1,757.57	-1,091.11	666.46
	5 LMI AEROSPACE INC	2/7/2011	88.29	-53.37	34.92
	63 LMI AEROSPACE INC	2/7/2011	1,112.42	-667.23	445.19
	11 LMI AEROSPACE INC	2/7/2011	194.23	-113.02	81.21
	42 LMI AEROSPACE INC	2/8/2011	742.54	-431.51	311.03
	71 LMI AEROSPACE INC	2/9/2011	1,253.25	-729.46	523.79
	55 LMI AEROSPACE INC	2/9/2011	970.83	-551.01	419.82
	70 LMI AEROSPACE INC	2/10/2011	1,237.61	-701.28	536.33
	37 LMI AEROSPACE INC	2/10/2011	654.17	-377.20	276.97
	33 LMI AEROSPACE INC	2/11/2011	580.16	-336.43	243.73
	84 LMI AEROSPACE INC	2/14/2011	1,476.09	-856.35	619.74
	106 LMI AEROSPACE INC	2/14/2011	1,862.69	-1,080.82	781.87
	50 LMI AEROSPACE INC	2/28/2011	898.01	-509.82	388.19
	118 LMI AEROSPACE INC	2/28/2011	2,119.30	-1,775.12	344.18
	85 LMI AEROSPACE INC	2/28/2011	1,526.61	-1,273.53	253.08
	30 LMI AEROSPACE INC	2/28/2011	538.80	-444.60	94.20
	133 LMI AEROSPACE INC	2/28/2011	2,388.70	-2,016.08	372.62
	4 LMI AEROSPACE INC	2/28/2011	71.84	-60.46	11.38
	55 LMI AEROSPACE INC	3/1/2011	985.03	-831.39	153.64
	20 LMI AEROSPACE INC	3/3/2011	357.70	-302.32	55.38
	80 LMI AEROSPACE INC	3/9/2011	1,422.82	-1,209.29	213.53
	15 LMI AEROSPACE INC	3/9/2011	266.78	-231.30	35.48
	16 LMI AEROSPACE INC	3/9/2011	284.56	-245.76	38.80
	42 LMI AEROSPACE INC	3/9/2011	746.98	-647.56	99.42
	38 LMI AEROSPACE INC	3/9/2011	675.84	-589.76	86.08
	21 LMI AEROSPACE INC	3/9/2011	373.49	-325.32	48.17
	53 LMI AEROSPACE INC	3/10/2011	919.06	-821.05	98.01
	31 LMI AEROSPACE INC	3/11/2011	573.35	-480.23	93.12
	53 LMI AEROSPACE INC	10/6/2011	943.83	-1,112.99	-169.16
	27 LMI AEROSPACE INC	10/6/2011	480.82	-568.51	-87.69
	54 LMI AEROSPACE INC	10/6/2011	961.63	-1,139.18	-177.55
	247 LMI AEROSPACE INC	10/6/2011	4,398.59	-5,203.06	-804.47
	26 LMI AEROSPACE INC	10/6/2011	463.01	-548.99	-85.98
	39 LMI AEROSPACE INC	10/6/2011	694.51	-846.82	-152.31
	49 LMI AEROSPACE INC	10/6/2011	872.59	-1,050.77	-178.18
	34 LMI AEROSPACE INC	10/6/2011	605.47	-737.97	-132.50
	44 LMI AEROSPACE INC	10/6/2011	783.56	-945.18	-161.62
	150 LMI AEROSPACE INC	10/6/2011	2,671.21	-3,546.74	-875.53
	95 LMI AEROSPACE INC	10/6/2011	1,691.77	-2,241.05	-549.28
	102 LMI AEROSPACE INC	10/6/2011	1,816.42	-2,391.00	-574.58
	30 LMI AEROSPACE INC	10/6/2011	534.24	-711.23	-176.99
	1,820 LOWE'S COS INC	12/14/2011	44,174.55	-52,845.52	-8,670.97
	280 LOWE'S COS INC	12/14/2011	6,796.08	-8,169.00	-1,372.92
	30 LOWE'S COS INC	12/14/2011	728.15	-511.20	216.95
	390 LOWE'S COS INC	12/14/2011	9,465.98	-6,665.88	2,800.10
	313 LOWE'S COS INC	12/14/2011	7,597.05	-5,337.53	2,259.52
	940 LPL INVESTMENT HOLDINGS INC	10/11/2011	24,962.35	-31,971.19	-7,008.84
	50 LPL INVESTMENT HOLDINGS INC	10/11/2011	1,329.36	-1,700.59	-371.23
	20 LPL INVESTMENT HOLDINGS INC	10/14/2011	520.39	-697.00	-176.61
	1,050 LPL INVESTMENT HOLDINGS INC	10/14/2011	28,298.21	-35,712.50	-7,414.29
	70 LPL INVESTMENT HOLDINGS INC	10/14/2011	1,886.55	-2,439.50	-552.95
	2,110 LTD BRANDS INC	5/5/2011	85,632.28	-60,949.88	24,682.40
	900 LYONDELLBASELL INDU-CL A-W/I	4/15/2011	36,743.86	-35,270.46	1,473.40
	900 LYONDELLBASELL INDU-CL A-W/I	4/21/2011	37,920.95	-35,270.46	2,650.49
	134 M&T BANK CORP	4/4/2011	11,974.96	-11,620.35	354.61
	8 M&T BANK CORP	4/4/2011	715.51	-693.75	21.76
	50 M&T BANK CORP	4/4/2011	4,471.91	-3,033.11	1,438.80
	3 M&T BANK CORP	4/4/2011	268.31	-181.21	87.10
	61 M&T BANK CORP	4/5/2011	5,442.07	-3,684.69	1,757.38
	130 M&T BANK CORP	4/6/2011	11,586.36	-7,852.63	3,733.73
	36 M&T BANK CORP	4/6/2011	3,227.01	-2,174.57	1,052.44
	4 M&T BANK CORP	4/6/2011	356.50	-242.13	114.37
	1,046 MANITOWOC CO INC/THE	4/15/2011	22,361.06	-17,605.75	4,755.31

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Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
1,454	MANITOWOC CO INC/THE	6/3/2011	24,895 64	-24,473 00	422 64
32	MANITOWOC CO INC/THE	8/11/2011	331 40	-538 61	-207 21
264	MANITOWOC CO INC/THE	8/11/2011	2,734 06	-4,753 61	-2,019 55
117	MANITOWOC CO INC/THE	8/19/2011	1,125 93	-2,106 71	-980 78
69	MANITOWOC CO INC/THE	8/22/2011	644 91	-1,242 42	-597 51
3	MANITOWOC CO INC/THE	8/23/2011	27 74	-54 02	-26 28
89	MANITOWOC CO INC/THE	8/23/2011	822 95	-1,622 69	-799 74
148	MANITOWOC CO INC/THE	8/24/2011	1,405 61	-2,698 41	-1,292 80
56	MANITOWOC CO INC/THE	8/25/2011	557 74	-1,021 02	-463 28
74	MANITOWOC CO INC/THE	8/26/2011	734 87	-1,349 21	-614 34
20	MANITOWOC CO INC/THE	9/21/2011	152 96	-364 65	-211 69
121	MANITOWOC CO INC/THE	9/21/2011	925 40	-2,410 48	-1,485 08
166	MANITOWOC CO INC/THE	9/22/2011	1,137 31	-3,306 93	-2,169 62
166	MANITOWOC CO INC/THE	9/23/2011	1,148 72	-3,306 94	-2,158 22
216	MANITOWOC CO INC/THE	9/26/2011	1,481 60	-4,303 00	-2,821 40
249	MANITOWOC CO INC/THE	9/27/2011	1,887 43	-4,960 40	-3,072 97
166	MANITOWOC CO INC/THE	9/28/2011	1,273 61	-3,306 94	-2,033 33
189	MANITOWOC CO INC/THE	9/29/2011	1,402 59	-3,765 12	-2,362 53
27	MANITOWOC CO INC/THE	9/29/2011	200 37	-532 87	-332 50
185	MANITOWOC CO INC/THE	10/5/2011	1,293 18	-3,651 18	-2,358 00
31	MANITOWOC CO INC/THE	10/5/2011	216 69	-478 27	-261 58
200	MARKET VECTORS EFT TR JR MINERS ETF 5/13/2011		6,924 48	-5,293 00	1,631 48
89	MARKET VECTORS EFT TR JR MINERS ETF 5/13/2011		3,081 40	-2,645 97	435 43
450	MARKET VECTORS EFT TR JR MINERS ETF 5/13/2011		15,580 09	-15,201 00	379 09
182	MARKET VECTORS EFT TR JR MINERS ETF 5/13/2011		6,301 28	-6,180 72	120 56
1,000	MARKET VECTORS EFT TR JR MINERS ETF 5/13/2011		34,622 42	-39,690 00	-5,067 58
779	MARKET VECTORS EFT TR JR MINERS ETF 5/13/2011		26,970 87	-29,336 52	-2,365 65
135	MARKET VECTORS EFT TR JR MINERS ETF 5/13/2011		4,674 03	-4,978 69	-304 66
700	MARKET VECTORS EFT TR JR MINERS ETF 5/13/2011		24,235 70	-27,529 95	-3,294 25
500	MARKET VECTORS EFT TR OIL SVCS EFT 12/30/2011		57,474 89	-74,008 81	-16,533 92
108	MARKET VECTORS GOLD MINERS ETF 4/1/2011		6,495 08	-5,277 58	1,217 50
57	MARKET VECTORS GOLD MINERS ETF 4/1/2011		3,427 96	-2,971 21	456 75
286	MARKET VECTORS GOLD MINERS ETF 4/1/2011		17,199 94	-15,811 94	1,388 00
49	MARKET VECTORS GOLD MINERS ETF 4/1/2011		2,946 84	-2,756 74	190 10
61	MARKET VECTORS GOLD MINERS ETF 5/13/2011		3,297 81	-3,431 86	-134 05
1,000	MARKET VECTORS GOLD MINERS ETF 5/13/2011		54,062 46	-60,160 00	-6,097 54
168	MARKET VECTORS GOLD MINERS ETF 5/13/2011		9,082 49	-9,849 84	-767 35
87	MARKET VECTORS GOLD MINERS ETF 5/13/2011		4,703 43	-4,996 41	-292 98
184	MARKET VECTORS GOLD MINERS ETF 5/13/2011		9,947 49	-11,021 45	-1,073 96
3,000	MARRIOTT INTERNATIONAL INC/DE 11/2/2011		94,358 68	-104,395 50	-10,036 82
46	MARRIOTT VACATIONS WORLDWIDE 11/29/2011		748 12	-791 63	-43 51
1	MARRIOTT VACATIONS WORLDWIDE 11/30/2011		14 53	-16 68	-2 15
13	MARRIOTT VACATIONS WORLDWIDE 11/29/2011		205 82	-213 20	-7 38
142	MARRIOTT VACATIONS WORLDWIDE 11/29/2011		2,312 98	-2,435 73	-122 75
37	MARRIOTT VACATIONS WORLDWIDE 11/29/2011		602 75	-616 28	-13 53
150	MARRIOTT VACATIONS WORLDWIDE 11/29/2011		2,453 45	-2,522 44	-68 99
213	MARRIOTT VACATIONS WORLDWIDE 11/29/2011		3,484 17	-3,330 83	153 34
13	MARRIOTT VACATIONS WORLDWIDE 11/29/2011		218 88	-207 67	11 21
7	MARRIOTT VACATIONS WORLDWIDE 11/29/2011		115 98	-114 73	1 25
129	MARRIOTT VACATIONS WORLDWIDE 11/29/2011		2,098 99	-2,074 65	24 34
24	MARRIOTT VACATIONS WORLDWIDE 11/29/2011		385 50	-357 43	28 07
7	MARRIOTT VACATIONS WORLDWIDE 11/29/2011		120 88	-114 44	6 44
17	MARRIOTT VACATIONS WORLDWIDE 11/29/2011		271 15	-256 70	14 45
34	MARRIOTT VACATIONS WORLDWIDE 11/29/2011		560 27	-540 13	20 14
30	MARRIOTT VACATIONS WORLDWIDE 11/29/2011		485 14	-462 76	22 38
73	MARRIOTT VACATIONS WORLDWIDE 11/29/2011		1,192 42	-1,353 16	-160 74
422	MARSH & MCLENNAN COS INC 2/3/2011		11,904 56	-10,819 20	1,085 36
90	MARSH & MCLENNAN COS INC 2/3/2011		2,545 60	-2,307 41	238 19
88	MARSH & MCLENNAN COS INC 2/4/2011		2,511 03	-2,256 13	254 90
323	MARSH & MCLENNAN COS INC 2/22/2011		9,746 46	-8,281 04	1,465 42
377	MARSH & MCLENNAN COS INC 2/23/2011		11,218 43	-9,665 49	1,552 94
130	MARSH & MCLENNAN COS INC 2/23/2011		3,896 67	-3,332 93	563 74
14	MARSH & MCLENNAN COS INC 2/23/2011		416 60	-361 10	55 50
431	MARSH & MCLENNAN COS INC 3/22/2011		12,523 62	-11,116 61	1,407 01

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
6	MARSH & MCLENNAN COS INC	3/23/2011	174 78	-154 47	20.31
115	MARSH & MCLENNAN COS INC	3/23/2011	3,363 34	-2,966.15	397 19
194	MARSH & MCLENNAN COS INC	3/23/2011	5,673 80	-4,994 67	679 13
302	MARSH & MCLENNAN COS INC	3/23/2011	8,797 23	-5,749 33	3,047 90
193	MARSH & MCLENNAN COS INC	3/24/2011	5,662 74	-3,674 24	1,988 50
0	MARSH & MCLENNAN COS INC	11/16/2011	531 92	0 00	531 92
38	MASCO CORP	12/1/2011	358 60	-443 65	-85 05
186	MASCO CORP	12/1/2011	1,755 28	-2,183 42	-428 14
231	MASCO CORP	12/2/2011	2,171 10	-2,699 88	-528 78
673	MASCO CORP	12/2/2011	6,320 15	-7,900 21	-1,580 06
36	MASCO CORP	12/2/2011	338 08	-419 94	-81 86
283	MASCO CORP	12/2/2011	2,659 83	-3,353 66	-693 83
157	MASCO CORP	12/2/2011	1,474 39	-1,834 99	-360 60
275	MASCO CORP	12/5/2011	2,598 12	-3,258 86	-660 74
1,283	MASCO CORP	12/5/2011	12,121.42	-15,243 84	-3,122 42
826	MASCO CORP	12/6/2011	7,776 55	-9,814 03	-2,037 48
55	MASCO CORP	12/6/2011	518 52	-653 48	-134 96
63	MASCO CORP	12/6/2011	598 80	-748 53	-149 73
36	MASCO CORP	12/6/2011	338 93	-426 66	-87 73
161	MASCO CORP	12/7/2011	1,525 66	-1,908 12	-382 46
299	MASCO CORP	12/7/2011	2,806 06	-3,616 08	-810 02
525	MASCO CORP	12/7/2011	4,927 03	-6,227 50	-1,300 47
159	MASCO CORP	12/7/2011	1,506 70	-1,922 93	-416 23
380	MASCO CORP	12/7/2011	3,566 23	-4,474 92	-908 69
50	MASCO CORP	12/7/2011	469 24	-553 73	-84 49
3,150	MASCO CORP	7/13/2011	36,768 30	-45,077 76	-8,309 46
112	MASTERCARD INC	3/22/2011	27,736 07	-24,851 93	2,884 14
1	MASTERCARD INC	3/22/2011	246 76	-221 89	24.87
207	MASTERCARD INC	3/23/2011	51,141 74	-45,931 68	5,210 06
26	MASTERCARD INC	3/23/2011	6,423 60	-5,712.12	711 48
27	MASTERCARD INC	8/3/2011	8,744 71	-6,121 44	2,623 27
93	MASTERCARD INC	8/3/2011	30,169 47	-20,431 81	9,737 66
21	MASTERCARD INC	8/3/2011	6,838 20	-4,613 64	2,224 56
92	MASTERCARD INC	8/3/2011	29,845 07	-20,858 23	8,986 84
44	MAXIM INTEGRATED PRODUCTS INC	9/16/2011	1,117 05	-1,122.43	-5 38
14	MAXIM INTEGRATED PRODUCTS INC	9/16/2011	356 50	-357 14	-0 64
97	MAXIM INTEGRATED PRODUCTS INC	9/16/2011	2,462 58	-2,484.52	-21 94
309	MAXIM INTEGRATED PRODUCTS INC	9/19/2011	7,751 08	-7,914 60	-163 52
199	MAXIM INTEGRATED PRODUCTS INC	9/19/2011	5,004 47	-5,097.11	-92 64
72	MAXIM INTEGRATED PRODUCTS INC	10/27/2011	1,926 38	-1,844 18	82 20
167	MAXIM INTEGRATED PRODUCTS INC	10/27/2011	4,468 13	-4,290.10	178 03
391	MAXIM INTEGRATED PRODUCTS INC	10/27/2011	10,461 32	-10,053 82	407 50
275	MAXIM INTEGRATED PRODUCTS INC	10/27/2011	7,357 70	-6,957 72	399 98
50	MAXIM INTEGRATED PRODUCTS INC	10/27/2011	1,337 76	-1,278 75	59 01
284	MAXIM INTEGRATED PRODUCTS INC	10/27/2011	7,598 51	-7,257 93	340 58
196	MAXIM INTEGRATED PRODUCTS INC	11/7/2011	5,190 23	-5,388 32	-198 09
273	MAXIM INTEGRATED PRODUCTS INC	11/7/2011	7,224 20	-7,505 15	-280 95
6	MAXIM INTEGRATED PRODUCTS INC	11/7/2011	158 74	-153 34	5 40
145	MAXIM INTEGRATED PRODUCTS INC	11/7/2011	3,836 31	-3,983 88	-147 57
3	MAXIM INTEGRATED PRODUCTS INC	11/7/2011	79 37	-82 47	-3 10
0	MAXIM INTEGRATED PRODUCTS INC	12/8/2011	624 81	0 00	624 81
0	MBNA CORP COM	9/30/2011	28 13	0 00	28 13
647	MCDERMOTT INTERNATIONAL INC	2/4/2011	14,257 14	-4,606 60	9,650 54
699	MCDERMOTT INTERNATIONAL INC	4/15/2011	16,706 47	-4,976 84	11,729 63
303	MCDERMOTT INTERNATIONAL INC	4/15/2011	7,241 86	-2,182 27	5,059 59
111	MCDERMOTT INTERNATIONAL INC	6/3/2011	2,269 60	-799 45	1,470 15
143	MCDERMOTT INTERNATIONAL INC	10/3/2011	1,604.83	-1,985 41	-380 58
220	MCDERMOTT INTERNATIONAL INC	10/3/2011	2,468.97	-3,054 19	-585 22
26	MCDERMOTT INTERNATIONAL INC	10/6/2011	347 78	-360 95	-13 17
369	MCDERMOTT INTERNATIONAL INC	10/6/2011	4,935.87	-5,227 14	-291 27
1,034	MCDERMOTT INTERNATIONAL INC	10/6/2011	13,831.14	-14,907 90	-1,076 76
465	MCDERMOTT INTERNATIONAL INC	10/6/2011	6,220.00	-6,867.40	-647 40
687	MCDERMOTT INTERNATIONAL INC	6/3/2011	14,046 95	-9,056 93	4,990 02
595	MCDERMOTT INTERNATIONAL INC	6/3/2011	12,165 85	-8,260 98	3,904 87

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
29	MCDERMOTT INTERNATIONAL INC	10/6/2011	387 91	-530 68	-142 77
745	MEDCO HEALTH SOLUTIONS INC	8/2/2011	46,155 59	-43,902 55	2,253 04
745	MEDCO HEALTH SOLUTIONS INC	5/9/2011	46,756 34	-43,902 55	2,853 79
248	MEDICIS PHARMACEUTICAL CORP	4/15/2011	8,629 76	-8,674 74	-44 98
200	MEDICIS PHARMACEUTICAL CORP	6/3/2011	7,427.94	-6,995 76	432 18
74	MEDICIS PHARMACEUTICAL CORP	6/3/2011	2,748 34	-2,555 96	192 38
344	MEDICIS PHARMACEUTICAL CORP	6/3/2011	12,776 04	-12,136 15	639 89
286	MEDICIS PHARMACEUTICAL CORP	10/6/2011	10,387 12	-10,089 94	297 18
90	MEDICIS PHARMACEUTICAL CORP	10/6/2011	3,268 67	-3,414 87	-146 20
178	MEDICIS PHARMACEUTICAL CORP	10/6/2011	6,464 71	-6,733 78	-269 07
147	MEDICIS PHARMACEUTICAL CORP	10/6/2011	5,338 83	-5,560 23	-221 40
300	MEDICIS PHARMACEUTICAL CORP	10/6/2011	10,895 58	-11,435 70	-540 12
13	MEDICIS PHARMACEUTICAL CORP	10/6/2011	472 14	-477 87	-5 73
98	MEDICIS PHARMACEUTICAL CORP	10/6/2011	3,559 23	-3,657 60	-98 37
104	MEDNAX INC	2/4/2011	6,384 43	-3,990 39	2,394 04
87	MEDNAX INC	2/4/2011	5,340 83	-3,048 19	2,292 64
16	MEDNAX INC	2/4/2011	982 22	-559 50	422 72
299	MEDNAX INC	4/15/2011	20,093 55	-10,455 67	9,637 88
21	MEDNAX INC	4/15/2011	1,411 25	-1,126 08	285 17
431	MEDNAX INC	6/3/2011	30,800 08	-23,111 43	7,688 65
105	MEDNAX INC	10/6/2011	6,622 62	-5,271 11	1,351 51
138	MEDNAX INC	10/6/2011	8,704 02	-7,059 28	1,644 74
59	MEDNAX INC	10/6/2011	3,721 28	-3,002 50	718 78
17	MEDNAX INC	10/6/2011	1,072 23	-867 67	204 56
65	MEDNAX INC	10/6/2011	4,099 72	-3,280 89	818 83
14	MEDNAX INC	6/3/2011	1,000 47	-702 82	297 65
338	MEDNAX INC	10/6/2011	21,318.53	-20,946 47	372 06
9	MEDNAX INC	10/6/2011	567.65	-633 13	-65 48
50	MEDNAX INC	10/6/2011	3,153 63	-3,537 25	-383 62
90	MEDNAX INC	10/6/2011	5,676 53	-6,384 50	-707 97
76	MEDNAX INC	10/6/2011	4,793.52	-5,473 11	-679 59
79	MEDNAX INC	10/6/2011	4,982 74	-5,597 33	-614 59
59	MEDNAX INC	10/6/2011	3,721 28	-3,578.97	142 31
500	MEDTRONIC INC	4/13/2011	20,118 91	-26,050 00	-5,931 09
750	MEDTRONIC INC	4/13/2011	30,178 37	-38,719 50	-8,541 13
250	MEDTRONIC INC	4/14/2011	10,045 83	-12,906 50	-2,860 67
1,000	MEDTRONIC INC	4/14/2011	40,183 33	-52,710 00	-12,526 67
500	MEDTRONIC INC	4/14/2011	20,091 66	-24,078 85	-3,987 19
1,091	MERCER INTERNATIONAL INC	4/15/2011	14,935 50	-10,480 47	4,455.03
225	MERCER INTERNATIONAL INC	6/3/2011	2,812 87	-2,161 42	651.45
226	MERCER INTERNATIONAL INC	6/3/2011	2,825 38	-2,175 25	650 13
428	MERCER INTERNATIONAL INC	6/3/2011	5,350.71	-4,131.06	1,219 65
60	MERCER INTERNATIONAL INC	6/3/2011	750.10	-609 60	140 50
652	MERCER INTERNATIONAL INC	6/3/2011	8,151.08	-6,749 37	1,401 71
191	MERCER INTERNATIONAL INC	6/3/2011	2,387 82	-2,048.67	339 15
192	MERCER INTERNATIONAL INC	6/24/2011	2,118 92	-2,059.39	59 53
15	MERCER INTERNATIONAL INC	6/27/2011	167 95	-160 89	7 06
52	MERCER INTERNATIONAL INC	6/27/2011	582 23	-573 53	8 70
159	MERCER INTERNATIONAL INC	6/27/2011	1,780 27	-1,907 19	-126 92
130	MERCER INTERNATIONAL INC	6/28/2011	1,438 92	-1,559 34	-120 42
117	MERCER INTERNATIONAL INC	6/28/2011	1,295 03	-1,497 73	-202 70
324	MERCER INTERNATIONAL INC	6/29/2011	3,510 57	-4,147 55	-636 98
72	MERCER INTERNATIONAL INC	6/30/2011	713 17	-921 68	-208 51
269	MERCER INTERNATIONAL INC	6/30/2011	2,664 50	-3,433 81	-769 31
214	MERCER INTERNATIONAL INC	10/6/2011	1,574 92	-2,681 42	-1,106 50
65	MERCER INTERNATIONAL INC	10/6/2011	478.36	-814.05	-335 69
194	MERCER INTERNATIONAL INC	10/6/2011	1,427.73	-2,478 78	-1,051 05
141	MERCER INTERNATIONAL INC	10/6/2011	1,037.68	-1,739 94	-702.26
109	MERCER INTERNATIONAL INC	10/6/2011	802 18	-1,294 92	-492.74
223	MERCER INTERNATIONAL INC	10/6/2011	1,641.16	-2,817 78	-1,176.62
109	MERCER INTERNATIONAL INC	10/6/2011	802 18	-1,366 86	-564 68
109	MERCER INTERNATIONAL INC	10/6/2011	802 18	-1,395 69	-593 51
109	MERCER INTERNATIONAL INC	10/6/2011	802 18	-1,452 68	-650 50
195	MERCER INTERNATIONAL INC	10/6/2011	1,435 10	-2,630.45	-1,195 35

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Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
91	MERCER INTERNATIONAL INC	10/6/2011	669 71	-1,244 22	-574.51
38	MERCER INTERNATIONAL INC	10/6/2011	279.66	-429 88	-150.22
317	MERCER INTERNATIONAL INC	10/6/2011	2,332 95	-2,128.97	203 98
2,500	MERCK & CO INC	4/21/2011	85,398 35	-89,773 00	-4,374 65
49,100	MERGE HEALTHCARE INC	8/12/2011	309,368 22	-54,992 00	254,376 22
45,900	MERGE HEALTHCARE INC	8/12/2011	289,577 52	-51,408.00	238,169 52
85	MERITOR INC	4/15/2011	1,342 81	-1,787 22	-444.41
526	MERITOR INC	4/15/2011	8,309 64	-11,064.36	-2,754 72
136	MERITOR INC	5/4/2011	2,286 10	-2,860 74	-574 64
314	MERITOR INC	5/5/2011	5,294 47	-6,604.96	-1,310 49
203	MERITOR INC	5/5/2011	3,386 98	-4,390 49	-1,003 51
40	MERITOR INC	5/5/2011	674 45	-865 12	-190 67
63	MERITOR INC	5/6/2011	1,089 52	-1,362.56	-273 04
153	MERITOR INC	5/6/2011	2,645 98	-3,340 20	-694 22
34	MERITOR INC	5/6/2011	587 99	-740 66	-152 67
205	MERITOR INC	5/9/2011	3,563 12	-4,465 72	-902 60
530	MERITOR INC	5/10/2011	9,265 17	-11,545 52	-2,280 35
80	MERITOR INC	5/11/2011	1,396 47	-1,742 72	-346 25
38	MERITOR INC	5/12/2011	652 77	-827 79	-175 02
13	MERITOR INC	5/16/2011	221 42	-283 19	-61 77
95	MERITOR INC	5/19/2011	1,611 82	-2,069 48	-457 66
42	MERITOR INC	5/24/2011	649 34	-914 93	-265 59
145	MERITOR INC	5/24/2011	2,241 79	-2,822 02	-580 23
67	MERITOR INC	5/25/2011	1,045 89	-1,303 97	-258 08
68	MERITOR INC	5/26/2011	1,075 54	-1,323 43	-247.89
500	METHANEX CORP	1/6/2011	14,695 75	-10,546 75	4,149 00
500	METHANEX CORP	3/2/2011	14,212.17	-10,546 75	3,665 42
1,490	MICROCHIP TECHNOLOGY INC	11/25/2011	48,518 08	-49,929 90	-1,411 82
189	MICROS SYSTEMS INC	2/4/2011	8,761.87	-6,375 67	2,386 20
237	MICROS SYSTEMS INC	2/4/2011	10,987 11	-7,302 66	3,684 45
581	MICROS SYSTEMS INC	4/15/2011	29,539.62	-17,902 29	11,637 33
78	MICROS SYSTEMS INC	4/15/2011	3,965 73	-2,394 21	1,571 52
6	MICROS SYSTEMS INC	5/3/2011	304.84	-184 17	120 67
24	MICROS SYSTEMS INC	5/3/2011	1,219 36	-737 20	482 16
111	MICROS SYSTEMS INC	5/3/2011	5,639 52	-3,556 11	2,083 41
136	MICROS SYSTEMS INC	5/3/2011	6,909 68	-4,376 22	2,533 46
128	MICROS SYSTEMS INC	6/3/2011	6,272 06	-4,118 80	2,153 26
210	MICROS SYSTEMS INC	6/3/2011	10,290 10	-6,766 07	3,524 03
87	MICROS SYSTEMS INC	6/3/2011	4,263 04	-2,804 71	1,458 33
87	MICROS SYSTEMS INC	6/3/2011	4,263 04	-2,816.39	1,446 65
300	MICROS SYSTEMS INC	6/3/2011	14,700 13	-5,081 01	9,619 12
777	MICROS SYSTEMS INC	10/6/2011	34,896 50	-13,159.82	21,736 68
232	MICROS SYSTEMS INC	10/6/2011	10,419 55	-4,442 48	5,977 07
306	MICROS SYSTEMS INC	10/6/2011	13,743 02	-13,166 81	576 21
17	MICROS SYSTEMS INC	10/6/2011	763 50	-797.80	-34 30
2,890	MICROSEMI CORP	10/21/2011	51,044 51	-48,230 63	2,813 88
1,050	MICROSEMI CORP	10/21/2011	18,545 58	-18,090 56	455 02
693	MICROSEMI CORP	4/1/2011	14,188 89	-11,479 27	2,709 62
24	MICROSEMI CORP	4/1/2011	491 39	-399 92	91 47
442	MICROSEMI CORP	4/4/2011	9,043 58	-7,365 13	1,678 45
133	MICROSEMI CORP	4/5/2011	2,746 06	-2,216 21	529 85
285	MICROSEMI CORP	4/5/2011	5,884 43	-4,740 21	1,144 22
19	MICROSEMI CORP	4/5/2011	392 29	-315 97	76 32
615	MICROSEMI CORP	4/15/2011	12,945 81	-10,227 45	2,718 36
222	MICROSEMI CORP	4/19/2011	4,631 43	-3,691 86	939 57
44	MICROSEMI CORP	4/19/2011	917 94	-747 87	170 07
527	MICROSEMI CORP	6/3/2011	11,182.41	-8,957.42	2,224 99
143	MICROSEMI CORP	6/3/2011	3,034 32	-2,413 85	620 47
84	MICROSEMI CORP	6/3/2011	1,782.39	-1,469 40	312 99
486	MICROSEMI CORP	10/6/2011	8,128.72	-8,501.50	-372 78
161	MICROSEMI CORP	10/6/2011	2,692 85	-2,727.34	-34 49
217	MICROSEMI CORP	10/6/2011	3,629 49	-3,759 74	-130 25
620	MICROSEMI CORP	2/4/2011	14,129 52	-10,270 05	3,859 47
357	MICROSEMI CORP	10/6/2011	5,971 10	-7,985 38	-2,014.28

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
	16 MICROSEMI CORP	10/6/2011	267.61	-326.19	-58.58
	200 MICROSEMI CORP	10/6/2011	3,345.16	-4,013.62	-668.46
	103 MICROSEMI CORP	10/6/2011	1,722.76	-2,158.14	-435.38
	92 MICROSEMI CORP	10/6/2011	1,538.77	-1,919.30	-380.53
	177 MICROSEMI CORP	10/6/2011	2,960.46	-3,615.77	-655.31
	70 MICROSOFT CORP	1/24/2011	1,984.26	-1,798.68	185.58
	1,729 MICROSOFT CORP	1/24/2011	49,011.18	-43,827.21	5,183.97
	353 MICROSOFT CORP	1/25/2011	9,971.10	-8,947.95	1,023.15
	958 MICROSOFT CORP	1/26/2011	27,657.69	-24,283.67	3,374.02
	628 MICROSOFT CORP	1/26/2011	18,130.51	-16,303.13	1,827.38
	1,092 MICROSOFT CORP	4/29/2011	27,977.81	-28,348.76	-370.95
	1,470 MICROSOFT CORP	4/29/2011	37,662.44	-52,266.14	-14,603.70
	270 MICROSOFT CORP	4/29/2011	6,917.59	-9,536.86	-2,619.27
	880 MICROSOFT CORP	4/29/2011	22,546.22	-25,494.74	-2,948.52
	1,470 MICROSOFT CORP	4/29/2011	37,662.44	-27,446.22	10,216.22
	70 MICROSOFT CORP	4/29/2011	1,793.45	-1,299.55	493.90
	100 MICROSOFT CORP	4/29/2011	2,562.07	-1,856.56	705.51
	1,290 MICROSOFT CORP	4/29/2011	33,050.71	-33,790.00	-739.29
	760 MICROSOFT CORP	4/29/2011	19,471.74	-19,802.86	-331.12
	1,080 MICROSOFT CORP	4/29/2011	27,670.37	-28,116.07	-445.70
	250 MICROSOFT CORP	1/6/2011	7,128.70	-7,560.00	-431.30
	760 MICROSOFT CORP	1/6/2011	21,671.26	-23,058.25	-1,386.99
	1,000 MICROSOFT CORP	3/2/2011	26,140.49	-29,459.00	-3,318.51
	85 MIDDLEBY CORP	10/6/2011	6,219.67	-7,157.69	-938.02
	17 MIDDLEBY CORP	10/6/2011	1,243.93	-1,414.42	-170.49
	16 MIDDLEBY CORP	10/6/2011	1,170.76	-1,314.97	-144.21
	21 MIDDLEBY CORP	10/6/2011	1,536.62	-1,714.60	-177.98
	19 MIDDLEBY CORP	10/6/2011	1,390.28	-1,544.47	-154.19
	24 MIDDLEBY CORP	10/6/2011	1,756.14	-1,961.72	-205.58
	22 MIDDLEBY CORP	10/6/2011	1,609.80	-1,757.58	-147.78
	22 MIDDLEBY CORP	10/6/2011	1,609.80	-1,761.81	-152.01
	14 MIDDLEBY CORP	10/6/2011	1,024.42	-1,132.36	-107.94
	6 MIDDLEBY CORP	10/6/2011	439.04	-497.52	-58.48
	20 MIDDLEBY CORP	10/6/2011	1,463.45	-1,800.75	-337.30
	25 MIDDLEBY CORP	10/6/2011	1,829.31	-2,194.23	-364.92
	25 MIDDLEBY CORP	10/6/2011	1,829.31	-2,237.47	-408.16
	106 MIDDLEBY CORP	10/6/2011	7,756.30	-8,227.68	-471.38
	460 MILLICOM INTL CELLULAR SA	4/19/2011	45,920.50	-37,746.54	8,173.96
	360 MILLICOM INTL CELLULAR SA	4/19/2011	35,937.78	-30,477.35	5,460.43
	709 MIPS TECHNOLOGIES INC	2/4/2011	9,203.70	-5,510.14	3,693.56
	1,232 MIPS TECHNOLOGIES INC	2/15/2011	16,926.12	-9,574.73	7,351.39
	60 MIPS TECHNOLOGIES INC	2/15/2011	824.32	-451.46	372.86
	1,120 MIPS TECHNOLOGIES INC	2/15/2011	15,387.39	-9,004.68	6,382.71
	142 MIPS TECHNOLOGIES INC	2/16/2011	1,924.11	-1,141.67	782.44
	22 MIPS TECHNOLOGIES INC	2/16/2011	298.10	-176.64	121.46
	287 MIPS TECHNOLOGIES INC	2/16/2011	3,888.86	-2,304.47	1,584.39
	300 MIPS TECHNOLOGIES INC	2/16/2011	4,065.01	-2,987.07	1,077.94
	770 MIPS TECHNOLOGIES INC	2/17/2011	10,308.79	-7,666.81	2,641.98
	62 MIPS TECHNOLOGIES INC	2/17/2011	830.06	-627.23	202.83
	279 MIPS TECHNOLOGIES INC	6/3/2011	2,068.49	-2,822.53	-754.04
	35 MIPS TECHNOLOGIES INC	6/3/2011	259.49	-363.96	-104.47
	255 MIPS TECHNOLOGIES INC	6/6/2011	1,831.60	-2,651.75	-820.15
	530 MIPS TECHNOLOGIES INC	6/6/2011	3,806.87	-5,633.53	-1,826.66
	181 MODINE MANUFACTURING CO	4/15/2011	2,908.38	-2,652.79	255.59
	301 MODINE MANUFACTURING CO	4/15/2011	4,836.58	-4,399.54	437.04
	96 MODINE MANUFACTURING CO	4/15/2011	1,542.57	-1,381.14	161.43
	45 MODINE MANUFACTURING CO	6/3/2011	662.17	-647.41	14.76
	82 MODINE MANUFACTURING CO	6/3/2011	1,206.61	-1,239.84	-33.23
	90 MODINE MANUFACTURING CO	6/3/2011	1,324.33	-1,338.59	-14.26
	157 MODINE MANUFACTURING CO	6/3/2011	2,310.22	-2,399.07	-88.85
	92 MODINE MANUFACTURING CO	6/3/2011	1,353.76	-1,391.50	-37.74
	164 MODINE MANUFACTURING CO	6/3/2011	2,413.23	-2,576.06	-162.83
	137 MODINE MANUFACTURING CO	6/3/2011	2,015.93	-2,206.93	-191.00
	16 MODINE MANUFACTURING CO	6/3/2011	235.44	-259.61	-24.17

