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Form **990-PF**Department of the Treasury
Internal Revenue Service**Return of Private Foundation**
or Section 4947(a)(1) Nonexempt Charitable Trust
Treated as a Private Foundation

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

OMB No 1545-0052

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

Name of foundation L T AND J T DEE CHARITABLE FDN		A Employer identification number 87-6150803
Number and street (or P O box number if mail is not delivered to street address) Wells Fargo Bank N A Trust Tax Dept - PO Box 53456 MAC S4101-22G	Room/suite	B Telephone number (see instructions) (888) 730-4933
City or town, state, and ZIP code Phoenix AZ 85072-3456		C If exemption application is pending, check here ☐
G Check all that apply. ☐ Initial return ☐ Initial return of a former public charity ☐ Final return ☐ Amended return ☐ Address change ☐ Name change		D 1. Foreign organizations, check here ☐ 2. Foreign organizations meeting the 85% test, check here and attach computation ☐
H Check type of organization ☒ Section 501(c)(3) exempt private foundation ☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation		E If private foundation status was terminated under section 507(b)(1)(A), check here ☐
I Fair market value of all assets at end of year (from Part II, col (c), line 16) \$ 50,822,233		F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐
J Accounting method ☒ Cash ☐ Accrual ☐ Other (specify) _____		

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

	(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue				
1 Contributions, gifts, grants, etc., received (attach schedule)				
2 Check ☒ if the foundation is not required to attach Sch. B				
3 Interest on savings and temporary cash investments	0	0		
4 Dividends and interest from securities	1,237,382	1,192,438		
5 a Gross rents		0		
b Net rental income or (loss)	0			
6 a Net gain or (loss) from sale of assets not on line 10	1,358,447			
b Gross sales price for all assets on line 6a	18,788,698			
7 Capital gain net income (from Part IV, line 2)		1,358,447		
8 Net short-term capital gain			0	
9 Income modifications				
10 a Gross sales price, returns and allowances	0			
b Less Cost of goods sold	0			
c Gross profit or (loss) (attach schedule)	0			
11 Other income (attach schedule)	0	0	0	
12 Total. Add lines 1 through 11	2,595,829	2,550,885	0	
Operating and Administrative Expenses				
13 Compensation of officers, directors, trustees, etc	199,923	99,962		99,961
14 Other employee salaries and wages				
15 Pension plans, employee benefits				
16 a Legal fees (attach schedule)	0	0	0	0
b Accounting fees (attach schedule)	11,636	0	0	11,636
c Other professional fees (attach schedule)	0	0	0	0
17 Interest				
18 Taxes (attach schedule) (see instructions)	107,610	32,610	0	0
19 Depreciation (attach schedule) and depletion	0	0	0	
20 Occupancy				
21 Travel, conferences, and meetings				
22 Printing and publications				
23 Other expenses (attach schedule)	370,446	361,445	0	9,001
24 Total operating and administrative expenses. Add lines 13 through 23	689,615	494,017	0	120,598
25 Contributions, gifts, grants paid	2,218,300			2,218,300
26 Total expenses and disbursements. Add lines 24 and 25	2,907,915	494,017	0	2,338,898
27 Subtract line 26 from line 12				
a Excess of revenue over expenses and disbursements	-312,086			
b Net investment income (if negative, enter -0-)		2,056,868		
c Adjusted net income (if negative, enter -0-)			0	

For Paperwork Reduction Act Notice, see instructions.

(HTA)

Form **990-PF** (2011)

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Form 990-PF (2011) L T AND J T DEE CHARITABLE FDN

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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	0	2,930	2,930	
	2	Savings and temporary cash investments	3,089,224	3,743,439	3,743,439	
	3	Accounts receivable ▶	0			
		Less allowance for doubtful accounts ▶	0	0	0	
	4	Pledges receivable ▶	0			
		Less allowance for doubtful accounts ▶	0	0	0	
	5	Grants receivable				
	6	Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see instructions)	0	0	0	
	7	Other notes and loans receivable (attach schedule) ▶	0			
		Less allowance for doubtful accounts ▶	0	0	0	
	8	Inventories for sale or use	0	0		
	9	Prepaid expenses and deferred charges		0		
	10 a	Investments—U S and state government obligations (attach schedule)	0	0	0	
	b	Investments—corporate stock (attach schedule)	0	0	0	
	c	Investments—corporate bonds (attach schedule)	0	0	0	
	Liabilities	11	Investments—land, buildings, and equipment basis ▶	0		
		Less accumulated depreciation (attach schedule) ▶	0	0	0	
12		Investments—mortgage loans				
13		Investments—other (attach schedule)	44,479,277	42,980,815	47,075,864	
14		Land, buildings, and equipment basis ▶	0			
		Less accumulated depreciation (attach schedule) ▶	0	0	0	
15		Other assets (describe ▶)	0	0	0	
16		Total assets (to be completed by all filers—see the instructions Also, see page 1, item I)	47,568,501	46,727,184	50,822,233	
17		Accounts payable and accrued expenses	0	0		
18		Grants payable				
Net Assets or Fund Balances	19	Deferred revenue	0	0		
	20	Loans from officers, directors, trustees, and other disqualified persons	0	0		
	21	Mortgages and other notes payable (attach schedule)	0	0		
	22	Other liabilities (describe ▶ <u>CALL WRITE GE ELECTRIC CO.</u>)	33,755	51,316		
	23	Total liabilities (add lines 17 through 22)	33,755	51,316		
		Foundations that follow SFAS 117, check here ▶ ☐				
	24	Unrestricted				
	25	Temporarily restricted				
	26	Permanently restricted				
		Foundations that do not follow SFAS 117, check here ▶ ☒				
27	Capital stock, trust principal, or current funds	47,534,746	46,727,184			
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)	47,534,746	46,727,184			
31	Total liabilities and net assets/fund balances (see instructions)	47,568,501	46,778,500			

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	47,534,746
2	Enter amount from Part I, line 27a	2	-312,086
3	Other increases not included in line 2 (itemize) ▶ <u>Loss on CY Sales Not Settled at Year End</u>	3	12,510
4	Add lines 1, 2, and 3	4	47,235,170
5	Decreases not included in line 2 (itemize) ▶ <u>See Attached Statement</u>	5	507,986
6	Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	46,727,184

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 Attached Statement				
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	0	0	0	
b	0	0	0	
c	0	0	0	
d	0	0	0	
e	0	0	0	
Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(i) Gains (Col. (h) gain minus 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	0	0	0	
b	0	0	0	
c	0	0	0	
d	0	0	0	
e	0	0	0	
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	1,358,447
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6) If gain, also enter in Part I, line 8, column (c) (see instructions) If (loss), enter -0- in Part I, line 8			3	0

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

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

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

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

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

(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	790,070	48,589,736	0.016260
2009	642,106	14,107,411	0.045516
2008	700,267	12,461,153	0.056196
2007	675,515	14,939,345	0.045217
2006	632,880	13,807,596	0.045836
2 Total of line 1, column (d)			2 0.209025
3 Average distribution ratio for the 5-year base period—divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years			3 0.041805
4 Enter the net value of noncharitable-use assets for 2011 from Part X, line 5			4 52,716,551
5 Multiply line 4 by line 3			5 2,203,815
6 Enter 1% of net investment income (1% of Part I, line 27b)			6 20,569
7 Add lines 5 and 6			7 2,224,384
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.			8 2,338,898

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	20,569
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	0
3 Add lines 1 and 2		3	20,569
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	20,569
6 Credits/Payments			
a 2011 estimated tax payments and 2010 overpayment credited to 2011	6a	42,861	
b Exempt foreign organizations—tax withheld at source	6b		
c Tax paid with application for extension of time to file (Form 8868)	6c	25,000	
d Backup withholding erroneously withheld	6d		
7 Total credits and payments Add lines 6a through 6d	7	67,861	
8 Enter any penalty for underpayment of estimated tax Check here ☒ if Form 2220 is attached	8	23	
9 Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed	9	0	
10 Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10	47,269	
11 Enter the amount of line 10 to be Credited to 2012 estimated tax 20,569 Refunded	11	26,700	

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?	N/A	
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) UT		
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?	13	X	
Website address ► N/A				
14	The books are in care of ► WELLS FARGO BANK N A Telephone no ► 888-730-4933			
Located at ► PO Box 53456 MAC S4101-22G Phoenix AZ ZIP+4 ► 85072-3456				
15	Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041—Check here and enter the amount of tax-exempt interest received or accrued during the year	15	N/A	
16	At any time during calendar year 2011, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country?	16	Yes	No
See the instructions for exceptions and filing requirements for Form TD F 90-22.1 If "Yes," enter the name of the foreign country ►				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 ► 20____, 20____, 20____, 20____			
b	Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement—see instructions)	2b	N/A
c	If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here ► 20____, 20____, 20____, 20____		
3a	Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year? ☐ Yes ☒ No		
b	If "Yes," did it have excess business holdings in 2011 as a result of (1) any purchase by the foundation or disqualified persons after May 26, 1969, (2) the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest, or (3) the lapse of the 10-, 15-, or 20-year first phase holding period? (Use Schedule C, Form 4720, to determine if the foundation had excess business holdings in 2011)	3b	N/A
4a	Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a	X
b	Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2011?	4b	X

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

5a During the year did the foundation pay or incur any amount to

- (1)** Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))?
- (2)** Influence the outcome of any specific public election (see section 4955), or to carry on, directly or indirectly, any voter registration drive?
- (3)** Provide a grant to an individual for travel, study, or other similar purposes?
- (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)
- (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

☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

b If any answer is "Yes" to 5a(1)–(5), did **any** of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see instructions)?

5b	N/A
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Organizations relying on a current notice regarding disaster assistance check here

▶

c If the answer is "Yes" to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant?

N/A

☐ Yes ☐ No

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

6a Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract?

☐ Yes ☒ No

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

6b

x

If "Yes" to 6b, file Form 8870

7a At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction?

☐ Yes ☒ No

b If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction?