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
12	MODINE MANUFACTURING CO	8/19/2011	119.81	-194.71	-74.90
109	MODINE MANUFACTURING CO	8/22/2011	1,038.47	-1,768.57	-730.10
81	MODINE MANUFACTURING CO	8/22/2011	771.70	-1,346.10	-574.40
29	MODINE MANUFACTURING CO	8/23/2011	279.16	-481.94	-202.78
175	MODINE MANUFACTURING CO	8/23/2011	1,684.58	-2,926.00	-1,241.42
192	MODINE MANUFACTURING CO	8/23/2011	1,848.23	-3,261.98	-1,413.75
1	MODINE MANUFACTURING CO	8/23/2011	9.63	-16.84	-7.21
180	MODINE MANUFACTURING CO	8/24/2011	1,864.85	-3,030.91	-1,166.06
119	MODINE MANUFACTURING CO	8/24/2011	1,232.88	-1,950.09	-717.21
72	MODINE MANUFACTURING CO	8/25/2011	740.00	-1,179.89	-439.89
184	MODINE MANUFACTURING CO	8/26/2011	1,905.59	-3,015.26	-1,109.67
115	MODINE MANUFACTURING CO	8/26/2011	1,191.00	-1,858.40	-667.40
17	MODINE MANUFACTURING CO	8/26/2011	176.06	-249.38	-73.32
163	MOHAWK INDUSTRIES INC	7/7/2011	9,477.64	-10,339.53	-861.89
73	MOHAWK INDUSTRIES INC	7/7/2011	4,331.73	-4,630.59	-298.86
106	MOHAWK INDUSTRIES INC	7/7/2011	6,203.76	-6,723.87	-520.11
51	MOHAWK INDUSTRIES INC	7/8/2011	2,854.67	-3,235.07	-380.40
60	MOHAWK INDUSTRIES INC	7/8/2011	3,361.42	-3,805.96	-444.54
249	MOHAWK INDUSTRIES INC	7/8/2011	13,928.99	-15,625.47	-1,696.48
257	MOHAWK INDUSTRIES INC	7/8/2011	14,391.39	-16,302.20	-1,910.81
20	MOHAWK INDUSTRIES INC	7/8/2011	1,120.47	-1,247.35	-126.88
70	MOHAWK INDUSTRIES INC	7/8/2011	3,915.78	-4,235.22	-319.44
70	MOHAWK INDUSTRIES INC	7/8/2011	3,921.65	-4,464.03	-542.38
70	MOHAWK INDUSTRIES INC	7/8/2011	3,921.65	-4,519.35	-597.70
111	MOHAWK INDUSTRIES INC	7/8/2011	6,218.62	-6,965.57	-746.95
1,110	MONSANTO CO	5/31/2011	78,123.62	-53,647.08	24,476.54
93	MONSANTO CO	5/23/2011	6,269.01	-5,278.49	990.52
52	MONSANTO CO	5/23/2011	3,505.25	-3,077.85	427.40
56	MONSANTO CO	5/23/2011	3,774.89	-3,253.49	521.40
299	MONSANTO CO	5/23/2011	20,155.20	-17,819.20	2,336.00
3,000	MONSTER WORLDWIDE INC	2/14/2011	53,001.48	-24,917.40	28,084.08
9,630	MOTOROLA INC	1/4/2011	-68,751.73	0.00	-68,751.73
1	MOTOROLA MOBILITY HOLDINGS INC	1/19/2011	25.00	-18.40	6.60
447	MOTOROLA MOBILITY HOLDINGS INC	3/30/2011	11,254.40	-10,958.87	295.53
90	MOTOROLA MOBILITY HOLDINGS INC	3/30/2011	2,267.25	-2,195.35	71.90
134	MOTOROLA MOBILITY HOLDINGS INC	3/30/2011	3,369.39	-3,284.36	85.03
354	MOTOROLA MOBILITY HOLDINGS INC	3/30/2011	8,911.57	-8,677.56	234.01
179	MOTOROLA MOBILITY HOLDINGS INC	3/30/2011	4,503.02	-4,390.92	112.10
570	MOTOROLA MOBILITY HOLDINGS INC	3/30/2011	14,359.28	-19,879.89	-5,520.61
630	MOTOROLA MOBILITY HOLDINGS INC	3/31/2011	15,501.10	-21,972.51	-6,471.41
250	MOTOROLA MOBILITY HOLDINGS INC	3/31/2011	6,151.23	-8,960.85	-2,809.62
300	MOTOROLA MOBILITY HOLDINGS INC	3/31/2011	7,381.48	-10,525.59	-3,144.11
600	MOTOROLA MOBILITY HOLDINGS INC	3/31/2011	14,762.96	-19,279.20	-4,516.24
448	MOTOROLA MOBILITY HOLDINGS INC	1/4/2011	10,977.27	0.00	10,977.27
90	MOTOROLA MOBILITY HOLDINGS INC	1/4/2011	2,195.35	0.00	2,195.35
134	MOTOROLA MOBILITY HOLDINGS INC	1/4/2011	3,284.36	0.00	3,284.36
354	MOTOROLA MOBILITY HOLDINGS INC	1/4/2011	8,677.56	0.00	8,677.56
179	MOTOROLA MOBILITY HOLDINGS INC	1/4/2011	4,390.92	0.00	4,390.92
511	MOTOROLA SOLUTIONS INC	1/5/2011	20,237.01	-14,583.93	5,653.08
103	MOTOROLA SOLUTIONS INC	1/5/2011	4,070.01	-2,916.65	1,153.36
153	MOTOROLA SOLUTIONS INC	1/5/2011	6,048.49	-4,363.47	1,685.02
404	MOTOROLA SOLUTIONS INC	1/5/2011	15,997.41	-11,528.64	4,468.77
204	MOTOROLA SOLUTIONS INC	1/5/2011	8,055.31	-5,813.22	2,242.09
1	MOTOROLA SOLUTIONS INC	1/19/2011	26.81	-20.36	6.45
0	MOTOROLA SOLUTIONS INC	1/19/2011	0.04	0.00	0.04
511	MOTOROLA SOLUTIONS INC	1/4/2011	14,583.93	0.00	14,583.93
103	MOTOROLA SOLUTIONS INC	1/4/2011	2,916.65	0.00	2,916.65
153	MOTOROLA SOLUTIONS INC	1/4/2011	4,363.47	0.00	4,363.47
404	MOTOROLA SOLUTIONS INC	1/4/2011	11,528.64	0.00	11,528.64
204	MOTOROLA SOLUTIONS INC	1/4/2011	5,833.58	0.00	5,833.58
0	MOTOROLA SOLUTIONS INC	1/4/2011	0.00	0.00	0.00
1,000	MOTRICITY INC	2/9/2011	16,920.72	-19,915.00	-2,994.28
77	MWI VETERINARY SUPPLY INC	10/6/2011	5,210.65	-5,728.62	-517.97
38	MWI VETERINARY SUPPLY INC	10/6/2011	2,571.49	-2,775.52	-204.03

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
33	MWI VETERINARY SUPPLY INC	10/6/2011	2,233 14	-2,442 41	-209 27
31	MWI VETERINARY SUPPLY INC	10/6/2011	2,097 79	-2,332 28	-234 49
140	MWI VETERINARY SUPPLY INC	10/6/2011	9,473 91	-10,575 92	-1,102 01
89	MWI VETERINARY SUPPLY INC	10/6/2011	6,022 70	-6,051 12	-28 42
107	MWI VETERINARY SUPPLY INC	10/6/2011	7,240 78	-8,059 29	-818 51
43	MWI VETERINARY SUPPLY INC	10/6/2011	2,909 85	-3,003 29	-93 44
16	MWI VETERINARY SUPPLY INC	10/6/2011	1,082 73	-1,116 39	-33 66
1,490	MYRIAD GENETICS INC	3/28/2011	29,225 78	-23,221.95	6,003 83
1,480	MYRIAD GENETICS INC	3/29/2011	29,227 95	-23,066 09	6,161 86
10	MYRIAD GENETICS INC	3/29/2011	197 49	-198.78	-1 29
1,490	MYRIAD GENETICS INC	3/31/2011	29,714 64	-29,618.07	96 57
3,460	NABORS INDUSTRIES LTD SHS	10/7/2011	47,590 34	-85,643.30	-38,052 96
300	NALCO HOLDING CO	1/20/2011	8,726 55	-4,447.95	4,278 60
7	NALCO HOLDING CO	1/20/2011	203 62	-105 21	98 41
149	NALCO HOLDING CO	1/21/2011	4,371 41	-2,239 38	2,132 03
102	NALCO HOLDING CO	1/24/2011	2,998 80	-1,533 00	1,465 80
119	NALCO HOLDING CO	1/24/2011	3,498 60	-1,608 62	1,889 98
334	NALCO HOLDING CO	2/2/2011	9,364 67	-4,514 94	4,849 73
12	NALCO HOLDING CO	2/2/2011	336 46	-161 25	175 21
419	NALCO HOLDING CO	2/2/2011	11,747 90	-7,136 03	4,611 87
481	NALCO HOLDING CO	2/3/2011	13,431 67	-8,191 96	5,239 71
14	NALCO HOLDING CO	2/4/2011	390 12	-238 44	151 68
161	NALCO HOLDING CO	2/8/2011	4,418 26	-2,742 00	1,676 26
203	NALCO HOLDING CO	2/8/2011	5,570 86	-4,992.46	578 40
16	NALCO HOLDING CO	2/9/2011	438 58	-393 49	45 09
240	NALCO HOLDING CO	2/9/2011	6,578 68	-5,898.12	680 56
202	NALCO HOLDING CO	2/10/2011	5,499 93	-4,964 25	535 68
117	NASDAQ OMX GROUP INC/THE	5/11/2011	3,164 21	-3,394 59	-230 38
63	NASDAQ OMX GROUP INC/THE	5/11/2011	1,703 81	-1,829 40	-125 59
186	NASDAQ OMX GROUP INC/THE	5/12/2011	5,029 15	-5,401 09	-371 94
145	NASDAQ OMX GROUP INC/THE	5/12/2011	3,928 55	-4,210 52	-281 97
56	NASDAQ OMX GROUP INC/THE	5/13/2011	1,523.96	-1,626 13	-102 17
69	NASDAQ OMX GROUP INC/THE	5/16/2011	1,868 19	-2,003 63	-135 44
150	NASDAQ OMX GROUP INC/THE	5/16/2011	4,091 75	-4,355 72	-263 97
2	NASDAQ OMX GROUP INC/THE	5/16/2011	54 56	-57.29	-2 73
123	NASDAQ OMX GROUP INC/THE	11/3/2011	3,117 80	-3,523.34	-405 54
493	NASDAQ OMX GROUP INC/THE	11/3/2011	12,496 57	-13,899.15	-1,402 58
590	NATIONAL OILWELL VARCO INC	11/2/2011	41,012 29	-46,300 07	-5,287 78
180	NATIONAL OILWELL VARCO INC	12/28/2011	12,176 91	-14,125 45	-1,948 54
410	NATIONAL OILWELL VARCO INC	12/28/2011	27,736 29	-31,276 32	-3,540 03
915	NAVIOS MARITIME HOLDINGS INC	3/23/2011	5,114 75	-5,315 42	-200 67
605	NAVIOS MARITIME HOLDINGS INC	3/23/2011	3,381 88	-3,430 30	-48 42
1,185	NAVISTAR INTERNATIONAL CORP	4/4/2011	82,006 70	-49,802 12	32,204 58
6	NEOPHOTONICS CORP	2/2/2011	84 74	-66 00	18 74
60	NEOPHOTONICS CORP	2/2/2011	847.43	-660 00	187 43
560	NETAPP INC	6/8/2011	27,882 59	-15,614 03	12,268.56
30	NETAPP INC	6/8/2011	1,493 71	-985 50	508 21
370	NETAPP INC	6/8/2011	18,422 43	-12,151.58	6,270 85
420	NETAPP INC	6/8/2011	20,911 94	-22,752 74	-1,840.80
690	NETAPP INC	8/5/2011	29,075 21	-37,379 51	-8,304 30
700	NETAPP INC	8/5/2011	29,496 59	-36,061 83	-6,565 24
230	NETLOGIC MICROSYSTEMS INC	2/4/2011	9,130 43	-6,861 62	2,268 81
104	NETLOGIC MICROSYSTEMS INC	4/15/2011	4,147 15	-3,102 64	1,044 51
251	NETLOGIC MICROSYSTEMS INC	4/15/2011	10,008 98	-7,458 09	2,550 89
154	NETLOGIC MICROSYSTEMS INC	4/19/2011	5,968 15	-4,575 88	1,392 27
436	NETLOGIC MICROSYSTEMS INC	6/3/2011	16,429 34	-12,955 09	3,474 25
405	NETLOGIC MICROSYSTEMS INC	10/3/2011	19,474.04	-12,033 96	7,440 08
5	NETLOGIC MICROSYSTEMS INC	10/6/2011	241 00	-148 57	92 43
192	NETLOGIC MICROSYSTEMS INC	10/6/2011	9,254 22	-5,793 93	3,460.29
11	NETLOGIC MICROSYSTEMS INC	10/6/2011	530 19	-345 29	184 90
93	NETLOGIC MICROSYSTEMS INC	10/6/2011	4,482 51	-2,917.42	1,565 09
9	NETLOGIC MICROSYSTEMS INC	10/6/2011	433 79	-326 90	106 89
125	NETLOGIC MICROSYSTEMS INC	10/6/2011	6,024 88	-5,044 44	980 44
145	NETLOGIC MICROSYSTEMS INC	10/6/2011	6,988 87	-5,688 63	1,300 24

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Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
85	NETLOGIC MICROSYSTEMS INC	10/6/2011	4,096 92	-3,023 86	1,073 06
56	NETLOGIC MICROSYSTEMS INC	10/6/2011	2,699 15	-1,634 08	1,065 07
1,167	NEWELL RUBBERMAID INC	7/28/2011	16,722 79	-33,831 33	-17,108 54
71	NEWELL RUBBERMAID INC	7/28/2011	1,041 65	-2,058 29	-1,016 64
88	NEWELL RUBBERMAID INC	7/28/2011	1,285 88	-2,551.12	-1,265 24
20	NEWELL RUBBERMAID INC	7/28/2011	286 59	-486 06	-199 47
3	NEWELL RUBBERMAID INC	7/28/2011	42 99	-73 28	-30.29
47	NEWELL RUBBERMAID INC	9/29/2011	558 67	-1,148 13	-589 46
130	NEWELL RUBBERMAID INC	9/29/2011	1,545 25	-3,266.59	-1,721 34
30	NEWELL RUBBERMAID INC	9/29/2011	356 60	-762.94	-406 34
80	NEWELL RUBBERMAID INC	9/29/2011	950 92	-2,032 00	-1,081 08
60	NEWELL RUBBERMAID INC	9/29/2011	713.19	-1,532.81	-819 62
50	NEWELL RUBBERMAID INC	9/29/2011	594.33	-1,279 75	-685 42
60	NEWELL RUBBERMAID INC	9/29/2011	713.19	-1,558 02	-844 83
4	NEWELL RUBBERMAID INC	9/29/2011	47 55	-103 12	-55 57
6	NEWELL RUBBERMAID INC	9/30/2011	71 31	-154 68	-83.37
10	NEWELL RUBBERMAID INC	9/30/2011	118 85	-265 34	-146 49
20	NEWELL RUBBERMAID INC	9/30/2011	237 70	-526 95	-289 25
40	NEWELL RUBBERMAID INC	9/30/2011	475 40	-1,059 33	-583 93
60	NEWELL RUBBERMAID INC	9/30/2011	713 10	-1,588 07	-874 97
80	NEWELL RUBBERMAID INC	9/30/2011	950 79	-2,003 17	-1,052 38
18	NEWELL RUBBERMAID INC	9/30/2011	213 93	-450 27	-236 34
42	NEWELL RUBBERMAID INC	10/28/2011	663 79	-1,050 63	-386 84
36	NEWELL RUBBERMAID INC	10/28/2011	557 90	-900 72	-342 82
20	NEWELL RUBBERMAID INC	10/28/2011	309 94	-212 81	97 13
24	NEWELL RUBBERMAID INC	10/28/2011	379 31	-600 48	-221 17
540	NEWELL RUBBERMAID INC	10/28/2011	8,368 49	-6,534 65	1,833 84
560	NEWELL RUBBERMAID INC	10/28/2011	8,678 43	-6,887 44	1,790 99
20	NEWELL RUBBERMAID INC	10/28/2011	309 94	-242 60	67 34
70	NEWELL RUBBERMAID INC	10/28/2011	1,084 80	-855 34	229 46
570	NEWELL RUBBERMAID INC	10/28/2011	8,833 41	-7,855 11	978 30
500	NEWELL RUBBERMAID INC	10/28/2011	7,748 61	-6,838 60	910 01
440	NEWELL RUBBERMAID INC	10/28/2011	6,818 77	-6,017 66	801 11
222	NEWELL RUBBERMAID INC	10/28/2011	3,440 38	-3,188 88	251 50
68	NEWELL RUBBERMAID INC	11/3/2011	1,075 75	-976 77	98 98
140	NEWELL RUBBERMAID INC	11/3/2011	2,214 79	-2,053 95	160 84
70	NEWELL RUBBERMAID INC	11/3/2011	1,107 39	-1,003 80	103 59
220	NEWELL RUBBERMAID INC	11/3/2011	3,480.38	-3,301 91	178 47
30	NEWELL RUBBERMAID INC	11/3/2011	474 60	-451 76	22 84
30	NEWELL RUBBERMAID INC	11/3/2011	474.60	-449 70	24 90
80	NEWELL RUBBERMAID INC	11/3/2011	1,265 59	-1,208 48	57 11
130	NEWELL RUBBERMAID INC	11/3/2011	2,056 58	-1,961.05	95 53
157	NEWELL RUBBERMAID INC	11/3/2011	2,483 72	-2,482.55	1 17
180	NEWELL RUBBERMAID INC	11/17/2011	2,803 84	-2,846.23	-42 39
3	NEWELL RUBBERMAID INC	11/17/2011	47.03	-47 44	-0 41
640	NEWELL RUBBERMAID INC	11/17/2011	9,969 22	-9,957.18	12 04
70	NEWELL RUBBERMAID INC	11/17/2011	1,090 38	-1,108.79	-18 41
30	NEWELL RUBBERMAID INC	11/17/2011	467 31	-476 41	-9 10
50	NEWELL RUBBERMAID INC	11/17/2011	778 84	-791 90	-13 06
90	NEWELL RUBBERMAID INC	11/17/2011	1,401 92	-1,434 58	-32 66
270	NEWELL RUBBERMAID INC	11/17/2011	4,205 76	-3,991 71	214 05
110	NEWELL RUBBERMAID INC	11/17/2011	1,713 46	-1,658 55	54 91
140	NEWELL RUBBERMAID INC	11/17/2011	2,180 77	-2,109 10	71 67
487	NEWELL RUBBERMAID INC	11/17/2011	7,585 95	-7,234 68	351 27
193	NEWELL RUBBERMAID INC	11/18/2011	2,929 24	-2,867 13	62 11
80	NEWELL RUBBERMAID INC	11/18/2011	1,214 19	-1,199 20	14 99
90	NEWELL RUBBERMAID INC	11/18/2011	1,365 97	-1,342 57	23 40
20	NEWELL RUBBERMAID INC	11/18/2011	303 55	-301 78	1 77
80	NEWELL RUBBERMAID INC	11/18/2011	1,214 19	-1,198.42	15 77
46	NEWELL RUBBERMAID INC	11/18/2011	698 16	-689 60	8 56
117	NEWELL RUBBERMAID INC	11/21/2011	1,725 76	-1,753.97	-28 21
77	NEWELL RUBBERMAID INC	11/21/2011	1,142 11	-1,154.32	-12 21
90	NEWELL RUBBERMAID INC	11/21/2011	1,327 51	-1,375.97	-48 46
49	NEWELL RUBBERMAID INC	11/21/2011	722 75	-683.57	39 18

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
116	NEWELL RUBBERMAID INC	11/22/2011	1,709 38	-1,618 25	91 13
325	NEWELL RUBBERMAID INC	11/22/2011	4,769.08	-4,533 88	235.20
123	NEWELL RUBBERMAID INC	11/22/2011	1,812 53	-1,704 28	108 25
27	NEWELL RUBBERMAID INC	11/23/2011	392 76	-374 11	18 65
60	NEWELL RUBBERMAID INC	11/23/2011	872 80	-860 66	12 14
20	NEWELL RUBBERMAID INC	11/23/2011	290 93	-290 20	0 73
150	NEWELL RUBBERMAID INC	11/23/2011	2,182 01	-2,162 63	19 38
30	NEWELL RUBBERMAID INC	11/23/2011	436 40	-435.89	0 51
67	NEWFIELD EXPLORATION CO	4/11/2011	5,025 95	-1,542.53	3,483 42
65	NEWFIELD EXPLORATION CO	4/11/2011	4,746 53	-1,496.48	3,250.05
31	NEWFIELD EXPLORATION CO	4/11/2011	2,306 04	-713.71	1,592 33
121	NEWFIELD EXPLORATION CO	4/14/2011	8,469 99	-2,785 75	5,684.24
20	NEWFIELD EXPLORATION CO	4/14/2011	1,400.00	-460 06	939.94
44	NEWFIELD EXPLORATION CO	4/14/2011	3,080 00	-1,168 96	1,911.04
11	NEWFIELD EXPLORATION CO	4/25/2011	778 56	-287 43	491.13
16	NEWFIELD EXPLORATION CO	4/25/2011	1,129.03	-425 08	703 95
9	NEWFIELD EXPLORATION CO	4/25/2011	635 08	-235 17	399.91
127	NEWFIELD EXPLORATION CO	4/25/2011	8,988 77	-3,495 75	5,493 02
344	NEWFIELD EXPLORATION CO	4/26/2011	24,142 86	-9,468 81	14,674 05
149	NEWFIELD EXPLORATION CO	4/27/2011	10,303 64	-4,101 31	6,202 33
14	NEWFIELD EXPLORATION CO	4/27/2011	968 13	-384 56	583 57
46	NEWFIELD EXPLORATION CO	4/29/2011	3,255 06	-1,263 57	1,991 49
148	NEWFIELD EXPLORATION CO	4/29/2011	10,485 56	-4,860.45	5,625 11
36	NEWFIELD EXPLORATION CO	4/29/2011	2,550 54	-1,182 00	1,368 54
112	NEWFIELD EXPLORATION CO	4/29/2011	7,925 38	-3,678 18	4,247 20
167	NEWFIELD EXPLORATION CO	5/2/2011	11,845 13	-5,483 18	6,361 95
87	NEWFIELD EXPLORATION CO	5/2/2011	6,158 36	-2,856 51	3,301 85
250	NEWFIELD EXPLORATION CO	5/2/2011	17,732 23	-8,225 28	9,506 95
150	NEWFIELD EXPLORATION CO	5/2/2011	10,639 34	-5,145 02	5,494 32
113	NEWFIELD EXPLORATION CO	5/2/2011	8,014.97	-3,808 01	4,206 96
47	NEWFIELD EXPLORATION CO	6/1/2011	3,440 97	-1,583 86	1,857 11
43	NEWFIELD EXPLORATION CO	6/1/2011	3,148 12	-1,450 18	1,697 94
160	NEWFIELD EXPLORATION CO	6/2/2011	11,598.07	-5,462 34	6,135 73
7	NEWFIELD EXPLORATION CO	6/2/2011	506 20	-236 07	270 13
190	NEWFIELD EXPLORATION CO	6/2/2011	13,739.61	-6,486.52	7,253 09
60	NEWFIELD EXPLORATION CO	6/2/2011	4,349 27	-2,138 65	2,210 62
30	NEWFIELD EXPLORATION CO	6/2/2011	2,174 64	-1,050 86	1,123 78
13	NEWFIELD EXPLORATION CO	6/2/2011	942 34	-459 85	482 49
17	NEWFIELD EXPLORATION CO	6/24/2011	1,111 16	-601 34	509 82
70	NEWFIELD EXPLORATION CO	6/24/2011	4,575 36	-2,502 29	2,073 07
60	NEWFIELD EXPLORATION CO	6/24/2011	3,921 74	-2,121 54	1,800 20
88	NEWFIELD EXPLORATION CO	6/24/2011	5,751 89	-3,163 27	2,588 62
62	NEWFIELD EXPLORATION CO	6/27/2011	4,004 75	-2,228 66	1,776 09
140	NEWFIELD EXPLORATION CO	6/27/2011	9,043 00	-4,990 90	4,052 10
18	NEWFIELD EXPLORATION CO	6/27/2011	1,162 67	-636 75	525 92
102	NEWFIELD EXPLORATION CO	7/12/2011	6,899 95	-3,608 25	3,291 70
20	NEWFIELD EXPLORATION CO	7/12/2011	1,352.93	-703 12	649 81
20	NEWFIELD EXPLORATION CO	7/12/2011	1,352 93	-614 94	737 99
140	NEWFIELD EXPLORATION CO	7/12/2011	9,470 52	-4,343 04	5,127 48
151	NEWFIELD EXPLORATION CO	7/12/2011	10,214 64	-4,856 39	5,358 25
166	NEWFIELD EXPLORATION CO	7/13/2011	11,384.33	-5,338 81	6,045 52
33	NEWFIELD EXPLORATION CO	8/1/2011	2,203.78	-1,325 17	878 61
63	NEWFIELD EXPLORATION CO	8/1/2011	4,192.67	-2,026 17	2,166.50
97	NEWFIELD EXPLORATION CO	8/1/2011	6,455 39	-3,895 20	2,560 19
20	NEWFIELD EXPLORATION CO	8/1/2011	1,335 63	-800 28	535 35
90	NEWFIELD EXPLORATION CO	8/1/2011	6,010 31	-3,947 70	2,062 61
91	NEWFIELD EXPLORATION CO	8/1/2011	6,077 10	-4,102 08	1,975.02
9	NEWFIELD EXPLORATION CO	8/2/2011	593 50	-405 70	187 80
20	NEWFIELD EXPLORATION CO	8/2/2011	1,318 90	-903 56	415.34
111	NEWFIELD EXPLORATION CO	8/2/2011	7,319 87	-5,139 19	2,180.68
39	NEWFIELD EXPLORATION CO	8/17/2011	2,088 14	-1,805 66	282.48
20	NEWFIELD EXPLORATION CO	8/17/2011	1,070 84	-922 42	148 42
139	NEWFIELD EXPLORATION CO	8/17/2011	7,442 36	-5,840 17	1,602.19
3	NEWFIELD EXPLORATION CO	8/18/2011	149 68	-126 05	23 63

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Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
	8 NEWFIELD EXPLORATION CO	8/18/2011	393 89	-336 12	57 77
	70 NEWFIELD EXPLORATION CO	8/18/2011	3,446.55	-3,516 80	-70 25
	40 NEWFIELD EXPLORATION CO	8/18/2011	1,969 45	-2,003 24	-33 79
	65 NEWFIELD EXPLORATION CO	8/19/2011	3,093 47	-3,255 26	-161 79
	144 NEWFIELD EXPLORATION CO	9/21/2011	6,513 11	-7,211 65	-698 54
	77 NEWFIELD EXPLORATION CO	9/21/2011	3,524 29	-3,856 23	-331 94
	18 NEWFIELD EXPLORATION CO	9/22/2011	734 40	-893 07	-158 67
	72 NEWFIELD EXPLORATION CO	9/22/2011	2,953 07	-3,605 82	-652 75
	22 NEWFIELD EXPLORATION CO	9/22/2011	916 21	-1,101 78	-185 57
	75 NEWFIELD EXPLORATION CO	9/22/2011	3,076 12	-3,721.10	-644 98
	147 NEWFIELD EXPLORATION CO	9/29/2011	5,953 37	-7,293 36	-1,339 99
	100 NEWFIELD EXPLORATION CO	9/29/2011	4,049.91	-5,212.96	-1,163 05
	190 NEWFIELD EXPLORATION CO	9/29/2011	7,694.83	-9,743 66	-2,048 83
	48 NEWFIELD EXPLORATION CO	9/29/2011	1,943 96	-2,581 00	-637 04
	52 NEWFIELD EXPLORATION CO	9/30/2011	2,081.46	-2,796 09	-714 63
	40 NEWFIELD EXPLORATION CO	9/30/2011	1,601 13	-2,143 95	-542 82
	30 NEWFIELD EXPLORATION CO	9/30/2011	1,200 85	-1,606 25	-405 40
	14 NEWFIELD EXPLORATION CO	9/30/2011	560 39	-749 93	-189 54
	116 NEWFIELD EXPLORATION CO	10/13/2011	4,705 32	-6,213 74	-1,508 42
	20 NEWFIELD EXPLORATION CO	10/13/2011	811 26	-1,075 21	-263 95
	20 NEWFIELD EXPLORATION CO	10/13/2011	811 26	-1,078.20	-266.94
	386 NEWFIELD EXPLORATION CO	10/13/2011	15,657 37	-26,731.85	-11,074 48
	219 NEWFIELD EXPLORATION CO	10/13/2011	8,883 32	-15,707 29	-6,823 97
	111 NEWFIELD EXPLORATION CO	10/14/2011	4,598.04	-7,961 23	-3,363 19
	310 NEWMONT MINING CORP	1/12/2011	17,715.08	-13,090 74	4,624 34
	750 NEWMONT MINING CORP	1/12/2011	42,859.07	-32,292 60	10,566 47
	20 NEWMONT MINING CORP	1/12/2011	1,142.91	-980 18	162 73
	525 NICE SYSTEMS LTD	2/4/2011	17,497 18	-15,599 06	1,898.12
	7 NICE SYSTEMS LTD	4/15/2011	258 13	-207 99	50 14
	276 NICE SYSTEMS LTD	4/15/2011	10,177 75	-8,765 76	1,411 99
	530 NICE SYSTEMS LTD	4/15/2011	19,544 22	-16,929 15	2,615 07
	1,131 NICE SYSTEMS LTD	6/3/2011	40,150 17	-36,126.18	4,023 99
	434 NICE SYSTEMS LTD	10/6/2011	13,024 65	-13,862 74	-838 09
	824 NICE SYSTEMS LTD	10/6/2011	24,728 84	-26,194 05	-1,465 21
	175 NICE SYSTEMS LTD	10/6/2011	5,251 88	-5,445 02	-193 14
	399 NICE SYSTEMS LTD	10/6/2011	11,974 27	-12,403 59	-429 32
	24 NICE SYSTEMS LTD	10/6/2011	720 26	-790 01	-69 75
	700 NORDSTROM INC	5/20/2011	31,983.43	-30,595 95	1,387 48
	23 NORTH AMERICAN ENERGY PARTNERS	4/15/2011	259 31	-271 40	-12 09
	778 NORTH AMERICAN ENERGY PARTNERS	4/15/2011	8,771.31	-9,691 00	-919 69
	125 NORTH AMERICAN ENERGY PARTNERS	4/15/2011	1,409 27	-1,557 81	-148 54
	80 NORTH AMERICAN ENERGY PARTNERS	4/15/2011	901 94	-998 22	-96 28
	622 NORTH AMERICAN ENERGY PARTNERS	6/3/2011	5,103 03	-7,761 13	-2,658 10
	148 NORTH AMERICAN ENERGY PARTNERS	6/3/2011	1,214 23	-1,835 81	-621 58
	163 NORTH AMERICAN ENERGY PARTNERS	7/15/2011	1,176 96	-2,021 87	-844 91
	204 NORTH AMERICAN ENERGY PARTNERS	8/17/2011	1,164 59	-2,530 43	-1,365 84
	22 NORTH AMERICAN ENERGY PARTNERS	8/17/2011	130 08	-272 89	-142 81
	144 NORTH AMERICAN ENERGY PARTNERS	8/19/2011	773 52	-1,786 19	-1,012 67
	61 NORTH AMERICAN ENERGY PARTNERS	8/24/2011	332 03	-756 65	-424 62
	100 NORTH AMERICAN ENERGY PARTNERS	8/24/2011	544 30	-1,125 18	-580 88
	58 NORTH AMERICAN ENERGY PARTNERS	8/24/2011	315.70	-649 31	-333 61
	19 NORTH AMERICAN ENERGY PARTNERS	8/26/2011	104 11	-212 70	-108 59
	151 NORTH AMERICAN ENERGY PARTNERS	8/29/2011	887 59	-1,690 45	-802 86
	39 NORTH AMERICAN ENERGY PARTNERS	8/29/2011	229 25	-446 09	-216 84
	29 NORTH AMERICAN ENERGY PARTNERS	8/29/2011	170 46	-334 35	-163 89
	99 NORTH AMERICAN ENERGY PARTNERS	8/30/2011	592 90	-1,141 39	-548 49
	62 NORTH AMERICAN ENERGY PARTNERS	8/30/2011	371 31	-715 13	-343 82
	109 NORTH AMERICAN ENERGY PARTNERS	8/31/2011	676 19	-1,257 25	-581 06
	54 NORTH AMERICAN ENERGY PARTNERS	9/8/2011	324 35	-622 86	-298 51
	117 NORTH AMERICAN ENERGY PARTNERS	9/15/2011	699 06	-1,349 53	-650 47
	160 NORTH AMERICAN ENERGY PARTNERS	9/19/2011	968 22	-1,845 50	-877 28
	120 NORTH AMERICAN ENERGY PARTNERS	9/20/2011	745 69	-1,384 13	-638 44
	152 NORTH AMERICAN ENERGY PARTNERS	9/20/2011	944 53	-1,753 37	-808 84
	71 NORTH AMERICAN ENERGY PARTNERS	9/27/2011	441 04	-819 01	-377 97

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Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
	36 NORTH AMERICAN ENERGY PARTNERS	9/29/2011	220 51	-415 27	-194 76
	101 NORTH AMERICAN ENERGY PARTNERS	10/6/2011	537 20	-1,165 06	-627 86
	236 NORTH AMERICAN ENERGY PARTNERS	10/6/2011	1,255 23	-2,671.14	-1,415 91
	40 NORTHEAST UTILITIES	4/12/2011	1,362 28	-935 94	426 34
	40 NORTHEAST UTILITIES	4/12/2011	1,362 28	-943 92	418 36
	21 NORTHEAST UTILITIES	4/12/2011	715 19	-494 69	220 50
	73 NORTHEAST UTILITIES	4/15/2011	2,475 07	-1,719.63	755 44
	56 NORTHEAST UTILITIES	4/20/2011	1,908 83	-1,319 16	589 67
	77 NORTHEAST UTILITIES	4/20/2011	2,624 65	-1,815 48	809 17
	125 NORTHEAST UTILITIES	4/21/2011	4,288 70	-2,947 21	1,341 49
	28 NORTHEAST UTILITIES	6/29/2011	984 93	-660.18	324 75
	80 NORTHEAST UTILITIES	6/29/2011	2,814 09	-1,891 40	922 69
	40 NORTHEAST UTILITIES	6/29/2011	1,407 05	-966.59	440 46
	30 NORTHEAST UTILITIES	6/29/2011	1,055 28	-728 05	327 23
	30 NORTHEAST UTILITIES	6/29/2011	1,055 28	-714.47	340 81
	20 NORTHEAST UTILITIES	6/29/2011	703.53	-474 09	229 44
	7 NORTHEAST UTILITIES	6/29/2011	246.23	-165.38	80 85
	57 NORTHEAST UTILITIES	7/5/2011	2,029 07	-1,346.63	682 44
	6 NORTHEAST UTILITIES	7/6/2011	212.95	-141.75	71 20
	40 NORTHEAST UTILITIES	7/6/2011	1,419.68	-944.33	475 35
	17 NORTHEAST UTILITIES	7/6/2011	603.36	-402 95	200 41
	43 NORTHEAST UTILITIES	7/7/2011	1,520.80	-1,019.24	501 56
	50 NORTHEAST UTILITIES	7/7/2011	1,768.38	-1,184 33	584 05
	40 NORTHEAST UTILITIES	7/7/2011	1,414 70	-939.94	474 76
	18 NORTHEAST UTILITIES	7/7/2011	636 62	-421 37	215 25
	72 NORTHEAST UTILITIES	7/8/2011	2,541.45	-1,685 49	855 96
	10 NORTHEAST UTILITIES	7/8/2011	352.98	-234 20	118 78
	26 NORTHEAST UTILITIES	7/8/2011	917.75	-608 50	309 25
	24 NORTHEAST UTILITIES	7/12/2011	848 45	-561 70	286 75
	70 NORTHEAST UTILITIES	7/12/2011	2,474.64	-1,637 42	837 22
	10 NORTHEAST UTILITIES	7/12/2011	353 52	-237 80	115 72
	47 NORTHEAST UTILITIES	7/12/2011	1,661.55	-1,114 13	547 42
	22 NORTHEAST UTILITIES	7/14/2011	775 80	-521 51	254 29
	5 NORTHEAST UTILITIES	8/29/2011	172 66	-120 30	52 36
	21 NORTHEAST UTILITIES	8/29/2011	724 43	-497 81	226 62
	35 NORTHEAST UTILITIES	8/29/2011	1,207 37	-842 12	365 25
	156 NORTHEAST UTILITIES	8/29/2011	5,387.03	-4,044 41	1,342 62
	750 NORTHERN TRUST CORP	1/19/2011	40,151 82	-36,497 78	3,654 04
	720 NORTHERN TRUST CORP	1/21/2011	38,134.35	-35,037 86	3,096 49
	750 NORTHERN TRUST CORP	1/21/2011	39,723 29	-36,922 50	2,800 79
	166 NU SKIN ENTERPRISES INC	10/6/2011	6,715 13	-6,379 96	335 17
	238 NU SKIN ENTERPRISES INC	10/6/2011	9,627.72	-9,181 90	445 82
	87 NU SKIN ENTERPRISES INC	10/6/2011	3,519 38	-3,773 02	-253 64
	2,440 NUANCE COMMUNICATIONS INC	5/9/2011	53,239.04	-42,856 90	10,382 14
	580 NUANCE COMMUNICATIONS INC	7/6/2011	12,780.11	-10,187 29	2,592 82
	1,040 NUANCE COMMUNICATIONS INC	7/6/2011	22,916.06	-18,435 46	4,480 60
	860 NUANCE COMMUNICATIONS INC	7/6/2011	18,949.82	-14,847 47	4,102 35
	2,480 NUANCE COMMUNICATIONS INC	10/12/2011	54,708.73	-42,815 96	11,892 77
	1,900 NUTRISYSTEM INC	3/14/2011	25,767 11	-22,908 30	2,858.81
	5,300 NUTRISYSTEM INC	3/14/2011	71,876 69	-78,232 77	-6,356.08
	5,400 NUTRISYSTEM INC	3/15/2011	71,572 92	-79,708 86	-8,135 94
	5,400 NUTRISYSTEM INC	3/16/2011	71,446 02	-79,708 86	-8,262 84
	1,210 NUVASIVE INC	6/10/2011	40,196 45	-39,193 96	1,722 49
	970 NUVASIVE INC	7/5/2011	31,870 00	-31,419 95	450.05
	500 NUVASIVE INC	7/5/2011	16,427 83	-13,499 30	2,928 53
	1,100 NUVASIVE INC	7/5/2011	36,141 23	-30,585 83	5,555.40
	86 NVIDIA CORP	9/16/2011	1,322 26	-1,351 71	-29 45
	177 NVIDIA CORP	9/16/2011	2,733 59	-2,782 02	-48 43
	98 NVIDIA CORP	9/16/2011	1,525 23	-1,540 32	-15 09
	191 NVIDIA CORP	9/16/2011	2,970 16	-3,002 06	-31 90
	160 NVIDIA CORP	9/16/2011	2,493 02	-2,514 82	-21 80
	59 NVIDIA CORP	9/19/2011	888.79	-927 34	-38 55
	89 NVIDIA CORP	9/19/2011	1,341 55	-1,398 87	-57 32
	102 NVIDIA CORP	9/19/2011	1,528 14	-1,603 19	-75 05