7b	N/A
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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
Wells Fargo Bank, N.A	Trustee			
PO Box 53456 MAC S4101-22G Phoenix AZ 85	4 00	199,923	0	0
-----	00	0	0	0
-----	00	0	0	0
-----	00	0	0	0

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

(a) Name and address of each employee paid more than \$50,000	(b) Title, and average hours per week devoted to position	(c) Compensation	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
NONE				
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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
NONE		0
		0
		0
		0
		0
		0
Total number of others receiving over \$50,000 for professional services		0

Part IX-A Summary of Direct Charitable Activities

List the foundation's four largest direct charitable activities during the tax year. Include relevant statistical information such as the number of organizations and other beneficiaries served, conferences convened, research papers produced, etc.

	Expenses
1 NONE	
2	
3	
4	

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

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2

	Amount
1 NONE	
2	
All other program-related investments See instructions	
3 NONE	0
Total. Add lines 1 through 3	0

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	50,558,483
b	Average of monthly cash balances	1b	2,960,858
c	Fair market value of all other assets (see instructions)	1c	
d	Total (add lines 1a, b, and c)	1d	53,519,341
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	53,519,341
4	Cash deemed held for charitable activities Enter 1 1/2 % of line 3 (for greater amount, see instructions)	4	802,790
5	Net value of noncharitable-use assets. Subtract line 4 from line 3 Enter here and on Part V, line 4	5	52,716,551
6	Minimum investment return. Enter 5% of line 5	6	2,635,828

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

1	Minimum investment return from Part X, line 6	1	2,635,828
2a	Tax on investment income for 2011 from Part VI, line 5	2a	20,569
b	Income tax for 2011 (This does not include the tax from Part VI)	2b	0
c	Add lines 2a and 2b	2c	20,569
3	Distributable amount before adjustments Subtract line 2c from line 1	3	2,615,259
4	Recoveries of amounts treated as qualifying distributions	4	
5	Add lines 3 and 4	5	2,615,259
6	Deduction from distributable amount (see instructions)	6	
7	Distributable amount as adjusted Subtract line 6 from line 5 Enter here and on Part XIII, line 1	7	2,615,259

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	2,338,898
b	Program-related investments—total from Part IX-B	1b	0
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	0
4	Qualifying distributions. Add lines 1a through 3b Enter here and on Part V, line 8, and Part XIII, line 4	4	2,338,898
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	20,569
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	2,318,329

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

Part XIII Undistributed Income (see instructions)

	(a) Corpus	(b) Years prior to 2010	(c) 2010	(d) 2011
1 Distributable amount for 2011 from Part XI, line 7				2,615,259
2 Undistributed income, if any, as of the end of 2011				
a Enter amount for 2010 only			2,273,669	
b Total for prior years 20____, 20____, 20____		0		
3 Excess distributions carryover, if any, to 2011				
a From 2006	0			
b From 2007	0			
c From 2008	0			
d From 2009	0			
e From 2010	0			
f Total of lines 3a through e	0			
4 Qualifying distributions for 2011 from Part XII, line 4 ▶ \$ 2,338,898				
a Applied to 2010, but not more than line 2a			2,273,669	
b Applied to undistributed income of prior years (Election required—see instructions)		0		
c Treated as distributions out of corpus (Election required—see instructions)	0			
d Applied to 2011 distributable amount				65,229
e Remaining amount distributed out of corpus	0			
5 Excess distributions carryover applied to 2011 (If an amount appears in column (d), the same amount must be shown in column (a))	0			0
6 Enter the net total of each column as indicated below:				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	0			
b Prior years' undistributed income Subtract line 4b from line 2b		0		
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		0		
e Undistributed income for 2010 Subtract line 4a from line 2a Taxable amount—see instructions			0	
f Undistributed income for 2011 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2012				2,550,030
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)	0			
9 Excess distributions carryover to 2012. Subtract lines 7 and 8 from line 6a	0			
10 Analysis of line 9				
a Excess from 2007	0			
b Excess from 2008	0			
c Excess from 2009	0			
d Excess from 2010	0			
e Excess from 2011	0			

N/A

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

☐ 4942(j)(3) or ☐ 4942(j)(5)

- b** 85% of line 2a

- 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

- 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**

Tax year	Prior 3 years			(e) Total
(a) 2011	(b) 2010	(c) 2009	(d) 2008	
0				0
0	0	0	0	0
0				0
				0
0	0	0	0	0
				0
				0
0				0
				0
				0
0				0
				0
				0
				0

1 Information Regarding Foundation Managers:

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

NONE

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

NONE

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

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

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

WELLS FARGO BANK, N A - DAVID BUCHMAN 299 S MAIN ST SALT LAKE UT 84111 (801) 246-1436

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

LETTER OF APPLICATION

- c Any submission deadlines**

NONE, BUT SUGGESTED BY SEPTEMBER 30TH

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

NONE

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

Recipient	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
Name and address (home or business)				
a Paid during the year See Attached Statement				
Total			▶ 3a	2,218,300
b Approved for future payment NONE				
Total			▶ 3b	0

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated.

Enter gross amounts unless otherwise indicated.		Unrelated business income		Excluded by section 512, 513, or 514		(e)
		(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount	Related or exempt function income (See instructions)
1	Program service revenue					
a			0		0	0
b			0		0	0
c			0		0	0
d			0		0	0
e			0		0	0
f			0		0	0
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	1,237,382	
5	Net rental income or (loss) from real estate					
a	Debt-financed property					
b	Not debt-financed property					
6	Net rental income or (loss) from personal property					
7	Other investment income					
8	Gain or (loss) from sales of assets other than inventory			18	1,358,447	
9	Net income or (loss) from special events					
10	Gross profit or (loss) from sales of inventory					
11	Other revenue a		0		0	0
b			0		0	0
c			0		0	0
d			0		0	0
e			0		0	0
12	Subtotal. Add columns (b), (d), and (e)		0		2,595,829	0
13	Total. Add line 12, columns (b), (d), and (e)				13	2,595,829

(See worksheet in line 13 instructions to verify calculations)

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

[illegible]

- | | | | | | |
|-------------------------------|--|---|-----------|---|--------------|
| Paid Preparer Use Only | Print/Type preparer's name | Preparer's signature | Date | Check ☒ if self-employed | PTIN |
| | JOSEPH J. CASTRIANO |  | 9/17/2012 | | P01251603 |
| | Firm's name ▶ PricewaterhouseCoopers, LLP | | | Firm's EIN ▶ | 13-4008324 |
| | Firm's address ▶ 600 GRANT STREET, PITTSBURGH, PA 15219-2777 | | | Phone no | 412-355-6000 |

L T AND J T DEE CHARITABLE FDN

87-6150803 Page 1 of 1

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

Recipient(s) paid during the year

Name

SEE ATTACHED

Street

City

State

Zip Code

Foreign Country

Relationship

NONE

Foundation Status

501(C)(3) PUBLIC CHARITY

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

2,218,300

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

0

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

0

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

0

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

0

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

0

LAWRENCE T. DEE AND JANET T. DEE CHARITABLE FOUNDATION

ACCOUNT # 023850

TAY YEAR 2011

ORGANIZATION	AMOUNT	ADDRESS			
Ability Foundation	\$ 2,500 00	5236 S Greenpine Drive	Salt Lake City	UT	84123
Alliance House	\$ 5,000 00	1724 South Main Street	Salt Lake City	UT	84115
Alzheimers Disease and Related Disorders Association	\$ 3,500 00	855 East 4800 South Suite 100	Salt Lake City	UT	84107
American Cancer Society, Great Western Division	\$ 5,000 00	941 East 3300 South	Salt Lake City	UT	84106
American Indian Services	\$ 5,000 00	1902 North Canyon Road Suite 100	Provo	UT	84604
American Lung Association of Utah	\$ 3,500 00	1930 South 1100 East	Salt Lake City	UT	84106
American Red Cross - Northern Utah Chapter	\$ 7,500 00	2955 Harrison Blvd Suite 204	Ogden	UT	84403-0984
Artspace	\$ 7,500 00	230 South 500 West Suite 235	Salt Lake City	UT	84101
Assistance League of Salt Lake City	\$ 3,000 00	P O Box 9353	Salt Lake City	UT	84109
Bad Dog Rediscovered America	\$ 5,000 00	428 South 400 West B129	Salt Lake City	UT	84101
Ballet West	\$ 7,500 00	Capital Theatre 50 West 200 South	Salt Lake City	UT	84101
Best Friends Animal Society	\$ 5,000 00	5001 Angel Canyon Road	Kanab	UT	84741
Big Brothers, Big Sisters of Utah	\$ 2,500 00	151 East 5600 South Suite 200	Salt Lake City	UT	84107
Boys and Girls Clubs of Greater Salt Lake	\$ 5,000 00	669 South 200 East Suite 100	Salt Lake City	UT	84111
Brigham Young University Museum of Art	\$ 10,000 00	278 North Campus Drive	Provo	UT	84604
Camp Hobe	\$ 3,500 00	P O Box 520755	Salt Lake City	UT	84152
Caring Foundation for Children	\$ 5,000 00	P O Box 25185	Salt Lake City	UT	84125
Catholic Community Services of Utah	\$ 3,500 00	745 East 300 South	Salt Lake City	UT	84102
Children's Dance Theatre - Tanner Dance Program	\$ 100,000 00	190 South Wasatch Drive	Salt Lake City	UT	84112
Children's Service Society of Utah	\$ 2,500 00	124 South 400 East	Salt Lake City	UT	84111
Crossroads Urban Center	\$ 5,000 00	347 South 400 East	Salt Lake City	UT	84111
Discovery Gateway	\$ 2,500 00	444 West 100 South	Salt Lake City	UT	84101
Eccles Community Art Center	\$ 7,500 00	2580 Eccles Avenue	Ogden	UT	84401
English Skills Learning Center	\$ 3,500 00	631 West North Temple	Salt Lake City	UT	84116
Envision Utah	\$ 5,000 00	254 South 600 East Suite 201	Salt Lake City	UT	84102
Eye Care Kids Foundation	\$ 2,500 00	8941 South 700 East Suite 104	Sandy	UT	84070

LAWRENCE T. DEE AND JANET T. DEE CHARITABLE FOUNDATION

ACCOUNT # 023850

TAY YEAR 2011

ORGANIZATION	AMOUNT	ADDRESS			
Family Counseling Service of Northern Utah	\$ 2,500 00	3518 Washington Blvd	Ogden	UT	84403
Family Support Center	\$ 2,500 00	1760 West 4805 South	Taylorville	UT	84118
Friends for Sight	\$ 5,000 00	661 South 200 East	Salt Lake City	UT	84111
Friends of the Tracy Aviary	\$ 3,500 00	589 East 1300 South	Salt Lake City	UT	84105
Governor's Masion Foundation, Inc	\$ 5,000 00	603 East South Temple	Salt Lake City	UT	84103
Guadalupe Cebnter Education Program	\$ 5,000 00	340 South 1040 East	Salt Lake City	UT	84104
House of Hope	\$ 5,000 00	857 East 200 South	Salt Lake City	UT	84102
Humane Society of Utah	\$ 5,000.00	4242 South 300 West	Murray	UT	84107
Intermountain Therapy Animals	\$ 5,000 00	4050 South 2700 East	Salt Lake City	UT	84124
Jewish Family Service	\$ 3,000 00	1111 East Brickyard Road Ste 109	Salt Lake City	UT	84106
JMS PTA	\$ 1,000 00	1655 East 3300 South	Salt Lake City	UT	84106
Jordan Education Foundation	\$ 2,500 00	7387 Campus View Drive	West Jordan	UT	84084
Jordan Valley Conervation Gardens	\$ 5,000 00	8215 South 1300 West	West Jordan	UT	84088
Junior League of Salt Lake City	\$ 5,000 00	526 East 300 South	Salt Lake City	UT	84102
Juvenile Diabetes Research Foundation International	\$ 2,500 00	120 Wall Street 19th Floor	NewYork	NY	10005
KCPW Public Radio	\$ 11,500 00	P O. Box 510730	Salt Lake City	UT	84151
Kostopulos Dream Foundatio	\$ 5,000 00	2500 Emigration Canyon	Salt Lake City	UT	84108
KRCL Community Radio	\$ 1,000 00	1971 West North Temple	Salt Lake City	UT	84116
Local First Utah	\$ 2,500 00	P O Box 576	Salt Lake City	UT	84110
Maleheh Free Clinic	\$ 5,000 00	415 East 3900 South	Salt Lake City	UT	84107
McKay-Dee Hospital Center Foundation	\$ 100,000 00	4401 Harrison Boulevard	Ogden	UT	84403
Midtown Community Health Center	\$ 5,000 00	2240 Adams Avenue	Ogden	UT	84401
National Ability Center	\$ 5,000 00	P O Box 682799	Park City	UT	84068
National Multiple Sclerosis Society - Utah Chapter	\$ 2,500 00	6364 South Highland Drive Suite 101	Salt Lake City	UT	84121
Neighborhood House	\$ 5,000 00	1050 West 500 South	Salt Lake City	UT	84104
Odyssey House Inc - Utah	\$ 5,000 00	607 East 200 South	Salt Lake City	UT	84102

LAWRENCE T. DEE AND JANET T. DEE CHARITABLE FOUNDATION

ACCOUNT # 023850

TAY YEAR 2011

ORGANIZATION	AMOUNT	ADDRESS			
Ogden Nature Center	\$ 5,000 00	966 West 12th Street	Ogden	UT	84404
Ogden Rescue Mission	\$ 5,000 00	2775 Wall Avenue	Ogden	UT	84401
Ogden School Foundation	\$ 80,000 00	1950 Monroe Boulevard	Ogden	UT	84401
Ogden Surgical Medical Society Foundation	\$ 2,500 00	P O Box 9311	Ogden	UT	84409
Ogden Symphony Ballet Association	\$ 5,000 00	638 26th Street	Ogden	UT	84401
Ogden Weber Applied Technology College Foundation	\$ 45,000 00	200 North Washington Blvd	Ogden	UT	84404
Planned Parenthood Association of Utah	\$ 5,000 00	654 South 900 East	Salt Lake City	UT	84102
Prevent Child Abuse Utah	\$ 3,500 00	2955 Harrison Blvd Suite 104	Ogden	UT	84403
Rape Recovery Center	\$ 2,500 00	2035 South 1300 East	Salt Lake City	UT	84105
Repertory Dance Thereatre	\$ 5,000 00	P O Box 510427	Salt Lake City	UT	84151-0427
Ririe-Woodbury Dance Company	\$ 10,000 00	138 West Broadway	Salt Lake City	UT	84101
Ronald McDonald House Charities	\$ 257,500 00	935 East South Temple	Salt Lake City	UT	84102
Salt Lake Acting Company	\$ 3,500 00	168 West 500 North	Salt Lake City	UT	84105
Salt Lake Art Center	\$ 30,000 00	20 South West Temple	Salt Lake City	UT	84101
Salt Lake Art Center - Museum of Contemporary Art	\$ 5,000 00	20 South West Temple	Salt Lake City	UT	84101
Salt Lake Donated Dental Services	\$ 5,000 00	1383 South 900 West Suite 128	Salt Lake City	UT	84104
Salt Lake Film Center	\$ 5,000 00	210 East 400 South #9	Salt Lake City	UT	84111
Salt Lake Symphony	\$ 2,500.00	220 East Morris Avenue	Salt Lake City	UT	84115
Spy Hop Productions	\$ 5,000 00	511 West 200 South Suite 100	Salt Lake City	UT	84101
St Anne's Center	\$ 75,000 00	137 W Binford Street	Ogden	UT	84401
Stanford University	\$ 100,000 00	355 Galvez Street	Stanford	CA	94305
The Children's Center	\$ 7,500 00	350 South 400 East	Salt Lake City	UT	84112
The Nature Conservancy	\$ 165,000 00	599 East South Temple	Salt Lake City	UT	84102
The Road Home	\$ 5,000 00	210 South Rio Grande Street	Salt Lake City	UT	84101
The Sharing Place	\$ 2,500 00	1695 East 3300 South	Salt Lake City	UT	84106
The Waterford School	\$ 12,500 00	1480 East 9400 South	Sandy	UT	84093

LAWRENCE T. DEE AND JANET T. DEE CHARITABLE FOUNDATION

ACCOUNT # 023850

TAY YEAR 2011

ORGANIZATION	AMOUNT	ADDRESS			
Tree Utah	\$ 2,500 00	740 South 300 West #301	Salt Lake City	UT	84101
Trout Unlimited - Utah Water Project	\$ 5,000 00	443 South 225 East	Centerville	UT	84014
Union Station Foundation	\$ 1,000 00	2501 Wall Avenue	Ogden	UT	84401
University of Utah College of Nursing	\$ 75,000 00	10 South 2000 East	Salt Lake City	UT	84112
University of Utah David Eccles School of Business	\$ 50,000 00	1645 East Campus Center Drive	Salt Lake City	UT	84112
University of Utah Pioneer Theatre Company	\$ 75,000 00	300 South 1400 East	Salt Lake City	UT	84112
University of Utah Museum of Natural History	\$ 107,500 00	301 Wakara Way	Salt Lake City	UT	84108
University of Utah College of Education	\$ 5,000 00	1705 Campus Center Drive Room 225	Salt Lake City	UT	84112
University of Utah J Willard Marriott Library	\$ 10,000 00	295 South 1500 East	Salt Lake City	UT	84112
University of Utah KUED Public Television	\$ 5,000 00	101 South Wasatch Drive	Salt Lake City	UT	84112
University of Utah KUER FM 90	\$ 5,000 00	101 South Wasatch Drive	Salt Lake City	UT	84112
University of Utah Lowell Bennion Community Service Center	\$ 7,500 00	200 Central Campus Drive	Salt Lake City	UT	84112
University of Utah Moran Eye Center	\$ 5,000 00	65 Mario Capecchi Drive	Salt Lake City	UT	84132
University of Utah Office for Undergraduate Advancement	\$ 4,800 00	195 South Central Campus Drive Room 004	Salt Lake City	UT	84112
University of Utah Pioneer Theatre Company	\$ 32,500 00	300 South 1400 East	Salt Lake City	UT	84112
University of Utah School of Business	\$ 50,000 00	1645 East Campus Center Drive	Salt Lake City	UT	84112
University of Utah School of Medicine	\$ 5,000 00	30 North 1900 East	Salt Lake City	UT	84132
University of Utah School of Music	\$ 5,000 00	1375 East President's Circle #204	Salt Lake City	UT	84112
University of Utah Tanner Humanities	\$ 10,000 00	Carolyn Tanner Irish Humanities Building 215 S Central Campus Drive	Salt Lake City	UT	84112
Utah Animal Adoption Center	\$ 4,000 00	1955 N Redwood Road	Salt Lake City	UT	84116
Utah Arts Festival	\$ 2,500 00	230 South 500 West #120	Salt Lake City	UT	84101
Utah Center for Advanced Neuroscience Learning Enhancement and Research	\$ 5,000 00	1231 East 6600 South	Salt Lake City	UT	84121
Utah Chapter National Hemophilia Foundation	\$ 2,500 00	772 East 3300 South Suite 102	Salt Lake City	UT	84106
Utah Clean Energy Alliance	\$ 2,500 00	1014 Second Avenue	Salt Lake City	UT	84103
Utah Cultural Alliance	\$ 1,000 00	P O Box 521613	Salt Lake City	UT	84103