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Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
327	NVIDIA CORP	9/20/2011	4,933.51	-5,139.65	-206.14
234	NVIDIA CORP	10/12/2011	3,450.40	-3,677.92	-227.52
327	NVIDIA CORP	10/12/2011	4,821.72	-5,132.13	-310.41
355	NVIDIA CORP	10/12/2011	5,234.58	-5,583.41	-348.83
100	NVIDIA CORP	10/13/2011	1,460.82	-1,572.79	-111.97
100	NVIDIA CORP	11/7/2011	1,460.13	-1,572.79	-112.66
457	NVIDIA CORP	11/7/2011	6,627.97	-7,187.65	-559.68
237	NVIDIA CORP	11/7/2011	3,451.55	-3,727.51	-275.96
457	NVIDIA CORP	11/7/2011	6,669.97	-7,187.65	-517.68
317	NVIDIA CORP	11/7/2011	4,613.46	-4,890.11	-276.65
88	NVIDIA CORP	11/7/2011	1,284.91	-1,368.84	-83.93
39	NVIDIA CORP	11/7/2011	569.45	-601.62	-32.17
880	NVIDIA CORP	1/6/2011	16,027.34	-8,354.54	7,672.80
120	NVIDIA CORP	1/6/2011	2,185.55	-1,139.78	1,045.77
2,600	NVIDIA CORP	1/12/2011	57,485.02	-24,695.32	32,789.70
1,080	NVIDIA CORP	1/18/2011	24,744.16	-10,258.06	14,486.10
570	NVIDIA CORP	2/15/2011	13,069.84	-5,413.97	7,655.87
160	NVIDIA CORP	2/15/2011	3,668.73	-1,600.00	2,068.73
2,350	NVIDIA CORP	3/3/2011	49,590.62	-23,500.00	26,090.62
98	OCCIDENTAL PETROLEUM CORP	6/14/2011	10,243.48	-7,477.89	2,765.59
91	OCCIDENTAL PETROLEUM CORP	6/14/2011	9,464.01	-6,952.11	2,511.90
12	OCCIDENTAL PETROLEUM CORP	6/14/2011	1,248.00	-915.66	332.34
100	OCCIDENTAL PETROLEUM CORP	6/14/2011	10,452.54	-7,630.79	2,821.75
2	OCCIDENTAL PETROLEUM CORP	6/14/2011	209.05	-153.20	55.85
159	OCCIDENTAL PETROLEUM CORP	7/11/2011	16,298.79	-12,242.73	4,056.06
18	OCCIDENTAL PETROLEUM CORP	7/11/2011	1,833.84	-1,378.80	455.04
256	OCCIDENTAL PETROLEUM CORP	7/11/2011	26,081.29	-19,711.57	6,369.72
45	OCCIDENTAL PETROLEUM CORP	9/20/2011	3,674.41	-3,464.92	209.49
270	OCCIDENTAL PETROLEUM CORP	9/20/2011	22,046.48	-20,779.23	1,267.25
300	OCCIDENTAL PETROLEUM CORP	9/20/2011	24,496.09	-23,976.39	519.70
390	OCCIDENTAL PETROLEUM CORP	9/20/2011	31,844.91	-31,488.95	355.96
260	OCCIDENTAL PETROLEUM CORP	9/20/2011	21,229.94	-21,138.62	91.32
650	OCCIDENTAL PETROLEUM CORP	4/20/2011	65,226.63	-29,486.80	35,739.83
100	OCCIDENTAL PETROLEUM CORP	4/20/2011	10,034.87	-4,587.86	5,447.01
600	OCCIDENTAL PETROLEUM CORP	5/3/2011	67,874.54	-27,527.16	40,347.38
200	OCCIDENTAL PETROLEUM CORP	5/3/2011	22,624.84	-9,133.48	13,491.36
800	OCCIDENTAL PETROLEUM CORP	7/26/2011	84,551.81	-36,533.92	48,017.89
280	OCCIDENTAL PETROLEUM CORP	7/26/2011	29,687.15	-28,620.59	1,066.56
220	OCCIDENTAL PETROLEUM CORP	7/26/2011	23,251.75	-22,487.61	764.14
1	OCEAN RIG UDW INC	10/5/2011	14.41	-14.58	-0.17
176	OCLARO INC	3/17/2011	2,038.80	-1,921.16	117.64
587	OCLARO INC	3/18/2011	6,205.35	-6,407.52	-202.17
585	OCLARO INC	3/22/2011	6,079.49	-6,385.69	-306.20
339	OCLARO INC	3/28/2011	3,759.94	-3,700.42	59.52
248	OCLARO INC	3/28/2011	2,750.64	-2,851.48	-100.84
526	OCLARO INC	4/15/2011	5,630.04	-6,047.89	-417.85
389	OCLARO INC	4/15/2011	4,163.66	-4,620.39	-456.73
515	OCLARO INC	6/3/2011	4,603.03	-6,116.96	-1,513.93
301	OCLARO INC	6/3/2011	2,690.32	-3,612.63	-922.31
301	OCLARO INC	6/3/2011	2,690.31	-3,544.28	-853.97
155	OCLARO INC	6/3/2011	1,385.38	-1,811.13	-425.75
783	OCLARO INC	6/20/2011	4,792.56	-9,149.12	-4,356.56
174	OCLARO INC	6/20/2011	1,066.59	-2,033.14	-966.55
136	OCLARO INC	6/27/2011	858.14	-1,589.12	-730.98
231	OCLARO INC	6/27/2011	1,457.58	-2,953.78	-1,496.20
544	OCLARO INC	6/27/2011	3,432.57	-7,811.30	-4,378.73
109	OCLARO INC	6/28/2011	707.41	-1,565.13	-857.72
85	OCLARO INC	6/28/2011	551.64	-1,199.72	-648.08
27	OCLARO INC	6/28/2011	175.23	-194.98	-19.75
463	OFFICEMAX INC	2/4/2011	7,534.11	-6,261.48	1,272.63
90	OFFICEMAX INC	2/4/2011	1,464.51	-1,267.11	197.40
506	OFFICEMAX INC	2/25/2011	6,835.97	-7,123.97	-288.00
292	OFFICEMAX INC	2/28/2011	3,991.23	-4,111.07	-119.84
88	OFFICEMAX INC	2/28/2011	1,202.84	-1,290.38	-87.54

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
	71 OFFICEMAX INC	3/1/2011	975 85	-1,041 10	-65 25
	282 OFFICEMAX INC	3/3/2011	3,905 17	-4,135 08	-229 91
	99 OFFICEMAX INC	3/3/2011	1,370 96	-1,422 78	-51 82
	254 OFFICEMAX INC	3/7/2011	3,328 58	-3,650 36	-321 78
	9 OFFICEMAX INC	3/8/2011	119 17	-129 34	-10.17
	263 OFFICEMAX INC	3/8/2011	3,482 39	-3,769 63	-287 24
	21 OFFICEMAX INC	3/9/2011	283 03	-301.00	-17 97
	139 OFFICEMAX INC	3/10/2011	1,819 07	-1,992.31	-173 24
	212 OFFICEMAX INC	3/10/2011	2,774 41	-2,953 80	-179 39
	30 OFFICEMAX INC	3/10/2011	392 61	-400 96	-8 35
	182 OFFICEMAX INC	3/11/2011	2,360 01	-2,432 48	-72 47
	1 OFFICEMAX INC	3/11/2011	12 97	-13 55	-0 58
	211 OFFICEMAX INC	3/14/2011	2,742 82	-2,859 03	-116 21
	43 OFFICEMAX INC	3/14/2011	558 96	-573 54	-14 58
	80 OFFICEMAX INC	3/15/2011	1,038 83	-1,067 06	-28 23
	93 OFFICEMAX INC	3/15/2011	1,207 63	-1,275 29	-67.66
	82 OFFICEMAX INC	3/15/2011	1,064 80	-1,343 01	-278 21
	254 OFFICEMAX INC	3/17/2011	3,226 82	-4,160 07	-933 25
	48 OFFICEMAX INC	3/18/2011	596.72	-786 15	-189 43
	204 OFFICEMAX INC	3/18/2011	2,536.05	-3,381.54	-845 49
	509 OFFICEMAX INC	3/21/2011	6,479.90	-8,437.29	-1,957 39
	44 OIL STATES INTERNATIONAL INC	5/5/2011	3,398.11	-3,349.50	48 61
	52 OIL STATES INTERNATIONAL INC	5/5/2011	4,009.84	-3,950.33	59 51
	25 OIL STATES INTERNATIONAL INC	5/5/2011	1,927.81	-1,885 55	42 26
	18 OIL STATES INTERNATIONAL INC	5/5/2011	1,388 02	-1,370 25	17 77
	14 OIL STATES INTERNATIONAL INC	5/6/2011	1,074 59	-1,065 75	8 84
	84 OIL STATES INTERNATIONAL INC	5/6/2011	6,447 52	-6,392 33	55 19
	182 OIL STATES INTERNATIONAL INC	5/9/2011	14,031 89	-13,850.06	181 83
	140 OIL STATES INTERNATIONAL INC	6/23/2011	9,991 48	-10,653 89	-662 41
	81 OIL STATES INTERNATIONAL INC	6/23/2011	5,780 79	-6,317 63	-536 84
	135 OIL STATES INTERNATIONAL INC	6/23/2011	9,634 64	-10,458 38	-823 74
	139 OIL STATES INTERNATIONAL INC	6/24/2011	10,183 94	-10,768 26	-584 32
	51 OIL STATES INTERNATIONAL INC	6/27/2011	3,720 69	-3,950 95	-230 26
	43 OIL STATES INTERNATIONAL INC	8/2/2011	3,662 66	-3,127.99	534 67
	73 OIL STATES INTERNATIONAL INC	8/2/2011	6,161 52	-5,655.27	506 25
	1 OIL STATES INTERNATIONAL INC	8/2/2011	86.15	-72.78	13 37
	90 OIL STATES INTERNATIONAL INC	8/2/2011	7,596 40	-6,550.20	1,046 20
	17 OIL STATES INTERNATIONAL INC	8/2/2011	1,464.55	-1,236 65	227 90
	11 OIL STATES INTERNATIONAL INC	8/2/2011	936.96	-793 57	143 39
	102 OIL STATES INTERNATIONAL INC	8/4/2011	7,972 13	-7,358 58	613 55
	9 OIL STATES INTERNATIONAL INC	8/4/2011	712 29	-649 29	63 00
	102 OIL STATES INTERNATIONAL INC	8/5/2011	7,327 27	-7,358 57	-31 30
	77 OIL STATES INTERNATIONAL INC	8/5/2011	5,660 18	-5,667 20	-7 02
	14 OIL STATES INTERNATIONAL INC	8/5/2011	1,029 12	-1,027 69	1 43
	67 OIL STATES INTERNATIONAL INC	8/5/2011	4,813 01	-4,931 20	-118 19
	137 OIL STATES INTERNATIONAL INC	8/9/2011	8,632 72	-10,056 69	-1,423 97
	74 OIL STATES INTERNATIONAL INC	8/17/2011	5,092 96	-5,432 08	-339 12
	34 OIL STATES INTERNATIONAL INC	8/17/2011	2,350 53	-2,495.82	-145 29
	67 OIL STATES INTERNATIONAL INC	8/17/2011	4,611 20	-4,856.49	-245 29
	1 OIL STATES INTERNATIONAL INC	8/18/2011	63 21	-72 49	-9 28
	126 OIL STATES INTERNATIONAL INC	8/18/2011	7,964 94	-9,182.01	-1,217 07
	79 OIL STATES INTERNATIONAL INC	8/18/2011	4,993 89	-5,790 93	-797 04
	58 OIL STATES INTERNATIONAL INC	8/18/2011	3,666 40	-4,330 53	-664 13
	68 OIL STATES INTERNATIONAL INC	8/18/2011	4,298 53	-5,175 58	-877 05
	16 OIL STATES INTERNATIONAL INC	8/19/2011	987 35	-1,217 78	-230 43
	197 OIL STATES INTERNATIONAL INC	8/19/2011	12,078 24	-14,993 97	-2,915 73
	11 OIL STATES INTERNATIONAL INC	8/22/2011	633 27	-837 23	-203 96
	86 OIL STATES INTERNATIONAL INC	8/22/2011	4,951 04	-6,552 47	-1,601 43
	720 OLD DOMINION FREIGHT LINE INC	1/4/2011	23,398.74	-18,554.18	4,844 56
	1,200 OLD DOMINION FREIGHT LINE INC	1/4/2011	38,997 90	-30,948 00	8,049 90
	2,590 OLD REPUBLIC INTERNATIONAL COR	8/12/2011	25,271.18	-32,818 41	-7,547 23
	940 OLD REPUBLIC INTERNATIONAL COR	8/12/2011	9,171 78	-11,893.16	-2,721 38
	280 OLD REPUBLIC INTERNATIONAL COR	8/12/2011	2,732 02	-3,606 26	-874 24
	1,230 OLD REPUBLIC INTERNATIONAL COR	8/12/2011	12,001 37	-15,870 57	-3,869 20

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
1,990	OLD REPUBLIC INTERNATIONAL COR	8/25/2011	18,308.84	-25,676.77	-7,367.93
30	OLD REPUBLIC INTERNATIONAL COR	8/25/2011	276.01	-384.97	-108.96
3,710	OLD REPUBLIC INTERNATIONAL COR	9/1/2011	35,443.17	-47,607.83	-12,164.66
1,360	OMNICARE INC	9/12/2011	37,553.09	-29,693.56	7,859.53
1,460	OMNICARE INC	9/27/2011	39,436.76	-31,876.91	7,559.85
350	OMNICARE INC	9/29/2011	9,255.85	-7,641.73	1,614.12
630	OMNICARE INC	9/29/2011	16,660.53	-15,269.50	1,391.03
970	OMNICARE INC	9/29/2011	25,651.93	-23,470.51	2,181.42
4,250	OMNICELL INC	1/5/2011	62,320.09	-52,605.65	9,714.44
90	OMNICELL INC	1/5/2011	1,319.72	-1,111.65	208.07
227	OMNIVISION TECHNOLOGIES INC	2/2/2011	6,017.51	-6,501.28	-483.77
72	OMNIVISION TECHNOLOGIES INC	2/2/2011	1,908.64	-2,053.96	-145.32
222	OMNIVISION TECHNOLOGIES INC	2/3/2011	5,824.36	-6,333.04	-508.68
320	OMNIVISION TECHNOLOGIES INC	2/4/2011	8,408.02	-9,128.70	-720.68
163	OMNIVISION TECHNOLOGIES INC	2/7/2011	4,365.64	-4,649.93	-284.29
56	OMNIVISION TECHNOLOGIES INC	2/7/2011	1,499.85	-1,620.57	-120.72
65	OMNIVISION TECHNOLOGIES INC	2/8/2011	1,708.07	-1,881.01	-172.94
40	OMNIVISION TECHNOLOGIES INC	2/8/2011	1,051.12	-1,214.85	-163.73
45	OMNIVISION TECHNOLOGIES INC	2/8/2011	1,182.51	-1,357.02	-174.51
1	OMNIVISION TECHNOLOGIES INC	2/8/2011	26.28	-29.79	-3.51
7	OMNIVISION TECHNOLOGIES INC	2/8/2011	183.95	-203.03	-19.08
50	OMNIVISION TECHNOLOGIES INC	2/8/2011	1,313.91	-1,449.69	-135.78
50	OMNIVISION TECHNOLOGIES INC	2/8/2011	1,313.90	-1,401.90	-88.00
49	OMNIVISION TECHNOLOGIES INC	2/8/2011	1,287.63	-1,389.12	-101.49
57	OMNIVISION TECHNOLOGIES INC	2/8/2011	1,497.85	-1,652.73	-154.88
242	ON SEMICONDUCTOR CORP	5/5/2011	2,682.45	-2,079.41	603.04
870	ON SEMICONDUCTOR CORP	5/5/2011	9,643.50	-6,828.37	2,815.13
30	ON SEMICONDUCTOR CORP	5/5/2011	332.53	-234.15	98.38
1,675	ON SEMICONDUCTOR CORP	5/5/2011	18,566.51	-13,567.50	4,999.01
85	ON SEMICONDUCTOR CORP	7/6/2011	890.97	-688.50	202.47
155	ON SEMICONDUCTOR CORP	7/6/2011	1,600.87	-1,246.91	353.96
206	ON SEMICONDUCTOR CORP	7/6/2011	2,137.39	-1,657.19	480.20
521	ON SEMICONDUCTOR CORP	7/6/2011	5,380.99	-4,308.26	1,072.73
69	ON SEMICONDUCTOR CORP	7/6/2011	723.26	-555.08	168.18
459	ON SEMICONDUCTOR CORP	7/7/2011	4,832.30	-3,795.56	1,036.74
170	ON SEMICONDUCTOR CORP	7/7/2011	1,789.74	-1,390.46	399.28
90	ON SEMICONDUCTOR CORP	7/7/2011	947.51	-732.27	215.24
1,244	ON SEMICONDUCTOR CORP	7/7/2011	13,096.71	-10,251.18	2,845.53
56	ON SEMICONDUCTOR CORP	7/8/2011	582.81	-461.47	121.34
150	ON SEMICONDUCTOR CORP	7/8/2011	1,561.09	-1,236.75	324.34
1,390	ON SEMICONDUCTOR CORP	7/8/2011	14,466.15	-11,455.69	3,010.46
62	ON SEMICONDUCTOR CORP	7/8/2011	645.25	-509.75	135.50
491	ON SEMICONDUCTOR CORP	7/11/2011	5,007.31	-4,036.85	970.46
479	ON SEMICONDUCTOR CORP	9/30/2011	3,441.69	-3,938.19	-496.50
216	ON SEMICONDUCTOR CORP	9/30/2011	1,557.87	-1,775.89	-218.02
52	ON SEMICONDUCTOR CORP	10/3/2011	351.78	-427.53	-75.75
131	ON SEMICONDUCTOR CORP	10/3/2011	918.88	-1,079.09	-160.21
621	ON SEMICONDUCTOR CORP	10/3/2011	4,201.04	-5,115.36	-914.32
249	ON SEMICONDUCTOR CORP	10/4/2011	1,693.79	-2,051.08	-357.29
9	ON SEMICONDUCTOR CORP	10/4/2011	62.36	-74.14	-11.78
440	ON SEMICONDUCTOR CORP	10/4/2011	2,993.04	-3,637.39	-644.35
743	ON SEMICONDUCTOR CORP	10/4/2011	5,054.16	-6,002.33	-948.17
177	ON SEMICONDUCTOR CORP	10/5/2011	1,268.16	-1,429.89	-161.73
40	ON SEMICONDUCTOR CORP	10/5/2011	286.29	-329.42	-43.13
830	ON SEMICONDUCTOR CORP	10/5/2011	5,946.75	-6,540.40	-593.65
28	ON SEMICONDUCTOR CORP	10/5/2011	200.61	-230.60	-29.99
879	ON SEMICONDUCTOR CORP	10/6/2011	6,361.28	-7,239.09	-877.81
602	ON SEMICONDUCTOR CORP	10/7/2011	4,273.93	-4,957.83	-683.90
69	ON SEMICONDUCTOR CORP	10/7/2011	484.98	-568.26	-83.28
662	ON SEMICONDUCTOR CORP	10/7/2011	4,709.17	-5,451.97	-742.80
1,080	ONYX PHARMACEUTICALS INC	10/5/2011	35,288.75	-46,069.45	-10,780.70
880	ONYX PHARMACEUTICALS INC	10/5/2011	28,753.79	-37,617.09	-8,863.30
180	ONYX PHARMACEUTICALS INC	10/6/2011	5,859.03	-7,694.41	-1,835.38
980	ONYX PHARMACEUTICALS INC	10/6/2011	31,899.17	-35,525.98	-3,626.81

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
470	ONYX PHARMACEUTICALS INC	10/6/2011	15,298.58	-16,282.54	-983.96
253	OPENTABLE INC	9/20/2011	12,676.24	-19,503.49	-6,827.25
2,136	OPNEXT INC	3/17/2011	5,261.08	-7,747.49	-2,486.41
107	OPNEXT INC	3/17/2011	263.74	-377.85	-114.11
380	OPNEXT INC	3/17/2011	936.63	-1,378.30	-441.67
99	OPNEXT INC	3/18/2011	223.57	-359.08	-135.51
2,042	OPNEXT INC	3/18/2011	4,611.35	-7,781.45	-3,170.10
459	OPNEXT INC	3/21/2011	1,105.24	-1,749.11	-643.87
472	OPNEXT INC	3/22/2011	1,101.91	-1,798.65	-696.74
175	OPNEXT INC	3/22/2011	408.55	-659.75	-251.20
426	OPNEXT INC	3/23/2011	996.65	-1,606.02	-609.37
1,003	OPNEXT INC	3/24/2011	2,471.14	-3,781.31	-1,310.17
267	OPNEXT INC	3/30/2011	646.05	-1,006.59	-360.54
446	OPNEXT INC	3/30/2011	1,079.16	-1,694.80	-615.64
623	OPNEXT INC	4/15/2011	1,445.33	-2,367.41	-922.08
534	OPNEXT INC	4/15/2011	1,238.85	-2,021.19	-782.34
645	OPNEXT INC	4/15/2011	1,496.37	-2,442.42	-946.05
442	OPNEXT INC	6/3/2011	1,133.53	-1,673.72	-540.19
1,672	OPNEXT INC	6/3/2011	4,287.92	-6,425.50	-2,137.58
393	OPNEXT INC	6/3/2011	1,007.87	-1,659.24	-651.37
164	OPNEXT INC	10/3/2011	197.37	-692.41	-495.04
422	OPNEXT INC	10/3/2011	507.87	-1,763.50	-1,255.63
76	OPNEXT INC	10/3/2011	91.46	-304.76	-213.30
29	OPNEXT INC	10/3/2011	34.90	-113.28	-78.38
755	OPNEXT INC	10/4/2011	857.66	-2,949.18	-2,091.52
197	OPNEXT INC	10/5/2011	226.01	-769.52	-543.51
1,101	OPNEXT INC	10/6/2011	1,266.12	-4,300.73	-3,034.61
1,319	OPNEXT INC	10/6/2011	1,516.82	-5,258.59	-3,741.77
53	OPNEXT INC	10/6/2011	60.95	-112.98	-52.03
361	ORIENT EXPRESS HOTELS LTD CL A	4/15/2011	4,124.42	-4,066.48	57.94
520	ORIENT EXPRESS HOTELS LTD CL A	4/15/2011	5,940.99	-5,996.12	-55.13
453	ORIENT EXPRESS HOTELS LTD CL A	4/15/2011	5,175.51	-5,215.66	-40.15
67	ORIENT EXPRESS HOTELS LTD CL A	6/3/2011	710.11	-771.41	-61.30
197	ORIENT EXPRESS HOTELS LTD CL A	6/3/2011	2,087.92	-2,224.13	-136.21
852	ORIENT EXPRESS HOTELS LTD CL A	6/3/2011	9,030.00	-9,840.51	-810.51
294	ORIENT EXPRESS HOTELS LTD CL A	10/3/2011	1,912.58	-2,595.11	-682.53
207	ORIENT EXPRESS HOTELS LTD CL A	10/6/2011	1,352.39	-1,827.17	-474.78
791	ORIENT EXPRESS HOTELS LTD CL A	10/6/2011	5,167.82	-7,883.98	-2,716.16
245	ORIENT EXPRESS HOTELS LTD CL A	10/6/2011	1,600.65	-2,611.26	-1,010.61
88	ORIENT EXPRESS HOTELS LTD CL A	10/6/2011	574.93	-964.41	-389.48
511	ORIENT EXPRESS HOTELS LTD CL A	2/4/2011	6,425.44	-5,077.50	1,347.94
159	ORIENT EXPRESS HOTELS LTD CL A	2/4/2011	1,999.31	-1,791.06	208.25
739	ORIENT EXPRESS HOTELS LTD CL A	6/3/2011	7,832.36	-6,523.08	1,309.28
231	ORIENT EXPRESS HOTELS LTD CL A	10/6/2011	1,509.19	-2,870.18	-1,360.99
231	ORIENT EXPRESS HOTELS LTD CL A	10/6/2011	1,509.19	-2,880.82	-1,371.63
290	ORIENT EXPRESS HOTELS LTD CL A	10/6/2011	1,894.65	-3,596.44	-1,701.79
630	ORIENT EXPRESS HOTELS LTD CL A	10/6/2011	4,115.95	-7,724.62	-3,608.67
39	ORIENT EXPRESS HOTELS LTD CL A	10/6/2011	254.80	-386.81	-132.01
205	OWENS-ILLINOIS INC	3/28/2011	6,156.90	-5,133.12	1,023.78
20	OWENS-ILLINOIS INC	3/28/2011	605.25	-502.46	102.79
5	OWENS-ILLINOIS INC	3/28/2011	151.31	-125.20	26.11
10	OWENS-ILLINOIS INC	3/28/2011	300.34	-262.99	37.35
198	OWENS-ILLINOIS INC	3/29/2011	5,997.30	-5,207.22	790.08
92	OWENS-ILLINOIS INC	3/29/2011	2,796.13	-2,419.52	376.61
295	OWENS-ILLINOIS INC	3/29/2011	8,935.38	-7,773.75	1,161.63
103	OWENS-ILLINOIS INC	3/30/2011	3,121.38	-2,714.22	407.16
92	OWENS-ILLINOIS INC	3/30/2011	2,785.24	-2,424.36	360.88
31	OWENS-ILLINOIS INC	3/30/2011	938.51	-819.91	118.60
31	OWENS-ILLINOIS INC	3/31/2011	938.51	-819.91	118.60
118	OWENS-ILLINOIS INC	3/31/2011	3,568.96	-3,120.96	448.00
5	OWENS-ILLINOIS INC	3/31/2011	151.23	-133.68	17.55
289	OWENS-ILLINOIS INC	4/1/2011	8,783.75	-7,726.76	1,056.99
26	OWENS-ILLINOIS INC	4/1/2011	789.62	-695.14	94.48
50	OWENS-ILLINOIS INC	4/1/2011	1,514.22	-1,336.81	177.41

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
280	OWENS-ILLINOIS INC	4/1/2011	8,503 63	-7,428 51	1,075 12
60	OWENS-ILLINOIS INC	4/1/2011	1,822 21	-1,605 86	216.35
190	OWENS-ILLINOIS INC	4/4/2011	5,747 80	-5,085 24	662 56
20	OWENS-ILLINOIS INC	4/4/2011	605 03	-535 59	69 44
50	OWENS-ILLINOIS INC	4/4/2011	1,512 58	-1,340 91	171 67
130	OWENS-ILLINOIS INC	4/5/2011	3,924 95	-3,486 35	438 60
10	OWENS-ILLINOIS INC	4/5/2011	301 92	-271 55	30 37
14	OWENS-ILLINOIS INC	4/5/2011	422 69	-381 30	41 39
84	OWENS-ILLINOIS INC	4/6/2011	2,550 89	-2,287 81	263 08
67	OWENS-ILLINOIS INC	4/6/2011	2,029 06	-1,824 80	204 26
55	OWENS-ILLINOIS INC	4/7/2011	1,662 39	-1,497 97	164 42
2	OWENS-ILLINOIS INC	4/7/2011	60 45	-56 37	4 08
167	OWENS-ILLINOIS INC	4/12/2011	4,942 70	-4,707 08	235 62
431	OWENS-ILLINOIS INC	4/12/2011	12,669 77	-12,148 21	521 56
160	OWENS-ILLINOIS INC	4/13/2011	4,715 45	-4,509.78	205 67
29	OWENS-ILLINOIS INC	4/13/2011	854 67	-809.03	45.64
91	OWENS-ILLINOIS INC	4/14/2011	2,714 35	-2,538.67	175 68
69	OXFORD INDUSTRIES INC	6/3/2011	2,523 56	-2,560 09	-36 53
227	OXFORD INDUSTRIES INC	6/3/2011	8,302 14	-8,353 30	-51 16
93	OXFORD INDUSTRIES INC	6/3/2011	3,401 31	-3,416 82	-15 51
106	OXFORD INDUSTRIES INC	6/3/2011	3,876 77	-4,162 79	-286 02
8	OXFORD INDUSTRIES INC	8/24/2011	275 99	-314 17	-38 18
58	OXFORD INDUSTRIES INC	8/24/2011	2,000 95	-2,187 04	-186 09
79	OXFORD INDUSTRIES INC	8/25/2011	2,605 74	-2,978 90	-373 16
327	OXFORD INDUSTRIES INC	10/6/2011	11,813 63	-12,330 39	-516 76
329	OXFORD INDUSTRIES INC	10/6/2011	11,885 88	-12,104 63	-218 75
10	OXFORD INDUSTRIES INC	10/6/2011	361 27	-310 40	50 87
1,450	OYO GEOSPACE CORP	3/14/2011	134,052 68	-78,804.46	55,248 22
1,450	OYO GEOSPACE CORP	3/15/2011	131,798 99	-78,804 45	52,994 54
1,050	OYO GEOSPACE CORP	3/15/2011	95,440 64	-57,170 40	38,270 24
600	OYO GEOSPACE CORP	3/16/2011	54,880 94	-32,668 80	22,212 14
711	OYO GEOSPACE CORP	6/10/2011	67,544.48	-38,712 53	28,831 95
239	OYO GEOSPACE CORP	6/13/2011	22,820.26	-13,013 07	9,807 19
1,520	OYO GEOSPACE CORP	6/13/2011	145,133.04	-31,713 43	113,419.61
1,730	OYO GEOSPACE CORP	6/14/2011	169,053 22	-36,094 89	132,958 33
350	OYO GEOSPACE CORP	7/13/2011	36,889 61	-7,302 44	29,587.17
1,650	OYO GEOSPACE CORP	7/13/2011	173,908 14	-35,343 17	138,564 97
1,800	PACCAR INC	6/27/2011	86,962 80	-82,337 58	4,625.22
100	PACCAR INC	6/27/2011	4,831 27	-5,322 21	-490 94
460	PACCAR INC	10/14/2011	17,872 68	-24,482 17	-6,609 49
170	PACCAR INC	10/14/2011	6,607 84	-9,157 27	-2,549 43
160	PACCAR INC	10/14/2011	6,216 58	-8,618 61	-2,402 03
770	PACCAR INC	10/14/2011	29,929 63	-40,920 04	-10,990 41
380	PACCAR INC	10/27/2011	16,714 74	-20,194 30	-3,479 56
1,300	PACCAR INC	10/27/2011	57,181 99	-58,298 37	-1,116 38
370	PACIFIC SUNWEAR OF CALIFORNIA	6/10/2011	882 06	-1,396 82	-514 76
4,040	PACIFIC SUNWEAR OF CALIFORNIA	6/10/2011	9,606 12	-15,251 81	-5,645 69
2,340	PACIFIC SUNWEAR OF CALIFORNIA	6/10/2011	5,700 12	-8,833 97	-3,133 85
410	PACIFIC SUNWEAR OF CALIFORNIA	6/10/2011	974 88	-1,517 12	-542 24
70	PANDORA MEDIA INC	6/15/2011	1,598 11	-1,120 00	478 11
3,300	PANDORA MEDIA INC	9/15/2011	33,614 47	-60,065 61	-26,451 14
410	PANDORA MEDIA INC	9/15/2011	4,176 34	-7,747 48	-3,571 14
293	PANTRY INC/THE	2/1/2011	4,949 67	-5,944 97	-995 30
21	PANTRY INC/THE	2/1/2011	354 75	-427 98	-73 23
58	PANTRY INC/THE	2/2/2011	966 34	-1,182 05	-215 71
45	PANTRY INC/THE	2/2/2011	749 75	-930 35	-180 60
501	PANTRY INC/THE	2/3/2011	8,318 68	-10,357 93	-2,039 25
98	PANTRY INC/THE	2/4/2011	1,561 76	-2,026 10	-464 34
29	PANTRY INC/THE	2/4/2011	462 16	-606 25	-144 09
105	PANTRY INC/THE	2/4/2011	1,673 32	-2,206.83	-533 51
37	PANTRY INC/THE	2/4/2011	589 65	-768 13	-178 48
51	PANTRY INC/THE	2/4/2011	812 75	-1,039 25	-226 50
176	PANTRY INC/THE	2/7/2011	2,787 13	-3,586 42	-799 29
118	PANTRY INC/THE	2/7/2011	1,868 65	-2,410 15	-541 50

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
166	PANTRY INC/THE	2/7/2011	2,628.77	-3,376.11	-747.34
34	PANTRY INC/THE	2/7/2011	538.42	-681.08	-142.66
119	PANTRY INC/THE	2/8/2011	1,972.21	-2,383.79	-411.58
106	PANTRY INC/THE	2/8/2011	1,756.75	-2,142.16	-385.41
30	PARAMETRIC TECHNOLOGY CORP	5/4/2011	686.07	-414.98	271.09
207	PARAMETRIC TECHNOLOGY CORP	5/4/2011	4,733.87	-2,841.57	1,892.30
113	PARAMETRIC TECHNOLOGY CORP	5/5/2011	2,583.22	-1,551.20	1,032.02
150	PARAMETRIC TECHNOLOGY CORP	5/5/2011	3,429.05	-2,027.20	1,401.85
80	PARAMETRIC TECHNOLOGY CORP	5/6/2011	1,834.30	-1,081.18	753.12
36	PARAMETRIC TECHNOLOGY CORP	5/6/2011	825.44	-484.70	340.74
157	PARAMETRIC TECHNOLOGY CORP	5/9/2011	3,557.71	-2,113.82	1,443.89
35	PARAMETRIC TECHNOLOGY CORP	12/8/2011	709.61	-471.23	238.38
36	PARAMETRIC TECHNOLOGY CORP	12/8/2011	725.64	-484.70	240.94
29	PARAMETRIC TECHNOLOGY CORP	12/8/2011	584.91	-390.45	194.46
182	PARAMETRIC TECHNOLOGY CORP	12/9/2011	3,723.89	-2,781.71	942.18
95	PARAMETRIC TECHNOLOGY CORP	12/9/2011	1,953.40	-1,297.16	656.24
57	PARAMETRIC TECHNOLOGY CORP	12/9/2011	1,169.99	-767.43	402.56
60	PARAMETRIC TECHNOLOGY CORP	12/9/2011	1,231.56	-807.30	424.26
40	PARAMETRIC TECHNOLOGY CORP	12/9/2011	822.48	-554.29	268.19
27	PARAMETRIC TECHNOLOGY CORP	12/9/2011	555.18	-412.67	142.51
5	PARAMETRIC TECHNOLOGY CORP	12/9/2011	102.63	-68.27	34.36
120	PARKER HANNIFIN CORP	2/22/2011	10,693.64	-7,697.36	2,996.28
10	PARKER HANNIFIN CORP	2/22/2011	891.14	-644.97	246.17
3	PARKER HANNIFIN CORP	2/22/2011	267.34	-192.17	75.17
77	PARKER HANNIFIN CORP	12/8/2011	6,154.59	-4,932.42	1,222.17
80	PARKER HANNIFIN CORP	12/8/2011	6,394.38	-3,331.31	3,063.07
49	PARKER HANNIFIN CORP	12/8/2011	3,916.56	-2,082.49	1,834.07
38	PARKER HANNIFIN CORP	12/13/2011	3,044.61	-1,577.57	1,467.04
11	PARKER HANNIFIN CORP	12/13/2011	879.30	-467.50	411.80
20	PARKER HANNIFIN CORP	12/13/2011	1,598.73	-850.40	748.33
55	PARKER HANNIFIN CORP	12/13/2011	4,396.52	-2,283.32	2,113.20
59	PARKER HANNIFIN CORP	12/14/2011	4,505.00	-2,458.58	2,046.42
17	PARKER HANNIFIN CORP	12/14/2011	1,292.25	-708.41	583.84
77	PARKER HANNIFIN CORP	12/14/2011	5,860.02	-3,196.64	2,663.38
1	PARKER HANNIFIN CORP	12/14/2011	76.10	-41.67	34.43
81	PARKER HANNIFIN CORP	12/15/2011	6,150.42	-3,375.34	2,775.08
530	PARTNERRE HLDGS LTD BERMUDA	1/28/2011	43,125.54	-39,670.02	3,455.52
160	PARTNERRE HLDGS LTD BERMUDA	1/28/2011	13,019.03	-11,979.28	1,039.75
690	PARTNERRE HLDGS LTD BERMUDA	1/28/2011	56,144.56	-51,200.83	4,943.73
547	PATRIOT COAL CORP	2/4/2011	13,871.65	-11,149.99	2,721.66
347	PATRIOT COAL CORP	4/5/2011	9,357.40	-7,073.21	2,284.19
81	PATRIOT COAL CORP	4/6/2011	2,199.91	-1,651.10	548.81
131	PATRIOT COAL CORP	4/7/2011	3,470.01	-2,670.29	799.72
2	PATRIOT COAL CORP	4/7/2011	52.98	-41.23	11.75
107	PATRIOT COAL CORP	4/8/2011	2,859.32	-2,205.91	653.41
634	PATRIOT COAL CORP	4/15/2011	15,556.03	-13,070.55	2,485.48
180	PATRIOT COAL CORP	5/13/2011	4,042.67	-3,710.88	331.79
89	PATRIOT COAL CORP	5/13/2011	1,998.87	-2,012.58	-13.71
179	PATRIOT COAL CORP	5/16/2011	4,018.70	-4,047.78	-29.08
179	PATRIOT COAL CORP	5/17/2011	3,999.50	-4,047.78	-48.28
280	PATRIOT COAL CORP	6/3/2011	6,193.62	-6,331.73	-138.11
311	PATRIOT COAL CORP	6/3/2011	6,879.34	-8,007.10	-1,127.76
174	PATRIOT COAL CORP	6/3/2011	3,848.89	-4,489.03	-640.14
201	PATRIOT COAL CORP	7/27/2011	3,973.61	-5,185.60	-1,211.99
151	PATRIOT COAL CORP	7/28/2011	2,987.23	-3,895.65	-908.42
174	PATRIOT COAL CORP	8/1/2011	3,406.48	-4,489.02	-1,082.54
16	PATRIOT COAL CORP	8/2/2011	301.81	-412.78	-110.97
308	PATRIOT COAL CORP	8/3/2011	5,316.07	-7,946.10	-2,630.03
390	PATRIOT COAL CORP	8/3/2011	6,731.38	-10,938.95	-4,207.57
16	PATRIOT COAL CORP	8/3/2011	276.16	-327.54	-51.38
930	PATTERSON COS INC	8/26/2011	24,771.00	-33,445.87	-8,674.87
1,070	PATTERSON COS INC	8/26/2011	28,499.97	-40,713.50	-12,213.53
230	PATTERSON COS INC	11/25/2011	6,505.49	-8,751.50	-2,246.01
900	PATTERSON COS INC	11/25/2011	25,456.28	-28,632.06	-3,175.78