LAWRENCE T. DEE AND JANET T. DEE CHARITABLE FOUNDATION

ACCOUNT # 023850

TAY YEAR 2011

ORGANIZATION	AMOUNT	ADDRESS			
Utah Food Bank Services	\$ 5,000 00	3150 South 900 West	Salt Lake City	UT	84119
Utah Heritage Foundation	\$ 5,000 00	485 North Canyon Road	Salt Lake City	UT	84103
Utah Humanities Council	\$ 5,000 00	202 West 300 North	Salt Lake City	UT	84103
Utah Public Education Foundation Road to Success Reading Program	\$ 4,000 00	500 Huntsman Way	Salt Lake City	UT	84108
Utah Symphony and Opera	\$ 300,000 00	123 West South Temple	Salt Lake City	UT	84101
Utah Zoological Society	\$ 5,000 00	2600 Sunnyside Avenue	Salt Lake City	UT	84108
VSA Arts of Utah	\$ 2,500 00	230 South 500 West #125	Salt Lake City	UT	84101
Wasatch Adaptive Sports	\$ 2,000 00	Highway 210, Little Cottonwood Canyon	Salt Lake City	UT	84092
Wasatch Community Gardens	\$ 2,500 00	345 East 400 South #204	Salt Lake City	UT	84111
Wasatch Homeless Health Care Inc	\$ 5,000 00	404 South 400 West	Salt Lake City	UT	84101
Wasatch Public Media Public Radio KCPW	\$ 6,500 00	P O Box 510730	Salt Lake City	UT	84151
Weber Human Services Foundation	\$ 2,500 00	237 26th Street	Ogden	UT	84401
Weber Pathways	\$ 5,000 00	P O Box 972	Ogden	UT	84402
Weber State University	\$ 65,000 00	4018 University Circle	Ogden	UT	84408
Westminster College	\$ 30,000 00	1840 South 1300 East	Salt Lake City	UT	84105
YMCA of Greater Salt Lake	\$ 5,000 00	3098 Highland Drive Suite 440	Salt Lake City	UT	84106
Your Community Connection of Ogden	\$ 7,500 00	2261 Adams Avenue	Ogden	UT	84401
YWCA of Greater Salt Lake	\$ 10,000 00	322 East 300 South	Salt Lake City	UT	84111
TOTAL	\$ 2,218,300 00				

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Long Term CG Distributions										Amount		Totals					
Short Term CG Distributions										8,223	0	Securities		Cost, Other		Net Gain	
										0		Other sales		Basis and Expenses		or Loss	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements		Depreciation	Net Gain or Loss		
1	X	99 CENTS ONLY STORES CO	65440K106			12/8/2010		4/14/2011	1,397	1,194					203		
2	X	99 CENTS ONLY STORES CO	65440K106			12/8/2010		4/14/2011	399	338					61		
3	X	99 CENTS ONLY STORES CO	65440K106			2/24/2011		4/15/2011	1,201	981					220		
4	X	99 CENTS ONLY STORES CO	65440K106			12/8/2010		4/15/2011	601	490					111		
5	X	99 CENTS ONLY STORES CO	65440K106			12/8/2010		4/15/2011	801	675					126		
6	X	99 CENTS ONLY STORES CO	65440K106			3/1/2011		4/15/2011	2,303	1,882					421		
7	X	99 CENTS ONLY STORES CO	65440K106			2/24/2011		4/15/2011	1,502	1,226					276		
8	X	99 CENTS ONLY STORES CO	65440K106			12/8/2010		4/18/2011	3,087	2,532					555		
9	X	99 CENTS ONLY STORES CO	65440K106			12/8/2010		4/20/2011	3,598	2,940					658		
10	X	99 CENTS ONLY STORES CO	65440K106			3/4/2011		4/20/2011	2,099	1,699					400		
11	X	99 CENTS ONLY STORES CO	65440K106			3/4/2011		4/21/2011	1,595	1,294					301		
12	X	99 CENTS ONLY STORES CO	65440K106			3/2/2011		4/21/2011	199	161					38		
13	X	SCHOLASTIC CORP COM	807066105			5/6/2010		1/12/2011	1,881	1,584					297		
14	X	SCHOLASTIC CORP COM	807066105			12/16/2010		1/12/2011	5,173	4,511					662		
15	X	SCHOLASTIC CORP COM	807066105			4/5/2010		1/12/2011	2,351	1,979					372		
16	X	SCHOLASTIC CORP COM	807066105			4/5/2010		1/21/2011	312	264					48		
17	X	SCHOLASTIC CORP COM	807066105			12/3/2009		1/21/2011	623	500					123		
18	X	SCHOLASTIC CORP COM	807066105			12/3/2009		1/24/2011	1,565	1,250					315		
19	X	SCHOLASTIC CORP COM	807066105			12/3/2009		3/24/2011	24,440	22,251					2,189		
20	X	SCHOLASTIC CORP COM	807066105			8/5/2009		3/24/2011	5,355	4,527					828		
21	X	SCHOLASTIC CORP COM	807066105			8/5/2009		3/25/2011	3,507	3,018					489		
22	X	SCHOLASTIC CORP COM	807066105			8/5/2009		3/28/2011	2,000	1,741					259		
23	X	SCHOLASTIC CORP COM	807066105			9/25/2009		3/28/2011	1,067	928					139		
24	X	SEKISUI HOUSE, LTD - ADR	816078307			12/3/2010		9/27/2011	30,298	31,917					-1,619		
25	X	SENIOR HOUSING PROP TRU	81721M109			8/20/2010		1/10/2011	6,978	7,122					-144		
26	X	SENIOR HOUSING PROP TRU	81721M109			8/30/2010		1/10/2011	1,307	1,362					-55		
27	X	SENIOR HOUSING PROP TRU	81721M109			3/23/2010		1/10/2011	487	473					14		
28	X	SENIOR HOUSING PROP TRU	81721M109			3/23/2010		1/13/2011	13,577	13,571					6		
29	X	SENIOR HOUSING PROP TRU	81721M109			3/23/2010		2/9/2011	8,500	8,237					263		
30	X	SENIOR HOUSING PROP TRU	81721M109			3/23/2010		3/15/2011	11,577	10,788					789		
31	X	SEVEN & I HOLDINGS CO, LTD	81783H105			12/3/2010		6/24/2011	23,651	22,747					904		
32	X	SEVEN & I HOLDINGS CO, LTD	81783H105			12/3/2010		9/27/2011	42,861	37,861					5,000		
33	X	SEVEN & I HOLDINGS CO, LTD	81783H105			12/3/2010		12/19/2011	11,705	11,043					662		
34	X	SHINHAN FINANCIAL GROUP	824596100			11/25/2009		1/27/2011	11,887	11,477					410		
35	X	SHINHAN FINANCIAL GROUP	824596100			11/25/2009		3/4/2011	179	171					8		
36	X	SHIRE PLC ADR	82481R106			5/11/2011		10/13/2011	22,517	22,779					-262		
37	X	SHISEIDO CO, LTD - ADR	824841407			12/3/2010		9/27/2011	26,715	30,111					-3,396		
38	X	SHISEIDO CO, LTD - ADR	824841407			12/3/2010		9/29/2011	6,935	7,554					-619		
39	X	SHISEIDO CO, LTD - ADR	824841407			12/6/2010		9/29/2011	27,486	29,561					-2,075		
40	X	SIEMENS AG - ADR	826197501			12/3/2010		2/7/2011	30,493	28,704					1,789		
41	X	SIEMENS AG - ADR	826197501			12/3/2010		2/8/2011	4,961	4,684					277		
42	X	SIMON PROPERTY GROUP IN	828806109			8/18/2010		1/10/2011	3,911	3,680					231		
43	X	SIMON PROPERTY GROUP IN	828806109			3/23/2010		1/10/2011	27,867	23,913					3,954		
44	X	SIMON PROPERTY GROUP IN	828806109			3/23/2010		1/24/2011	1,691	1,426					265		
45	X	SIMON PROPERTY GROUP IN	828806109			3/23/2010		1/25/2011	2,006	1,678					328		
46	X	SIMON PROPERTY GROUP IN	828806109			3/23/2010		2/23/2011	3,338	2,601					737		
47	X	SIMON PROPERTY GROUP IN	828806109			3/23/2010		3/8/2011	8,070	6,293					1,777		
48	X	SIMON PROPERTY GROUP IN	828806109			3/23/2010		4/15/2011	3,039	2,349					690		
49	X	SIMON PROPERTY GROUP IN	828806109			3/23/2010		6/3/2011	1,151	839					312		
50	X	SIMON PROPERTY GROUP IN	828806109			3/23/2010		7/22/2011	2,662	1,842					820		
51	X	SIMON PROPERTY GROUP IN	828806109			3/23/2010		8/10/2011	8,478	6,362					2,116		
										18,788,698	0	17,430,251		1,358,447			
										0	0	0		0			

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Amount: 8,223										Totals				Net Gain or Loss			
Long Term CG Distributions										Gross Sales				Cost, Other Basis and Expenses		Net Gain or Loss	
Short Term CG Distributions										18,788,698				17,430,251		1,358,447	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Securities				Net Gain or Loss				
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements					
52	X	SIMON PROPERTY GROUP INC	828806109			3/23/2010		11/14/2011	3,152	2,093		1,059					
53	X	SONIC CORP	835451105			1/19/2010		6/13/2011	3,065	2,726		339					
54	X	SONIC CORP	835451105			1/15/2010		6/13/2011	201	176		25					
55	X	SONIC CORP	835451105			1/15/2010		6/23/2011	2,560	2,153		407					
56	X	SONIC CORP	835451105			1/15/2010		6/28/2011	2,839	2,373		466					
57	X	SONIC CORP	835451105			1/15/2010		6/29/2011	105	88		17					
58	X	SONIC CORP	835451105			1/25/2010		6/29/2011	1,002	817		185					
59	X	SONIC CORP	835451105			1/26/2010		6/29/2011	2,214	1,797		417					
60	X	SONIC CORP	835451105			1/26/2010		6/30/2011	802	642		160					
61	X	SONIC CORP	835451105			1/27/2010		6/30/2011	3,370	2,658		712					
62	X	SOVRAN SELF STORAGE INC	84610H108			1/13/2010		1/10/2011	2,764	3,004		-240					
63	X	STARWOOD HOTELS & RESO	85590A401			1/18/2010		1/10/2011	2,497	2,382		115					
64	X	STARWOOD HOTELS & RESO	85590A401			2/10/2011		3/15/2011	8,074	8,788		-714					
65	X	STARWOOD HOTELS & RESO	85590A401			2/10/2011		6/21/2011	216	253		-37					
66	X	STARWOOD HOTELS & RESO	85590A401			2/10/2011		6/21/2011	1,298	1,470		-172					
67	X	STARWOOD HOTELS & RESO	85590A401			4/25/2011		6/21/2011	216	241		-25					
68	X	STARWOOD HOTELS & RESO	85590A401			4/25/2011		6/22/2011	654	723		-69					
69	X	SONIC CORP	835451105			12/3/2009		2/24/2011	2,541	2,865		-324					
70	X	SONIC CORP	835451105			12/3/2009		2/25/2011	4,713	5,187		-474					
71	X	SONIC CORP	835451105			4/21/2011		6/22/2011	872	949		-77					
72	X	STARWOOD HOTELS & RESO	85590A401			4/21/2011		9/23/2011	357	534		-177					
73	X	EAST WEST BANCORP INC	27579R104			10/22/2009		2/10/2011	4,087	1,754		2,333					
74	X	EAST WEST BANCORP INC	27579R104			10/23/2009		2/10/2011	1,135	475		660					
75	X	EAST WEST BANCORP INC	27579R104			10/26/2009		2/10/2011	1,703	709		994					
76	X	EAST WEST BANCORP INC	27579R104			11/2/2009		2/10/2011	3,337	1,289		2,048					
77	X	SIMON PROPERTY GROUP INC	828806109			11/30/2011		12/15/2011	727	730		-3					
78	X	SIMON PROPERTY GROUP INC	828806109			11/30/2011		12/21/2011	760	730		30					
79	X	SIMON PROPERTY GROUP INC	828806109			3/23/2010		12/21/2011	2,027	1,339		688					
80	X	SONIC CORP	835451105			11/5/2009		1/7/2011	443	396		47					
81	X	SONIC CORP	835451105			11/6/2009		1/7/2011	443	396		47					
82	X	SONIC CORP	835451105			11/6/2009		1/7/2011	332	299		33					
83	X	SONIC CORP	835451105			11/9/2009		1/7/2011	221	200		21					
84	X	SONIC CORP	835451105			12/11/2009		1/7/2011	3,155	2,842		313					
85	X	SONIC CORP	835451105			12/3/2009		1/7/2011	6,864	6,126		738					
86	X	SONIC CORP	835451105			12/3/2009		2/25/2011	2,606	2,865		-259					
87	X	SONIC CORP	835451105			12/3/2009		3/3/2011	1,347	1,482		-135					
88	X	SONIC CORP	835451105			12/3/2009		3/3/2011	1,976	2,174		-198					
89	X	SONIC CORP	835451105			12/3/2009		3/21/2011	1,122	1,235		-113					
90	X	SONIC CORP	835451105			12/3/2009		6/8/2011	103	99		4					
91	X	SONIC CORP	835451105			12/10/2009		6/8/2011	2,276	2,164		112					
92	X	SONIC CORP	835451105			12/10/2009		6/10/2011	691	689		2					
93	X	SONIC CORP	835451105			11/2/2009		6/13/2011	2,010	1,866		144					
94	X	SONIC CORP	835451105			11/3/2009		6/13/2011	804	768		36					
95	X	SONIC CORP	835451105			11/4/2009		6/13/2011	503	479		24					
96	X	SONIC CORP	835451105			11/10/2009		6/13/2011	201	196		5					
97	X	SONIC CORP	835451105			11/10/2009		6/13/2011	804	778		26					
98	X	SONIC CORP	835451105			12/10/2009		6/13/2011	100	98		2					
99	X	EAST WEST BANCORP INC	27579R104			11/11/2009		2/10/2011	795	464		331					
100	X	EAST WEST BANCORP INC	27579R104			5/24/2011		12/2/2011	2,990	3,023		-33					
101	X	EAST WEST BANCORP INC	27579R104			5/24/2011		12/5/2011	4,147	4,096		51					
102	X	EAST WEST BANCORP INC	27579R104			5/25/2011		12/5/2011	1,481	1,462		19					

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Long Term CG Distributions										Amount		Totals				Net Gain or Loss			
Short Term CG Distributions										8,223		18,788,698				17,430,251		1,358,447	
										0		0				0		0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss					
103	X	EMBRAER SA ADR	29082A107			12/3/2010		6/28/2011	24,085	23,399				686					
104	X	EMBRAER SA ADR	29082A107			12/3/2010		6/28/2011	13,407	13,009				398					
105	X	EMBRAER SA ADR	29082A107			12/3/2010		6/29/2011	18,934	18,695				239					
106	X	EMBRAER SA ADR	29082A107			12/3/2010		6/30/2011	7,976	7,800				176					
107	X	EMERGENCY MED SVCS COR	29100P102			4/26/2010		2/16/2011	66,476	58,367				8,109					
108	X	EMERGENCY MED SVCS COR	29100P102			4/26/2010		2/16/2011	6,824	5,992				832					
109	X	EMERGENCY MED SVCS COR	29100P102			12/17/2009		2/16/2011	66,476	52,538				13,938					
110	X	EMERGENCY MED SVCS COR	29100P102			10/5/2009		2/18/2011	27,963	21,210				6,753					
111	X	EMERGENCY MED SVCS COR	29100P102			10/7/2009		2/18/2011	33,455	25,607				7,848					
112	X	EMERGENCY MED SVCS COR	29100P102			12/17/2009		2/18/2011	34,907	27,617				7,290					
113	X	EMERGENCY MED SVCS COR	29100P102			7/12/2010		2/18/2011	16,412	12,150				4,262					
114	X	EQUITY RESIDENTIAL PPTYS	29476L107			3/23/2010		1/10/2011	9,542	7,399				2,143					
115	X	EQUITY RESIDENTIAL PPTYS	29476L107			3/23/2010		1/24/2011	928	705				223					
116	X	EQUITY RESIDENTIAL PPTYS	29476L107			2/2/2011		3/25/2011	2,334	2,344				-10					
117	X	EQUITY RESIDENTIAL PPTYS	29476L107			2/2/2011		5/27/2011	2,293	2,072				221					
118	X	EQUITY RESIDENTIAL PPTYS	29476L107			2/2/2011		5/31/2011	1,232	1,090				142					
119	X	EQUITY RESIDENTIAL PPTYS	29476L107			2/2/2011		6/3/2011	1,919	1,744				175					
120	X	EQUITY RESIDENTIAL PPTYS	29476L107			2/2/2011		6/13/2011	1,363	1,254				109					
121	X	EQUITY RESIDENTIAL PPTYS	29476L107			2/2/2011		6/23/2011	1,915	1,799				116					
122	X	EQUITY RESIDENTIAL PPTYS	29476L107			2/2/2011		7/12/2011	2,647	2,290				357					
123	X	ESSEX PPTY TR COM	297178105			4/19/2010		1/10/2011	1,363	1,149				214					
124	X	ESSEX PPTY TR COM	297178105			12/7/2010		1/10/2011	3,293	3,336				-43					
125	X	ESSEX PPTY TR COM	297178105			3/23/2010		1/10/2011	5,564	4,445				1,119					
126	X	ESSEX PPTY TR COM	297178105			3/23/2010		1/24/2011	790	633				157					
127	X	ESSEX PPTY TR COM	297178105			3/23/2010		1/25/2011	1,372	1,085				287					
128	X	ESSEX PPTY TR COM	297178105			3/23/2010		7/8/2011	2,549	1,615				934					
129	X	ESSEX PPTY TR COM	297178105			3/23/2010		8/9/2011	1,006	716				290					
130	X	ESSEX PPTY TR COM	297178105			3/23/2010		8/10/2011	2,708	1,790				918					
131	X	ESSEX PPTY TR COM	297178105			3/23/2010		8/30/2011	1,123	716				407					
132	X	ESSEX PPTY TR COM	297178105			3/23/2010		9/14/2011	1,690	1,074				616					
133	X	ESSEX PPTY TR COM	297178105			3/23/2010		9/21/2011	2,693	1,790				903					
134	X	STARWOOD HOTELS & RESO	85590A401			11/8/2010		9/23/2011	913	1,336				-423					
135	X	STARWOOD HOTELS & RESO	85590A401			11/8/2010		12/20/2011	1,495	1,859				-364					
136	X	STATOIL ASA ADR	85771P102			12/3/2010		4/27/2011	13,959	10,617				3,342					
137	X	STATOIL ASA ADR	85771P102			12/3/2010		10/18/2011	20,266	17,379				2,887					
138	X	STATOIL ASA ADR	85771P102			12/3/2010		10/19/2011	39,364	34,672				4,692					
139	X	STATOIL ASA ADR	85771P102			12/3/2010		10/20/2011	1,621	1,443				178					
140	X	STIFEL FINANCIAL CORP	860630102			6/13/2011		11/10/2011	11,680	13,876				-2,196					
141	X	SUMITOMO MITSUI TR-SPON	86562X106			12/3/2010		4/1/2011	75,807	80,339				-4,532					
142	X	SUMITOMO MITSUI TR-SPON	86562X106			4/1/2011		4/7/2011	1	1				0					
143	X	SUMITOMO MITSUI TR-SPON	86562X106			4/4/2011		9/27/2011	9,321	10,344				-1,023					
144	X	SUNCOR ENERGY INC NEW F	867224107			12/3/2010		2/4/2011	15,730	13,762				1,968					
145	X	SUNCOR ENERGY INC NEW F	867224107			12/3/2010		3/3/2011	12,525	9,716				2,809					
146	X	SUNCOR ENERGY INC NEW F	867224107			3/14/2011		4/7/2011	15,614	15,195				419					
147	X	SUNCOR ENERGY INC NEW F	867224107			12/3/2010		4/7/2011	23,665	19,325				4,340					
148	X	SUNCOR ENERGY INC NEW F	867224107			12/3/2010		5/27/2011	31,229	26,910				4,319					
149	X	SUNCOR ENERGY INC NEW F	867224107			12/3/2010		7/21/2011	32,781	28,499				4,282					
150	X	SUNCOR ENERGY INC NEW F	867224107			12/3/2010		7/22/2011	33,725	29,438				4,287					
151	X	SWISSCOM AG-SPONSORED	871013108			12/3/2010		9/27/2011	26,064	27,058				-994					
152	X	SYNOVUS FINL CORP	87161C105			9/29/2009		1/4/2011	1,891	2,599				-708					
153	X	SYNOVUS FINL CORP	87161C105			9/17/2009		1/4/2011	2,431	3,548				-1,117					
Totals									18,788,698	17,430,251				1,358,447					
Securities									0	0				0					
Other sales									0	0				0					