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
870	PATTERSON COS INC	11/25/2011	24,607 74	-28,316 67	-3,708 93
780	PAYCHEX INC	3/22/2011	24,863 89	-18,330 08	6,533.81
570	PAYCHEX INC	3/22/2011	18,154 72	-13,395 06	4,759 66
1,150	PAYCHEX INC	4/11/2011	37,073 33	-27,025 11	10,048 22
1,000	PAYCHEX INC	4/11/2011	32,237 68	-25,563 60	6,674 08
10	PAYCHEX INC	4/11/2011	322 38	-251 80	70 58
30	PAYCHEX INC	4/11/2011	967 13	-751 71	215 42
15	PENTAIR INC	12/2/2011	560 96	-438 01	122 95
35	PENTAIR INC	12/2/2011	1,300 75	-1,022 01	278 74
25	PENTAIR INC	12/2/2011	934.92	-729 24	205 68
105	PENTAIR INC	12/5/2011	3,934 98	-3,062 80	872 18
45	PENTAIR INC	12/5/2011	1,686 42	-1,332 28	354 14
19	PENTAIR INC	12/6/2011	703 73	-578 00	125 73
125	PENTAIR INC	12/6/2011	4,626 82	-3,700 79	926 03
10	PENTAIR INC	12/6/2011	370 15	-302 47	67 68
72	PENTAIR INC	12/6/2011	2,665 05	-2,190 33	474 72
49	PENTAIR INC	12/7/2011	1,804 02	-1,490 64	313 38
60	PENTAIR INC	12/7/2011	2,209 01	-1,845 37	363 64
11	PENTAIR INC	12/7/2011	404 98	-342 99	61.99
6	PENTAIR INC	12/8/2011	217 39	-187 08	30 31
23	PENTAIR INC	12/8/2011	838 00	-717 15	120 85
70	PENTAIR INC	12/8/2011	2,536 25	-2,157.75	378 50
16	PENTAIR INC	12/8/2011	579 72	-493 16	86 56
44	PENTAIR INC	12/9/2011	1,611 42	-1,356 18	255 24
210	PENTAIR INC	12/9/2011	7,690 89	-6,357 69	1,333 20
5	PENTAIR INC	12/9/2011	183 12	-147 29	35 83
46	PENTAIR INC	12/14/2011	1,561 16	-1,355 07	206 09
31	PENTAIR INC	12/14/2011	1,052 44	-913 19	139.25
9	PENTAIR INC	12/15/2011	302 86	-265 12	37 74
9	PENTAIR INC	12/15/2011	304 08	-265 12	38 96
50	PENTAIR INC	12/15/2011	1,682 54	-1,471 98	210 56
100	PENTAIR INC	12/15/2011	3,365 07	-2,979 90	385 17
190	PENTAIR INC	12/15/2011	6,393 64	-5,674 12	719 52
51	PENTAIR INC	12/15/2011	1,716 19	-1,509 79	206 40
169	PENTAIR INC	12/16/2011	5,647 31	-5,003 02	644 29
10	PENTAIR INC	12/16/2011	334 16	-291 36	42 80
128	PENTAIR INC	12/16/2011	4,277 26	-3,697 77	579 49
82	PENTAIR INC	12/19/2011	2,695 62	-2,368 88	326 74
120	PENTAIR INC	12/19/2011	3,944 82	-3,430 25	514 57
13	PENTAIR INC	12/19/2011	427 35	-381 43	45 92
107	PENTAIR INC	12/20/2011	3,585.48	-3,139 44	446 04
76	PENTAIR INC	12/20/2011	2,546 69	-2,264 59	282 10
114	PENTAIR INC	12/21/2011	3,768.73	-3,396 88	371 85
30	PENTAIR INC	12/21/2011	991.77	-1,105 10	-113 33
73	PEPSICO INC/NC	7/25/2011	4,704 39	-3,031 69	1,672 70
6	PEPSICO INC/NC	7/25/2011	386.91	-249 18	137 73
237	PEPSICO INC/NC	7/25/2011	15,251 38	-9,842 61	5,408 77
129	PEPSICO INC/NC	7/25/2011	8,307 81	-5,357 37	2,950 44
54	PEPSICO INC/NC	7/26/2011	3,475 37	-2,242 62	1,232 75
969	PEPSICO INC/NC	7/26/2011	62,236 99	-40,242 57	21,994.42
45	PEPSICO INC/NC	7/26/2011	2,883 59	-1,868 85	1,014.74
424	PEPSICO INC/NC	7/27/2011	27,146 62	-17,608 72	9,537 90
123	PEPSICO INC/NC	7/27/2011	7,880 04	-5,108 19	2,771 85
57	PEPSICO INC/NC	7/27/2011	3,664 06	-2,367 21	1,296 85
2,700	PETROHAWK ENERGY CORP	1/26/2011	50,803 84	-55,978 56	-5,174 72
1,040	PETROHAWK ENERGY CORP	2/16/2011	21,279 86	-21,562.11	-282 25
220	PETROHAWK ENERGY CORP	2/16/2011	4,501 51	-3,293 18	1,208 33
1,580	PETROHAWK ENERGY CORP	2/16/2011	32,329 02	-24,211 29	8,117 73
217	PETROHAWK ENERGY CORP	8/10/2011	8,322 01	-3,502 03	4,819 98
1,081	PETROHAWK ENERGY CORP	8/10/2011	41,456 63	-18,243 50	23,213 13
778	PETROHAWK ENERGY CORP	8/10/2011	29,836 50	-16,485 82	13,350 68
317	PETROHAWK ENERGY CORP	8/10/2011	12,157 03	-5,318 50	6,838 53
700	PETROLEO BRASILEIRO SA	6/17/2011	20,626 64	-21,870 80	-1,244.16
1,200	PETROLEO BRASILEIRO SA	6/17/2011	35,359 95	-37,274 88	-1,914 93

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
310	PETROLEO BRASILEIRO SA	6/17/2011	9,134 66	-9,617 97	-483 31
790	PETROLEO BRASILEIRO SA	6/29/2011	23,658 78	-24,510 30	-851 52
90	PETROLEO BRASILEIRO SA	6/29/2011	2,695 30	-2,753 10	-57 80
1,110	PETROLEO BRASILEIRO SA	6/29/2011	33,242 09	-32,457 84	784 25
146	PETROLEO BRASILEIRO SA SPON	3/24/2011	5,922 16	-5,295 26	626 90
91	PETROLEO BRASILEIRO SA SPON	3/24/2011	3,691 21	-3,303 30	387 91
505	PETROLEO BRASILEIRO SA SPON	3/24/2011	20,484 17	-18,214 13	2,270 04
739	PETROLEO BRASILEIRO SA SPON	3/24/2011	29,975 85	-29,483 88	491 97
190	PF CHANG'S CHINA BISTRO INC	2/4/2011	9,049 52	-8,456.71	592 81
132	PF CHANG'S CHINA BISTRO INC	2/8/2011	6,305 79	-5,875.19	430 60
188	PF CHANG'S CHINA BISTRO INC	2/9/2011	9,084 96	-8,367.70	717 26
16	PF CHANG'S CHINA BISTRO INC	2/10/2011	770 89	-712.14	58 75
20	PF CHANG'S CHINA BISTRO INC	2/10/2011	963 62	-881 26	82 36
274	PF CHANG'S CHINA BISTRO INC	2/11/2011	13,172 81	-12,073 26	1,099 55
51	PF CHANG'S CHINA BISTRO INC	2/11/2011	2,451 87	-2,215 85	236 02
280	PF CHANG'S CHINA BISTRO INC	2/14/2011	13,563 07	-12,165.44	1,397 63
117	PF CHANG'S CHINA BISTRO INC	2/15/2011	5,672 31	-5,083 41	588 90
11	PF CHANG'S CHINA BISTRO INC	2/15/2011	533 29	-504 45	28 84
278	PF CHANG'S CHINA BISTRO INC	2/16/2011	13,775 21	-12,748 95	1,026 26
90	PHARMACEUTICAL PRODUCT DEVELOP	10/25/2011	2,974 23	-2,247 71	726 52
2,790	PHARMACEUTICAL PRODUCT DEVELOP	10/25/2011	92,201 03	-69,810 82	22,390 21
670	PHARMACEUTICAL PRODUCT DEVELOP	10/25/2011	22,141 46	-17,220 54	4,920 92
630	PHARMACEUTICAL PRODUCT DEVELOP	10/25/2011	20,819 59	-16,969 49	3,850 10
1,890	PHARMACEUTICAL PRODUCT DEVELOP	10/25/2011	62,458 76	-49,378 14	13,080 62
1,318	PINNACLE ENTERTAINMENT INC	6/3/2011	18,296 78	-18,223 99	72 79
1,226	PINNACLE ENTERTAINMENT INC	10/6/2011	10,941 47	-16,951.90	-6,010.43
294	PINNACLE ENTERTAINMENT INC	10/6/2011	2,623 81	-4,023.60	-1,399 79
511	PINNACLE ENTERTAINMENT INC	10/6/2011	4,560 43	-6,631 55	-2,071.12
76	PINNACLE ENTERTAINMENT INC	10/6/2011	678 27	-991.85	-313 58
28	PINNACLE ENTERTAINMENT INC	10/6/2011	249 89	-366 52	-116 63
28	PINNACLE ENTERTAINMENT INC	10/6/2011	249 88	-375 52	-125 64
432	PIONEER DRILLING CO	10/6/2011	3,308.97	-6,443 63	-3,134 66
308	PIONEER DRILLING CO	10/6/2011	2,359 17	-4,574 72	-2,215 55
241	PIONEER DRILLING CO	10/6/2011	1,845.98	-3,704 60	-1,858 62
245	PIONEER DRILLING CO	10/6/2011	1,876 61	-3,619 31	-1,742 70
68	PIONEER DRILLING CO	10/6/2011	520.86	-986 00	-465 14
68	PIONEER DRILLING CO	10/6/2011	520 86	-868 94	-348 08
329	PIONEER DRILLING CO	10/6/2011	2,520 02	-3,595 61	-1,075 59
428	PIONEER DRILLING CO	10/6/2011	3,278 33	-3,647 80	-369 47
28	PIONEER NATURAL RESOURCES CO	3/22/2011	2,802 26	-2,449 54	352 72
10	PIONEER NATURAL RESOURCES CO	3/22/2011	1,004 78	-874 83	129 95
173	PIONEER NATURAL RESOURCES CO	3/22/2011	17,265 28	-15,134 63	2,130 65
95	PIONEER NATURAL RESOURCES CO	3/22/2011	9,487 76	-8,310 92	1,176 84
114	PIONEER NATURAL RESOURCES CO	3/23/2011	11,195 18	-9,973.11	1,222 07
33	PIONEER NATURAL RESOURCES CO	3/23/2011	3,241 52	-2,886 95	354 57
83	PIONEER NATURAL RESOURCES CO	3/23/2011	8,150 88	-7,291.87	859 01
75	PIONEER NATURAL RESOURCES CO	3/24/2011	7,351 55	-6,589.04	762 51
119	PIONEER NATURAL RESOURCES CO	5/3/2011	11,498 96	-10,454 62	1,044 34
42	PIONEER NATURAL RESOURCES CO	5/3/2011	4,084 16	-3,689.86	394 30
7	PIONEER NATURAL RESOURCES CO	5/3/2011	676 41	-612 28	64 13
41	PIONEER NATURAL RESOURCES CO	5/5/2011	3,708 87	-3,586.20	122 67
50	PIONEER NATURAL RESOURCES CO	5/5/2011	4,523 02	-4,397.25	125 77
103	PIONEER NATURAL RESOURCES CO	5/5/2011	9,317 42	-9,254 76	62 66
104	PIONEER NATURAL RESOURCES CO	6/24/2011	8,853 35	-9,344 62	-491 27
51	PIONEER NATURAL RESOURCES CO	6/24/2011	4,341 54	-4,715 01	-373 47
29	PIONEER NATURAL RESOURCES CO	8/18/2011	2,133 46	-2,681 08	-547 62
34	PIONEER NATURAL RESOURCES CO	8/18/2011	2,501.30	-3,129 56	-628 26
13	PIONEER NATURAL RESOURCES CO	8/18/2011	956 38	-1,197 78	-241 40
72	PIONEER NATURAL RESOURCES CO	8/18/2011	5,296 88	-6,741 36	-1,444 48
117	PIONEER NATURAL RESOURCES CO	12/7/2011	10,729 41	-10,954 71	-225 30
1	PIONEER NATURAL RESOURCES CO	12/7/2011	91 70	-92 56	-0 86
720	PIPER JAFFRAY COS	3/21/2011	29,552 55	-22,283 14	7,269 41
620	PIPER JAFFRAY COS	3/21/2011	25,448 03	-19,390 19	6,057 84
0	PMI GROUP INC/THE	9/15/2011	403 32	0 00	403 32

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
286	POLYCOM INC	1/21/2011	12,500.24	-8,257.88	4,242.36
54	POLYCOM INC	5/12/2011	3,148.93	-1,559.18	1,589.75
150	POLYCOM INC	5/12/2011	8,747.02	-4,283.80	4,463.22
7	POLYCOM INC	5/13/2011	407.67	-199.91	207.76
103	POLYPORE INTERNATIONAL INC	2/4/2011	5,170.50	-3,532.81	1,637.69
82	POLYPORE INTERNATIONAL INC	2/4/2011	4,116.32	-2,820.38	1,295.94
82	POLYPORE INTERNATIONAL INC	4/15/2011	4,539.19	-2,820.37	1,718.82
161	POLYPORE INTERNATIONAL INC	4/15/2011	8,912.32	-5,487.69	3,424.63
43	POLYPORE INTERNATIONAL INC	4/15/2011	2,380.31	-1,452.82	927.49
122	POLYPORE INTERNATIONAL INC	5/5/2011	8,103.51	-4,121.94	3,981.57
83	POLYPORE INTERNATIONAL INC	6/3/2011	5,270.81	-2,804.27	2,466.54
107	POLYPORE INTERNATIONAL INC	6/3/2011	6,794.91	-3,552.31	3,242.60
161	POLYPORE INTERNATIONAL INC	6/3/2011	10,224.11	-5,208.62	5,015.49
41	POLYPORE INTERNATIONAL INC	10/6/2011	2,266.40	-1,326.42	939.98
51	POLYPORE INTERNATIONAL INC	10/6/2011	2,819.18	-1,671.14	1,148.04
12	POLYPORE INTERNATIONAL INC	10/6/2011	663.34	-390.44	272.90
60	POLYPORE INTERNATIONAL INC	10/6/2011	3,316.69	-1,921.19	1,395.50
87	POLYPORE INTERNATIONAL INC	10/6/2011	4,809.20	-2,850.56	1,958.64
286	POLYPORE INTERNATIONAL INC	10/6/2011	15,809.54	-9,170.08	6,639.46
31	POLYPORE INTERNATIONAL INC	10/6/2011	1,713.62	-993.24	720.38
7	POLYPORE INTERNATIONAL INC	10/6/2011	386.95	-402.65	-15.70
75	POLYPORE INTERNATIONAL INC	10/6/2011	4,145.86	-4,295.89	-150.03
420	POTASH CORP OF SASKATCHEWAN IN	3/16/2011	22,900.77	-20,355.55	2,545.22
860	POTASH CORP OF SASKATCHEWAN IN	3/16/2011	46,892.06	-41,886.81	5,005.25
460	POTASH CORP OF SASKATCHEWAN IN	3/18/2011	25,469.62	-22,404.58	3,065.04
660	POTASH CORP OF SASKATCHEWAN IN	3/18/2011	36,543.36	-31,899.38	4,643.98
180	POTASH CORP OF SASKATCHEWAN IN	3/18/2011	9,966.37	-8,846.81	1,119.56
280	POTASH CORP OF SASKATCHEWAN IN	2/25/2011	0.00	0.00	0.00
880	POTASH CORP OF SASKATCHEWAN IN	2/25/2011	0.00	0.00	0.00
440	POTASH CORP OF SASKATCHEWAN IN	2/25/2011	0.00	0.00	0.00
120	POTASH CORP OF SASKATCHEWAN IN	2/25/2011	0.00	0.00	0.00
1,219	POWERWAVE TECHNOLOGIES INC	1/18/2011	4,596.15	-3,157.58	1,438.57
302	POWERWAVE TECHNOLOGIES INC	1/19/2011	1,124.59	-782.27	342.32
302	POWERWAVE TECHNOLOGIES INC	1/20/2011	1,050.54	-782.27	268.27
840	POWERWAVE TECHNOLOGIES INC	1/21/2011	2,964.64	-2,175.85	788.79
101	POWERWAVE TECHNOLOGIES INC	1/24/2011	356.18	-261.62	94.56
555	POWERWAVE TECHNOLOGIES INC	1/24/2011	1,957.22	-1,513.32	443.90
912	POWERWAVE TECHNOLOGIES INC	1/26/2011	3,135.84	-2,486.75	649.09
608	POWERWAVE TECHNOLOGIES INC	1/27/2011	2,227.18	-1,657.83	569.35
911	POWERWAVE TECHNOLOGIES INC	2/2/2011	3,178.14	-2,484.03	694.11
8	PPL CORP	12/5/2011	239.78	-238.32	1.46
82	PPL CORP	12/6/2011	2,458.41	-2,442.78	15.63
122	PPL CORP	12/23/2011	3,620.28	-3,634.38	-14.10
31	PPL CORP	12/23/2011	918.59	-923.49	-4.90
70	PPL CORP	12/23/2011	2,079.89	-2,085.30	-5.41
132	PPL CORP	12/27/2011	3,922.65	-3,932.28	-9.63
331	PPL CORP	12/27/2011	9,832.20	-12,217.21	-2,385.01
163	PPL CORP	12/27/2011	4,843.87	-6,016.33	-1,172.46
162	PPL CORP	12/28/2011	4,810.83	-5,979.42	-1,168.59
102	PPL CORP	12/29/2011	3,028.73	-3,764.82	-736.09
45	PPL CORP	12/29/2011	1,341.87	-1,660.95	-319.08
189	PPL CORP	12/29/2011	5,623.47	-6,975.99	-1,352.52
81	PPL CORP	12/30/2011	2,394.42	-2,989.71	-595.29
1,390	PPL CORP	12/6/2011	41,491.95	-33,758.37	7,733.58
81	PRAXAIR INC	6/16/2011	8,091.79	-6,789.44	1,302.35
179	PRAXAIR INC	6/16/2011	18,008.54	-15,003.81	3,004.73
6	PRAXAIR INC	6/16/2011	599.39	-504.26	95.13
10	PROCTER & GAMBLE CO/THE	2/24/2011	630.70	-505.17	125.53
140	PROCTER & GAMBLE CO/THE	2/24/2011	8,829.78	-7,266.85	1,562.93
111	PROCTER & GAMBLE CO/THE	2/24/2011	7,000.76	-4,995.42	2,005.34
379	PROCTER & GAMBLE CO/THE	2/25/2011	23,810.78	-17,056.44	6,754.34
300	PROCTER & GAMBLE CO/THE	2/25/2011	18,847.59	-13,446.18	5,401.41
44	PROCTER & GAMBLE CO/THE	2/25/2011	2,764.31	-2,171.65	592.66
42	PROCTER & GAMBLE CO/THE	3/3/2011	2,615.83	-2,072.94	542.89

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
324	PROCTER & GAMBLE CO/THE	3/3/2011	20,200.46	-15,991.21	4,209.25
484	PROCTER & GAMBLE CO/THE	3/3/2011	30,176.00	-23,941.54	6,234.46
13	PROGRESS ENERGY INC	1/4/2011	569.60	-500.76	68.84
45	PROGRESS ENERGY INC	1/4/2011	1,975.69	-1,733.39	242.30
58	PROGRESS ENERGY INC	1/4/2011	2,541.31	-2,206.38	334.93
15	PROGRESS ENERGY INC	1/6/2011	648.14	-570.61	77.53
41	PROGRESS ENERGY INC	1/7/2011	1,796.24	-1,559.68	236.56
324	PROGRESS ENERGY INC	1/10/2011	14,176.51	-12,325.29	1,851.22
22	PROGRESS ENERGY INC	1/10/2011	961.71	-836.90	124.81
238	PROGRESS ENERGY INC	1/10/2011	10,468.11	-8,962.13	1,505.98
170	PROGRESS ENERGY INC	1/10/2011	7,477.22	-6,654.74	822.48
42	PROGRESS ENERGY INC	1/10/2011	1,835.98	-1,581.55	254.43
200	PROGRESS ENERGY INC	1/10/2011	8,796.72	-7,872.96	923.76
93	PROGRESS ENERGY INC	1/10/2011	4,090.48	-3,952.71	137.77
97	PROGRESS ENERGY INC	1/11/2011	4,254.08	-4,122.71	131.37
300	PROGRESSIVE CORP/THE	1/7/2011	5,927.36	-5,790.63	136.73
349	PROGRESSIVE CORP/THE	1/7/2011	6,895.49	-6,465.09	430.40
321	PROGRESSIVE CORP/THE	1/10/2011	6,193.91	-5,946.40	247.51
390	PROGRESSIVE CORP/THE	1/10/2011	7,566.96	-7,224.59	342.37
57	PROGRESSIVE CORP/THE	1/10/2011	1,099.85	-1,090.32	9.53
18	PROGRESSIVE CORP/THE	1/11/2011	346.55	-327.00	19.55
443	PROGRESSIVE CORP/THE	1/11/2011	8,518.48	-8,473.93	44.55
140	PROGRESSIVE CORP/THE	1/11/2011	2,692.07	-2,678.30	13.77
403	PROGRESSIVE CORP/THE	1/11/2011	7,758.82	-7,435.84	322.98
140	PROGRESSIVE CORP/THE	1/11/2011	2,692.07	-2,701.59	-9.52
20	PROGRESSIVE CORP/THE	1/11/2011	384.58	-388.70	-4.12
60	PROGRESSIVE CORP/THE	1/11/2011	1,153.74	-1,077.00	76.74
240	PROGRESSIVE CORP/THE	1/11/2011	4,614.98	-4,338.48	276.50
92	PROGRESSIVE CORP/THE	1/11/2011	1,769.08	-1,671.34	97.74
87	PROGRESSIVE CORP/THE	1/12/2011	1,673.11	-1,605.25	67.86
250	PROGRESSIVE CORP/THE	1/12/2011	4,807.79	-4,625.50	182.29
100	PROGRESSIVE CORP/THE	1/12/2011	1,923.12	-1,850.23	72.89
130	PROGRESSIVE CORP/THE	1/12/2011	2,500.05	-1,650.69	849.36
330	PROGRESSIVE CORP/THE	1/13/2011	6,315.86	-4,190.21	2,125.65
4	QEP RESOURCES INC	2/2/2011	164.90	-121.44	43.46
256	QEP RESOURCES INC	2/2/2011	10,465.90	-7,772.02	2,693.88
90	QEP RESOURCES INC	2/2/2011	3,679.42	-2,677.66	1,001.76
377	QEP RESOURCES INC	2/2/2011	15,412.66	-11,258.99	4,153.67
163	QEP RESOURCES INC	2/3/2011	6,601.41	-4,867.94	1,733.47
290	QEP RESOURCES INC	2/3/2011	11,744.83	-8,702.70	3,042.13
98	QEP RESOURCES INC	2/3/2011	3,968.94	-2,882.56	1,086.38
102	QEP RESOURCES INC	2/4/2011	4,105.07	-3,000.21	1,104.86
86	QEP RESOURCES INC	2/4/2011	3,461.14	-2,505.66	955.48
204	QEP RESOURCES INC	2/10/2011	7,709.70	-5,943.66	1,766.04
28	QEP RESOURCES INC	2/10/2011	1,060.05	-815.80	244.25
102	QEP RESOURCES INC	2/11/2011	3,898.53	-2,971.83	926.70
278	QEP RESOURCES INC	2/11/2011	10,625.40	-8,184.07	2,441.33
123	QEP RESOURCES INC	2/14/2011	4,817.31	-3,621.01	1,196.30
42	QEP RESOURCES INC	2/15/2011	1,643.17	-1,236.44	406.73
131	QEP RESOURCES INC	2/16/2011	5,083.76	-3,856.52	1,227.24
72	QEP RESOURCES INC	2/16/2011	2,778.06	-2,119.62	658.44
104	QEP RESOURCES INC	4/6/2011	4,203.74	-3,061.67	1,142.07
61	QEP RESOURCES INC	4/6/2011	2,450.36	-1,795.79	654.57
52	QEP RESOURCES INC	4/6/2011	2,081.66	-1,530.83	550.83
55	QEP RESOURCES INC	4/6/2011	2,208.26	-1,619.15	589.11
21	QEP RESOURCES INC	4/7/2011	841.39	-618.22	223.17
49	QEP RESOURCES INC	4/7/2011	1,961.56	-1,442.52	519.04
5	QEP RESOURCES INC	4/7/2011	200.23	-147.20	53.03
75	QEP RESOURCES INC	4/7/2011	2,997.29	-2,207.93	789.36
432	QEP RESOURCES INC	4/7/2011	17,346.88	-12,717.68	4,629.20
440	QEP RESOURCES INC	4/7/2011	17,584.08	-13,393.25	4,190.83
120	QEP RESOURCES INC	4/7/2011	4,795.66	-3,658.44	1,137.22
30	QEP RESOURCES INC	4/7/2011	1,198.91	-910.78	288.13
12	QEP RESOURCES INC	4/8/2011	485.15	-364.31	120.84

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
4	QEP RESOURCES INC	4/8/2011	161 59	-121.44	40 15
54	QEP RESOURCES INC	4/8/2011	2,158 07	-1,639 40	518 67
400	QEP RESOURCES INC	4/8/2011	15,985 69	-12,056 52	3,929 17
140	QEP RESOURCES INC	4/8/2011	5,594 99	-4,278 55	1,316 44
78	QEP RESOURCES INC	4/8/2011	3,117 21	-2,378 70	738 51
22	QEP RESOURCES INC	4/11/2011	870 04	-670 91	199 13
21	QEP RESOURCES INC	4/11/2011	830 49	-627 00	203 49
43	QEP RESOURCES INC	4/13/2011	1,635 00	-1,283 86	351 14
112	QEP RESOURCES INC	4/13/2011	4,282 75	-3,344 00	938 75
74	QEP RESOURCES INC	4/14/2011	2,792.96	-2,209 42	583 54
165	QEP RESOURCES INC	4/14/2011	6,227 56	-4,966 26	1,261 30
165	QEP RESOURCES INC	4/15/2011	6,311 72	-4,966.25	1,345 47
143	QEP RESOURCES INC	4/15/2011	5,470 16	-4,303.62	1,166 54
37	QEP RESOURCES INC	4/18/2011	1,406 84	-1,113 52	293 32
60	QEP RESOURCES INC	4/18/2011	2,281 36	-1,791 73	489.63
76	QEP RESOURCES INC	4/18/2011	2,889 72	-3,013 34	-123 62
47	QEP RESOURCES INC	4/19/2011	1,781 80	-1,863 51	-81 71
69	QEP RESOURCES INC	4/19/2011	2,646.90	-2,735 79	-88 89
118	QEP RESOURCES INC	4/20/2011	4,593 18	-4,678.61	-85 43
160	QEP RESOURCES INC	4/20/2011	6,228 04	-6,332 32	-104 28
380	QUALCOMM INC	2/24/2011	21,792 58	-15,956.20	5,836 38
890	QUALCOMM INC	2/24/2011	51,040 52	-37,820.28	13,220 24
10	QUALCOMM INC	3/3/2011	579 66	-424 95	154 71
500	QUALCOMM INC	3/3/2011	28,983 19	-20,646 60	8,336 59
400	QUALCOMM INC	3/3/2011	23,186 56	-14,790 88	8,395 68
160	QUALCOMM INC	3/3/2011	9,274 62	-5,948 80	3,325 82
60	QUEST SOFTWARE INC	10/21/2011	1,049.05	-1,248 64	-199 59
3	QUEST SOFTWARE INC	10/21/2011	52 96	-62 43	-9 47
20	QUEST SOFTWARE INC	10/21/2011	349 68	-417 53	-67 85
130	QUEST SOFTWARE INC	10/21/2011	2,272 96	-2,723 89	-450 93
1	QUEST SOFTWARE INC	10/21/2011	17 48	-20 81	-3 33
69	QUEST SOFTWARE INC	10/24/2011	1,229 52	-1,435 79	-206 27
208	QUEST SOFTWARE INC	10/24/2011	3,706 38	-4,422 12	-715 74
2	QUEST SOFTWARE INC	10/28/2011	36 74	-42 52	-5 78
80	QUEST SOFTWARE INC	10/28/2011	1,469 51	-1,699 06	-229 55
180	QUEST SOFTWARE INC	10/28/2011	3,306 39	-3,863 32	-556 93
90	QUEST SOFTWARE INC	10/28/2011	1,653 19	-1,918 31	-265 12
9	QUEST SOFTWARE INC	10/28/2011	165 32	-195 97	-30 65
51	QUEST SOFTWARE INC	10/31/2011	904 43	-1,110 49	-206 06
20	QUEST SOFTWARE INC	8/18/2011	317 33	-400 54	-83 21
110	QUEST SOFTWARE INC	8/18/2011	1,745 29	-2,212 71	-467 42
50	QUEST SOFTWARE INC	8/18/2011	793 31	-1,017 64	-224 33
2	QUEST SOFTWARE INC	8/18/2011	31 73	-41 98	-10 25
192	QUEST SOFTWARE INC	8/19/2011	3,018.26	-4,030 04	-1,011 78
118	QUEST SOFTWARE INC	8/22/2011	1,857.17	-2,476 80	-619.63
148	QUEST SOFTWARE INC	8/23/2011	2,352 37	-3,106 49	-754 12
10	QUEST SOFTWARE INC	8/23/2011	158 94	-208 63	-49 69
97	QUEST SOFTWARE INC	8/23/2011	1,541 76	-2,018 64	-476 88
29	QUEST SOFTWARE INC	10/31/2011	514 29	-735 89	-221 60
91	QUEST SOFTWARE INC	11/2/2011	1,557 06	-2,309 18	-752 12
185	QUEST SOFTWARE INC	11/3/2011	3,267 88	-4,694 49	-1,426 61
57	QUEST SOFTWARE INC	11/4/2011	1,103 59	-1,446 41	-342 82
142	QUEST SOFTWARE INC	11/4/2011	2,752 41	-3,603 33	-850.92
126	QUEST SOFTWARE INC	11/4/2011	2,439 53	-3,146 38	-706 85
228	QUEST SOFTWARE INC	11/7/2011	4,370.46	-5,693.46	-1,323 00
10	QUEST SOFTWARE INC	11/7/2011	193.75	-249 71	-55 96
13	QUEST SOFTWARE INC	11/8/2011	254 21	-324 63	-70 42
32	QUEST SOFTWARE INC	11/8/2011	623 46	-822 40	-198 94
25	QUEST SOFTWARE INC	11/8/2011	488 86	-642 50	-153 64
111	QUEST SOFTWARE INC	11/8/2011	2,162 61	-2,870 95	-708 34
26	QUEST SOFTWARE INC	11/9/2011	494 07	-672 47	-178 40
66	QUEST SOFTWARE INC	11/10/2011	1,255 30	-1,707.05	-451.75
89	QUEST SOFTWARE INC	11/10/2011	1,671.75	-2,301 93	-630 18
98	QUEST SOFTWARE INC	11/17/2011	1,829 28	-2,534 72	-705 44

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
	9 QUEST SOFTWARE INC	11/17/2011	168.00	-232.83	-64.83
	10 QUEST SOFTWARE INC	11/18/2011	182.16	-258.71	-76.55
	15 QUEST SOFTWARE INC	11/18/2011	273.25	-392.31	-119.06
	59 QUEST SOFTWARE INC	11/21/2011	1,036.61	-1,543.09	-506.48
	11 QUEST SOFTWARE INC	11/21/2011	193.27	-272.86	-79.59
	6 QUEST SOFTWARE INC	11/21/2011	105.42	-149.04	-43.62
	265 QUEST SOFTWARE INC	11/21/2011	4,655.95	-6,650.95	-1,995.00
	55 QUEST SOFTWARE INC	11/22/2011	964.36	-1,380.38	-416.02
	114 QUEST SOFTWARE INC	11/22/2011	1,998.84	-2,867.47	-868.63
	5 QUEST SOFTWARE INC	11/28/2011	86.93	-125.77	-38.84
	113 QUEST SOFTWARE INC	11/28/2011	1,964.54	-2,860.98	-896.44
	32 QUEST SOFTWARE INC	11/29/2011	556.10	-810.19	-254.09
	59 QUEST SOFTWARE INC	11/29/2011	1,025.32	-1,507.63	-482.31
	88 QUEST SOFTWARE INC	11/29/2011	1,529.29	-2,285.42	-756.13
	16 QUEST SOFTWARE INC	11/29/2011	278.05	-417.20	-139.15
	4 QUEST SOFTWARE INC	11/30/2011	71.68	-104.30	-32.62
	12 QUEST SOFTWARE INC	11/30/2011	215.03	-254.14	-39.11
	249 QUEST SOFTWARE INC	11/30/2011	4,461.96	-5,373.94	-911.98
	14 QUEST SOFTWARE INC	12/1/2011	257.38	-302.15	-44.77
	276 QUEST SOFTWARE INC	12/1/2011	5,015.40	-5,956.66	-941.26
	70 QUEST SOFTWARE INC	12/2/2011	1,329.84	-1,510.75	-180.91
	128 RALCORP HOLDINGS INC	10/24/2011	10,380.92	-11,133.43	-752.51
	19 RALCORP HOLDINGS INC	10/25/2011	1,518.37	-1,652.62	-134.25
	4 RALCORP HOLDINGS INC	10/26/2011	317.40	-347.92	-30.52
	13 RALCORP HOLDINGS INC	11/3/2011	1,058.82	-1,130.74	-71.92
	28 RALCORP HOLDINGS INC	11/3/2011	2,281.39	-2,435.44	-154.05
	55 RALCORP HOLDINGS INC	11/3/2011	4,455.47	-4,783.89	-328.42
	130 RALCORP HOLDINGS INC	11/4/2011	10,434.31	-11,307.38	-873.07
	14 RALCORP HOLDINGS INC	11/17/2011	1,153.39	-1,217.72	-64.33
	8 RALCORP HOLDINGS INC	11/17/2011	659.51	-696.05	-36.54
	35 RALCORP HOLDINGS INC	11/17/2011	2,883.47	-3,045.20	-161.73
	10 RALCORP HOLDINGS INC	11/17/2011	824.38	-870.20	-45.82
	5 RALCORP HOLDINGS INC	11/17/2011	412.19	-435.01	-22.82
	38 RALCORP HOLDINGS INC	11/30/2011	3,087.31	-3,302.91	-215.60
	56 RALCORP HOLDINGS INC	11/30/2011	4,535.88	-4,872.15	-336.27
	12 RALCORP HOLDINGS INC	11/30/2011	971.98	-1,043.03	-71.05
	23 RALCORP HOLDINGS INC	11/30/2011	1,868.63	-1,995.95	-127.32
	30 RALCORP HOLDINGS INC	12/1/2011	2,443.45	-2,603.41	-159.96
	74 RALCORP HOLDINGS INC	12/2/2011	6,016.29	-6,421.74	-405.45
	45 RALCORP HOLDINGS INC	12/5/2011	3,676.66	-3,905.11	-228.45
	11 RALCORP HOLDINGS INC	12/6/2011	895.85	-954.58	-58.73
	29 RALCORP HOLDINGS INC	12/6/2011	2,373.61	-2,465.44	-91.83
	103 RALCORP HOLDINGS INC	12/6/2011	8,430.39	-8,240.62	189.77
	16 RALCORP HOLDINGS INC	12/6/2011	1,303.06	-1,360.25	-57.19
	283 RANGE RESOURCES CORP	1/10/2011	12,867.23	-13,390.06	-522.83
	74 RANGE RESOURCES CORP	1/10/2011	3,370.72	-3,537.42	-166.70
	129 RANGE RESOURCES CORP	1/10/2011	5,865.27	-6,166.57	-301.30
	15 RANGE RESOURCES CORP	1/20/2011	694.45	-717.04	-22.59
	187 RANGE RESOURCES CORP	1/20/2011	8,613.93	-8,939.14	-325.21
	75 RANGE RESOURCES CORP	1/20/2011	3,451.36	-3,585.22	-133.86
	244 RANGE RESOURCES CORP	1/20/2011	11,176.11	-10,936.96	239.15
	320 RANGE RESOURCES CORP	1/20/2011	14,657.19	-11,815.58	2,841.61
	80 RANGE RESOURCES CORP	1/20/2011	3,703.75	-3,592.90	110.85
	600 RANGE RESOURCES CORP	1/20/2011	27,482.23	-22,416.42	5,065.81
	66 RANGE RESOURCES CORP	1/20/2011	3,055.60	-2,958.36	97.24
	30 RANGE RESOURCES CORP	1/20/2011	1,374.11	-1,116.76	257.35
	30 RANGE RESOURCES CORP	1/20/2011	1,374.11	-998.08	376.03
	620 RANGE RESOURCES CORP	1/20/2011	28,398.30	-20,566.83	7,831.47
	70 RANGE RESOURCES CORP	1/20/2011	3,206.26	-2,359.70	846.56
	150 RANGE RESOURCES CORP	1/20/2011	6,870.56	-5,062.62	1,807.94
	40 RANGE RESOURCES CORP	1/20/2011	1,832.15	-1,336.74	495.41
	366 RANGE RESOURCES CORP	10/4/2011	19,694.92	-20,105.44	-410.52
	171 RANGE RESOURCES CORP	10/4/2011	9,414.59	-9,406.84	7.75
	113 RANGE RESOURCES CORP	10/4/2011	6,080.67	-6,216.22	-135.55

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
47	RANGE RESOURCES CORP	10/18/2011	3,498.34	-2,585.51	912.83
332	RANGE RESOURCES CORP	10/18/2011	24,711.71	-20,142.87	4,568.84
48	RANGE RESOURCES CORP	10/25/2011	3,505.69	-2,912.22	593.47
109	RANGE RESOURCES CORP	11/3/2011	7,782.35	-6,613.18	1,169.17
173	RANGE RESOURCES CORP	11/3/2011	12,351.81	-10,547.38	1,804.43
125	RANGE RESOURCES CORP	12/13/2011	8,185.52	-7,870.55	314.97
3	RANGE RESOURCES CORP	12/13/2011	185.98	-182.90	3.08
89	RANGE RESOURCES CORP	12/13/2011	5,846.29	-5,426.11	420.18
205	RANGE RESOURCES CORP	12/13/2011	12,708.75	-12,907.70	-198.95
47	RANGE RESOURCES CORP	12/14/2011	2,812.42	-3,056.02	-243.60
43	RANGE RESOURCES CORP	12/14/2011	2,583.39	-2,707.47	-124.08
92	RANGE RESOURCES CORP	12/14/2011	5,517.62	-5,792.73	-275.11
35	RANGE RESOURCES CORP	12/14/2011	2,099.09	-2,279.51	-180.42
51	RANGE RESOURCES CORP	12/14/2011	3,051.78	-3,078.10	-26.32
119	RANGE RESOURCES CORP	12/14/2011	7,136.92	-7,737.57	-600.65
1,200	RANGE RESOURCES CORP	1/5/2011	53,246.33	-43,852.80	9,393.53
460	RANGE RESOURCES CORP	1/19/2011	21,946.22	-16,810.24	5,135.98
540	RANGE RESOURCES CORP	1/19/2011	25,762.96	-19,587.42	6,175.54
100	REACHLOCAL INC	4/15/2011	1,659.23	-2,403.80	-744.57
80	REACHLOCAL INC	4/15/2011	1,327.38	-2,003.75	-676.37
301	REACHLOCAL INC	4/15/2011	4,994.28	-7,622.83	-2,628.55
141	REACHLOCAL INC	4/15/2011	2,339.51	-3,579.30	-1,239.79
42	REACHLOCAL INC	6/3/2011	794.62	-1,066.18	-271.56
132	REACHLOCAL INC	6/3/2011	2,497.39	-3,368.31	-870.92
87	REACHLOCAL INC	6/3/2011	1,646.01	-2,390.07	-744.06
120	REACHLOCAL INC	6/3/2011	2,270.36	-3,249.76	-979.40
120	REACHLOCAL INC	6/3/2011	2,270.36	-2,760.24	-489.88
121	REACHLOCAL INC	6/3/2011	2,289.27	-2,844.11	-554.84
15	REACHLOCAL INC	6/3/2011	283.79	-329.41	-45.62
17	REACHLOCAL INC	6/3/2011	321.63	-408.33	-86.70
152	REACHLOCAL INC	6/3/2011	2,875.79	-3,644.00	-768.21
60	REACHLOCAL INC	6/3/2011	1,135.18	-1,335.58	-200.40
77	REACHLOCAL INC	6/23/2011	1,462.11	-1,713.99	-251.88
15	REACHLOCAL INC	6/24/2011	281.87	-333.89	-52.02
39	REACHLOCAL INC	6/24/2011	732.85	-742.22	-9.37
239	REACHLOCAL INC	6/27/2011	4,666.40	-4,548.51	117.89
53	REACHLOCAL INC	6/27/2011	1,034.81	-1,046.22	-11.41
12	REACHLOCAL INC	6/27/2011	234.30	-232.59	1.71
11	REACHLOCAL INC	6/28/2011	215.43	-213.21	2.22
50	REACHLOCAL INC	8/9/2011	748.24	-969.14	-220.90
121	REACHLOCAL INC	8/9/2011	1,810.73	-2,630.88	-820.15
150	REACHLOCAL INC	8/11/2011	2,096.70	-3,261.42	-1,164.72
106	REACHLOCAL INC	8/11/2011	1,481.67	-2,217.16	-735.49
106	REACHLOCAL INC	8/11/2011	1,481.67	-2,213.29	-731.62
106	REACHLOCAL INC	8/11/2011	1,481.68	-2,218.87	-737.19
8	REACHLOCAL INC	8/11/2011	111.82	-159.83	-48.01
143	REACHLOCAL INC	8/12/2011	1,989.49	-2,856.93	-867.44
33	REACHLOCAL INC	8/12/2011	459.11	-656.03	-196.92
134	REACHLOCAL INC	8/15/2011	1,882.24	-2,663.86	-781.62
18	REACHLOCAL INC	8/15/2011	252.84	-314.60	-61.76
280	REALD INC	4/28/2011	8,253.15	-6,864.54	1,388.61
382	REALD INC	6/3/2011	9,736.68	-11,358.62	-1,621.94
48	REALD INC	7/5/2011	1,057.22	-1,427.26	-370.04
135	REALD INC	7/6/2011	2,845.35	-4,014.17	-1,168.82
119	REALD INC	7/7/2011	2,556.27	-3,538.42	-982.15
159	REALD INC	7/12/2011	3,253.56	-4,727.80	-1,474.24
158	REALD INC	7/13/2011	3,223.53	-4,698.06	-1,474.53
840	RED HAT INC	3/24/2011	38,447.91	-24,979.50	13,468.41
240	RED HAT INC	9/15/2011	9,801.86	-7,137.00	2,664.86
450	RED HAT INC	9/15/2011	18,378.50	-13,272.26	5,106.24
50	RED HAT INC	12/8/2011	2,470.67	-1,474.69	995.98
750	RED HAT INC	1/26/2011	31,333.12	-22,303.13	9,029.99
300	RED HAT INC	12/8/2011	14,824.04	-13,947.69	876.35
690	RED HAT INC	12/8/2011	34,095.28	-28,178.98	5,916.30