[illegible]

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Totals														
Gross Sales														
18,788,698														
Cost, Other Basis and Expenses														
17,430,251														
Net Gain or Loss														
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Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Long Term CG Distributions										Amount				
Short Term CG Distributions										8,223				
										0				
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Cost, Other Basis and Expenses		Net Gain or Loss	
											Valuation Method	Expense of Sale and Cost of Improvements		Depreciation
256	X	DIGITAL RLTY TR INC	253868103			3/23/2010		6/3/2011	1,359	1,210			149	
257	X	DIGITAL RLTY TR INC	253868103			6/13/2011		12/21/2011	1,256	1,177			79	
258	X	DIGITAL RIVER, INC	253888104			6/12/2011		9/12/2011	2,660	4,295			-1,635	
259	X	DIGITAL RIVER, INC	253888104			6/2/2011		9/12/2011	1,478	2,366			-888	
260	X	DIGITAL RIVER, INC	253888104			6/3/2011		9/12/2011	2,857	4,546			-1,689	
261	X	DIGITAL RIVER, INC	253888104			6/6/2011		9/12/2011	2,660	4,127			-1,467	
262	X	MARRIOTT INTERNATIONAL II	571903202			4/8/2010		2/3/2011	281	226			55	
263	X	MACERICH CO COM	554382101			3/23/2010		10/12/2011	2,293	1,930			363	
264	X	MACERICH CO COM	554382101			3/23/2010		10/19/2011	4,117	3,452			665	
265	X	MARATHON OIL CORP	565849106			12/17/2009		8/17/2011	103,051	69,601			33,450	
266	X	MARRIOTT INTERNATIONAL II	571903202			4/7/2010		2/10/2011	4,150	3,343			807	
267	X	MARRIOTT INTERNATIONAL II	571903202			4/8/2010		2/10/2011	2,234	1,808			426	
268	X	MARRIOTT INTERNATIONAL II	571903202			5/21/2010		2/10/2011	3,352	2,749			603	
269	X	MICROSOFT CORP	594918104			9/1/2010		4/29/2011	84,641	78,802			5,839	
270	X	MICROSOFT CORP	594918104			9/3/2010		4/29/2011	28,811	27,327			1,484	
271	X	MID AMERICA APARTMENT C	59522J103			10/6/2010		1/10/2011	4,695	4,602			93	
272	X	REGENCY CENTERS CORP	758849103			3/23/2010		4/25/2011	1,247	1,064			183	
273	X	MID AMERICA APARTMENT C	59522J103			5/27/2010		1/10/2011	680	606			74	
274	X	MID AMERICA APARTMENT C	59522J103			1/31/2011		3/17/2011	2,442	2,533			-91	
275	X	MID AMERICA APARTMENT C	59522J103			5/27/2010		3/17/2011	244	220			24	
276	X	MID AMERICA APARTMENT C	59522J103			5/27/2010		3/21/2011	1,244	1,100			144	
277	X	MID AMERICA APARTMENT C	59522J103			5/27/2010		3/22/2011	1,243	1,100			143	
278	X	MID AMERICA APARTMENT C	59522J103			5/27/2010		3/29/2011	2,470	2,200			270	
279	X	BUY TO CLOSE WITH MORGAN	5FY99S840			1/27/2011		2/23/2011	13,493	34,188			-20,695	
280	X	MURRAY & ROBERTS-SPON A	626805204			8/10/2009		3/4/2011	2,968	5,540			-2,572	
281	X	REGENCY CENTERS CORP	758849103			3/23/2010		4/27/2011	2,005	1,673			332	
282	X	MURRAY & ROBERTS-SPON A	626805204			11/25/2009		3/4/2011	11,212	22,610			-11,398	
283	X	NATIONAL RETAIL PTPTS INC	637417106			7/6/2010		1/10/2011	7,561	6,327			1,234	
284	X	NATIONAL RETAIL PTPTS INC	637417106			8/19/2010		1/10/2011	7,762	7,350			412	
285	X	NATIONAL RETAIL PTPTS INC	637417106			10/14/2010		1/10/2011	5,175	5,480			-305	
286	X	NATIONAL RETAIL PTPTS INC	637417106			1/14/2010		1/10/2011	703	773			-70	
287	X	NATIONAL SEMICONDUCTOR	637640103			1/7/2009		9/26/2011	98	41			57	
288	X	REGENCY CENTERS CORP	758849103			3/23/2010		4/15/2011	2,585	2,281			304	
289	X	REGENCY CENTERS CORP	758849103			3/23/2010		6/17/2011	2,444	2,088			356	
290	X	REGENCY CENTERS CORP	758849103			3/23/2010		7/14/2011	925	720			205	
291	X	REGENCY CENTERS CORP	758849103			3/23/2010		8/3/2011	1,503	1,296			207	
292	X	REGENCY CENTERS CORP	758849103			3/23/2010		12/13/2011	1,206	1,204			2	
293	X	RENT-A-CENTER INC	76009N100			7/2/2010		8/19/2011	102,174	89,008			13,166	
294	X	REPUBLIC SERVICES INC CL	760759100			10/20/2010		17/2011	14,434	14,776			-342	
295	X	REPUBLIC SERVICES INC CL	760759100			10/19/2010		17/2011	5,655	5,734			-79	
296	X	REPUBLIC SERVICES INC CL	760759100			10/19/2010		7/7/2011	17,387	16,597			790	
297	X	REPUBLIC SERVICES INC CL	760759100			10/19/2010		7/13/2011	11,499	11,467			32	
298	X	REPUBLIC SERVICES INC CL	760759100			10/19/2010		9/1/2011	5,582	5,583			-1	
299	X	REPUBLIC SERVICES INC CL	760759100			10/19/2010		9/1/2011	5,130	5,076			54	
300	X	REPUBLIC SERVICES INC CL	760759100			12/1/2010		9/1/2011	3,470	3,300			170	
301	X	REPUBLIC SERVICES INC CL	760759100			4/30/2009		9/2/2011	845	748			97	
302	X	REPUBLIC SERVICES INC CL	760759100			1/28/2010		9/2/2011	3,642	3,377			265	
303	X	REPUBLIC SERVICES INC CL	760759100			12/1/2010		9/2/2011	4,516	4,447			69	
304	X	REPUBLIC SERVICES INC CL	760759100			7/15/2004		9/2/2011	6,002	5,312			690	
305	X	REPUBLIC SERVICES INC CL	760759100			7/15/2004		9/7/2011	4,464	3,945			519	
306	X	REPUBLIC SERVICES INC CL	760759100			10/27/2008		9/7/2011	2,101	1,857			244	
Totals										18,788,698	0	17,430,251	0	1,358,447
Securities														
Other sales														