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
550	RED HAT INC	12/8/2011	27,177.40	-23,079.49	4,097.91
3,055	REGIONS FINANCIAL CORP	1/14/2011	22,637.16	-19,713.92	2,923.24
3,050	REGIONS FINANCIAL CORP	1/14/2011	22,630.61	-19,681.65	2,948.96
3,735	REGIONS FINANCIAL CORP	1/24/2011	26,897.83	-24,101.95	2,795.88
2,370	REGIONS FINANCIAL CORP	1/24/2011	17,067.70	-15,144.30	1,923.40
1,110	RIVERBED TECHNOLOGY INC	9/15/2011	27,337.33	-34,181.23	-6,843.90
600	RIVERBED TECHNOLOGY INC	9/29/2011	12,230.35	-18,476.34	-6,245.99
2,020	RIVERBED TECHNOLOGY INC	9/29/2011	41,175.49	-63,365.99	-22,190.50
1,430	ROCKWELL COLLINS INC	6/6/2011	85,284.42	-91,743.22	-6,458.80
287	ROFIN-SINAR TECHNOLOGIES INC	2/4/2011	11,282.87	-8,619.33	2,663.54
92	ROFIN-SINAR TECHNOLOGIES INC	4/15/2011	3,225.76	-2,762.99	462.77
224	ROFIN-SINAR TECHNOLOGIES INC	4/15/2011	7,854.03	-6,728.65	1,125.38
129	ROFIN-SINAR TECHNOLOGIES INC	4/15/2011	4,523.08	-3,882.26	640.82
168	ROFIN-SINAR TECHNOLOGIES INC	6/3/2011	5,791.22	-5,055.96	735.26
171	ROFIN-SINAR TECHNOLOGIES INC	6/3/2011	5,894.63	-5,362.38	532.25
74	ROFIN-SINAR TECHNOLOGIES INC	6/3/2011	2,550.89	-2,357.14	193.75
92	ROFIN-SINAR TECHNOLOGIES INC	6/3/2011	3,171.38	-3,037.73	133.65
251	ROFIN-SINAR TECHNOLOGIES INC	6/3/2011	8,652.35	-8,840.38	-188.03
31	ROFIN-SINAR TECHNOLOGIES INC	6/3/2011	1,068.62	-1,101.80	-33.18
70	ROFIN-SINAR TECHNOLOGIES INC	7/18/2011	2,213.79	-2,487.94	-274.15
21	ROFIN-SINAR TECHNOLOGIES INC	7/19/2011	675.00	-746.38	-71.38
200	ROFIN-SINAR TECHNOLOGIES INC	7/19/2011	6,409.19	-7,359.16	-949.97
172	ROFIN-SINAR TECHNOLOGIES INC	7/19/2011	5,528.59	-6,120.38	-591.79
16	ROFIN-SINAR TECHNOLOGIES INC	7/19/2011	514.29	-588.73	-74.44
59	ROFIN-SINAR TECHNOLOGIES INC	7/20/2011	1,915.57	-2,170.96	-255.39
23	ROFIN-SINAR TECHNOLOGIES INC	7/21/2011	748.23	-846.30	-98.07
48	ROFIN-SINAR TECHNOLOGIES INC	7/21/2011	1,565.49	-1,743.09	-177.60
8	ROFIN-SINAR TECHNOLOGIES INC	7/21/2011	260.91	-288.03	-27.12
131	ROFIN-SINAR TECHNOLOGIES INC	7/21/2011	4,261.64	-4,757.17	-495.53
85	ROFIN-SINAR TECHNOLOGIES INC	7/22/2011	2,756.92	-3,060.31	-303.39
157	ROFIN-SINAR TECHNOLOGIES INC	7/22/2011	5,102.71	-6,509.94	-1,407.23
17	ROFIN-SINAR TECHNOLOGIES INC	7/22/2011	551.38	-704.90	-153.52
138	ROFIN-SINAR TECHNOLOGIES INC	7/25/2011	4,521.30	-5,722.11	-1,200.81
49	ROFIN-SINAR TECHNOLOGIES INC	7/26/2011	1,669.09	-2,031.77	-362.68
50	ROFIN-SINAR TECHNOLOGIES INC	7/26/2011	1,703.16	-2,077.79	-374.63
32	ROFIN-SINAR TECHNOLOGIES INC	7/27/2011	1,057.68	-1,329.78	-272.10
17	ROFIN-SINAR TECHNOLOGIES INC	7/27/2011	561.89	-554.73	7.16
134	ROSS STORES INC	11/3/2011	11,918.17	-10,652.67	1,265.50
1	ROVI CORP	3/16/2011	33.60	-39.46	-5.86
631	ROVI CORP	6/17/2011	33,897.83	-41,101.27	-7,203.44
306	ROVI CORP	6/17/2011	16,417.91	-19,906.80	-3,488.89
632	ROVI CORP	2/14/2011	41,140.73	0.00	41,140.73
306	ROVI CORP	2/14/2011	19,906.80	0.00	19,906.80
1,990	ROWAN COS INC	5/16/2011	76,300.30	-71,242.60	5,057.70
691	ROYAL CARIBBEAN CRUISES LTD	8/3/2011	18,975.19	-30,819.50	-11,844.31
717	ROYAL CARIBBEAN CRUISES LTD	8/3/2011	19,689.16	-30,652.97	-10,963.81
88	ROYAL CARIBBEAN CRUISES LTD	8/3/2011	2,416.52	-3,794.50	-1,377.98
63	ROYAL CARIBBEAN CRUISES LTD	8/3/2011	1,730.01	-2,713.32	-983.31
62	ROYAL CARIBBEAN CRUISES LTD	8/3/2011	1,702.55	-2,763.03	-1,060.48
195	ROYAL CARIBBEAN CRUISES LTD	8/3/2011	5,354.79	-8,678.69	-3,323.90
180	ROYAL CARIBBEAN CRUISES LTD	8/3/2011	4,942.88	-7,418.50	-2,475.62
292	ROYAL CARIBBEAN CRUISES LTD	8/3/2011	8,018.46	-12,018.90	-4,000.44
61	ROYAL CARIBBEAN CRUISES LTD	8/3/2011	1,675.09	-2,531.65	-856.56
151	ROYAL CARIBBEAN CRUISES LTD	8/3/2011	4,146.53	-6,281.60	-2,135.07
276	ROYAL CARIBBEAN CRUISES LTD	8/3/2011	7,579.09	-11,417.43	-3,838.34
214	ROYAL CARIBBEAN CRUISES LTD	8/3/2011	5,876.54	-8,817.59	-2,941.05
162	ROYAL CARIBBEAN CRUISES LTD	8/3/2011	4,448.60	-6,814.06	-2,365.46
373	ROYAL CARIBBEAN CRUISES LTD	8/3/2011	10,242.75	-15,041.49	-4,798.74
95	ROYAL CARIBBEAN CRUISES LTD	8/3/2011	2,608.74	-3,893.37	-1,284.63
358	ROYAL CARIBBEAN CRUISES LTD	8/3/2011	9,830.85	-14,679.93	-4,849.08
335	ROYAL CARIBBEAN CRUISES LTD	8/3/2011	9,199.26	-13,582.11	-4,382.85
1,900	RPM INTERNATIONAL INC	12/30/2011	46,876.84	-39,602.90	7,273.94
40	RPX CORP	5/6/2011	1,057.89	-760.00	297.89
200	RPX CORP	5/6/2011	5,289.43	-3,800.00	1,489.43

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
109	RPX CORP	5/4/2011	2,636.88	-2,071.00	565.88
481	RSC HOLDINGS INC	4/15/2011	6,392.36	-6,958.00	-565.64
404	RSC HOLDINGS INC	4/15/2011	5,369.06	-5,913.67	-544.61
453	RSC HOLDINGS INC	6/3/2011	5,431.41	-6,630.92	-1,199.51
119	RSC HOLDINGS INC	6/3/2011	1,426.79	-1,734.16	-307.37
323	RSC HOLDINGS INC	6/3/2011	3,872.73	-4,745.52	-872.79
233	RSC HOLDINGS INC	6/3/2011	2,793.64	-3,411.38	-617.74
63	RSC HOLDINGS INC	6/3/2011	755.36	-921.96	-166.60
609	RSC HOLDINGS INC	10/6/2011	4,919.41	-8,912.29	-3,992.88
791	RSC HOLDINGS INC	10/6/2011	6,389.57	-11,497.82	-5,108.25
353	RSC HOLDINGS INC	10/6/2011	2,851.48	-4,996.33	-2,144.85
178	RSC HOLDINGS INC	10/6/2011	1,437.85	-2,479.54	-1,041.69
25	RSC HOLDINGS INC	10/6/2011	201.95	-284.41	-82.46
170	RUE21 INC	12/7/2011	4,089.80	-4,851.82	-762.02
270	RUE21 INC	12/7/2011	6,504.12	-7,705.83	-1,201.71
1,130	RUE21 INC	12/22/2011	24,268.31	-32,250.31	-7,982.00
1,210	RUE21 INC	12/22/2011	25,986.43	-34,789.56	-8,803.13
17	RYDER SYSTEM INC	7/27/2011	1,014.18	-660.20	353.98
120	RYDER SYSTEM INC	7/27/2011	7,074.22	-4,552.27	2,521.95
13	RYDER SYSTEM INC	7/27/2011	766.37	-504.85	261.52
44	RYDER SYSTEM INC	7/27/2011	2,624.95	-1,753.35	871.60
122	RYDER SYSTEM INC	7/28/2011	7,124.93	-4,730.60	2,394.33
66	RYDER SYSTEM INC	7/28/2011	3,842.71	-2,630.02	1,212.69
40	RYDER SYSTEM INC	7/28/2011	2,328.92	-1,616.91	712.01
11	RYDER SYSTEM INC	7/28/2011	640.45	-426.53	213.92
97	RYDER SYSTEM INC	7/29/2011	5,451.01	-3,761.21	1,689.80
26	RYDER SYSTEM INC	7/29/2011	1,461.29	-1,004.72	456.57
54	RYDER SYSTEM INC	7/29/2011	3,034.58	-2,086.74	947.84
40	RYDER SYSTEM INC	7/29/2011	2,248.14	-1,556.35	691.79
37	RYDER SYSTEM INC	7/29/2011	2,079.52	-1,537.37	542.15
73	RYDER SYSTEM INC	8/1/2011	4,098.49	-3,033.20	1,065.29
76	RYDER SYSTEM INC	8/1/2011	4,266.93	-3,084.79	1,182.14
34	RYDER SYSTEM INC	8/2/2011	1,832.18	-1,380.04	452.14
161	RYDER SYSTEM INC	8/2/2011	8,675.89	-6,548.37	2,127.52
73	RYDER SYSTEM INC	8/3/2011	3,798.96	-2,484.75	1,314.21
129	RYDER SYSTEM INC	8/3/2011	6,697.49	-5,246.83	1,450.66
15	RYDER SYSTEM INC	8/3/2011	778.78	-510.56	268.22
82	RYDER SYSTEM INC	8/4/2011	4,123.46	-2,791.08	1,332.38
258	RYDER SYSTEM INC	8/4/2011	12,973.82	-8,711.70	4,262.12
12	RYDER SYSTEM INC	8/5/2011	578.16	-405.20	172.96
184	SALIX PHARMACEUTICALS LTD	2/4/2011	7,329.13	-6,781.69	547.44
103	SALIX PHARMACEUTICALS LTD	2/4/2011	4,102.72	-3,835.84	266.88
75	SALIX PHARMACEUTICALS LTD	2/9/2011	3,103.58	-2,793.09	310.49
172	SALIX PHARMACEUTICALS LTD	2/9/2011	7,117.55	-6,618.30	499.25
159	SALIX PHARMACEUTICALS LTD	2/9/2011	6,579.59	-6,079.67	499.92
180	SALIX PHARMACEUTICALS LTD	2/10/2011	7,501.08	-6,882.64	618.44
30	SALIX PHARMACEUTICALS LTD	2/11/2011	1,241.52	-1,147.11	94.41
117	SALIX PHARMACEUTICALS LTD	2/11/2011	4,841.94	-4,450.77	391.17
6	SALIX PHARMACEUTICALS LTD	2/14/2011	251.74	-228.24	23.50
185	SALIX PHARMACEUTICALS LTD	2/14/2011	7,761.87	-7,276.53	485.34
147	SALIX PHARMACEUTICALS LTD	2/15/2011	6,211.69	-5,781.89	429.80
12	SALIX PHARMACEUTICALS LTD	2/16/2011	519.93	-471.99	47.94
139	SALIX PHARMACEUTICALS LTD	2/16/2011	6,022.53	-5,910.29	112.24
143	SALIX PHARMACEUTICALS LTD	2/16/2011	6,195.84	-5,825.19	370.65
69	SALIX PHARMACEUTICALS LTD	2/17/2011	3,003.72	-2,810.76	192.96
225	SALIX PHARMACEUTICALS LTD	2/17/2011	9,794.73	-8,773.29	1,021.44
189	SALIX PHARMACEUTICALS LTD	2/18/2011	8,224.29	-7,369.56	854.73
214	SALIX PHARMACEUTICALS LTD	2/18/2011	9,312.16	-8,342.32	969.84
873	SANDBRIDGE ENERGY INC	5/23/2011	8,773.50	-5,316.48	3,457.02
1,006	SANDBRIDGE ENERGY INC	5/23/2011	10,110.13	-4,614.02	5,496.11
8,121	SANDBRIDGE ENERGY INC	5/23/2011	81,614.69	-40,521.42	41,093.27
63	SARA LEE CORP	1/24/2011	1,189.70	-964.12	225.58
324	SARA LEE CORP	1/25/2011	6,355.52	-4,958.33	1,397.19
705	SARA LEE CORP	1/25/2011	13,789.25	-10,788.97	3,000.28

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
	317 SARA LEE CORP	1/25/2011	6,255 96	-4,872 61	1,383 35
	161 SARA LEE CORP	1/25/2011	3,176 86	-2,474.73	702 13
	701 SARA LEE CORP	1/25/2011	13,710 03	-10,727.75	2,982 28
	705 SARA LEE CORP	1/25/2011	13,793 55	-10,788 97	3,004 58
	280 SARA LEE CORP	1/25/2011	5,492 43	-4,303 88	1,188 55
	137 SARA LEE CORP	1/25/2011	2,687.37	-2,070 86	616 51
	130 SARA LEE CORP	1/25/2011	2,542 52	-2,005 25	537 27
	131 SARA LEE CORP	1/25/2011	2,562 07	-2,013 60	548 47
	387 SARA LEE CORP	1/25/2011	7,591 32	-5,910 08	1,681 24
	569 SARA LEE CORP	1/25/2011	11,161 40	-8,717 31	2,444 09
	119 SARA LEE CORP	1/25/2011	2,334 28	-1,789 49	544 79
	13 SARA LEE CORP	1/25/2011	255 01	-192 60	62 41
	204 SARA LEE CORP	1/25/2011	4,001 63	-3,030 71	970 92
	97 SARA LEE CORP	1/25/2011	1,902 73	-1,472 80	429 93
	139 SARA LEE CORP	1/26/2011	2,664 39	-2,110 51	553 88
	431 SARA LEE CORP	1/26/2011	8,213 79	-6,544 08	1,669.71
	3,230 SAVIENT PHARMACEUTICALS INC	5/26/2011	25,076 58	-31,632 68	-6,556.10
	350 SAVIENT PHARMACEUTICALS INC	5/27/2011	2,737 51	-3,427 69	-690.18
	1,230 SAVIENT PHARMACEUTICALS INC	5/27/2011	9,961 94	-12,167.53	-2,205 59
	1,650 SAVIENT PHARMACEUTICALS INC	5/27/2011	12,905 38	-16,322.29	-3,416 91
	0 SAVVIS INC	7/15/2011	87,600 00	0.00	87,600.00
	2,920 SAVVIS INC	7/18/2011	-99,658 28	0 00	-99,658.28
	306 SBA COMMUNICATIONS CORP	1/31/2011	12,479 14	-7,691.40	4,787 74
	157 SBA COMMUNICATIONS CORP	1/31/2011	6,397 36	-3,919.85	2,477 51
	60 SBA COMMUNICATIONS CORP	1/31/2011	2,444 85	-1,508 12	936 73
	306 SBA COMMUNICATIONS CORP	2/4/2011	13,121 54	-7,691 40	5,430 14
	249 SBA COMMUNICATIONS CORP	4/15/2011	9,662 98	-6,258 69	3,404 29
	224 SBA COMMUNICATIONS CORP	4/15/2011	8,692 80	-5,615 70	3,077 10
	204 SBA COMMUNICATIONS CORP	6/3/2011	7,855 95	-5,114 30	2,741 65
	295 SBA COMMUNICATIONS CORP	10/6/2011	10,177 39	-10,359 22	-181 83
	15 SBA COMMUNICATIONS CORP	10/6/2011	517 49	-528 60	-11 11
	122 SBA COMMUNICATIONS CORP	10/6/2011	4,208 96	-4,261 89	-52 93
	153 SBA COMMUNICATIONS CORP	6/3/2011	5,891 96	-5,284 88	607 08
	189 SBA COMMUNICATIONS CORP	6/3/2011	7,278 31	-6,613 56	664 75
	112 SBA COMMUNICATIONS CORP	6/3/2011	4,313 07	-3,932 99	380 08
	242 SBA COMMUNICATIONS CORP	10/6/2011	8,348 91	-9,609 99	-1,261 08
	311 SBA COMMUNICATIONS CORP	10/6/2011	10,729.39	-12,324 34	-1,594 95
	81 SBA COMMUNICATIONS CORP	10/6/2011	2,794.47	-3,193 73	-399 26
	14 SBA COMMUNICATIONS CORP	10/6/2011	482.99	-513 31	-30 32
	178 SBA COMMUNICATIONS CORP	10/6/2011	6,140 94	-6,363 46	-222 52
	51 SCANA CORP	2/3/2011	2,173.06	-1,735 27	437 79
	4 SCANA CORP	2/3/2011	170 69	-136 10	34 59
	3 SCANA CORP	2/3/2011	127 83	-102 21	25 62
	44 SCANA CORP	2/4/2011	1,869 51	-1,499 10	370 41
	45 SCANA CORP	2/7/2011	1,916 05	-1,533 16	382 89
	18 SCANA CORP	8/18/2011	701 79	-613 27	88 52
	70 SCANA CORP	8/18/2011	2,729 17	-2,376 46	352 71
	159 SCANA CORP	8/18/2011	6,199 10	-5,386 47	812 63
	1 SCANA CORP	10/10/2011	40 72	-33 88	6 84
	180 SCANA CORP	10/10/2011	7,329 36	-6,081 50	1,247 86
	60 SCANA CORP	10/10/2011	2,443 13	-2,030 51	412 62
	5 SCANA CORP	10/10/2011	203 59	-171 49	32 10
	749 SCHLUMBERGER LTD	6/16/2011	61,809 96	-30,130 36	31,679 60
	20 SCHLUMBERGER LTD	6/16/2011	1,649 26	-804 55	844 71
	400 SCOTT MIRACLE GRO CO	8/2/2011	19,649 22	-19,860 00	-210 78
	91 SCRIPPS NETWORKS INTERACTIVE I	12/20/2011	3,870 93	-4,403 93	-533 00
	175 SCRIPPS NETWORKS INTERACTIVE I	12/20/2011	7,471 95	-8,469.11	-997 16
	77 SCRIPPS NETWORKS INTERACTIVE I	12/20/2011	3,275 41	-3,777 20	-501 79
	88 SEMPRA ENERGY	9/30/2011	4,564 36	-4,327 65	236 71
	44 SEMPRA ENERGY	10/3/2011	2,265 32	-2,163 83	101 49
	58 SEMPRA ENERGY	10/7/2011	2,978 97	-2,852 32	126.65
	274 SEMPRA ENERGY	10/10/2011	14,176 07	-13,486 11	689 96
	11 SEMPRA ENERGY	10/10/2011	569 11	-542 26	26 85
	36 SEMPRA ENERGY	10/7/2011	1,849 02	-1,771 90	77 12

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
14	SIMS METAL MANAGEMENT LTD	1/5/2011	305 02	-189 26	115 76
36	SIMS METAL MANAGEMENT LTD	1/5/2011	784 34	-481 94	302 40
16	SIMS METAL MANAGEMENT LTD	1/5/2011	348 60	-217 16	131 44
145	SIMS METAL MANAGEMENT LTD	1/7/2011	3,069 91	-1,968 06	1,101 85
61	SIMS METAL MANAGEMENT LTD	1/10/2011	1,286 05	-1,393 19	-107 14
6	SIMS METAL MANAGEMENT LTD	2/9/2011	112 56	-137 03	-24 47
30	SIMS METAL MANAGEMENT LTD	2/9/2011	562 80	-702 92	-140 12
21	SIMS METAL MANAGEMENT LTD	2/11/2011	380 71	-492 04	-111 33
61	SIMS METAL MANAGEMENT LTD	2/14/2011	1,106.36	-1,429 27	-322 91
67	SIMS METAL MANAGEMENT LTD	2/15/2011	1,232 14	-1,569 85	-337 71
53	SIMS METAL MANAGEMENT LTD	2/16/2011	987 31	-1,241 82	-254 51
35	SIMS METAL MANAGEMENT LTD	2/16/2011	652.00	-805 09	-153 09
150	SIMS METAL MANAGEMENT LTD	2/17/2011	2,867.94	-3,450 39	-582 45
60	SIMS METAL MANAGEMENT LTD	2/17/2011	1,134.87	-1,380 16	-245 29
123	SIMS METAL MANAGEMENT LTD	2/17/2011	2,321.96	-2,829 32	-507 36
151	SIMS METAL MANAGEMENT LTD	2/17/2011	2,887.06	-3,434 94	-547 88
51	SIMS METAL MANAGEMENT LTD	2/18/2011	989 89	-1,160 14	-170 25
259	SIMS METAL MANAGEMENT LTD	2/18/2011	5,027.09	-5,940 42	-913 33
55	SIMS METAL MANAGEMENT LTD	2/22/2011	1,043.88	-1,261 48	-217 60
95	SIMS METAL MANAGEMENT LTD	2/22/2011	1,803 06	-2,153 92	-350 86
30	SIMS METAL MANAGEMENT LTD	2/25/2011	581.22	-680 18	-98 96
53	SIMS METAL MANAGEMENT LTD	3/18/2011	887.65	-1,201 66	-314 01
67	SIMS METAL MANAGEMENT LTD	3/21/2011	1,123 67	-1,519 07	-395 40
31	SIMS METAL MANAGEMENT LTD	3/22/2011	522.34	-702 86	-180 52
60	SIMS METAL MANAGEMENT LTD	3/22/2011	1,010.98	-1,332 87	-321 89
77	SIMS METAL MANAGEMENT LTD	3/23/2011	1,291 48	-1,710 51	-419 03
19	SIMS METAL MANAGEMENT LTD	3/24/2011	324.06	-422 08	-98 02
47	SIMS METAL MANAGEMENT LTD	3/24/2011	801 63	-1,016 96	-215 33
33	SIMS METAL MANAGEMENT LTD	1/7/2011	698 67	-753 69	-55 02
390	SINA CORPORATION	2/23/2011	30,826 05	-14,177 75	16,648 30
470	SINA CORPORATION	2/24/2011	36,789 67	-17,086 00	19,703 67
210	SINA CORPORATION	3/31/2011	22,253 21	-7,634 17	14,619 04
130	SINA CORPORATION	3/31/2011	13,775 79	-4,809 00	8,966 79
150	SINA CORPORATION	4/19/2011	21,256 66	-5,548 84	15,707 82
400	SINA CORPORATION	4/28/2011	51,821 28	-14,796 92	37,024 36
30	SINA CORPORATION	4/28/2011	3,886 60	-2,716 48	1,170 12
430	SINA CORPORATION	5/4/2011	52,100 63	-38,936 15	13,164 48
565	SINA CORPORATION	8/18/2011	53,171 74	-60,817 84	-7,646 10
255	SINA CORPORATION	9/12/2011	27,120 77	-27,448 76	-327 99
310	SINA CORPORATION	9/12/2011	32,970 34	-30,493 99	2,476 35
0	SIRF TECHNOLOGY HLDGS INC	4/26/2011	350 86	0 00	350 86
39	SIRONA DENTAL SYSTEMS INC	2/4/2011	1,987 15	-1,108 77	878 38
184	SIRONA DENTAL SYSTEMS INC	2/4/2011	9,375 26	-5,243 49	4,131 77
56	SIRONA DENTAL SYSTEMS INC	4/15/2011	2,975 71	-1,595 84	1,379 87
288	SIRONA DENTAL SYSTEMS INC	4/15/2011	15,303.64	-8,616 27	6,687 37
358	SIRONA DENTAL SYSTEMS INC	6/3/2011	18,467 10	-10,710.50	7,756 60
121	SIRONA DENTAL SYSTEMS INC	6/3/2011	6,241 68	-3,548 76	2,692 92
30	SIRONA DENTAL SYSTEMS INC	7/21/2011	1,659 22	-879 86	779 36
162	SIRONA DENTAL SYSTEMS INC	7/21/2011	8,959 80	-4,834 26	4,125 54
62	SIRONA DENTAL SYSTEMS INC	7/22/2011	3,411 29	-1,850 15	1,561 14
220	SIRONA DENTAL SYSTEMS INC	10/6/2011	9,399 36	-6,565 04	2,834 32
302	SIRONA DENTAL SYSTEMS INC	10/6/2011	12,902 76	-8,972 66	3,930 10
5	SOLAZYME INC	10/6/2011	45 49	-90 00	-44 51
547	SOLAZYME INC	10/6/2011	4,976 23	-9,846 00	-4,869 77
274	SOLAZYME INC	10/6/2011	2,492 67	-5,490 96	-2,998 29
38	SOLAZYME INC	10/6/2011	345 70	-649 64	-303 94
98	SOLAZYME INC	10/6/2011	891 54	-1,675 79	-784 25
53	SOLAZYME INC	10/6/2011	482 16	-896 69	-414 53
13	SOLAZYME INC	10/6/2011	118 26	-221 17	-102 91
3,630	SONIC CORP	5/19/2011	41,237 09	-33,667 16	7,569 93
2,070	SONIC CORP	5/19/2011	23,515 37	-19,122 66	4,392 71
272	SONIC CORP	6/3/2011	2,891.17	-2,566 37	324 80
105	SONIC CORP	6/3/2011	1,116.08	-990 15	125 93
116	SONIC CORP	6/3/2011	1,233 00	-1,096 20	136 80

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
1,725	SONIC CORP	6/3/2011	18,335.52	-16,781.66	1,553.86
246	SONIC CORP	9/9/2011	1,997.06	-2,393.21	-396.15
243	SONIC CORP	9/9/2011	1,972.71	-2,386.92	-414.21
47	SONIC CORP	9/12/2011	374.58	-461.67	-87.09
54	SONIC CORP	9/13/2011	430.95	-530.43	-99.48
332	SONIC CORP	9/14/2011	2,641.10	-3,261.13	-620.03
48	SONIC CORP	9/15/2011	384.99	-471.49	-86.50
134	SONIC CORP	9/16/2011	1,069.56	-1,316.24	-246.68
251	SONIC CORP	10/6/2011	1,675.92	-2,465.49	-789.57
475	SONIC CORP	10/6/2011	3,171.56	-4,713.62	-1,542.06
1,195	SONIC CORP	10/6/2011	7,978.98	-13,012.71	-5,033.73
213	SONIC CORP	10/6/2011	1,422.19	-2,456.76	-1,034.57
90	SONIC CORP	10/6/2011	600.93	-1,038.48	-437.55
177	SONIC CORP	10/6/2011	1,181.82	-2,037.25	-855.43
89	SONIC CORP	10/6/2011	594.25	-1,037.41	-443.16
634	SONIC CORP	10/6/2011	4,233.20	-6,715.77	-2,482.57
295	SONIC CORP	10/6/2011	1,969.71	-3,174.76	-1,205.05
0	SONIC SOLUTIONS INC	2/23/2011	63,179.66	0.00	63,179.66
5,580	SONIC SOLUTIONS INC	2/14/2011	-59,907.44	0.00	-59,907.44
2,700	SONIC SOLUTIONS INC	2/14/2011	-29,285.82	0.00	-29,285.82
171	SOTHEBY'S	10/6/2011	4,811.21	-7,428.63	-2,617.42
69	SOTHEBY'S	10/6/2011	1,941.37	-3,168.34	-1,226.97
17	SOTHEBY'S	10/6/2011	478.31	-785.67	-307.36
63	SOTHEBY'S	10/6/2011	1,772.55	-2,936.07	-1,163.52
45	SOTHEBY'S	10/6/2011	1,266.11	-2,164.27	-898.16
32	SOTHEBY'S	10/6/2011	900.34	-1,488.13	-587.79
102	SOTHEBY'S	10/6/2011	2,869.85	-3,609.97	-740.12
124	SOTHEBY'S	10/6/2011	3,488.83	-4,367.61	-878.78
660	SOURCEFIRE INC	12/20/2011	22,371.06	-16,396.45	5,974.61
210	SOURCEFIRE INC	12/20/2011	7,118.06	-5,173.50	1,944.56
950	SOURCEFIRE INC	1/24/2011	22,013.45	-23,126.23	-1,112.78
570	SOURCEFIRE INC	1/24/2011	13,208.07	-14,160.57	-952.50
820	SOURCEFIRE INC	8/1/2011	20,446.38	-20,371.34	75.04
5,250	SOUTHWEST AIRLINES CO	7/13/2011	57,713.18	-63,490.88	-5,777.70
2,070	SOUTHWEST AIRLINES CO	7/13/2011	22,755.48	-25,126.28	-2,370.80
130	SOUTHWESTERN ENERGY CO	7/18/2011	6,130.09	-5,380.70	749.39
85	SOUTHWESTERN ENERGY CO	7/18/2011	4,016.60	-3,533.22	483.38
9	SOUTHWESTERN ENERGY CO	7/18/2011	425.42	-374.11	51.31
250	SOUTHWESTERN ENERGY CO	7/18/2011	11,788.65	-10,322.95	1,465.70
150	SOUTHWESTERN ENERGY CO	7/18/2011	7,073.19	-5,782.08	1,291.11
190	SOUTHWESTERN ENERGY CO	7/18/2011	8,959.37	-7,284.09	1,675.28
209	SOUTHWESTERN ENERGY CO	7/18/2011	9,855.30	-8,200.95	1,654.35
192	SOUTHWESTERN ENERGY CO	8/18/2011	6,997.92	-6,720.69	277.23
498	SOUTHWESTERN ENERGY CO	8/18/2011	18,228.44	-19,541.02	-1,312.58
53	SOUTHWESTERN ENERGY CO	8/18/2011	1,973.40	-2,079.67	-106.27
40	SOUTHWESTERN ENERGY CO	8/18/2011	1,457.90	-1,398.82	59.08
270	SOUTHWESTERN ENERGY CO	8/18/2011	9,882.89	-10,745.78	-862.89
288	SOUTHWESTERN ENERGY CO	8/18/2011	10,541.74	-10,081.04	460.70
204	SOUTHWESTERN ENERGY CO	8/19/2011	7,451.81	-7,096.65	355.16
60	SOUTHWESTERN ENERGY CO	3/17/2011	2,451.55	-2,499.64	-48.09
10	SOUTHWESTERN ENERGY CO	3/17/2011	408.12	-411.18	-3.06
144	SOUTHWESTERN ENERGY CO	3/17/2011	5,915.93	-5,999.12	-83.19
216	SOUTHWESTERN ENERGY CO	3/17/2011	8,812.03	-8,998.69	-186.66
362	SOUTHWESTERN ENERGY CO	3/17/2011	14,791.03	-15,069.67	-278.64
42	SOUTHWESTERN ENERGY CO	3/17/2011	1,726.79	-1,748.41	-21.62
520	SOUTHWESTERN ENERGY CO	3/17/2011	21,222.30	-21,467.37	-245.07
10	SOUTHWESTERN ENERGY CO	3/17/2011	408.59	-416.61	-8.02
120	SOUTHWESTERN ENERGY CO	3/17/2011	4,903.09	-4,986.44	-83.35
70	SOUTHWESTERN ENERGY CO	3/17/2011	2,860.14	-2,912.00	-51.86
420	SOUTHWESTERN ENERGY CO	3/17/2011	17,141.09	-17,610.43	-469.34
116	SOUTHWESTERN ENERGY CO	3/17/2011	4,734.20	-4,828.95	-94.75
291	SOUTHWESTERN ENERGY CO	3/17/2011	11,890.00	-12,095.65	-205.65
138	SOUTHWESTERN ENERGY CO	3/18/2011	5,669.33	-5,736.29	-66.96
113	SOUTHWESTERN ENERGY CO	3/18/2011	4,637.38	-4,697.11	-59.73

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
139	SOUTHWESTERN ENERGY CO	3/18/2011	5,693.15	-5,777.64	-84.49
250	SOUTHWESTERN ENERGY CO	3/18/2011	10,261.28	-10,391.82	-130.54
25	SOUTHWESTERN ENERGY CO	3/18/2011	1,023.95	-1,039.18	-15.23
119	SOUTHWESTERN ENERGY CO	8/18/2011	4,352.75	-4,143.01	209.74
590	SOUTHWESTERN ENERGY CO	8/18/2011	21,580.84	-20,461.20	1,119.64
391	SOUTHWESTERN ENERGY CO	8/18/2011	14,250.97	-13,612.74	638.23
86	SOUTHWESTERN ENERGY CO	8/18/2011	3,145.68	-2,991.73	153.95
35	SOUTHWESTERN ENERGY CO	8/19/2011	1,290.57	-1,202.03	88.54
150	SOUTHWESTERN ENERGY CO	8/19/2011	5,531.02	-5,168.43	362.59
320	SOUTHWESTERN ENERGY CO	8/19/2011	11,689.11	-11,025.28	663.83
75	SOUTHWESTERN ENERGY CO	8/19/2011	2,739.64	-2,575.77	163.87
30	SOUTHWESTERN ENERGY CO	8/19/2011	1,106.20	-1,032.01	74.19
400	SOUTHWESTERN ENERGY CO	1/4/2011	15,018.82	-12,425.40	2,593.42
260	SOUTHWESTERN ENERGY CO	1/4/2011	9,762.24	-8,535.98	1,226.26
570	SOUTHWESTERN ENERGY CO	1/4/2011	21,401.82	-18,644.36	2,757.46
400	SPDR GOLD TR	1/4/2011	53,781.17	-47,787.96	5,993.21
45	SPDR GOLD TRUST	3/23/2011	6,310.22	-5,209.20	1,101.02
26	SPDR GOLD TRUST	3/23/2011	3,645.91	-3,131.95	513.96
466	SPDR S&P REGIONAL BANKING ETF	4/15/2011	12,253.88	-12,654.70	-400.82
219	SPDR S&P REGIONAL BANKING ETF	5/19/2011	5,698.27	-5,947.16	-248.89
350	SPDR S&P REGIONAL BANKING ETF	5/20/2011	9,058.52	-9,504.60	-446.08
306	SPDR S&P REGIONAL BANKING ETF	5/23/2011	7,806.82	-8,309.74	-502.92
262	SPDR S&P REGIONAL BANKING ETF	5/24/2011	6,629.02	-7,114.87	-485.85
188	SPDR S&P REGIONAL BANKING ETF	5/25/2011	4,752.54	-5,105.33	-352.79
160	SPDR S&P REGIONAL BANKING ETF	5/26/2011	4,053.42	-4,344.96	-291.54
215	SPDR S&P REGIONAL BANKING ETF	5/27/2011	5,496.00	-5,838.54	-342.54
456	SPRINT NEXTEL CORP	12/13/2011	1,140.65	-1,412.73	-272.08
895	SPRINT NEXTEL CORP	12/21/2011	2,090.04	-2,772.80	-682.76
1,432	SPRINT NEXTEL CORP	12/21/2011	3,323.46	-4,436.48	-1,113.02
1,259	SPRINT NEXTEL CORP	12/22/2011	2,932.02	-6,366.76	-3,434.74
1,036	SPRINT NEXTEL CORP	12/22/2011	2,404.51	-5,239.05	-2,834.54
1,387	SPRINT NEXTEL CORP	12/22/2011	3,215.41	-4,297.07	-1,081.66
686	SPRINT NEXTEL CORP	12/22/2011	1,590.32	-3,469.10	-1,878.78
91	SPRINT NEXTEL CORP	12/23/2011	214.04	-460.19	-246.15
2	SPRINT NEXTEL CORP	12/27/2011	4.68	-10.11	-5.43
26	SPRINT NEXTEL CORP	12/30/2011	60.96	-131.48	-70.52
100	ST JUDE MEDICAL INC	4/8/2011	5,231.20	-3,652.00	1,579.20
13	ST JUDE MEDICAL INC	4/8/2011	681.96	-472.94	209.02
22	ST JUDE MEDICAL INC	4/8/2011	1,153.53	-805.97	347.56
188	ST JUDE MEDICAL INC	4/8/2011	9,862.15	-6,887.38	2,974.77
42	ST JUDE MEDICAL INC	4/8/2011	2,202.19	-1,538.07	664.12
47	ST JUDE MEDICAL INC	4/8/2011	2,458.66	-1,709.84	748.82
58	ST JUDE MEDICAL INC	4/11/2011	3,050.65	-2,123.99	926.66
80	ST JUDE MEDICAL INC	4/11/2011	4,207.79	-2,739.02	1,468.77
60	ST JUDE MEDICAL INC	4/11/2011	3,155.84	-2,060.77	1,095.07
50	ST JUDE MEDICAL INC	4/11/2011	2,629.87	-1,709.88	919.99
138	ST JUDE MEDICAL INC	4/11/2011	7,258.44	-4,756.83	2,501.61
212	ST JUDE MEDICAL INC	4/12/2011	11,035.38	-7,398.93	3,636.45
64	ST JUDE MEDICAL INC	4/12/2011	3,353.87	-2,206.07	1,147.80
168	ST JUDE MEDICAL INC	4/12/2011	8,747.66	-5,790.93	2,956.73
40	ST JUDE MEDICAL INC	4/12/2011	2,096.17	-1,396.02	700.15
55	ST JUDE MEDICAL INC	4/13/2011	2,870.03	-1,919.53	950.50
163	ST JUDE MEDICAL INC	4/13/2011	8,472.85	-5,688.80	2,784.05
120	ST JUDE MEDICAL INC	4/13/2011	6,261.89	-4,399.60	1,862.29
50	ST JUDE MEDICAL INC	4/13/2011	2,609.12	-1,833.03	776.09
1,470	ST JUDE MEDICAL INC	12/2/2011	53,060.83	-53,891.23	-830.40
3	ST JUDE MEDICAL INC	12/2/2011	109.31	-109.87	-0.56
190	ST JUDE MEDICAL INC	12/2/2011	6,858.20	-6,958.56	-100.36
2,000	ST JUDE MEDICAL INC	3/4/2011	97,958.91	-65,610.40	32,348.51
770	STAPLES INC	8/5/2011	11,051.36	-19,184.47	-8,133.11
398	STAPLES INC	8/5/2011	5,757.63	-10,034.81	-4,277.18
122	STAPLES INC	8/5/2011	1,769.57	-3,078.88	-1,309.31
13	STAPLES INC	8/5/2011	188.06	-328.08	-140.02
40	STAPLES INC	8/5/2011	574.10	-993.74	-419.64

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
90 STAPLES INC		8/5/2011	1,291 72	-2,237 55	-945 83
280 STAPLES INC		8/5/2011	4,018 68	-7,082 66	-3,063 98
642 STAPLES INC		8/5/2011	9,214 25	-16,186 81	-6,972 56
246 STAPLES INC		8/8/2011	3,278 72	-6,208 22	-2,929 50
279 STAPLES INC		8/8/2011	3,807 55	-7,041 04	-3,233 49
185 STAPLES INC		8/8/2011	2,520 58	-4,694 97	-2,174 39
240 STAPLES INC		8/8/2011	3,275 31	-6,090 77	-2,815 46
354 STAPLES INC		8/9/2011	4,473 16	-8,983 88	-4,510 72
451 STAPLES INC		8/9/2011	5,948 57	-11,445 57	-5,497 00
481 STAPLES INC		8/9/2011	6,338 97	-12,205 04	-5,866 07
1,054 STAPLES INC		8/9/2011	13,663 16	-26,738 82	-13,075 66
189 STAPLES INC		8/9/2011	2,450 03	-4,795 74	-2,345 71
73 STAPLES INC		8/9/2011	962 05	-1,823.70	-861.65
140 STAPLES INC		8/9/2011	1,846 57	-3,548 30	-1,701 73
146 STAPLES INC		8/9/2011	1,925 70	-3,703 86	-1,778 16
117 STAPLES INC		8/17/2011	1,670 46	-2,922 92	-1,252 46
778 STAPLES INC		8/17/2011	11,215 50	-18,648 27	-7,432 77
228 STAPLES INC		8/17/2011	3,301 40	-5,497 54	-2,196 14
1,249 STAPLES INC		8/17/2011	17,989 62	-30,115 88	-12,126 26
362 STAPLES INC		8/17/2011	5,241 69	-8,676 96	-3,435 27
150 STAPLES INC		8/17/2011	2,162 37	-3,663 51	-1,501 14
190 STAPLES INC		8/17/2011	2,712 71	-4,754 69	-2,041 98
550 STAPLES INC		8/17/2011	7,852 58	-13,184 49	-5,331 91
123 STAPLES INC		8/17/2011	1,773 15	-2,994 23	-1,221.08
323 STAPLES INC		8/17/2011	4,611 61	-7,788 18	-3,176 57
1,434 STAPLES INC		9/1/2011	20,639 59	-34,908 29	-14,268 70
839 STAPLES INC		9/2/2011	11,663 38	-18,453.30	-6,789 92
404 STAPLES INC		9/2/2011	5,573 71	-9,834.69	-4,260 98
239 STAPLES INC		9/2/2011	3,317 25	-5,818.05	-2,500 80
141 STAPLES INC		9/2/2011	1,945 28	-3,101 21	-1,155 93
476 STAPLES INC		9/2/2011	6,617 13	-9,467 02	-2,849 89
184 STAPLES INC		9/22/2011	2,475 45	-3,659 52	-1,184 07
306 STAPLES INC		9/22/2011	4,055 95	-6,374 29	-2,318 34
996 STAPLES INC		9/22/2011	13,118 56	-20,010 24	-6,891 68
214 STAPLES INC		9/22/2011	2,818 65	-4,457 83	-1,639 18
104 STAPLES INC		9/22/2011	1,399 16	-2,089 42	-690 26
1,310 STAPLES INC		10/10/2011	19,106 77	-27,131 54	-8,024.77
51 STAPLES INC		10/10/2011	743 05	-1,056 27	-313 22
154 STAPLES INC		10/10/2011	2,246 14	-3,188 23	-942 09
524 STAPLES INC		10/10/2011	7,642 71	-11,022 39	-3,379 68
590 STAPLES INC		10/10/2011	8,605 33	-12,348.76	-3,743 43
203 STAPLES INC		9/22/2011	2,690 72	-4,204 35	-1,513 63
709 STAPLES INC		10/10/2011	10,340 99	-14,929 49	-4,588 50
231 STAPLES INC		10/11/2011	3,329 48	-4,864 19	-1,534 71
289 STAPLES INC		10/11/2011	4,166 16	-6,085 50	-1,919 34
149 STAPLES INC		10/11/2011	2,142 65	-3,014 27	-871 62
241 STAPLES INC		10/11/2011	3,465 63	-4,899 05	-1,433 42
794 STAPLES INC		10/11/2011	11,444 18	-16,730 37	-5,286 19
575 STAPLES INC		10/11/2011	8,287 66	-11,461 82	-3,174 16
355 STAPLES INC		10/11/2011	5,104 98	-7,191 38	-2,086 40
470 STAPLES INC		10/11/2011	6,774 26	-9,244 85	-2,470 59
724 STAPLES INC		10/11/2011	10,435 24	-14,175 92	-3,740 68
255 STAPLES INC		10/11/2011	3,675 39	-5,042 98	-1,367 59
44 STAPLES INC		10/11/2011	634.19	-890 12	-255 93
200 STAPLES INC		8/16/2011	2,841 97	-4,730.66	-1,888 69
2,100 STAPLES INC		8/16/2011	29,840 64	-50,903.79	-21,063 15
550 STAPLES INC		8/16/2011	7,815 40	-12,737 78	-4,922 38
50 STAPLES INC		8/17/2011	731 40	-1,157 98	-426 58
300 STAPLES INC		8/17/2011	4,388 37	-6,893 46	-2,505 09
2,500 STAPLES INC		8/17/2011	36,569 79	-41,766 25	-5,196 46
480 STEC INC		1/26/2011	10,280 97	-6,245 90	4,035 07
20 STEC INC		1/26/2011	428 37	-261 79	166 58
950 STEC INC		2/24/2011	19,126 55	-12,434 93	6,691 62
840 STEC INC		2/24/2011	16,911 89	-11,102.36	5,809 53

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
25	STEEL DYNAMICS INC	1/14/2011	455 10	-377 35	77 75
332	STEEL DYNAMICS INC	1/14/2011	6,035 62	-5,269 14	766 48
187	STEEL DYNAMICS INC	1/14/2011	3,404 18	-2,967 86	436 32
97	STEEL DYNAMICS INC	1/14/2011	1,763 42	-1,553 06	210.36
208	STEEL DYNAMICS INC	1/14/2011	3,781 36	-3,333 89	447 47
486	STEEL DYNAMICS INC	1/18/2011	8,947 62	-7,716.02	1,231 60
234	STEEL DYNAMICS INC	1/18/2011	4,300 56	-3,750 62	549.94
19	STEEL DYNAMICS INC	1/18/2011	349 19	-301 66	47 53
313	STEEL DYNAMICS INC	1/18/2011	5,762 56	-5,012 23	750 33
475	STEEL DYNAMICS INC	1/18/2011	8,745 10	-7,549 84	1,195 26
32	STEEL DYNAMICS INC	1/19/2011	588 94	-508 62	80 32
197	STEEL DYNAMICS INC	1/19/2011	3,561.79	-3,131 20	430.59
1,760	STIFEL FINANCIAL CORP	9/27/2011	48,557 29	-64,093.74	-15,536.45
670	STIFEL FINANCIAL CORP	9/27/2011	18,484 88	-26,103 54	-7,618 66
320	STIFEL FINANCIAL CORP	9/28/2011	8,669 62	-12,467 36	-3,797 74
490	STIFEL FINANCIAL CORP	9/28/2011	13,275 36	-19,554 28	-6,278 92
370	STILLWATER MINING CO	8/4/2011	4,983.58	-7,072 96	-2,089.38
290	STILLWATER MINING CO	8/4/2011	3,916.37	-5,563 33	-1,646 96
136	STILLWATER MINING CO	8/4/2011	1,836 64	-2,599 79	-763.15
451	STILLWATER MINING CO	8/5/2011	5,986 05	-8,621 36	-2,635.31
601	STILLWATER MINING CO	8/5/2011	7,976 49	-11,488 78	-3,512.29
5	STILLWATER MINING CO	9/23/2011	43 46	-95 58	-52.12
162	STILLWATER MINING CO	9/23/2011	1,398 13	-3,096 81	-1,698 68
1	STILLWATER MINING CO	9/23/2011	8 65	-19 12	-10 47
336	STILLWATER MINING CO	9/23/2011	2,878 15	-6,423.00	-3,544 85
97	STILLWATER MINING CO	9/23/2011	830 90	-1,954 47	-1,123 57
32	STILLWATER MINING CO	9/23/2011	274 11	-643.04	-368 93
105	STILLWATER MINING CO	9/23/2011	899 42	-2,100 07	-1,200 65
481	STILLWATER MINING CO	9/26/2011	4,068 51	-9,620.34	-5,551 83
403	STILLWATER MINING CO	9/26/2011	3,412 41	-9,144 39	-5,731 98
216	STILLWATER MINING CO	9/26/2011	1,828 99	-4,575.74	-2,746 75
364	STILLWATER MINING CO	9/26/2011	3,078 87	-7,687.86	-4,608 99
40	STILLWATER MINING CO	9/26/2011	338 34	-840.60	-502 26
120	STILLWATER MINING CO	9/26/2011	1,016 10	-2,549 89	-1,533 79
222	STILLWATER MINING CO	9/26/2011	1,879 79	-4,712.70	-2,832 91
392	STILLWATER MINING CO	9/26/2011	3,315 70	-8,426 94	-5,111 24
231	STILLWATER MINING CO	9/26/2011	1,953 90	-5,275 81	-3,321 91
516	STILLWATER MINING CO	9/26/2011	4,369 25	-8,690.26	-4,321 01
427	STILLWATER MINING CO	9/26/2011	3,611 75	-9,688 97	-6,077.22
91	STILLWATER MINING CO	9/27/2011	817 62	-1,532 59	-714 97
657	STILLWATER MINING CO	9/27/2011	6,240 99	-10,947.00	-4,706 01
201	STILLWATER MINING CO	9/27/2011	1,909 34	-3,270 49	-1,361 15
122	STILLWATER MINING CO	9/27/2011	1,096 14	-2,053 26	-957 12
22	STILLWATER MINING CO	9/27/2011	197 67	-366 57	-168 90
759	STR HOLDINGS INC	2/3/2011	14,759 22	-15,473 97	-714 75
83	STR HOLDINGS INC	2/3/2011	1,620 04	-1,556 25	63 79
573	STR HOLDINGS INC	2/3/2011	11,184 11	-11,681 92	-497 81
310	STR HOLDINGS INC	2/4/2011	6,111 52	-6,320 06	-208 54
126	STR HOLDINGS INC	2/4/2011	2,484 04	-2,599 23	-115 19
93	STR HOLDINGS INC	2/4/2011	1,833 46	-2,015 45	-181 99
54	STR HOLDINGS INC	2/4/2011	1,064 59	-1,162 35	-97 76
24	STR HOLDINGS INC	2/4/2011	473 15	-500 59	-27 44
130	STR HOLDINGS INC	2/7/2011	2,598 00	-2,711 56	-113 56
108	STR HOLDINGS INC	2/7/2011	2,158.33	-2,183 26	-24.93
26	STR HOLDINGS INC	2/7/2011	519 60	-526 83	-7 23
39	STR HOLDINGS INC	2/7/2011	779 40	-792 14	-12 74
129	STR HOLDINGS INC	2/10/2011	2,500 53	-2,620 17	-119 64
33	STR HOLDINGS INC	2/14/2011	643 93	-670.27	-26 34
127	STR HOLDINGS INC	2/14/2011	2,478 16	-3,121 08	-642 92
19	STR HOLDINGS INC	2/15/2011	375 52	-466.93	-91 41
181	STR HOLDINGS INC	2/25/2011	3,323 15	-4,448.15	-1,125 00
10	STR HOLDINGS INC	2/25/2011	183 60	-238 83	-55 23
100	STR HOLDINGS INC	2/28/2011	1,845 36	-2,388 29	-542 93
10	STR HOLDINGS INC	3/4/2011	169 32	-238 83	-69 51

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
	201 STR HOLDINGS INC	3/4/2011	3,403 28	-4,871 54	-1,468 26
	220 STR HOLDINGS INC	3/4/2011	3,724 99	-5,059 34	-1,334 35
	132 STR HOLDINGS INC	3/4/2011	2,234 99	-3,039 08	-804 09
	21 STR HOLDINGS INC	3/4/2011	355 57	-447 95	-92 38
	92 STR HOLDINGS INC	3/7/2011	1,497 74	-1,962 44	-464 70
	91 STR HOLDINGS INC	3/8/2011	1,513 16	-1,941 11	-427.95
	2,285 SUCCESSFACTORS INC	12/12/2011	90,986 95	-57,868 77	33,118 18
	209 SUCCESSFACTORS INC	1/20/2011	6,336 04	-1,935 01	4,401 03
	419 SUCCESSFACTORS INC	1/20/2011	12,775 18	-3,874 54	8,900 64
	61 SUCCESSFACTORS INC	1/20/2011	1,859 87	-564 76	1,295 11
	188 SUCCESSFACTORS INC	2/4/2011	5,779 48	-1,740.58	4,038 90
	209 SUCCESSFACTORS INC	2/4/2011	6,425 05	-1,929 08	4,495 97
	30 SUCCESSFACTORS INC	4/15/2011	1,151 48	-276 90	874 58
	583 SUCCESSFACTORS INC	4/15/2011	22,377 02	-8,992 95	13,384 07
	360 SUCCESSFACTORS INC	5/4/2011	11,668 85	-5,553 11	6,115 74
	98 SUCCESSFACTORS INC	6/3/2011	3,286 93	-1,511 68	1,775 25
	618 SUCCESSFACTORS INC	6/3/2011	20,727 81	-9,706 55	11,021.26
	7 SUCCESSFACTORS INC	7/18/2011	192 22	-109 94	82 28
	135 SUCCESSFACTORS INC	7/19/2011	3,776 62	-2,120 37	1,656 25
	24 SUCCESSFACTORS INC	7/19/2011	671 40	-387 09	284 31
	6 SUCCESSFACTORS INC	7/19/2011	167 85	-96 17	71 68
	81 SUCCESSFACTORS INC	8/22/2011	1,629 99	-1,298 34	331 65
	207 SUCCESSFACTORS INC	8/23/2011	4,255 04	-3,317.99	937 05
	37 SUCCESSFACTORS INC	8/24/2011	789 83	-593 07	196 76
	165 SUCCESSFACTORS INC	8/24/2011	3,522 23	-3,254 13	268 10
	17 SUCCESSFACTORS INC	8/25/2011	365 72	-335 27	30.45
	4 SUCCESSFACTORS INC	8/26/2011	85 72	-78 89	6 83
	42 SUCCESSFACTORS INC	8/26/2011	900 08	-831 01	69 07
	20 SUCCESSFACTORS INC	8/26/2011	428 61	-400 78	27 83
	7 SUCCESSFACTORS INC	8/26/2011	150 01	-140 28	9 73
	15 SUCCESSFACTORS INC	8/26/2011	321 46	-301 58	19 88
	367 SUCCESSFACTORS INC	10/6/2011	8,760 56	-9,508 53	-747 97
	26 SUCCESSFACTORS INC	8/26/2011	557 19	-673 63	-116 44
	15 SUCCESSFACTORS INC	10/6/2011	358 06	-459.98	-101 92
	31 SUNTRUST BANKS INC	1/4/2011	933 55	-524 06	409 49
	23 SUNTRUST BANKS INC	1/4/2011	683 14	-388 31	294 83
	72 SUNTRUST BANKS INC	1/4/2011	2,138 51	-1,217.17	921 34
	33 SUNTRUST BANKS INC	2/25/2011	1,013 91	-557 87	456 04
	174 SUNTRUST BANKS INC	2/25/2011	5,372 37	-2,941 48	2,430 89
	290 SUNTRUST BANKS INC	2/25/2011	8,953 96	-5,987 20	2,966 76
	300 SUNTRUST BANKS INC	2/25/2011	9,262 71	-6,204 09	3,058 62
	37 SUNTRUST BANKS INC	2/25/2011	1,142 40	-768 04	374 36
	162 SUNTRUST BANKS INC	6/27/2011	4,060 98	-3,362 76	698 22
	231 SUNTRUST BANKS INC	8/10/2011	4,261 88	-4,795 05	-533 17
	4 SUNTRUST BANKS INC	8/10/2011	73 80	-84 74	-10 94
	85 SUNTRUST BANKS INC	8/11/2011	1,548 53	-1,800 64	-252 11
	14 SUNTRUST BANKS INC	8/12/2011	260 95	-296 58	-35 63
	364 SUNTRUST BANKS INC	12/6/2011	6,667 29	-7,710 97	-1,043 68
	182 SUNTRUST BANKS INC	12/6/2011	3,352 37	-3,855 49	-503 12
	362 SUNTRUST BANKS INC	12/7/2011	6,448 36	-7,668.60	-1,220 24
	69 SUNTRUST BANKS INC	12/7/2011	1,231 08	-1,461 70	-230 62
	50 SUNTRUST BANKS INC	12/7/2011	892 09	-1,076 10	-184 01
	220 SUNTRUST BANKS INC	12/7/2011	3,925 19	-4,415 80	-490 61
	250 SUNTRUST BANKS INC	12/7/2011	4,460 44	-5,043 85	-583 41
	20 SUNTRUST BANKS INC	12/7/2011	356 83	-409 30	-52 47
	20 SUNTRUST BANKS INC	12/7/2011	356 83	-406 29	-49 46
	187 SUNTRUST BANKS INC	12/7/2011	3,336 41	-4,106 05	-769.64
	500 SYNGENTA AG SPON	3/23/2011	32,139 98	-32,375 00	-235.02
	17 SYNGENTA AG SPON	3/23/2011	1,092 76	-1,072.35	20 41
	143 SYNGENTA AG SPON	3/23/2011	9,192 03	-9,022 73	169 30
	359 TALEO CORP	1/18/2011	11,409.59	-7,269.75	4,139 84
	80 TALEO CORP	1/18/2011	2,542 53	-1,697.39	845 14
	192 TALEO CORP	1/19/2011	5,980 99	-4,073 74	1,907 25
	128 TALEO CORP	1/21/2011	3,798 12	-2,715 83	1,082 29

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
119	TALEO CORP	1/25/2011	3,520.33	-2,524.87	995.46
186	TALEO CORP	1/26/2011	5,576.50	-3,946.44	1,630.06
283	TALEO CORP	2/4/2011	8,631.33	-6,004.52	2,626.81
43	TALEO CORP	2/4/2011	1,311.47	-906.24	405.23
254	TALEO CORP	3/24/2011	8,539.10	-5,353.15	3,185.95
54	TALEO CORP	8/22/2011	1,203.60	-1,326.04	-122.44
127	TALEO CORP	8/22/2011	2,830.68	-3,233.55	-402.87
42	TALEO CORP	8/23/2011	949.03	-1,069.36	-120.33
221	TALEO CORP	8/23/2011	4,993.70	-5,586.06	-592.36
49	TALEO CORP	8/24/2011	1,152.35	-1,238.54	-86.19
107	TALEO CORP	3/24/2011	3,598.52	-2,730.87	867.65
29	TALEO CORP	3/24/2011	974.94	-740.14	234.80
49	TALEO CORP	3/25/2011	1,670.55	-1,250.58	419.97
111	TALEO CORP	3/25/2011	3,784.30	-2,944.55	839.75
127	TALEO CORP	3/25/2011	4,329.79	-3,456.00	873.79
5	TALEO CORP	3/25/2011	170.46	-134.49	35.97
152	TALEO CORP	4/15/2011	5,107.34	-4,088.48	1,018.86
113	TALEO CORP	4/15/2011	3,796.90	-3,072.30	724.60
93	TALEO CORP	4/15/2011	3,124.89	-2,353.44	771.45
195	TALEO CORP	6/3/2011	7,064.71	-4,934.63	2,130.08
303	TALEO CORP	6/3/2011	10,977.48	-7,440.59	3,536.89
176	TALEO CORP	8/24/2011	4,139.07	-5,225.97	-1,086.90
8	TALEO CORP	8/26/2011	194.16	-237.54	-43.38
131	TALEO CORP	8/26/2011	3,179.31	-3,919.18	-739.87
11	TALEO CORP	8/26/2011	266.96	-378.17	-111.21
520	TARGET CORP	6/13/2011	24,308.39	-26,492.34	-2,183.95
1,440	TARGET CORP	6/13/2011	66,922.57	-73,363.39	-6,440.82
130	TARGET CORP	7/7/2011	6,732.76	-6,623.08	109.68
850	TARGET CORP	7/7/2011	44,021.93	-43,426.50	595.43
38	TEAVANA HOLDINGS INC	7/28/2011	1,075.79	-646.00	429.79
71	TECHNE CORP	10/6/2011	4,913.37	-5,144.84	-231.47
82	TECHNE CORP	10/6/2011	5,674.59	-5,826.67	-152.08
21	TECHNE CORP	10/6/2011	1,453.25	-1,464.57	-11.32
26	TECHNE CORP	10/6/2011	1,799.26	-1,865.70	-66.44
35	TECHNE CORP	10/6/2011	2,422.08	-2,520.70	-98.62
56	TECHNE CORP	10/6/2011	3,875.34	-3,937.47	-62.13
16	TECHNE CORP	10/6/2011	1,107.24	-1,107.24	0.00
32	TECHNE CORP	10/6/2011	2,214.47	-2,334.67	-120.20
37	TECHNE CORP	10/6/2011	2,560.49	-2,558.09	2.40
148	TECK RESOURCES LTD	3/14/2011	7,472.81	-5,301.21	2,171.60
100	TECK RESOURCES LTD	3/14/2011	5,049.20	-3,474.65	1,574.55
183	TEEKAY CORP	7/28/2011	5,665.84	-5,293.55	372.29
136	TEEKAY CORP	7/28/2011	4,210.68	-3,675.21	535.47
76	TELEDYNE TECHNOLOGIES INC	6/3/2011	3,587.34	-3,726.71	-139.37
21	TELEDYNE TECHNOLOGIES INC	6/3/2011	991.24	-1,029.57	-38.33
269	TELEDYNE TECHNOLOGIES INC	6/3/2011	12,697.31	-13,251.67	-554.36
55	TELEDYNE TECHNOLOGIES INC	6/3/2011	2,596.10	-2,702.16	-106.06
17	TELEDYNE TECHNOLOGIES INC	6/3/2011	802.43	-833.53	-31.10
34	TELEDYNE TECHNOLOGIES INC	6/3/2011	1,604.87	-1,666.07	-61.20
100	TELEDYNE TECHNOLOGIES INC	10/6/2011	5,062.29	-4,900.20	162.09
142	TELEDYNE TECHNOLOGIES INC	10/6/2011	7,188.45	-6,926.29	262.16
168	TELEDYNE TECHNOLOGIES INC	10/6/2011	8,504.65	-8,121.62	383.03
73	TELEDYNE TECHNOLOGIES INC	10/6/2011	3,695.47	-3,566.46	129.01
31	TELEDYNE TECHNOLOGIES INC	10/6/2011	1,569.31	-1,520.26	49.05
68	TELEDYNE TECHNOLOGIES INC	10/6/2011	3,442.36	-3,328.44	113.92
60	TELEDYNE TECHNOLOGIES INC	10/6/2011	3,037.38	-2,875.57	161.81
122	TELEDYNE TECHNOLOGIES INC	10/6/2011	6,176.00	-5,842.47	333.53
10	TELEDYNE TECHNOLOGIES INC	10/6/2011	506.23	-470.79	35.44
110	TELEDYNE TECHNOLOGIES INC	10/6/2011	5,568.52	-5,489.85	78.67
75	TELEDYNE TECHNOLOGIES INC	10/6/2011	3,796.72	-3,773.43	23.29
500	TELEDYNE TECHNOLOGIES INC	12/30/2011	27,749.51	-22,965.00	4,784.51
0	TELETECH HOLDINGS INC	4/26/2011	180.73	0.00	180.73
51	TEMPLE-INLAND INC	2/4/2011	1,250.43	-947.57	302.86
170	TEMPLE-INLAND INC	2/4/2011	4,152.54	-3,104.83	1,047.71

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
200	TEMPLE-INLAND INC	2/4/2011	4,885 34	-3,715 98	1,169 36
127	TEMPLE-INLAND INC	2/7/2011	3,086 68	-2,370 95	715 73
29	TEMPLE-INLAND INC	2/7/2011	703 82	-538 82	165 00
20	TEMPLE-INLAND INC	2/7/2011	485 39	-376 80	108 59
230	TEMPLE-INLAND INC	2/7/2011	5,582 01	-4,369 95	1,212 06
34	TEMPLE-INLAND INC	2/7/2011	825 17	-634 74	190 43
196	TEMPLE-INLAND INC	2/8/2011	4,739 42	-3,630 67	1,108 75
169	TEMPLE-INLAND INC	2/8/2011	4,034 62	-3,155 05	879 57
192	TEMPLE-INLAND INC	2/8/2011	4,583 72	-3,556 57	1,027 15
32	TEMPLE-INLAND INC	2/9/2011	768 13	-592 76	175 37
100	TEMPLE-INLAND INC	2/9/2011	2,400 41	-1,851 20	549 21
73	TEMPLE-INLAND INC	2/9/2011	1,752 30	-1,355 41	396 89
287	TEMPLE-INLAND INC	6/6/2011	8,586 10	-5,328 78	3,257 32
370	TEMPLE-INLAND INC	6/6/2011	11,069 19	-6,839 41	4,229 78
60	TEMPLE-INLAND INC	6/6/2011	1,795 00	-1,115 58	679 42
130	TEMPLE-INLAND INC	6/6/2011	3,889 18	-2,474 80	1,414 38
2	TEMPLE-INLAND INC	6/6/2011	59 83	-38 00	21 83
118	TEMPLE-INLAND INC	6/7/2011	3,514 42	-2,241 92	1,272 50
126	TEMPLE-INLAND INC	6/7/2011	3,752 69	-2,423.46	1,329 23
34	TEMPLE-INLAND INC	6/8/2011	1,005 84	-653 95	351 89
70	TEMPLE-INLAND INC	6/8/2011	2,070 85	-1,342 33	728 52
120	TEMPLE-INLAND INC	6/8/2011	3,550 02	-2,376 32	1,173 70
51	TEMPLE-INLAND INC	6/8/2011	1,508 76	-1,007 25	501 51
69	TEMPLE-INLAND INC	6/9/2011	2,070 55	-1,362 74	707 81
210	TEMPLE-INLAND INC	6/9/2011	6,301 66	-4,181 00	2,120 66
57	TEMPLE-INLAND INC	6/9/2011	1,710 45	-1,068 04	642 41
244	TEMPLE-INLAND INC	6/10/2011	7,264 79	-4,571 97	2,692 82
244	TEMPLE-INLAND INC	6/13/2011	7,140 47	-4,571 98	2,568 49
122	TEMPLE-INLAND INC	6/14/2011	3,602 60	-2,285 99	1,316.61
177	TEMPLE-INLAND INC	6/15/2011	5,119 11	-3,316 55	1,802.56
50	TEMPLE-INLAND INC	6/16/2011	1,416 56	-936 88	479 68
128	TEMPLE-INLAND INC	6/17/2011	3,582 24	-2,398 41	1,183 83
244	TEMPLE-INLAND INC	6/17/2011	6,753 89	-4,571 98	2,181.91
224	TEMPLE-INLAND INC	6/20/2011	6,330 63	-4,197 22	2,133 41
20	TEMPLE-INLAND INC	6/20/2011	565 23	-369 01	196 22
20	TEMPLE-INLAND INC	6/21/2011	581.55	-369 01	212 54
90	TEMPLE-INLAND INC	6/21/2011	2,616 98	-1,661 15	955 83
400	TEMPLE-INLAND INC	6/21/2011	11,631 01	-7,451 44	4,179 57
14	TEMPUR-PEDIC INTERNATIONAL INC	2/4/2011	622 30	-354 06	268 24
235	TEMPUR-PEDIC INTERNATIONAL INC	2/4/2011	10,445 75	-5,887 43	4,558 32
72	TEMPUR-PEDIC INTERNATIONAL INC	4/15/2011	4,180 96	-1,803 81	2,377 15
313	TEMPUR-PEDIC INTERNATIONAL INC	4/15/2011	18,175 56	-7,820 77	10,354 79
270	TEMPUR-PEDIC INTERNATIONAL INC	5/4/2011	15,962 74	-6,746 36	9,216 38
116	TEMPUR-PEDIC INTERNATIONAL INC	5/4/2011	6,858 07	-2,866 60	3,991 47
243	TEMPUR-PEDIC INTERNATIONAL INC	6/3/2011	14,666 83	-6,005 04	8,661 79
145	TEMPUR-PEDIC INTERNATIONAL INC	6/3/2011	8,751 82	-3,561 49	5,190 33
2	TEMPUR-PEDIC INTERNATIONAL INC	6/8/2011	110 70	-49 12	61 58
32	TEMPUR-PEDIC INTERNATIONAL INC	6/8/2011	1,771 23	-991 46	779 77
69	TEMPUR-PEDIC INTERNATIONAL INC	6/9/2011	4,014 17	-2,137 85	1,876 32
29	TEMPUR-PEDIC INTERNATIONAL INC	6/9/2011	1,687 11	-884 78	802 33
157	TEMPUR-PEDIC INTERNATIONAL INC	9/20/2011	9,754 34	-4,789 99	4,964 35
120	TEMPUR-PEDIC INTERNATIONAL INC	9/20/2011	7,455 55	-3,455 52	4,000 03
104	TEMPUR-PEDIC INTERNATIONAL INC	10/6/2011	5,616 18	-2,994 78	2,621 40
44	TEMPUR-PEDIC INTERNATIONAL INC	10/6/2011	2,376 08	-1,269 23	1,106 85
71	TEMPUR-PEDIC INTERNATIONAL INC	10/6/2011	3,834 12	-2,104 10	1,730 02
11	TEMPUR-PEDIC INTERNATIONAL INC	10/6/2011	594.02	-621 54	-27 52
53	TEMPUR-PEDIC INTERNATIONAL INC	10/6/2011	2,862 09	-3,022 54	-160.45
107	TEMPUR-PEDIC INTERNATIONAL INC	10/6/2011	5,778 19	-5,743 65	34.54
119	TESCO CORP	2/4/2011	1,878 74	-1,670 30	208 44
373	TESCO CORP	2/4/2011	5,888 81	-5,226 29	662 52
209	TESCO CORP	4/15/2011	3,970 15	-2,928 40	1,041.75
132	TESCO CORP	4/15/2011	2,507 46	-1,861 52	645 94
267	TESCO CORP	4/15/2011	5,071 91	-3,854 39	1,217 52
153	TESCO CORP	4/15/2011	2,906 38	-2,180 33	726 05

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
170	TESCO CORP	5/4/2011	3,011.49	-2,422.58	588.91
619	TESCO CORP	6/3/2011	12,268.16	-8,821.06	3,447.10
375	TESCO CORP	6/3/2011	7,432.24	-5,347.16	2,085.08
64	TESCO CORP	10/6/2011	785.58	-912.58	-127.00
323	TESCO CORP	10/6/2011	3,964.72	-4,449.39	-484.67
33	TESCO CORP	10/6/2011	405.06	-429.74	-24.68
222	TESCO CORP	10/6/2011	2,724.97	-2,994.45	-269.48
174	TESCO CORP	10/6/2011	2,135.79	-2,372.63	-236.84
432	TESCO CORP	10/6/2011	5,302.66	-5,800.81	-498.15
137	TESCO CORP	10/6/2011	1,681.63	-1,780.19	-98.56
186	TESCO CORP	10/6/2011	2,283.09	-2,372.86	-89.77
40	TESCO CORP	10/6/2011	490.98	-483.79	7.19
21	TESCO CORP	10/6/2011	257.77	-366.33	-108.56
178	TETRA TECH INC	2/4/2011	4,254.12	-4,633.55	-379.43
204	TETRA TECH INC	2/4/2011	4,875.50	-5,305.90	-430.40
202	TETRA TECH INC	4/15/2011	4,702.47	-5,253.88	-551.41
205	TETRA TECH INC	4/15/2011	4,772.31	-5,338.20	-565.89
184	TETRA TECH INC	4/15/2011	4,283.43	-5,096.67	-813.24
89	TETRA TECH INC	6/3/2011	2,017.59	-2,465.24	-447.65
528	TETRA TECH INC	6/3/2011	11,969.53	-12,104.40	-134.87
310	TETRA TECH INC	6/3/2011	7,027.56	-7,124.61	-97.05
65	TETRA TECH INC	6/3/2011	1,473.52	-1,478.76	-5.24
388	TETRA TECH INC	10/6/2011	7,312.81	-8,827.04	-1,514.23
160	TETRA TECH INC	10/6/2011	3,015.59	-3,645.07	-629.48
615	TETRA TECH INC	10/6/2011	11,591.17	-13,181.42	-1,590.25
445	TETRA TECH INC	10/6/2011	8,387.11	-10,595.63	-2,208.52
21	TETRA TECH INC	10/6/2011	395.80	-457.35	-61.55
34	THERMO FISHER SCIENTIFIC INC	10/26/2011	1,640.42	-1,257.95	382.47
20	THERMO FISHER SCIENTIFIC INC	10/26/2011	965.18	-738.42	226.76
26	THERMO FISHER SCIENTIFIC INC	10/26/2011	1,254.73	-961.97	292.76
60	THERMO FISHER SCIENTIFIC INC	10/26/2011	2,894.86	-2,203.00	691.86
70	THERMO FISHER SCIENTIFIC INC	10/26/2011	3,377.34	-2,570.09	807.25
350	THERMO FISHER SCIENTIFIC INC	10/26/2011	16,886.68	-11,310.36	5,576.32
460	THERMO FISHER SCIENTIFIC INC	10/26/2011	22,193.93	-14,856.07	7,337.86
231	THERMO FISHER SCIENTIFIC INC	10/26/2011	11,145.21	-8,405.54	2,739.67
1,264	THOMPSON CREEK METALS CO INC	8/5/2011	9,701.26	-17,325.14	-7,623.88
23	THOMPSON CREEK METALS CO INC	8/5/2011	177.52	-299.47	-121.95
227	THOMPSON CREEK METALS CO INC	8/5/2011	1,752.02	-2,967.95	-1,215.93
287	THOMPSON CREEK METALS CO INC	8/5/2011	2,215.11	-3,933.79	-1,718.68
1	THOMPSON CREEK METALS CO INC	8/12/2011	7.82	-13.62	-5.80
919	THOMPSON CREEK METALS CO INC	8/12/2011	7,101.53	-12,596.37	-5,494.84
71	THOMPSON CREEK METALS CO INC	8/12/2011	553.35	-973.17	-419.82
322	THOMPSON CREEK METALS CO INC	8/12/2011	2,488.24	-4,297.83	-1,809.59
223	THOMPSON CREEK METALS CO INC	8/12/2011	1,723.22	-3,037.26	-1,314.04
164	THOMPSON CREEK METALS CO INC	8/15/2011	1,313.27	-2,233.68	-920.41
253	THOMPSON CREEK METALS CO INC	8/15/2011	2,040.41	-3,560.95	-1,520.54
267	THOMPSON CREEK METALS CO INC	8/15/2011	2,153.31	-3,673.09	-1,519.78
18	THOMPSON CREEK METALS CO INC	8/15/2011	144.14	-246.14	-102.00
198	THOMPSON CREEK METALS CO INC	8/15/2011	1,585.53	-2,786.83	-1,201.30
128	THOMPSON CREEK METALS CO INC	8/15/2011	1,032.30	-1,297.55	-265.25
42	THOMPSON CREEK METALS CO INC	8/15/2011	338.72	-425.88	-87.16
523	THOMPSON CREEK METALS CO INC	8/15/2011	4,217.92	-5,279.42	-1,061.50
31	THOMPSON CREEK METALS CO INC	8/16/2011	247.10	-312.93	-65.83
109	THOMPSON CREEK METALS CO INC	8/16/2011	868.84	-1,094.97	-226.13
385	THOMPSON CREEK METALS CO INC	8/16/2011	3,068.85	-3,869.90	-801.05
61	THOMPSON CREEK METALS CO INC	8/17/2011	478.41	-633.74	-155.33
76	THOMPSON CREEK METALS CO INC	8/17/2011	607.99	-763.93	-155.94
46	THOMPSON CREEK METALS CO INC	8/17/2011	367.99	-477.91	-109.92
5	THOMPSON CREEK METALS CO INC	8/18/2011	37.90	-51.95	-14.05
109	THOMPSON CREEK METALS CO INC	8/18/2011	826.19	-1,107.25	-281.06
313	THOMPSON CREEK METALS CO INC	8/18/2011	2,372.46	-3,119.42	-746.96
183	THOMPSON CREEK METALS CO INC	8/22/2011	1,366.98	-1,823.82	-456.84
29	THOMPSON CREEK METALS CO INC	8/23/2011	219.38	-289.02	-69.64
176	THOMPSON CREEK METALS CO INC	8/23/2011	1,320.14	-1,749.30	-429.16