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

										Amount		Totals							
										Long Term CG Distributions		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss			
										Short Term CG Distributions		Securities		18,788,698		17,430,251		1,358,447	
												Other sales		0		0		0	
	Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss				
	307	X	RETAIL OPPORTUNITY INVS	76131N101			3/23/2010		1/10/2011	670	694				-24				
	308	X	DYCOM INDS INC COM	267475101			12/2/2009		3/9/2011	2,358	1,166				1,192				
	309	X	DYCOM INDS INC COM	267475101			12/2/2009		3/10/2011	1,196	603				593				
	310	X	DYCOM INDS INC COM	267475101			12/2/2009		3/11/2011	2,977	1,487				1,490				
	311	X	DYCOM INDS INC COM	267475101			12/2/2009		3/14/2011	4,495	2,251				2,244				
	312	X	E M C CORP MASS	268648102			1/4/2011		9/21/2011	63,526	67,457				-3,931				
	313	X	E M C CORP MASS	268648102			1/4/2011		9/21/2011	35,997	38,225				-2,228				
	314	X	E M C CORP MASS	268648102			12/31/2010		9/21/2011	63,526	67,152				-3,626				
	315	X	E M C CORP MASS	268648102			8/3/2009		10/3/2011	60,736	44,858				15,878				
	316	X	E M C CORP MASS	268648102			12/17/2009		10/3/2011	85,922	69,924				15,998				
	317	X	E M C CORP MASS	268648102			12/31/2010		10/3/2011	18,718	20,675				-1,957				
	318	X	EAST JAPAN RAILWAY COMP	273202101			2/28/2011		9/27/2011	8,213	9,724				-1,511				
	319	X	EAST WEST BANCORP INC	27579R104			5/25/2010		1/7/2011	10,532	8,195				2,337				
	320	X	EAST WEST BANCORP INC	27579R104			5/25/2010		1/18/2011	1,908	1,432				476				
	321	X	EAST WEST BANCORP INC	27579R104			12/3/2009		1/18/2011	6,148	4,311				1,837				
	322	X	EAST WEST BANCORP INC	27579R104			12/3/2009		1/19/2011	2,203	1,561				642				
	323	X	EAST WEST BANCORP INC	27579R104			12/3/2009		1/26/2011	4,263	2,899				1,364				
	324	X	EAST WEST BANCORP INC	27579R104			12/3/2009		2/2/2011	7,359	4,980				2,379				
	325	X	EAST WEST BANCORP INC	27579R104			12/3/2009		2/3/2011	4,383	2,973				1,410				
	326	X	COMSTOCK RES INC COM	205768203			12/2/2009		3/31/2011	2,957	3,544				-587				
	327	X	COMSTOCK RES INC COM	205768203			12/2/2009		3/31/2011	2,166	2,612				-446				
	328	X	COMSTOCK RES INC COM	205768203			12/2/2009		4/1/2011	9,825	11,753				-1,928				
	329	X	COMSTOCK RES INC COM	205768203			12/2/2009		4/4/2011	7,358	8,768				-1,410				
	330	X	KAO CORP ADR	485537302			12/3/2010		8/10/2011	36,087	35,920				167				
	331	X	KAO CORP ADR	485537302			12/3/2010		8/17/2011	67,442	66,764				678				
	332	X	KAO CORP ADR	485537302			12/3/2010		8/30/2011	53,673	54,452				-779				
	333	X	KAO CORP ADR	485537302			12/3/2010		8/31/2011	5,547	5,570				-23				
	334	X	KENAMETAL INC	489170100			12/3/2009		1/7/2011	19,218	11,466				7,752				
	335	X	KENAMETAL INC	489170100			2/28/2011		7/7/2011	9,458	8,075				1,383				
	336	X	KENAMETAL INC	489170100			3/1/2011		7/7/2011	450	383				67				
	337	X	KENAMETAL INC	489170100			3/1/2011		10/18/2011	3,873	4,218				-345				
	338	X	KENAMETAL INC	489170100			9/14/2011		10/18/2011	8,802	8,750				52				
	339	X	TEXAS INSTRUMENTS INC	882508104			8/3/2009		6/16/2011	64,997	50,324				14,673				
	340	X	TEXAS INSTRUMENTS INC	882508104			8/3/2009		6/16/2011	10,072	7,226				2,846				
	341	X	TEXAS INSTRUMENTS INC	882508104			4/19/2001		6/16/2011	9,443	6,774				2,669				
	342	X	TEXAS INSTRUMENTS INC	882508104			12/4/1998		6/16/2011	4,249	3,048				1,201				
	343	X	TEXAS INSTRUMENTS INC	882508104			10/26/2000		6/16/2011	1,731	1,242				489				
	344	X	UDR INC	902653104			12/17/2009		6/16/2011	27,699	22,226				5,473				
	345	X	TEXAS INSTRUMENTS INC	882508104			11/2/2009		2/2/2011	21,544	20,581				963				
	346	X	TEXAS INSTRUMENTS INC	882508104			3/7/2011		6/16/2011	21,089	23,925				-2,836				
	347	X	TIDEWATER INC	886423102			10/9/2009		1/7/2011	1,910	1,586				324				
	348	X	TIDEWATER INC	886423102			12/3/2009		1/7/2011	28,106	23,212				4,894				
	349	X	TIDEWATER INC	886423102			12/3/2009		3/4/2011	7,756	5,634				2,122				
	350	X	TIDEWATER INC	886423102			12/3/2009		3/7/2011	13,807	10,141				3,666				
	351	X	TIME WARNER INC	887317303			8/3/2009		1/19/2011	108,113	84,462				23,651				
	352	X	TOYOTA MOTOR CORPORAT	892331307			12/17/2009		1/19/2011	44,708	40,081				4,627				
	353	X	TRIMAS CORP	896215209			12/3/2011		9/27/2011	9,544	10,984				-1,440				
	354	X	TRIMAS CORP	896215209			3/23/2011		3/31/2011	1,936	1,713				223				
	355	X	TRIMAS CORP	896215209			3/18/2011		4/1/2011	1,712	1,439				273				
	356	X	TRIMAS CORP	896215209			3/21/2011		4/1/2011	1,926	1,704				222				
	357	X	TRIMAS CORP	896215209			3/23/2011		4/1/2011	214	190				24				

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals					
									Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
									Price	Other Basis	Valuation Method	Depreciation		
358	X	TRIMAS CORP	896215209			5/25/2011		12/1/2011	1,375	1,375				
359	X	TRIMAS CORP	896215209			5/26/2011		12/1/2011	295	295				
360	X	TRIMAS CORP	896215209			5/26/2011		12/2/2011	1,197	1,197				
361	X	TRIMAS CORP	896215209			5/26/2011		12/5/2011	697	697				
362	X	BUY TO CLOSE WITH MORGAN GUARANTEE	89X990140			10/7/2011		11/15/2011	6,687	999				5,688
363	X	BUY TO CLOSE WITH MORGAN GUARANTEE	89X990140			10/7/2011		11/16/2011	10,361	1,548				8,813
364	X	UDR INC	902653104			11/4/2010		1/10/2011	3,657	3,783				-126
365	X	UDR INC	902653104			11/2/2010		1/10/2011	1,715	1,717				-2
366	X	ULTRAPAR PARTICIPACOE	90400P101			7/14/2010		3/4/2011	1,133	1,133				0
367	X	ULTRAPAR PARTICIPACOE	90400P101			7/20/2010		3/4/2011	66	66				0
368	X	ULTRAPAR PARTICIPACOE	90400P101			3/23/2011		10/12/2011	1,744	1,654				90
369	X	ULTRAPAR PARTICIPACOE	90400P101			4/30/2010		10/12/2011	4,575	12,543				-7,968
370	X	AVALONBAY CMNTYS INC	053484101			3/22/2011		8/10/2011	1,170	1,062				108
371	X	AVALONBAY CMNTYS INC	053484101			3/29/2011		8/10/2011	1,820	1,653				167
372	X	AVALONBAY CMNTYS INC	053484101			3/17/2011		8/10/2011	650	583				67
373	X	AVALONBAY CMNTYS INC	053484101			3/17/2011		9/13/2011	925	816				109
374	X	AVALONBAY CMNTYS INC	053484101			3/17/2011		9/21/2011	1,849	1,749				100
375	X	AVALONBAY CMNTYS INC	053484101			12/7/2011		9/21/2011	3,698	3,489				209
376	X	AVERY DENNISON CORP	053611109			12/3/2010		1/7/2011	13,152	12,796				356
377	X	AVERY DENNISON CORP	053611109			10/28/2010		1/7/2011	7,192	6,490				702
378	X	BGC PARTNERS INC	05541T101			1/12/2011		12/15/2011	52,395	78,007				-25,612
379	X	BGC PARTNERS INC	05541T101			1/19/2011		12/15/2011	32,748	48,824				-16,076
380	X	BGC PARTNERS INC	05541T101			2/18/2011		12/15/2011	66,921	102,787				-35,866
381	X	BGC PARTNERS INC	05541T101			3/24/2011		12/15/2011	18,472	29,370				-10,898
382	X	BGC PARTNERS INC	05541T101			4/18/2011		12/15/2011	30,942	47,838				-16,896
383	X	BGC PARTNERS INC	05541T101			10/24/2011		12/15/2011	654	814				-160
384	X	BRE PPTYS INC CL A 1 COM	05564E106			5/6/2011		7/22/2011	3,390	3,021				369
385	X	BRE PPTYS INC CL A 1 COM	05564E106			5/6/2011		8/5/2011	1,352	1,438				-86
386	X	BRE PPTYS INC CL A 1 COM	05564E106			2/23/2011		8/5/2011	3,561	3,616				-55
387	X	BRE PPTYS INC CL A 1 COM	05564E106			2/23/2011		9/7/2011	1,604	1,465				139
388	X	BALL CORP	058498106			8/5/2009		1/7/2011	15,577	10,694				4,883
389	X	BALL CORP	058498106			8/5/2009		2/8/2011	9,537	6,319				3,218
390	X	BALL CORP	058498106			6/21/2007		2/8/2011	1,100	707				393
391	X	BALL CORP	058498106			12/11/2006		2/8/2011	3,301	2,120				1,181
392	X	BANCO MACRO BANSUD S A	05961W105			12/2/2009		3/4/2011	41	29				12
393	X	BANK HAWAII CORP	062540109			12/3/2009		1/7/2011	18,331	18,059				272
394	X	BARRICK GOLD CORP COM	067901108			12/3/2010		9/27/2011	27,167	30,885				-3,718
395	X	BANK HAWAII CORP	062540109			1/12/2011		8/18/2011	3,292	3,900				-608
396	X	BANK HAWAII CORP	062540109			12/3/2009		8/18/2011	4,938	5,761				-823
397	X	BANK HAWAII CORP	062540109			12/3/2009		8/19/2011	17,144	20,574				-3,430
398	X	BANK HAWAII CORP	062540109			12/3/2009		9/8/2011	6,097	7,086				-989
399	X	BANK HAWAII CORP	062540109			12/3/2009		9/9/2011	2,148	2,515				-367
400	X	BANK HAWAII CORP	062540109			12/3/2009		9/13/2011	943	1,097				-154
401	X	BANK HAWAII CORP	062540109			3/8/2010		9/13/2011	7,664	8,370				-706
402	X	BANK HAWAII CORP	062540109			3/9/2010		9/13/2011	2,005	2,178				-173
403	X	BANK HAWAII CORP	062540109			8/5/2009		9/14/2011	9,053	9,170				-117
404	X	BANK HAWAII CORP	062540109			10/9/2009		9/14/2011	984	1,039				-55
405	X	BIO RAD LABS INC CL A	090572207			7/23/2010		8/11/2011	59,733	55,783				3,950
406	X	BANK HAWAII CORP	062540109			10/12/2009		9/14/2011	1,574	1,659				-85
407	X	BANK HAWAII CORP	062540109			3/9/2010		9/14/2011	4,881	5,295				-414
408	X	BARRICK GOLD CORP COM	067901108			12/3/2010		4/7/2011	20,485	20,572				-87
Long Term CG Distributions									18,788,698		17,430,251		1,358,447	
Short Term CG Distributions									0		0		0	
Amount									8,223		0			