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
8	THOMPSON CREEK METALS CO INC	8/23/2011	60 01	-79 84	-19.83
51	THOMPSON CREEK METALS CO INC	8/23/2011	385 81	-506 69	-120.88
60	THOMPSON CREEK METALS CO INC	8/23/2011	450 05	-593 98	-143.93
42	THOMPSON CREEK METALS CO INC	8/23/2011	317 72	-417 45	-99 73
305	THOMPSON CREEK METALS CO INC	8/24/2011	2,341 95	-3,019 41	-677 46
38	THOMPSON CREEK METALS CO INC	8/25/2011	300 78	-376 19	-75 41
185	THOMPSON CREEK METALS CO INC	8/26/2011	1,409 93	-1,831 44	-421 51
560	THOMPSON CREEK METALS CO INC	2/22/2011	7,632 65	-5,308 06	2,324 59
365	THOMPSON CREEK METALS CO INC	2/22/2011	4,974 85	-3,396 87	1,577 98
1,400	THOMPSON CREEK METALS CO INC	2/22/2011	19,081 63	-18,240 88	840 75
665	THOMPSON CREEK METALS CO INC	2/22/2011	9,063 78	-8,823 49	240 29
10	THOMPSON CREEK METALS CO INC	2/22/2011	136 30	-155 67	-19 37
1,000	THOMPSON CREEK METALS CO INC	2/22/2011	13,629 74	-15,596 50	-1,966 76
1,750	TIME WARNER INC	9/27/2011	56,443 76	-62,031 03	-5,587 27
1,220	TIME WARNER INC	9/27/2011	39,349 36	-42,590 08	-3,240 72
266	TITAN INTERNATIONAL INC	2/4/2011	5,282 01	-5,195.65	86 36
24	TITAN INTERNATIONAL INC	4/15/2011	616 51	-468 78	147 73
284	TITAN INTERNATIONAL INC	4/15/2011	7,295 42	-5,679.49	1,615 93
44	TITAN INTERNATIONAL INC	4/15/2011	1,130 28	-877 59	252 69
121	TITAN INTERNATIONAL INC	4/15/2011	3,108 25	-2,393.73	714 52
54	TITAN INTERNATIONAL INC	4/15/2011	1,387.16	-1,054 82	332 34
95	TITAN INTERNATIONAL INC	5/4/2011	2,870 21	-1,855 70	1,014 51
63	TITAN INTERNATIONAL INC	5/4/2011	1,903 41	-1,190 04	713 37
80	TITAN INTERNATIONAL INC	5/5/2011	2,419 18	-1,511 17	908 01
143	TITAN INTERNATIONAL INC	5/5/2011	4,324 29	-2,653 25	1,671 04
61	TITAN INTERNATIONAL INC	5/5/2011	1,844 63	-1,204 98	639 65
86	TITAN INTERNATIONAL INC	6/3/2011	2,102 46	-1,698 83	403 63
296	TITAN INTERNATIONAL INC	6/3/2011	7,236 38	-5,658 84	1,577 54
182	TITAN INTERNATIONAL INC	6/3/2011	4,449 39	-3,454 56	994 83
256	TITAN INTERNATIONAL INC	10/6/2011	4,174 00	-4,859 16	-685 16
123	TITAN INTERNATIONAL INC	10/6/2011	2,005 48	-2,463 78	-458 30
285	TITAN INTERNATIONAL INC	10/6/2011	4,646 83	-6,838 49	-2,191 66
100	TITAN INTERNATIONAL INC	10/6/2011	1,630 47	-2,305.58	-675 11
39	TITAN INTERNATIONAL INC	10/6/2011	635 88	-876 27	-240 39
28	TITAN INTERNATIONAL INC	10/6/2011	456 53	-642 28	-185.75
84	TITAN INTERNATIONAL INC	10/6/2011	1,369 59	-1,948 18	-578 59
12	TITAN INTERNATIONAL INC	10/6/2011	195 66	-261 51	-65 85
91	TITAN INTERNATIONAL INC	10/6/2011	1,483.73	-2,347 01	-863 28
77	TITAN INTERNATIONAL INC	10/6/2011	1,255.46	-2,061 49	-806 03
76	TITAN INTERNATIONAL INC	10/6/2011	1,239 16	-2,000 97	-761 81
216	TITAN INTERNATIONAL INC	10/6/2011	3,521.81	-3,513 72	8 09
2,750	TITANIUM METALS CORP	6/2/2011	49,932 16	-46,972 48	2,959 68
2,250	TITANIUM METALS CORP	6/6/2011	39,377 17	-38,432 02	945 15
500	TITANIUM METALS CORP	6/6/2011	8,750 48	-8,675 65	74 83
4,080	TITANIUM METALS CORP	9/23/2011	58,720.68	-65,914 85	-7,194 17
552	TITANIUM METALS CORP	10/6/2011	8,395 98	-8,385 21	10 77
477	TITANIUM METALS CORP	10/6/2011	7,255 22	-7,396 98	-141 76
132	TITANIUM METALS CORP	10/6/2011	2,007 73	-2,112 42	-104 69
212	TITANIUM METALS CORP	10/6/2011	3,224 54	-3,335 21	-110.67
38	TITANIUM METALS CORP	10/6/2011	577 98	-571 06	6 92
148	TITANIUM METALS CORP	10/6/2011	2,251 10	-2,199 99	51 11
107	TOTAL S A. FRANCE SPON	4/1/2011	6,619 05	-5,310 04	1,309 01
64	TOTAL S A. FRANCE SPON	4/1/2011	3,959 06	-3,218 34	740 72
170	TOTAL S A. FRANCE SPON	4/1/2011	10,516 25	-10,221 85	294 40
960	TOYOTA MOTOR CORP	4/25/2011	75,892 59	-71,621 57	4,271 02
310	TOYOTA MOTOR CORP	5/3/2011	24,766 35	-23,127 80	1,638.55
600	TOYOTA MOTOR CORP	5/3/2011	47,934 88	-45,079 38	2,855 50
1,260	TRAVELERS COS INC/THE	8/12/2011	64,284 59	-73,012 97	-8,728 38
240	TRAVELERS COS INC/THE	8/12/2011	12,244 68	-13,860 12	-1,615 44
2,996	TRIQUINT SEMICONDUCTOR INC	9/8/2011	19,623 72	-23,037 14	-3,413 42
357	TRIQUINT SEMICONDUCTOR INC	9/9/2011	2,233.92	-2,745 08	-511 16
285	TRIQUINT SEMICONDUCTOR INC	9/9/2011	1,783 38	-2,161 87	-378 49
182	TRIQUINT SEMICONDUCTOR INC	9/9/2011	1,138 86	-1,369 24	-230 38
129	TRIQUINT SEMICONDUCTOR INC	9/9/2011	807 21	-961 94	-154.73

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
194	TRIQUINT SEMICONDUCTOR INC	9/13/2011	1,154.57	-1,446.64	-292.07
119	TRIQUINT SEMICONDUCTOR INC	9/13/2011	708.21	-918.29	-210.08
325	TRW AUTOMOTIVE HOLDINGS CORP	11/3/2011	11,895.35	-10,211.31	1,684.04
10	TRW AUTOMOTIVE HOLDINGS CORP	11/3/2011	366.01	-317.60	48.41
12	TRW AUTOMOTIVE HOLDINGS CORP	11/3/2011	439.21	-380.09	59.12
85	TRW AUTOMOTIVE HOLDINGS CORP	11/22/2011	2,612.85	-2,692.26	-79.41
31	TRW AUTOMOTIVE HOLDINGS CORP	11/22/2011	952.42	-981.89	-29.47
2	TRW AUTOMOTIVE HOLDINGS CORP	11/22/2011	61.86	-63.35	-1.49
7	TRW AUTOMOTIVE HOLDINGS CORP	11/22/2011	216.20	-221.72	-5.52
3	TRW AUTOMOTIVE HOLDINGS CORP	11/23/2011	90.88	-95.02	-4.14
111	TRW AUTOMOTIVE HOLDINGS CORP	11/23/2011	3,362.51	-3,492.41	-129.90
59	TRW AUTOMOTIVE HOLDINGS CORP	12/13/2011	1,933.46	-1,856.32	77.14
80	TRW AUTOMOTIVE HOLDINGS CORP	12/13/2011	2,621.64	-2,666.23	-44.59
27	TRW AUTOMOTIVE HOLDINGS CORP	12/13/2011	884.81	-894.87	-10.06
154	TRW AUTOMOTIVE HOLDINGS CORP	2/16/2011	9,218.11	-4,796.77	4,421.34
95	TRW AUTOMOTIVE HOLDINGS CORP	2/16/2011	5,686.49	-2,984.84	2,701.65
1,910	TW TELECOM INC	9/15/2011	34,460.70	-38,422.71	-3,962.01
394	ULTRATECH INC	2/4/2011	9,622.75	-5,780.65	3,842.10
190	ULTRATECH INC	2/4/2011	4,640.42	-2,797.88	1,842.54
50	ULTRATECH INC	2/4/2011	1,221.16	-736.99	484.17
129	ULTRATECH INC	4/15/2011	3,285.54	-1,901.45	1,384.09
243	ULTRATECH INC	4/15/2011	6,189.04	-3,572.29	2,616.75
156	ULTRATECH INC	4/15/2011	3,973.21	-2,277.60	1,695.61
184	ULTRATECH INC	4/15/2011	4,686.35	-2,710.26	1,976.09
269	ULTRATECH INC	4/15/2011	6,851.25	-3,952.82	2,898.43
165	ULTRATECH INC	4/19/2011	4,123.09	-2,424.59	1,698.50
288	ULTRATECH INC	5/10/2011	9,462.97	-4,232.02	5,230.95
44	ULTRATECH INC	5/11/2011	1,412.26	-646.56	765.70
144	ULTRATECH INC	5/11/2011	4,621.95	-2,085.18	2,536.77
63	ULTRATECH INC	5/12/2011	2,036.41	-912.26	1,124.15
22	ULTRATECH INC	5/12/2011	711.13	-316.63	394.50
167	ULTRATECH INC	5/13/2011	5,598.08	-2,403.53	3,194.55
173	ULTRATECH INC	5/13/2011	5,799.21	-2,511.29	3,287.92
62	ULTRATECH INC	5/13/2011	2,078.33	-901.18	1,177.15
75	ULTRATECH INC	5/13/2011	2,514.11	-1,097.06	1,417.05
61	ULTRATECH INC	5/13/2011	2,044.81	-905.91	1,138.90
90	ULTRATECH INC	5/23/2011	2,802.66	-1,336.59	1,466.07
108	ULTRATECH INC	5/25/2011	3,362.62	-1,603.91	1,758.71
20	ULTRATECH INC	5/25/2011	622.71	-306.40	316.31
66	ULTRATECH INC	5/27/2011	2,098.53	-1,011.11	1,087.42
24	ULTRATECH INC	6/1/2011	765.16	-367.67	397.49
15	ULTRATECH INC	6/1/2011	478.23	-230.48	247.75
68	ULTRATECH INC	6/2/2011	2,165.54	-1,044.83	1,120.71
46	ULTRATECH INC	6/3/2011	1,463.39	-706.79	756.60
299	ULTRATECH INC	6/3/2011	9,512.02	-5,358.92	4,153.10
387	ULTRATECH INC	6/3/2011	12,311.55	-6,554.35	5,757.20
153	ULTRATECH INC	7/22/2011	4,316.67	-2,591.25	1,725.42
34	ULTRATECH INC	7/22/2011	959.26	-631.58	327.68
80	ULTRATECH INC	9/23/2011	1,453.11	-1,486.06	-32.95
7	ULTRATECH INC	9/23/2011	127.15	-128.74	-1.59
91	ULTRATECH INC	9/26/2011	1,634.51	-1,673.62	-39.11
187	ULTRATECH INC	9/27/2011	3,499.94	-3,439.19	60.75
79	ULTRATECH INC	9/27/2011	1,478.58	-1,483.93	-5.35
88	ULTRATECH INC	9/29/2011	1,607.06	-1,652.98	-45.92
58	ULTRATECH INC	10/5/2011	1,043.92	-1,089.47	-45.55
116	ULTRATECH INC	10/5/2011	2,087.84	-2,156.29	-68.45
99	ULTRATECH INC	10/6/2011	1,789.68	-1,840.28	-50.60
195	ULTRATECH INC	10/6/2011	3,525.12	-3,610.83	-85.71
15	ULTRATECH INC	10/6/2011	271.16	-456.60	-185.44
690	UNDER ARMOUR INC	1/4/2011	37,496.03	-20,571.53	16,924.50
810	UNITED PARCEL SERVICE INC	5/31/2011	59,401.09	-50,385.00	9,016.09
500	UNITED PARCEL SVC INC	3/1/2011	36,324.35	-36,644.95	-320.60
500	UNITED STATES STL CORP	3/31/2011	27,244.52	-31,889.95	-4,645.43
1,560	UNITED THERAPEUTICS CORP	2/2/2011	106,327.24	-90,348.96	15,978.28

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
231	UNITED THERAPEUTICS CORP	10/6/2011	8,754 91	-8,654 83	100 08
720	UNITEDHEALTH GROUP INC	7/21/2011	37,779 19	-22,101 41	15,677 78
160	UNITEDHEALTH GROUP INC	10/25/2011	7,835 45	-5,352.78	2,482 67
190	UNITEDHEALTH GROUP INC	11/11/2011	8,928 33	-6,889 95	2,038 38
340	UNITEDHEALTH GROUP INC	7/21/2011	17,840 17	-11,374 67	6,465 50
860	UNITEDHEALTH GROUP INC	10/25/2011	42,115 54	-31,186 10	10,929 44
840	UNITEDHEALTH GROUP INC	11/11/2011	39,472 60	-30,925 86	8,546 74
1,000	UNIVERSAL TECHNICAL INSTITUTE INC	3/2/2011	17,499 76	-19,945 49	-2,445 73
533	UNUM GROUP	8/8/2011	11,213 24	-12,309 58	-1,096 34
34	UNUM GROUP	8/8/2011	732 73	-785 23	-52 50
40	UNUM GROUP	8/8/2011	841.52	-922 12	-80 60
25	UNUM GROUP	8/9/2011	517 59	-576 33	-58 74
275	UNUM GROUP	8/9/2011	5,838 58	-6,430 68	-592.10
24	UNUM GROUP	8/9/2011	509 55	-559 58	-50 03
31	UNUM GROUP	8/9/2011	641 81	-713 19	-71 38
184	UNUM GROUP	8/9/2011	3,809 48	-4,302 71	-493 23
155	UNUM GROUP	8/9/2011	3,290 83	-3,634 42	-343 59
581	UNUM GROUP	8/9/2011	12,335 32	-13,958 93	-1,623 61
161	UNUM GROUP	8/9/2011	3,418 22	-3,880.91	-462 69
303	UNUM GROUP	8/9/2011	6,433 05	-7,309 75	-876 70
187	UNUM GROUP	12/12/2011	3,920 54	-4,511 30	-590 76
55	UNUM GROUP	12/13/2011	1,165 15	-1,317 91	-152 76
91	UNUM GROUP	12/13/2011	1,919 34	-2,195 34	-276 00
64	UNUM GROUP	12/13/2011	1,349 87	-1,544 64	-194 77
142	UNUM GROUP	12/13/2011	2,995 01	-3,402 59	-407 58
42	UNUM GROUP	12/14/2011	852.56	-1,006 40	-153 84
170	UNUM GROUP	12/14/2011	3,466 11	-4,073 52	-607 41
223	UNUM GROUP	12/14/2011	4,526.70	-5,353 58	-826 88
51	UNUM GROUP	12/15/2011	1,048 09	-1,224 36	-176 27
241	UNUM GROUP	12/15/2011	4,949 51	-5,785 72	-836 21
174	UNUM GROUP	12/15/2011	3,575 82	-4,230 65	-654 83
211	UNUM GROUP	12/16/2011	4,342 46	-5,130.28	-787 82
125	UNUM GROUP	12/16/2011	2,568 10	-3,068.60	-500 50
34	UNUM GROUP	12/16/2011	698 52	-830.66	-132 14
79	UNUM GROUP	12/16/2011	1,625 85	-1,939 36	-313 51
111	UNUM GROUP	12/19/2011	2,237 83	-2,711 88	-474 05
25	UNUM GROUP	12/19/2011	497 41	-610 78	-113 37
159	UNUM GROUP	12/20/2011	3,249 41	-4,015 97	-766 56
185	UNUM GROUP	12/20/2011	3,778 25	-4,519 80	-741 55
11	UNUM GROUP	12/20/2011	224 25	-268 74	-44 49
63	UNUM GROUP	12/20/2011	1,284 31	-1,542 56	-258 25
51	UNUM GROUP	12/20/2011	1,042 27	-1,309 43	-267 16
27	UNUM GROUP	12/20/2011	550 42	-681 71	-131 29
5	UNUM GROUP	12/20/2011	101 93	-126 29	-24 36
44	UNUM GROUP	12/21/2011	912 03	-1,129 70	-217 67
11	UNUM GROUP	12/21/2011	229 29	-290 01	-60 72
1	UNUM GROUP	12/21/2011	20 68	-26 29	-5 61
88	UNUM GROUP	12/21/2011	1,819 45	-2,309.60	-490 15
48	UNUM GROUP	12/21/2011	1,000 56	-1,248 97	-248 41
167	UNUM GROUP	12/21/2011	3,461.55	-4,268 15	-806 60
145	UNUM GROUP	12/21/2011	3,022 52	-3,779 37	-756 85
62	UNUM GROUP	12/21/2011	1,281 89	-1,634 32	-352 43
31	UNUM GROUP	12/21/2011	642 56	-797 94	-155 38
1	UNUM GROUP	12/21/2011	20 73	-25 99	-5 26
8	UNUM GROUP	12/21/2011	166 76	-209 14	-42 38
31	UNUM GROUP	12/21/2011	640 94	-808 33	-167 39
15	UNUM GROUP	12/21/2011	310 13	-395 54	-85 41
125	UNUM GROUP	12/21/2011	2,590 99	-3,269 86	-678 87
68	UNUM GROUP	12/21/2011	1,409 50	-1,780 12	-370 62
69	UNUM GROUP	12/21/2011	1,426 62	-1,819 16	-392 54
92	UNUM GROUP	12/21/2011	1,906 96	-2,418 99	-512 03
58	UNUM GROUP	12/22/2011	1,212 80	-1,516 27	-303 47
9	UNUM GROUP	12/22/2011	188 19	-233 74	-45 55
118	UNUM GROUP	12/22/2011	2,467 43	-3,099 06	-631.63

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
2,040	UNUM GROUP	4/28/2011	53,628 12	-44,663 96	8,964 16
700	UNUM GROUP	4/28/2011	18,401 80	-15,574 93	2,826 87
469	URBAN OUTFITTERS INC	2/9/2011	17,449 61	-14,966 73	2,482 88
141	URBAN OUTFITTERS INC	2/9/2011	5,272 56	-4,499 59	772 97
158	URBAN OUTFITTERS INC	2/9/2011	5,878 54	-4,996 91	881 63
205	URBAN OUTFITTERS INC	2/9/2011	7,627 23	-6,520 78	1,106 45
492	URBAN OUTFITTERS INC	2/9/2011	18,305 34	-15,621 49	2,683 85
11	URBAN OUTFITTERS INC	2/10/2011	411 03	-349 26	61 77
253	URBAN OUTFITTERS INC	2/10/2011	9,453 74	-8,104 78	1,348 96
126	URBAN OUTFITTERS INC	2/10/2011	4,708 19	-4,081 14	627 05
13	URS CORP	1/5/2011	524 93	-414 78	110 15
105	URS CORP	1/5/2011	4,239 86	-3,396 01	843 85
197	URS CORP	1/6/2011	7,945 38	-6,371 55	1,573 83
214	URS CORP	2/4/2011	9,502 68	-6,921 38	2,581 30
32	URS CORP	2/4/2011	1,420 96	-976 07	444 89
252	URS CORP	4/15/2011	11,076 34	-7,686 55	3,389 79
129	URS CORP	4/15/2011	5,670 03	-5,504 81	165 22
146	URS CORP	6/3/2011	6,245 13	-6,230 24	14 89
10	URS CORP	10/6/2011	318 56	-380 37	-61 81
87	URS CORP	10/6/2011	2,771 50	-3,322 28	-550 78
322	URS CORP	6/3/2011	13,773 51	-12,099 15	1,674 36
62	URS CORP	6/3/2011	2,652 04	-2,356 30	295 74
217	URS CORP	6/28/2011	9,419 85	-8,247 07	1,172 78
13	URS CORP	6/28/2011	564 32	-494 48	69 84
506	URS CORP	10/6/2011	16,119 33	-20,074 44	-3,955 11
25	URS CORP	10/6/2011	796 41	-982 09	-185 68
11	URS CORP	10/6/2011	350 42	-466 85	-116 43
720	US BANCORP	6/6/2011	17,538 86	-19,192 61	-1,653 75
1,900	US BANCORP	6/6/2011	46,116 67	-50,647 16	-4,530 49
0	USD (UNITED STATES DOLLAR)	7/6/2011	10,579 76	0 00	10,579 76
192	VALE SA-SP SPON	3/14/2011	6,167 50	-5,293 44	874 06
107	VALE SA-SP SPON	3/14/2011	3,437 09	-3,077 32	359 77
770	VANCEINFO TECHNOLOGIES INC	3/18/2011	21,781 34	-24,186 78	-2,405 44
620	VANCEINFO TECHNOLOGIES INC	3/21/2011	18,328 89	-19,475 07	-1,146 18
310	VANCEINFO TECHNOLOGIES INC	3/21/2011	9,147 95	-9,737 53	-589 58
348	VARIAN SEMICONDUCTOR EQUIPMENT	2/4/2011	15,412 62	-6,257 77	9,154 85
206	VARIAN SEMICONDUCTOR EQUIPMENT	4/14/2011	8,956 14	-3,704 31	5,251 83
69	VARIAN SEMICONDUCTOR EQUIPMENT	4/14/2011	2,995 57	-1,240 77	1,754 80
375	VARIAN SEMICONDUCTOR EQUIPMENT	4/15/2011	16,273 67	-6,743 29	9,530 38
232	VARIAN SEMICONDUCTOR EQUIPMENT	4/15/2011	10,235 41	-4,171 85	6,063 56
55	VARIAN SEMICONDUCTOR EQUIPMENT	4/19/2011	2,347 80	-989 01	1,358 79
195	VARIAN SEMICONDUCTOR EQUIPMENT	4/19/2011	8,324 04	-4,681 29	3,642 75
143	VARIAN SEMICONDUCTOR EQUIPMENT	5/3/2011	5,791 08	-3,432 94	2,358 14
89	VARIAN SEMICONDUCTOR EQUIPMENT	5/3/2011	3,604 24	-2,516 22	1,088 02
301	VARIAN SEMICONDUCTOR EQUIPMENT	6/2/2011	18,515 12	-8,509 90	10,005 22
421	VARIAN SEMICONDUCTOR EQUIPMENT	6/2/2011	25,896 55	-12,521 68	13,374 87
116	VARIAN SEMICONDUCTOR EQUIPMENT	6/2/2011	7,135 40	-3,478 56	3,656 84
69	VARIAN SEMICONDUCTOR EQUIPMENT	6/2/2011	4,244 33	-2,044 24	2,200 09
37	VARIAN SEMICONDUCTOR EQUIPMENT	6/2/2011	2,275 94	-1,085 58	1,190 36
21	VARIAN SEMICONDUCTOR EQUIPMENT	6/3/2011	1,290 03	-616 14	673 89
45	VARIAN SEMICONDUCTOR EQUIPMENT	6/3/2011	2,764 36	-1,440 86	1,323 50
79	VARIAN SEMICONDUCTOR EQUIPMENT	6/3/2011	4,852 98	-2,569 65	2,283 33
47	VARIAN SEMICONDUCTOR EQUIPMENT	6/3/2011	2,887 21	-1,543 87	1,343 34
167	VENTAS INC	2/2/2011	9,035 81	-7,916 72	1,119 09
124	VENTAS INC	2/2/2011	6,709 73	-5,878 28	831 45
57	VERIFONE SYSTEMS INC	1/13/2011	2,536 78	-1,816 45	720 33
163	VERIFONE SYSTEMS INC	1/13/2011	7,254 30	-5,257 32	1,996 98
54	VERIFONE SYSTEMS INC	1/14/2011	2,371 31	-1,741 69	629 62
65	VERIFONE SYSTEMS INC	1/14/2011	2,854 35	-2,135 63	718 72
86	VERIFONE SYSTEMS INC	1/14/2011	3,776 53	-2,842 27	934 26
18	VERIFONE SYSTEMS INC	1/14/2011	790 44	-579 95	210 49
57	VERIFONE SYSTEMS INC	1/18/2011	2,494 27	-1,836 52	657 75
62	VERIFONE SYSTEMS INC	1/18/2011	2,706 86	-1,997 62	709 24
46	VERIFONE SYSTEMS INC	1/18/2011	1,995 21	-1,482 10	513 11

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
73	VERIFONE SYSTEMS INC	1/18/2011	3,194.42	-2,344.95	849.47
19	VERIFONE SYSTEMS INC	1/18/2011	831.42	-628.99	202.43
111	VERIFONE SYSTEMS INC	2/11/2011	4,948.58	-3,674.66	1,273.92
65	VERIFONE SYSTEMS INC	2/11/2011	2,897.82	-2,180.05	717.77
31	VERIFONE SYSTEMS INC	2/11/2011	1,382.04	-1,036.72	345.32
1	VERIFONE SYSTEMS INC	2/11/2011	44.58	-34.72	9.86
54	VERIFONE SYSTEMS INC	2/11/2011	2,407.42	-1,852.07	555.35
114	VERIFONE SYSTEMS INC	2/11/2011	5,082.32	-3,885.95	1,196.37
3	VERIFONE SYSTEMS INC	2/11/2011	133.75	-105.11	28.64
45	VERIFONE SYSTEMS INC	2/11/2011	2,006.18	-1,564.08	442.10
50	VERIFONE SYSTEMS INC	2/14/2011	2,320.10	-1,737.87	582.23
60	VERIFONE SYSTEMS INC	2/14/2011	2,784.13	-2,098.43	685.70
90	VERIFONE SYSTEMS INC	2/4/2011	3,813.88	-1,356.54	2,457.34
183	VERIFONE SYSTEMS INC	2/4/2011	7,754.89	-2,739.00	5,015.89
96	VERIFONE SYSTEMS INC	4/7/2011	5,036.85	-1,436.85	3,600.00
28	VERIFONE SYSTEMS INC	4/7/2011	1,469.08	-380.29	1,088.79
395	VERIFONE SYSTEMS INC	4/15/2011	21,338.99	-5,364.85	15,974.14
32	VERIFONE SYSTEMS INC	5/4/2011	1,515.33	-434.62	1,080.71
102	VERIFONE SYSTEMS INC	5/4/2011	4,933.74	-1,385.36	3,548.38
18	VERIFONE SYSTEMS INC	5/4/2011	852.37	-248.18	604.19
193	VERIFONE SYSTEMS INC	5/12/2011	8,464.06	-2,660.99	5,803.07
86	VERIFONE SYSTEMS INC	6/3/2011	3,936.43	-1,185.72	2,750.71
37	VERIFONE SYSTEMS INC	6/3/2011	1,693.58	-511.36	1,182.22
154	VERIFONE SYSTEMS INC	6/3/2011	7,048.97	-2,159.40	4,889.57
435	VERIFONE SYSTEMS INC	10/6/2011	15,154.11	-6,099.62	9,054.49
278	VERIFONE SYSTEMS INC	10/6/2011	9,684.69	-3,899.12	5,785.57
104	VERIFONE SYSTEMS INC	10/6/2011	3,623.05	-1,527.24	2,095.81
11	VERIFONE SYSTEMS INC	10/6/2011	383.21	-461.06	-77.85
215	VERIFONE SYSTEMS INC	10/6/2011	7,489.96	-8,876.32	-1,386.36
93	VERINT SYSTEMS INC	1/7/2011	3,170.86	-2,793.72	377.14
22	VERINT SYSTEMS INC	1/7/2011	750.09	-663.08	87.01
33	VERINT SYSTEMS INC	1/7/2011	1,125.14	-991.32	133.82
33	VERINT SYSTEMS INC	1/7/2011	1,125.14	-958.59	166.55
3	VERINT SYSTEMS INC	1/7/2011	102.29	-86.15	16.14
97	VERINT SYSTEMS INC	1/10/2011	3,367.62	-2,785.35	582.27
55	VERINT SYSTEMS INC	1/10/2011	1,909.47	-1,649.45	260.02
35	VERINT SYSTEMS INC	1/10/2011	1,215.12	-1,040.51	174.61
4	VERINT SYSTEMS INC	2/4/2011	137.96	-118.92	19.04
111	VERINT SYSTEMS INC	2/4/2011	3,828.31	-3,334.44	493.87
33	VERINT SYSTEMS INC	2/4/2011	1,138.15	-988.97	149.18
110	VERINT SYSTEMS INC	4/15/2011	3,779.52	-3,296.58	482.94
119	VERINT SYSTEMS INC	4/15/2011	4,088.76	-3,574.76	514.00
81	VERINT SYSTEMS INC	6/3/2011	2,779.06	-2,433.24	345.82
98	VERINT SYSTEMS INC	6/3/2011	3,362.31	-2,939.14	423.17
139	VERINT SYSTEMS INC	6/3/2011	4,769.00	-4,145.44	623.56
7	VERINT SYSTEMS INC	10/6/2011	177.64	-208.76	-31.12
98	VERINT SYSTEMS INC	10/6/2011	2,487.00	-2,943.92	-456.92
93	VERINT SYSTEMS INC	10/6/2011	2,360.11	-2,061.81	298.30
91	VERINT SYSTEMS INC	10/6/2011	2,309.35	-2,140.69	168.66
66	VERINT SYSTEMS INC	10/6/2011	1,674.92	-1,552.50	122.42
67	VERINT SYSTEMS INC	10/6/2011	1,700.29	-1,571.85	128.44
11	VERINT SYSTEMS INC	10/6/2011	279.15	-258.94	20.21
31	VERINT SYSTEMS INC	10/6/2011	786.70	-729.02	57.68
52	VERINT SYSTEMS INC	10/6/2011	1,319.63	-1,199.15	120.48
42	VERINT SYSTEMS INC	10/6/2011	1,065.86	-1,390.62	-324.76
20	VERINT SYSTEMS INC	10/6/2011	507.55	-685.30	-177.75
20	VERINT SYSTEMS INC	10/6/2011	507.55	-683.00	-175.45
41	VERINT SYSTEMS INC	10/6/2011	1,040.48	-1,392.96	-352.48
77	VERINT SYSTEMS INC	10/6/2011	1,954.07	-2,115.36	-161.29
72	VERINT SYSTEMS INC	10/6/2011	1,827.18	-2,080.67	-253.49
54	VERINT SYSTEMS INC	10/6/2011	1,370.38	-1,540.03	-169.65
1,100	VERIZON COMMUNICATIONS	11/11/2011	38,731.99	-29,671.64	9,060.35
1,610	VERTEX PHARMACEUTICALS INC	11/3/2011	58,976.70	-65,012.77	-6,036.07
740	VISA INC	10/27/2011	67,543.68	-49,915.45	17,628.23

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
180	VISA INC	12/6/2011	17,218 29	-12,141.59	5,076 70
310	VISA INC	12/6/2011	29,653 72	-20,960 25	8,693 47
100	VISA INC	12/6/2011	9,565 71	-6,807.42	2,758 29
188	VITAMIN SHOPPE INC	6/3/2011	7,674 65	-7,389.43	285 22
31	VITAMIN SHOPPE INC	7/5/2011	1,433 56	-1,218.47	215 09
50	VITAMIN SHOPPE INC	7/5/2011	2,312 19	-1,992.79	319 40
57	VITAMIN SHOPPE INC	7/6/2011	2,617 18	-2,271.77	345 41
112	VITAMIN SHOPPE INC	7/7/2011	5,148 78	-4,463.84	684 94
61	VITAMIN SHOPPE INC	7/7/2011	2,804 25	-2,439.80	364 45
147	VITAMIN SHOPPE INC	7/7/2011	6,757 78	-5,913.35	844 43
39	VITAMIN SHOPPE INC	7/8/2011	1,792 88	-1,568 85	224 03
119	VITAMIN SHOPPE INC	7/13/2011	5,463 38	-4,787.00	676 38
62	VITAMIN SHOPPE INC	7/13/2011	2,846 46	-2,472 42	374 04
153	VITAMIN SHOPPE INC	10/6/2011	5,937 43	-6,118 15	-180 72
199	VITAMIN SHOPPE INC	10/6/2011	7,722 54	-7,949 58	-227 04
144	VITAMIN SHOPPE INC	10/6/2011	5,588 17	-5,808 14	-219 97
104	VITAMIN SHOPPE INC	10/6/2011	4,035 90	-4,070 52	-34 62
94	VITAMIN SHOPPE INC	10/6/2011	3,647 84	-4,010 04	-362 20
114	VITAMIN SHOPPE INC	10/6/2011	4,423 97	-4,180 27	243 70
360	VMWARE INC	2/24/2011	30,559.81	-10,395 00	20,164 81
220	VMWARE INC	9/27/2011	19,671 01	-6,352 50	13,318 51
400	VMWARE INC	9/27/2011	35,765.47	-15,533 96	20,231 51
438	VOLCANO CORP	10/6/2011	13,062.57	-13,381 86	-319.29
117	VOLCANO CORP	10/6/2011	3,489 32	-3,579 01	-89 69
238	VOLCANO CORP	10/6/2011	7,097 93	-7,228 82	-130 89
8	VOLCANO CORP	10/6/2011	238 59	-228 28	10 31
40	VOLCANO CORP	10/6/2011	1,192 93	-1,152 62	40 31
58	VOLCANO CORP	10/6/2011	1,729 74	-1,672 24	57 50
141	VOLCANO CORP	10/6/2011	4,205 07	-4,080 71	124 36
69	VOLTERRA SEMICONDUCTOR CORP	9/23/2011	1,380 89	-1,593 71	-212 82
158	VOLTERRA SEMICONDUCTOR CORP	9/26/2011	3,200 24	-3,649 38	-449 14
132	VOLTERRA SEMICONDUCTOR CORP	9/27/2011	2,716 06	-3,048 84	-332 78
42	VOLTERRA SEMICONDUCTOR CORP	10/6/2011	834 73	-970 09	-135 36
229	VOLTERRA SEMICONDUCTOR CORP	10/6/2011	4,551 29	-5,061 38	-510 09
111	VOLTERRA SEMICONDUCTOR CORP	2/4/2011	2,782 71	-2,911 25	-128.54
284	VOLTERRA SEMICONDUCTOR CORP	2/4/2011	7,119 74	-7,843 17	-723 43
75	VOLTERRA SEMICONDUCTOR CORP	4/15/2011	1,805 68	-2,071 26	-265 58
325	VOLTERRA SEMICONDUCTOR CORP	4/15/2011	7,824 61	-8,991 26	-1,166 65
212	VOLTERRA SEMICONDUCTOR CORP	4/15/2011	5,104 05	-5,747 79	-643 74
157	VOLTERRA SEMICONDUCTOR CORP	4/19/2011	3,707 60	-4,256 62	-549 02
470	VOLTERRA SEMICONDUCTOR CORP	6/3/2011	10,966 02	-12,742 73	-1,776 71
62	VOLTERRA SEMICONDUCTOR CORP	6/3/2011	1,446 58	-1,445 04	1 54
259	VOLTERRA SEMICONDUCTOR CORP	6/3/2011	6,042 97	-5,982 20	60 77
617	VOLTERRA SEMICONDUCTOR CORP	10/6/2011	12,262 64	-15,863 69	-3,601 05
35	VOLTERRA SEMICONDUCTOR CORP	10/6/2011	695 61	-900 44	-204 83
17	VOLTERRA SEMICONDUCTOR CORP	10/6/2011	337 87	-371 11	-33 24
326	VOLTERRA SEMICONDUCTOR CORP	10/6/2011	6,479.12	-7,307 13	-828 01
83	VOLTERRA SEMICONDUCTOR CORP	10/6/2011	1,649 59	-2,080 54	-430.95
237	VOLTERRA SEMICONDUCTOR CORP	10/6/2011	4,710 29	-5,956 24	-1,245 95
30	VOLTERRA SEMICONDUCTOR CORP	10/6/2011	596 24	-751 20	-154 96
48	VOLTERRA SEMICONDUCTOR CORP	10/6/2011	953 98	-1,198 50	-244 52
74	VOLTERRA SEMICONDUCTOR CORP	10/6/2011	1,470 72	-1,743 59	-272 87
134	VOLTERRA SEMICONDUCTOR CORP	10/6/2011	2,663 20	-3,212 13	-548 93
28	VOLTERRA SEMICONDUCTOR CORP	10/6/2011	556 49	-670 18	-113 69
530	VULCAN MATERIALS CO	10/18/2011	16,242 33	-19,692 63	-3,450 30
870	VULCAN MATERIALS CO	10/18/2011	26,661 94	-32,665 28	-6,003 34
250	VULCAN MATERIALS CO	10/18/2011	7,661 48	-9,335 55	-1,674 07
330	VULCAN MATERIALS CO	10/18/2011	10,113 15	-12,429 38	-2,316 23
120	VULCAN MATERIALS CO	10/20/2011	3,569 37	-4,519 78	-950 41
760	VULCAN MATERIALS CO	10/20/2011	22,605 99	-29,499 63	-6,893 64
1,100	VULCAN MATERIALS CO	10/20/2011	32,719 19	-33,436.04	-716.85
394	WABASH NATIONAL CORP	2/4/2011	4,396 95	-4,005 05	391 90
432	WABASH NATIONAL CORP	2/4/2011	4,821.03	-4,558 64	262 39
721	WABASH NATIONAL CORP	4/15/2011	7,443 38	-7,608 28	-164 90

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
178	WABASH NATIONAL CORP	4/15/2011	1,837 62	-1,962 65	-125 03
279	WABASH NATIONAL CORP	4/15/2011	2,880 31	-3,165.67	-285 36
100	WABASH NATIONAL CORP	4/15/2011	1,032 37	-1,123 14	-90 77
197	WABASH NATIONAL CORP	6/3/2011	1,826 37	-2,212 59	-386 22
77	WABASH NATIONAL CORP	6/3/2011	713 86	-882 84	-168 98
492	WABASH NATIONAL CORP	6/3/2011	4,561 29	-5,917 14	-1,355 85
149	WABASH NATIONAL CORP	6/3/2011	1,381 37	-1,788 13	-406 76
198	WABASH NATIONAL CORP	6/3/2011	1,835 64	-2,371 03	-535 39
52	WABASH NATIONAL CORP	6/3/2011	482 09	-618 21	-136 12
241	WABASH NATIONAL CORP	7/18/2011	2,003 27	-2,935 02	-931 75
34	WABASH NATIONAL CORP	7/19/2011	289 63	-414.07	-124 44
173	WABASH NATIONAL CORP	7/19/2011	1,473 70	-2,117 73	-644 03
199	WABASH NATIONAL CORP	7/20/2011	1,702 48	-2,435 99	-733 51
106	WABASH NATIONAL CORP	7/22/2011	916 24	-1,297 57	-381 33
78	WABASH NATIONAL CORP	7/22/2011	674 22	-969 20	-294 98
82	WABASH NATIONAL CORP	7/25/2011	711 76	-1,018 91	-307 15
18	WABASH NATIONAL CORP	7/26/2011	149 04	-223 66	-74 62
64	WABASH NATIONAL CORP	7/26/2011	529 90	-815 04	-285 14
55	WABASH NATIONAL CORP	7/29/2011	407 21	-700 43	-293 22
211	WABASH NATIONAL CORP	7/29/2011	1,562 23	-2,642 21	-1,079 98
18	WABASH NATIONAL CORP	7/29/2011	133 27	-224 30	-91 03
246	WABASH NATIONAL CORP	8/1/2011	1,827 69	-3,065 38	-1,237 69
205	WABASH NATIONAL CORP	8/2/2011	1,450 76	-2,554 48	-1,103 72
129	WABASH NATIONAL CORP	8/3/2011	803 65	-1,607 46	-803 81
105	WABASH NATIONAL CORP	8/3/2011	660 98	-1,273 09	-612 11
226	WABASH NATIONAL CORP	8/3/2011	1,422 69	-2,708 72	-1,286 03
253	WABASH NATIONAL CORP	8/3/2011	1,576 16	-3,067 55	-1,491 39
449	WABASH NATIONAL CORP	8/3/2011	2,826 49	-5,426 66	-2,600 17
599	WABASH NATIONAL CORP	8/3/2011	3,770 75	-7,232 93	-3,462 18
445	WABASH NATIONAL CORP	8/3/2011	2,801 30	-5,228 79	-2,427 49
1,600	WALGREEN CO	6/14/2011	70,596 24	-42,805 92	27,790 32
400	WALGREEN CO	6/14/2011	17,649 06	-10,696 08	6,952 98
1,000	WALGREEN CO	6/22/2011	42,807 68	-25,980 30	16,827 38
300	WALGREEN CO	6/22/2011	12,842 30	-7,890 39	4,951 91
370	WALGREEN CO	6/22/2011	15,838 84	-9,696 04	6,142 80
870	WAL-MART STORES INC	8/19/2011	45,506 56	-42,600 33	2,906 23
940	WAL-MART STORES INC	8/19/2011	49,168 01	-46,157 01	3,011 00
940	WAL-MART STORES INC	8/19/2011	49,168 01	-46,765 00	2,403 01
600	WAL-MART STORES INC	3/2/2011	31,098 74	-31,451 10	-352 36
167	WARNACO GROUP INC/THE	2/4/2011	8,860 18	-7,168 77	1,691 41
83	WARNACO GROUP INC/THE	2/4/2011	4,403 56	-3,536 97	866.59
55	WARNACO GROUP INC/THE	2/16/2011	2,939 77	-2,343 78	595 99
213	WARNACO GROUP INC/THE	2/16/2011	11,384 95	-9,187 44	2,197 51
17	WARNACO GROUP INC/THE	2/17/2011	907 88	-807 84	100 04
15	WARNACO GROUP INC/THE	2/17/2011	800 96	-647 00	153 96
77	WARNACO GROUP INC/THE	2/17/2011	4,111 62	-3,637 10	474 52
19	WARNACO GROUP INC/THE	2/17/2011	1,014 69	-873 51	141 18
74	WARNACO GROUP INC/THE	2/17/2011	3,951 95	-3,399 35	552 60
60	WARNACO GROUP INC/THE	2/17/2011	3,203 86	-2,851 20	352 66
17	WARNACO GROUP INC/THE	2/17/2011	907 88	-782 60	125 28
52	WARNACO GROUP INC/THE	2/18/2011	2,791 56	-2,393 84	397 72
12	WARNACO GROUP INC/THE	2/18/2011	646 93	-606 62	40 31
25	WARNACO GROUP INC/THE	2/18/2011	1,342 10	-1,263 79	78 31
70	WARNACO GROUP INC/THE	2/18/2011	3,773 75	-3,550 34	223 41
27	WARNACO GROUP INC/THE	2/18/2011	1,455 59	-1,372 68	82 91
18	WARNACO GROUP INC/THE	2/18/2011	970 39	-967 20	3.19
44	WARNACO GROUP INC/THE	4/15/2011	2,671 79	-2,364 26	307 53
117	WARNACO GROUP INC/THE	4/15/2011	7,104 53	-6,345 51	759 02
64	WARNACO GROUP INC/THE	4/15/2011	3,886 24	-3,459 29	426 95
72	WARNACO GROUP INC/THE	5/6/2011	4,098 28	-3,891 70	206.58
138	WARNACO GROUP INC/THE	5/6/2011	7,855.03	-7,266 28	588 75
175	WARNACO GROUP INC/THE	5/6/2011	9,961 08	-9,112 81	848.27
43	WARNACO GROUP INC/THE	5/12/2011	2,492 42	-2,239.15	253.27
129	WARNACO GROUP INC/THE	6/3/2011	6,485 04	-6,717 44	-232.40

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
64	WARNACO GROUP INC/THE	6/21/2011	3,274.32	-3,332.68	-58.36
40	WARNACO GROUP INC/THE	6/22/2011	2,038.93	-2,082.93	-44.00
64	WARNACO GROUP INC/THE	6/23/2011	3,239.29	-3,332.69	-93.40
32	WARNACO GROUP INC/THE	6/27/2011	1,587.00	-1,666.34	-79.34
63	WARNACO GROUP INC/THE	6/28/2011	3,172.33	-3,280.61	-108.28
840	WATERS CORP	9/14/2011	66,284.72	-68,043.44	-1,758.72
134	WATSCO INC	2/4/2011	8,662.32	-6,808.68	1,853.64
4	WATSCO INC	2/4/2011	258.58	-202.15	56.43
57	WATSCO INC	4/1/2011	4,043.50	-2,880.69	1,162.81
12	WATSCO INC	4/1/2011	849.21	-606.46	242.75
74	WATSCO INC	4/1/2011	5,236.79	-3,701.33	1,535.46
18	WATSCO INC	4/1/2011	1,273.81	-873.79	400.02
179	WATSCO INC	4/15/2011	12,476.06	-8,689.32	3,786.74
42	WATSCO INC	6/2/2011	2,688.05	-2,038.84	649.21
63	WATSCO INC	6/3/2011	3,989.30	-3,058.25	931.05
150	WATSCO INC	6/3/2011	9,498.32	-7,174.00	2,324.32
54	WATSCO INC	6/3/2011	3,409.06	-2,582.64	826.42
40	WATSCO INC	6/6/2011	2,500.29	-1,913.07	587.22
73	WATSCO INC	6/7/2011	4,543.68	-3,614.53	929.15
3	WATSCO INC	6/7/2011	187.05	-143.48	43.57
74	WATSCO INC	6/7/2011	4,613.80	-3,664.04	949.76
36	WATSCO INC	6/8/2011	2,250.52	-1,782.51	468.01
118	WATSCO INC	6/8/2011	7,376.71	-6,552.28	824.43
869	WEATHERFORD INTERNATIONAL LTD	2/18/2011	22,346.07	-14,379.08	7,966.99
350	WEATHERFORD INTERNATIONAL LTD	2/18/2011	9,000.15	-5,762.75	3,237.40
183	WEATHERFORD INTERNATIONAL LTD	2/18/2011	4,705.79	-3,130.65	1,575.14
1,157	WEATHERFORD INTERNATIONAL LTD	2/23/2011	27,413.89	-19,793.27	7,620.62
200	WEATHERFORD INTERNATIONAL LTD	2/23/2011	4,738.79	-3,403.00	1,335.79
290	WEATHERFORD INTERNATIONAL LTD	2/23/2011	6,871.24	-4,982.78	1,888.46
288	WEATHERFORD INTERNATIONAL LTD	2/23/2011	6,823.85	-4,633.40	2,190.45
243	WEATHERFORD INTERNATIONAL LTD	2/24/2011	5,781.14	-4,001.12	1,780.02
126	WEATHERFORD INTERNATIONAL LTD	2/24/2011	3,006.72	-2,027.12	979.60
266	WEATHERFORD INTERNATIONAL LTD	2/24/2011	6,346.12	-4,279.46	2,066.66
92	WEATHERFORD INTERNATIONAL LTD	2/24/2011	2,195.38	-1,514.83	680.55
50	WEATHERFORD INTERNATIONAL LTD	2/25/2011	1,193.45	-823.27	370.18
325	WEATHERFORD INTERNATIONAL LTD	2/25/2011	7,809.92	-5,351.29	2,458.63
120	WEATHERFORD INTERNATIONAL LTD	2/25/2011	2,864.29	-1,973.33	890.96
710	WEATHERFORD INTERNATIONAL LTD	2/25/2011	16,947.02	-11,114.20	5,832.82
248	WEATHERFORD INTERNATIONAL LTD	2/25/2011	5,919.52	-3,913.05	2,006.47
92	WEATHERFORD INTERNATIONAL LTD	3/2/2011	1,922.71	-1,451.61	471.10
438	WEATHERFORD INTERNATIONAL LTD	3/2/2011	9,244.64	-9,161.08	83.56
282	WEATHERFORD INTERNATIONAL LTD	3/2/2011	5,882.32	-3,959.82	1,922.50
850	WEATHERFORD INTERNATIONAL LTD	3/2/2011	17,730.40	-13,150.18	4,580.22
990	WEATHERFORD INTERNATIONAL LTD	3/2/2011	20,690.00	-13,397.87	7,292.13
498	WEATHERFORD INTERNATIONAL LTD	3/2/2011	10,407.70	-6,992.86	3,414.84
1,000	WEATHERFORD INTERNATIONAL LTD	3/2/2011	20,859.30	-15,646.60	5,212.70
59	WEATHERFORD INTERNATIONAL LTD	3/2/2011	1,230.70	-1,225.43	5.27
871	WEATHERFORD INTERNATIONAL LTD	3/2/2011	18,168.44	-18,133.52	34.92
132	WEATHERFORD INTERNATIONAL LTD	3/2/2011	2,753.43	-2,760.87	-7.44
340	WEATHERFORD INTERNATIONAL LTD	2/8/2011	8,473.83	-5,127.85	3,345.98
1,875	WEATHERFORD INTERNATIONAL LTD	2/8/2011	46,730.66	-15,130.50	31,600.16
625	WEATHERFORD INTERNATIONAL LTD	2/8/2011	15,576.89	-5,083.38	10,493.51
330	WEATHERFORD INTERNATIONAL LTD	2/8/2011	8,224.60	-3,194.57	5,030.03
2,270	WEATHERFORD INTERNATIONAL LTD	3/30/2011	50,002.14	-21,974.73	28,027.41
1,650	WEATHERFORD INTERNATIONAL LTD	3/31/2011	37,065.88	-15,972.83	21,093.05
450	WEATHERFORD INTERNATIONAL LTD	3/31/2011	10,108.87	-7,460.69	2,648.18
1,180	WEATHERFORD INTERNATIONAL LTD	3/31/2011	26,507.72	-19,550.60	6,957.12
370	WEATHERFORD INTERNATIONAL LTD	4/1/2011	8,568.92	-6,130.27	2,438.65
539	WEATHERFORD INTERNATIONAL LTD	4/1/2011	12,490.43	-8,622.60	3,867.83
171	WEATHERFORD INTERNATIONAL LTD	4/1/2011	3,960.23	-2,735.56	1,224.67
1,290	WEATHERFORD INTERNATIONAL LTD	5/6/2011	26,268.92	-20,636.64	5,632.28
290	WEATHERFORD INTERNATIONAL LTD	7/25/2011	5,749.83	-4,174.14	1,575.69
1,110	WEATHERFORD INTERNATIONAL LTD	5/6/2011	22,603.49	-15,976.90	6,626.59
2,260	WEATHERFORD INTERNATIONAL LTD	7/25/2011	44,809.06	-38,109.93	6,699.13

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
1,500	WEBMD HEALTH CORP	8/3/2011	50,802.37	-73,023.90	-22,221.53
189	WELLCARE HEALTH PLANS INC	10/6/2011	7,159.41	-10,313.86	-3,154.45
34	WELLCARE HEALTH PLANS INC	10/6/2011	1,287.94	-1,856.13	-568.19
128	WELLCARE HEALTH PLANS INC	10/6/2011	4,848.69	-7,008.88	-2,160.19
106	WELLCARE HEALTH PLANS INC	10/6/2011	4,015.33	-4,998.84	-983.51
280	WELLPOINT INC	11/23/2011	18,346.82	-14,428.76	3,918.06
570	WELLPOINT INC	11/23/2011	37,348.87	-28,904.93	8,443.94
80	WELLPOINT INC	11/25/2011	5,145.54	-4,056.83	1,088.71
230	WELLPOINT INC	11/25/2011	14,793.43	-11,636.64	3,156.79
190	WELLPOINT INC	7/7/2011	14,867.65	-9,790.95	5,076.70
300	WELLPOINT INC	7/7/2011	23,573.60	-15,459.39	8,114.21
670	WELLPOINT INC	11/25/2011	43,093.90	-42,667.54	426.36
730	WELLS FARGO & CO	2/25/2011	23,610.74	-19,149.22	4,461.52
1,510	WELLS FARGO & CO	2/25/2011	48,838.64	-38,892.32	9,946.32
182	WESTAR ENERGY INC	11/7/2011	4,962.68	-4,648.28	314.40
205	WESTAR ENERGY INC	11/7/2011	5,586.59	-5,235.70	350.89
120	WESTAR ENERGY INC	10/10/2011	3,216.06	-3,064.80	151.26
181	WESTAR ENERGY INC	10/10/2011	4,843.80	-4,622.74	221.06
172	WESTAR ENERGY INC	10/11/2011	4,569.11	-4,392.88	176.23
131	WESTAR ENERGY INC	11/3/2011	3,610.81	-3,345.74	265.07
214	WESTAR ENERGY INC	11/4/2011	5,826.33	-5,465.56	360.77
354	WESTAR ENERGY INC	11/4/2011	9,602.48	-9,041.16	561.32
160	WESTAR ENERGY INC	11/7/2011	4,360.26	-4,167.22	193.04
252	WESTAR ENERGY INC	11/8/2011	6,886.04	-6,563.36	322.68
325	WESTAR ENERGY INC	11/8/2011	8,880.81	-8,436.22	444.59
38	WESTAR ENERGY INC	11/9/2011	1,026.36	-986.39	39.97
118	WESTAR ENERGY INC	11/9/2011	3,189.05	-3,063.00	126.05
75	WESTAR ENERGY INC	11/9/2011	2,026.94	-1,937.85	89.09
19	WESTAR ENERGY INC	11/9/2011	513.49	-494.18	19.31
140	WESTAR ENERGY INC	11/10/2011	3,790.87	-3,641.29	149.58
183	WESTAR ENERGY INC	11/11/2011	5,017.96	-4,759.68	258.28
2,000	WESTPORT INNOVATIONS INC	1/19/2011	32,773.36	-35,220.60	-2,447.24
2,240	WESTPORT INNOVATIONS INC	1/20/2011	34,735.46	-39,447.07	-4,711.61
169	WESTPORT INNOVATIONS INC	4/15/2011	4,188.51	-4,006.15	182.36
379	WESTPORT INNOVATIONS INC	4/15/2011	9,393.18	-8,983.17	410.01
185	WESTPORT INNOVATIONS INC	5/27/2011	4,693.31	-4,384.93	308.38
236	WESTPORT INNOVATIONS INC	5/31/2011	5,842.44	-5,593.74	248.70
98	WESTPORT INNOVATIONS INC	6/3/2011	2,400.44	-2,322.83	77.61
437	WESTPORT INNOVATIONS INC	6/3/2011	10,704.02	-11,249.78	-545.76
67	WESTPORT INNOVATIONS INC	6/3/2011	1,660.73	-1,724.79	-64.06
104	WESTPORT INNOVATIONS INC	6/10/2011	2,192.58	-2,677.29	-484.71
166	WESTPORT INNOVATIONS INC	6/14/2011	3,498.28	-4,273.37	-775.09
9	WESTPORT INNOVATIONS INC	6/15/2011	188.98	-231.69	-42.71
308	WESTPORT INNOVATIONS INC	6/20/2011	6,234.39	-7,928.91	-1,694.52
194	WESTPORT INNOVATIONS INC	6/21/2011	4,087.62	-4,994.18	-906.56
192	WESTPORT INNOVATIONS INC	6/22/2011	4,124.50	-4,942.70	-818.20
252	WESTPORT INNOVATIONS INC	10/6/2011	6,840.40	-5,910.46	929.94
82	WESTPORT INNOVATIONS INC	10/6/2011	2,225.85	-1,914.70	311.15
825	WEYERHAEUSER CO	1/26/2011	18,917.85	-66,520.11	-47,602.26
375	WEYERHAEUSER CO	1/26/2011	8,601.55	-30,159.79	-21,558.24
1,000	WEYERHAEUSER CO	1/26/2011	22,937.46	-71,551.00	-48,613.54
500	WEYERHAEUSER CO	1/26/2011	11,468.73	-31,274.65	-19,805.92
1,850	WEYERHAEUSER CO	1/26/2011	42,439.85	-77,669.64	-35,229.79
80	WEYERHAEUSER CO	2/4/2011	1,948.18	-3,348.09	-1,399.91
270	WEYERHAEUSER CO	2/4/2011	6,595.05	-11,322.07	-4,727.02
1,000	WEYERHAEUSER CO	2/4/2011	24,426.13	-40,084.80	-15,658.67
570	WEYERHAEUSER CO	2/4/2011	13,928.80	-8,863.77	5,065.03
2,660	WEYERHAEUSER CO	3/29/2011	64,971.38	-41,346.69	23,624.69
1,760	WEYERHAEUSER CO	4/15/2011	39,994.17	-27,357.21	12,636.96
2,200	WEYERHAEUSER CO	6/7/2011	46,879.11	-34,196.51	12,682.60
105	WMS INDUSTRIES INC	2/4/2011	4,373.74	-5,238.99	-865.25
61	WMS INDUSTRIES INC	2/4/2011	2,540.93	-2,951.69	-410.76
27	WMS INDUSTRIES INC	2/4/2011	1,124.68	-1,312.54	-187.86
100	WMS INDUSTRIES INC	3/28/2011	3,536.24	-4,861.24	-1,325.00

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
9	WMS INDUSTRIES INC	3/29/2011	317.74	-437.51	-119.77
137	WMS INDUSTRIES INC	3/29/2011	4,836.77	-6,508.61	-1,671.84
83	WMS INDUSTRIES INC	3/29/2011	2,930.31	-3,170.13	-239.82
257	WMS INDUSTRIES INC	3/30/2011	9,145.96	-9,815.94	-669.98
10	WMS INDUSTRIES INC	4/1/2011	354.97	-381.94	-26.97
101	WMS INDUSTRIES INC	4/5/2011	3,626.46	-3,857.62	-231.16
124	WMS INDUSTRIES INC	4/15/2011	3,842.68	-4,736.09	-893.41
301	WMS INDUSTRIES INC	6/3/2011	9,234.95	-11,496.49	-2,261.54
227	WMS INDUSTRIES INC	6/3/2011	6,964.56	-9,326.95	-2,362.39
40	WMS INDUSTRIES INC	7/5/2011	1,192.55	-1,643.52	-450.97
53	WMS INDUSTRIES INC	7/5/2011	1,580.13	-1,753.08	-172.95
70	WMS INDUSTRIES INC	7/6/2011	1,977.18	-2,315.38	-338.20
166	WMS INDUSTRIES INC	7/7/2011	4,646.86	-5,490.76	-843.90
109	WMS INDUSTRIES INC	7/8/2011	3,095.70	-3,605.38	-509.68
62	WMS INDUSTRIES INC	7/11/2011	1,803.21	-2,050.77	-247.56
56	WMS INDUSTRIES INC	7/12/2011	1,629.25	-1,852.31	-223.06
7	WMS INDUSTRIES INC	7/12/2011	203.66	-231.65	-27.99
63	WMS INDUSTRIES INC	7/13/2011	1,835.32	-2,084.82	-249.50
7	WMS INDUSTRIES INC	7/19/2011	190.88	-231.65	-40.77
21	WMS INDUSTRIES INC	7/19/2011	572.62	-698.64	-126.02
16	WMS INDUSTRIES INC	7/20/2011	439.35	-532.29	-92.94
31	WMS INDUSTRIES INC	7/21/2011	871.46	-1,031.32	-159.86
11	WMS INDUSTRIES INC	7/22/2011	314.71	-365.95	-51.24
21	WMS INDUSTRIES INC	7/22/2011	600.80	-698.99	-98.19
20	WMS INDUSTRIES INC	7/25/2011	577.22	-665.71	-88.49
4	WMS INDUSTRIES INC	7/26/2011	115.68	-133.14	-17.46
22	WMS INDUSTRIES INC	7/26/2011	636.27	-743.73	-107.46
31	WMS INDUSTRIES INC	7/28/2011	894.22	-1,047.99	-153.77
17	WMS INDUSTRIES INC	8/1/2011	465.50	-574.70	-109.20
30	WMS INDUSTRIES INC	8/3/2011	804.58	-1,014.18	-209.60
58	WOLVERINE WORLD WIDE INC	6/3/2011	2,151.72	-2,269.09	-117.37
536	WOLVERINE WORLD WIDE INC	6/3/2011	19,884.89	-20,826.33	-941.44
37	WOLVERINE WORLD WIDE INC	10/6/2011	1,348.58	-1,437.64	-89.06
350	WOLVERINE WORLD WIDE INC	10/6/2011	12,756.87	-13,385.93	-629.06
301	WOLVERINE WORLD WIDE INC	10/6/2011	10,970.91	-11,446.94	-476.03
140	WOLVERINE WORLD WIDE INC	10/6/2011	5,102.75	-5,310.42	-207.67
35	WOLVERINE WORLD WIDE INC	10/6/2011	1,275.69	-1,331.39	-55.70
99	WOLVERINE WORLD WIDE INC	10/6/2011	3,608.37	-3,822.40	-214.03
19	WOLVERINE WORLD WIDE INC	10/6/2011	692.51	-615.25	77.26
40	WOLVERINE WORLD WIDE INC	10/6/2011	1,457.93	-1,296.40	161.53
59	WOLVERINE WORLD WIDE INC	10/6/2011	2,150.44	-2,042.24	108.20
27	WOLVERINE WORLD WIDE INC	10/6/2011	984.10	-915.53	68.57
169	WOODWARD INC	4/15/2011	5,581.67	-4,268.18	1,313.49
88	WOODWARD INC	4/15/2011	2,906.44	-2,210.56	695.88
84	WOODWARD INC	4/15/2011	2,774.32	-2,142.20	632.12
128	WOODWARD INC	6/3/2011	4,139.17	-3,264.31	874.86
30	WOODWARD INC	10/6/2011	888.00	-893.99	-5.99
300	WOODWARD INC	10/6/2011	8,880.04	-8,707.17	172.87
55	WOODWARD INC	10/6/2011	1,628.01	-1,537.40	90.61
180	WOODWARD INC	10/6/2011	5,328.02	-5,046.59	281.43
119	WOODWARD INC	10/6/2011	3,522.42	-3,338.75	183.67
17	WOODWARD INC	10/6/2011	503.20	-486.89	16.31
69	WOODWARD INC	10/6/2011	2,042.41	-1,936.21	106.20
105	WOODWARD INC	1/27/2011	3,639.93	-2,629.68	1,010.25
8	WOODWARD INC	1/28/2011	273.73	-200.36	73.37
65	WOODWARD INC	1/31/2011	2,211.72	-1,627.90	583.82
91	WOODWARD INC	2/1/2011	3,089.58	-2,279.05	810.53
51	WOODWARD INC	2/1/2011	1,731.53	-1,286.22	445.31
79	WOODWARD INC	2/2/2011	2,717.94	-1,992.38	725.56
170	WOODWARD INC	2/2/2011	5,848.73	-4,320.69	1,528.04
11	WOODWARD INC	2/2/2011	378.45	-277.81	100.64
221	WOODWARD INC	2/4/2011	7,652.28	-5,581.47	2,070.81
7	WOODWARD INC	6/3/2011	226.36	-209.21	17.15
54	WOODWARD INC	6/3/2011	1,746.21	-1,619.94	126.27

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
51	WOODWARD INC	6/3/2011	1,649 20	-1,533 32	115 88
28	WOODWARD INC	6/3/2011	905 44	-842.64	62 80
14	WOODWARD INC	6/3/2011	452 72	-420.60	32 12
27	WOODWARD INC	6/3/2011	873 11	-822 96	50 15
139	WOODWARD INC	6/3/2011	4,494 88	-4,160 05	334 83
27	WOODWARD INC	6/3/2011	873 11	-804 60	68 51
111	WOODWARD INC	10/6/2011	3,285 61	-3,529 19	-243.58
279	WOODWARD INC	10/6/2011	8,258 44	-8,693 72	-435 28
15	WOODWARD INC	10/6/2011	444 00	-474 12	-30.12
86	WOODWARD INC	10/6/2011	2,545 61	-2,788 12	-242.51
95	WOODWARD INC	10/6/2011	2,812 01	-3,134 44	-322.43
55	WOODWARD INC	10/6/2011	1,628 01	-1,774 00	-145.99
3,000	WORLD ACCEPTANCE CORP	6/22/2011	186,271 52	-91,670 40	94,601.12
3,100	WORLD ACCEPTANCE CORP	6/23/2011	189,109 69	-94,726 08	94,383 61
399	WR BERKLEY CORP	10/25/2011	13,336 15	-9,334 44	4,001.71
40	WR BERKLEY CORP	10/25/2011	1,336 96	-936 73	400 23
177	WR BERKLEY CORP	10/26/2011	5,957 01	-4,068 31	1,888 70
150	WR BERKLEY CORP	10/26/2011	5,028 40	-3,512 73	1,515 67
43	WR BERKLEY CORP	10/26/2011	1,441 47	-988 35	453 12
55	WR BERKLEY CORP	10/26/2011	1,851 05	-1,282 99	568 06
120	WR BERKLEY CORP	10/27/2011	4,193 26	-2,799.25	1,394 01
2,120	WRIGHT MEDICAL GROUP INC	10/5/2011	37,582 21	-31,908 33	5,673 88
3	WYNDHAM WORLDWIDE CORP	8/4/2011	95 83	-90 59	5 24
412	WYNDHAM WORLDWIDE CORP	8/4/2011	12,623 48	-12,441 04	182 44
132	WYNDHAM WORLDWIDE CORP	8/4/2011	4,044 42	-3,968 70	75 72
199	WYNDHAM WORLDWIDE CORP	8/4/2011	6,097 26	-6,025 72	71 54
501	WYNDHAM WORLDWIDE CORP	8/4/2011	15,350 39	-15,010 56	339 83
487	WYNDHAM WORLDWIDE CORP	8/4/2011	14,921 44	-14,837 92	83 52
32	WYNDHAM WORLDWIDE CORP	8/4/2011	980 46	-968 36	12 10
156	WYNDHAM WORLDWIDE CORP	8/4/2011	4,779 77	-4,692 20	87 57
55	WYNDHAM WORLDWIDE CORP	8/5/2011	1,613 06	-1,654 30	-41 24
65	WYNDHAM WORLDWIDE CORP	8/5/2011	1,906 35	-1,941 88	-35 53
163	WYNDHAM WORLDWIDE CORP	8/5/2011	4,780 53	-4,852 48	-71 95
207	WYNDHAM WORLDWIDE CORP	8/5/2011	6,070 99	-6,130 97	-59 98
194	WYNDHAM WORLDWIDE CORP	8/5/2011	5,689 72	-5,572 94	116 78
149	WYNDHAM WORLDWIDE CORP	8/5/2011	4,369 94	-4,180.97	188 97
208	WYNDHAM WORLDWIDE CORP	8/5/2011	6,100 31	-5,810 81	289 50
129	WYNDHAM WORLDWIDE CORP	8/5/2011	3,783 37	-3,624.26	159 11
13	WYNDHAM WORLDWIDE CORP	8/5/2011	381 27	-361.02	20 25
128	WYNDHAM WORLDWIDE CORP	8/5/2011	3,754.04	-3,542 08	211 96
217	WYNDHAM WORLDWIDE CORP	8/5/2011	6,364 26	-6,172 72	191 54
109	WYNDHAM WORLDWIDE CORP	8/5/2011	3,196 80	-3,274 09	-77 29
78	WYNDHAM WORLDWIDE CORP	8/8/2011	2,049 46	-2,342 92	-293 46
204	WYNDHAM WORLDWIDE CORP	8/8/2011	5,360 14	-6,080 49	-720 35
327	WYNDHAM WORLDWIDE CORP	8/8/2011	8,591 99	-9,773 67	-1,181 68
5	XCEL ENERGY INC	10/10/2011	124 21	-89 52	34 69
125	XCEL ENERGY INC	10/10/2011	3,106 39	-2,238 00	868 39
70	XCEL ENERGY INC	10/10/2011	1,738 87	-1,252 30	486 57
220	XCEL ENERGY INC	10/10/2011	5,465 02	-3,958 79	1,506 23
18	XCEL ENERGY INC	10/10/2011	447 14	-327 46	119 68
3,000	XEROX CORP	1/26/2011	31,379 69	-34,529 76	-3,150 07
117	XILINX INC	11/2/2011	3,736 62	-3,008 64	727 98
68	XILINX INC	11/2/2011	2,202 84	-1,754 56	448 28
160	XILINX INC	11/2/2011	5,147 77	-4,128.38	1,019 39
123	XILINX INC	11/2/2011	3,907 21	-3,173 70	733 51
309	XILINX INC	11/2/2011	9,868 50	-7,951 87	1,916 63
547	XILINX INC	11/2/2011	17,469 47	-14,113 91	3,355 56
248	XILINX INC	11/3/2011	7,954 59	-6,399 00	1,555 59
343	XILINX INC	11/3/2011	11,029 98	-8,850 22	2,179 76
714	XILINX INC	11/3/2011	23,066 46	-18,422 70	4,643 76
308	XILINX INC	11/3/2011	9,904 47	-7,947 05	1,957 42
301	XILINX INC	7/6/2011	10,972 83	-7,977 13	2,995 70
345	XILINX INC	7/7/2011	12,756 30	-9,143 22	3,613 08
124	XILINX INC	7/8/2011	4,494 60	-3,286 26	1,208 34

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
257	XILINX INC	10/12/2011	7,627.61	-6,811.04	816 57
3	XILINX INC	10/13/2011	89 78	-79.51	10 27
444	XILINX INC	10/13/2011	13,243 33	-11,766.93	1,476 40
14	XILINX INC	11/9/2011	446 24	-368 12	78 12
36	XILINX INC	11/9/2011	1,151 92	-954 08	197 84
515	XILINX INC	11/9/2011	16,478 91	-13,541 46	2,937 45
1,000	YAHOO INC	6/1/2011	15,830 69	-15,249 00	581 69
4,410	YAMANA GOLD INC	8/4/2011	59,193 40	-48,261 72	10,931 68
480	YAMANA GOLD INC	8/4/2011	6,442 82	-5,224.80	1,218 02
590	YAMANA GOLD INC	12/30/2011	8,708 41	-6,422 15	2,286 26
2,500	YAMANA GOLD INC	12/30/2011	36,900 04	-26,025 00	10,875 04
1,570	YAMANA GOLD INC	12/30/2011	23,173 22	-16,673 40	6,499 82
430	YAMANA GOLD INC	12/30/2011	6,346 81	-4,570 90	1,775 91
960	YUM! BRANDS INC	12/8/2011	55,542 32	-52,137 12	3,405 20
18	ZILLOW INC	8/16/2011	434 55	-360 00	74 55
46	ZIONS BANCORPORATION	8/10/2011	755 19	-1,097 89	-342 70
99	ZIONS BANCORPORATION	8/10/2011	1,654 95	-2,367 09	-712 14
157	ZIONS BANCORPORATION	8/10/2011	2,624 51	-3,747 15	-1,122 64
215	ZIONS BANCORPORATION	8/11/2011	3,585 31	-5,131 45	-1,546 14
57	ZIONS BANCORPORATION	8/12/2011	979 90	-1,360 43	-380 53
10	ZIONS BANCORPORATION	12/6/2011	166 73	-238 67	-71 94
94	ZIONS BANCORPORATION	12/6/2011	1,551 54	-2,280 33	-728 79
393	ZIONS BANCORPORATION	12/6/2011	6,486 77	-9,536 26	-3,049 49
176	ZIONS BANCORPORATION	12/6/2011	2,934 42	-4,201 91	-1,267 49
152	ZIONS BANCORPORATION	12/6/2011	2,534 28	-3,687 33	-1,153 05
599	ZIONS BANCORPORATION	12/7/2011	9,593 94	-14,534 92	-4,940 98
123	ZIONS BANCORPORATION	12/7/2011	1,970 04	-3,017 90	-1,047 86
246	ZIONS BANCORPORATION	12/7/2011	3,940 08	-6,007 84	-2,067 76
6	ZIONS BANCORPORATION	12/7/2011	96 10	-146 10	-50 00
178	ZIONS BANCORPORATION	12/8/2011	2,757 46	-4,334 23	-1,576 77
34	ZIONS BANCORPORATION	12/8/2011	526 71	-823 82	-297 11
304	ZIONS BANCORPORATION	12/9/2011	4,742 18	-7,365 92	-2,623 74
263	ZIONS BANCORPORATION	12/9/2011	4,102 61	-6,378 30	-2,275.69
155	ZIONS BANCORPORATION	12/14/2011	2,301 99	-3,761 90	-1,459 91
44	ZIONS BANCORPORATION	12/14/2011	661 77	-1,067 09	-405 32
211	ZIONS BANCORPORATION	12/14/2011	3,173 50	-5,103 71	-1,930 21
123	ZIONS BANCORPORATION	12/14/2011	1,849 96	-2,986 19	-1,136 23
194	ZIONS BANCORPORATION	12/14/2011	2,917 82	-4,708 57	-1,790 75
165	ZIONS BANCORPORATION	12/14/2011	2,481 65	-4,004 60	-1,522 95
235	ZIONS BANCORPORATION	12/15/2011	3,504 79	-5,703.52	-2,198 73
424	ZIONS BANCORPORATION	12/15/2011	6,297 67	-10,290 60	-3,992.93
92	ZIONS BANCORPORATION	12/15/2011	1,372 09	-2,220 88	-848 79
159	ZIONS BANCORPORATION	12/15/2011	2,371 33	-3,835.08	-1,463 75
20	ZIONS BANCORPORATION	12/15/2011	298 28	-470 40	-172 12
224	ZIONS BANCORPORATION	12/15/2011	3,340 74	-5,223 05	-1,882 31
227	ZIONS BANCORPORATION	12/16/2011	3,449 06	-5,293 01	-1,843 95
273	ZIONS BANCORPORATION	12/16/2011	4,147 99	-6,348 69	-2,200 70
67	ZIONS BANCORPORATION	12/19/2011	989 05	-1,567 81	-578 76
22	ZIONS BANCORPORATION	12/19/2011	322 57	-511 62	-189 05
63	ZIONS BANCORPORATION	12/19/2011	923 72	-1,460 36	-536 64
160	ZIONS BANCORPORATION	12/19/2011	2,361 92	-3,697 65	-1,335 73
111	ZIONS BANCORPORATION	12/19/2011	1,638 59	-2,554 13	-915 54
41	ZIONS BANCORPORATION	12/19/2011	601 15	-954 48	-353 33
29	ZIONS BANCORPORATION	12/19/2011	425 20	-678 61	-253 41
86	ZIONS BANCORPORATION	12/20/2011	1,301 15	-1,978 88	-677 73
144	ZIONS BANCORPORATION	12/20/2011	2,178 66	-3,332 46	-1,153 80
117	ZIONS BANCORPORATION	12/20/2011	1,770 16	-2,680 88	-910 72
279	ZIONS BANCORPORATION	12/20/2011	4,221 16	-6,466 19	-2,245 03
1,495	ZIONS BANCORPORATION	1/24/2011	35,614 40	-34,069 26	1,545 14
1,495	ZIONS BANCORPORATION	1/25/2011	35,826 24	-34,069 25	1,756 99
610	ZIPCAR INC	4/14/2011	17,603 83	-10,980.00	6,623 83
220	ZIPCAR INC	4/14/2011	6,603 73	-3,960 00	2,643 73
8	ZIPCAR INC	4/14/2011	240.14	-144 00	96 14
104	ZOLL MEDICAL CORP	4/15/2011	4,940 98	-4,529 27	411 71

Part IV, Line 1 Capital gains and Losses for tax on Investment Income

Shares/Par	(a) Property sold	(d) Date sold	(e) Gross sales price	(g) Cost or other basis	(h) & (i) Gain or (loss)
41	ZOLL MEDICAL CORP	4/15/2011	1,947 88	-1,813 46	134 42
34	ZOLL MEDICAL CORP	4/15/2011	1,615 32	-1,530 95	84 37
192	ZOLL MEDICAL CORP	4/15/2011	9,121 80	-8,670 78	451 02
18	ZOLL MEDICAL CORP	4/15/2011	855 17	-814 55	40 62
176	ZOLL MEDICAL CORP	6/3/2011	10,176 99	-7,964 47	2,212 52
215	ZOLL MEDICAL CORP	6/3/2011	12,432 11	-10,034 70	2,397 41
178	ZOLL MEDICAL CORP	6/3/2011	10,292 63	-8,184 05	2,108 58
22	ZOLL MEDICAL CORP	9/16/2011	836 05	-1,011 51	-175 46
286	ZOLL MEDICAL CORP	9/16/2011	10,868 71	-13,164 75	-2,296 04
32	ZOLL MEDICAL CORP	9/19/2011	1,202 06	-1,472 98	-270 92
100	ZOLL MEDICAL CORP	9/19/2011	3,756 43	-4,169 74	-413 31
79	ZOLL MEDICAL CORP	9/20/2011	2,979 06	-3,294 09	-315 03
198	ZOLL MEDICAL CORP	9/20/2011	7,447 62	-8,256 09	-808 47
23	ZOLL MEDICAL CORP	9/22/2011	827 42	-959 04	-131 62
64	ZOLL MEDICAL CORP	9/22/2011	2,302 39	-2,703 36	-400 97
46	ZOLL MEDICAL CORP	9/23/2011	1,667 67	-1,943 04	-275 37
44	ZOLL MEDICAL CORP	9/23/2011	1,595 17	-2,547 97	-952 80
28	ZOLL MEDICAL CORP	9/23/2011	1,015 10	-1,613 54	-598 44
12	ZOLL MEDICAL CORP	9/23/2011	435 05	-687 78	-252 73
33	ZOLL MEDICAL CORP	9/23/2011	1,196 37	-2,008 82	-812 45
79	ZOLL MEDICAL CORP	10/6/2011	2,876 49	-4,808 98	-1,932 49
336	ZOLL MEDICAL CORP	10/6/2011	12,234 20	-13,757 69	-1,523 49
204	ZOLL MEDICAL CORP	10/6/2011	7,427 90	-8,308 23	-880 33
303	ZUMIEZ INC	4/15/2011	8,733 75	-7,043 63	1,690 12
71	ZUMIEZ INC	4/15/2011	2,046 52	-1,699 86	346 66
69	ZUMIEZ INC	4/15/2011	1,988 87	-1,647 36	341 51
275	ZUMIEZ INC	5/25/2011	8,107 34	-6,565 57	1,541 77
147	ZUMIEZ INC	5/26/2011	4,418 10	-3,509 60	908 50
346	ZUMIEZ INC	5/26/2011	10,399 07	-8,727 47	1,671 60
185	ZUMIEZ INC	5/26/2011	5,560 19	-4,433 55	1,126 64
70	ZUMIEZ INC	5/27/2011	2,104 28	-1,677 56	426 72
148	ZUMIEZ INC	5/27/2011	4,449 06	-3,601 08	847 98
131	ZUMIEZ INC	5/27/2011	3,938 02	-3,472 55	465 47
164	ZUMIEZ INC	5/31/2011	4,984 50	-4,347 31	637 19
151	ZUMIEZ INC	5/31/2011	4,589 39	-3,876 41	712 98
Totals			52,406,044	-46,666,207 38	5,739,836