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

										Amount		Totals							
										Long Term CG Distributions		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss			
										8,223		Securities		18,788,698		17,430,251		1,358,447	
										0		Other sales		0		0		0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss					
409	X	BARRICK GOLD CORP COM	067901108			12/3/2010		8/23/2011	19,725	20,788				-1,063					
410	X	BIOMED RLTY TR INC	09063H107			10/6/2010		1/10/2011	1,868	1,894				-26					
411	X	FOMENTO ECONOMICO MEX	344419106			11/25/2009		1/14/2011	14,246	11,653				2,593					
412	X	FOMENTO ECONOMICO MEX	344419106			3/23/2011		3/29/2011	7,816	7,794				22					
413	X	TEXAS CAP BANCSHARES IN	88224Q107			12/3/2009		1/7/2011	7,253	5,023				2,230					
414	X	TEXAS CAP BANCSHARES IN	88224Q107			12/3/2009		2/4/2011	2,249	1,330				919					
415	X	TEXAS CAP BANCSHARES IN	88224Q107			12/3/2009		2/7/2011	3,121	1,847				1,274					
416	X	TEXAS CAP BANCSHARES IN	88224Q107			12/3/2009		2/8/2011	1,516	886				1,622					
417	X	TEXAS CAP BANCSHARES IN	88224Q107			12/3/2009		2/10/2011	4,935	2,955				630					
418	X	TEXAS CAP BANCSHARES IN	88224Q107			12/3/2009		2/11/2011	2,322	1,404				1,980					
419	X	TEXAS CAP BANCSHARES IN	88224Q107			11/11/2009		3/3/2011	379	220				918					
420	X	TEXAS CAP BANCSHARES IN	88224Q107			11/12/2009		3/3/2011	505	290				159					
421	X	TEXAS CAP BANCSHARES IN	88224Q107			11/13/2009		3/3/2011	252	142				215					
422	X	TEXAS CAP BANCSHARES IN	88224Q107			11/18/2009		3/3/2011	757	428				329					
423	X	TEXAS CAP BANCSHARES IN	88224Q107			12/3/2009		3/3/2011	1,388	813				575					
424	X	TEXAS CAP BANCSHARES IN	88224Q107			11/20/2009		3/4/2011	1,010	567				443					
425	X	AMERICAN GREETINGS COR	026375105			12/2/2009		10/5/2011	2,797	3,588				-791					
426	X	AMERICAN GREETINGS COR	026375105			1/8/2010		10/5/2011	1,234	1,561				-327					
427	X	HEWLETT PACKARD CO	428236103			12/17/2009		4/18/2011	59,667	76,405				-16,738					
428	X	HIGHWOODS PPTYS INC CON	431284108			10/13/2010		1/10/2011	6,028	6,418				-390					
429	X	HIGHWOODS PPTYS INC CON	431284108			10/13/2010		2/18/2011	3,187	3,209				-22					
430	X	HIGHWOODS PPTYS INC CON	431284108			8/5/2010		2/18/2011	542	517				25					
431	X	HIGHWOODS PPTYS INC CON	431284108			7/30/2010		4/13/2011	4,038	3,865				173					
432	X	HIGHWOODS PPTYS INC CON	431284108			12/3/2010		1/10/2011	1,615	1,513				102					
433	X	HOME PROPERTIES INC	437306103			11/1/2010		1/10/2011	2,957	3,023				-66					
434	X	HOME PROPERTIES INC	437306103			11/1/2010		1/10/2011	1,398	1,423				-25					
435	X	HOME PROPERTIES INC	437306103			11/1/2010		1/26/2011	8,663	8,759				-96					
436	X	HOME PROPERTIES INC	437306103			11/1/2010		2/10/2011	4,363	4,434				-71					
437	X	HOME PROPERTIES INC	437306103			11/17/2010		2/10/2011	4,255	4,114				141					
438	X	99 CENTS ONLY STORES CO	65440K106			3/2/2011		4/25/2011	1,590	1,291				299					
439	X	99 CENTS ONLY STORES CO	65440K106			3/2/2011		4/26/2011	4,389	3,550				839					
440	X	99 CENTS ONLY STORES CO	65440K106			12/13/2010		4/27/2011	1,824	1,444				380					
441	X	99 CENTS ONLY STORES CO	65440K106			12/30/2010		4/27/2011	1,318	1,043				275					
442	X	99 CENTS ONLY STORES CO	65440K106			12/23/2010		4/27/2011	507	401				106					
443	X	99 CENTS ONLY STORES CO	65440K106			12/15/2010		4/27/2011	2,536	2,015				521					
444	X	99 CENTS ONLY STORES CO	65440K106			3/2/2011		4/27/2011	609	484				125					
445	X	99 CENTS ONLY STORES CO	65440K106			3/3/2011		4/27/2011	4,665	3,699				966					
446	X	99 CENTS ONLY STORES CO	65440K106			12/13/2010		4/27/2011	101	80				21					
447	X	99 CENTS ONLY STORES CO	65440K106			12/22/2010		4/28/2011	2,716	2,164				552					
448	X	99 CENTS ONLY STORES CO	65440K106			12/23/2010		4/28/2011	2,414	1,924				490					
449	X	99 CENTS ONLY STORES CO	65440K106			12/27/2010		4/28/2011	2,816	2,236				580					
450	X	99 CENTS ONLY STORES CO	65440K106			12/31/2010		4/28/2011	2,514	2,003				511					
451	X	99 CENTS ONLY STORES CO	65440K106			12/29/2010		4/28/2011	1,307	1,037				270					
452	X	99 CENTS ONLY STORES CO	65440K106			12/23/2010		4/28/2011	3,719	2,966				753					
453	X	99 CENTS ONLY STORES CO	65440K106			12/15/2010		5/3/2011	2,300	1,820				480					
454	X	99 CENTS ONLY STORES CO	65440K106			12/28/2010		5/3/2011	1,400	1,113				287					
455	X	99 CENTS ONLY STORES CO	65440K106			12/29/2010		5/3/2011	1,000	798				202					
456	X	99 CENTS ONLY STORES CO	65440K106			12/14/2010		5/3/2011	1,400	1,105				295					
457	X	99 CENTS ONLY STORES CO	65440K106			12/14/2010		5/4/2011	1,804	1,420				384					
458	X	99 CENTS ONLY STORES CO	65440K106			1/6/2011		5/4/2011	2,406	1,864				542					

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Index		Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				Net Gain or Loss	
										Gross Sales		Cost, Other Basis and Expenses			
										Price	Other Basis	Valuation Method	Depreciation		
460	X		99 CENTS ONLY STORES COI	65440K106			1/6/2011		5/5/2011	2,505	1,942		563		
461	X		99 CENTS ONLY STORES COI	65440K106			1/5/2011		5/5/2011	1,303	1,009		294		
462	X		99 CENTS ONLY STORES COI	65440K106			1/5/2011		5/6/2011	3,704	2,871		833		
463	X		99 CENTS ONLY STORES COI	65440K106			1/12/2011		5/6/2011	1,101	851		250		
464	X		99 CENTS ONLY STORES COI	65440K106			1/10/2011		5/6/2011	100	77		23		
465	X		99 CENTS ONLY STORES COI	65440K106			1/10/2011		5/9/2011	1,001	769		232		
466	X		99 CENTS ONLY STORES COI	65440K106			1/13/2011		5/9/2011	200	154		46		
467	X		99 CENTS ONLY STORES COI	65440K106			1/13/2011		5/19/2011	918	692		226		
468	X		99 CENTS ONLY STORES COI	65440K106			1/28/2011		5/19/2011	2,040	1,489		551		
469	X		99 CENTS ONLY STORES COI	65440K106			1/19/2011		5/20/2011	1,010	744		266		
470	X		99 CENTS ONLY STORES COI	65440K106			1/28/2011		5/20/2011	101	74		27		
471	X		99 CENTS ONLY STORES COI	65440K106			1/31/2011		5/20/2011	4,345	3,184		1,161		
472	X		99 CENTS ONLY STORES COI	65440K106			8/23/2011		9/12/2011	4,441	4,326		115		
473	X		99 CENTS ONLY STORES COI	65440K106			8/24/2011		9/12/2011	1,203	1,172		31		
474	X		NINTENDO CO. LTD. - ADR	654445303			12/3/2010		9/27/2011	24,753	46,014		-21,261		
475	X		NIPPON TELEGRAPH AND TE	654624105			3/14/2011		9/27/2011	23,456	22,608		848		
476	X		VORNADO REALTY TRUST	929042109			3/23/2010		10/5/2011	211	225		-14		
477	X		VORNADO REALTY TRUST	929042109			3/23/2010		10/13/2011	2,271	2,328		-57		
478	X		VORNADO REALTY TRUST	929042109			3/23/2010		12/19/2011	3,550	3,605		-55		
479	X		VORNADO REALTY TRUST	929042109			3/23/2010		12/21/2011	1,438	1,427		11		
480	X		WACOAL HOLDINGS CORP-S	930004205			12/7/2010		9/27/2011	41,911	46,621		-4,710		
481	X		WASHINGTON REAL ESTATE	939653101			5/20/2010		3/9/2011	3,457	3,233		224		
482	X		WASHINGTON REAL ESTATE	939653101			6/3/2010		3/9/2011	3,397	3,205		192		
483	X		WASHINGTON REAL ESTATE	939653101			7/6/2010		3/9/2011	2,032	1,848		184		
484	X		WASHINGTON REAL ESTATE	939653101			8/6/2010		3/9/2011	2,638	2,644		-6		
485	X		WASHINGTON REAL ESTATE	939653101			8/26/2010		3/9/2011	4,761	4,848		-87		
486	X		WASHINGTON REAL ESTATE	939653101			8/30/2010		3/9/2011	1,334	1,341		-7		
487	X		WASHINGTON REAL ESTATE	939653101			9/27/2011		10/31/2011	1,169	1,151		18		
488	X		WASHINGTON REAL ESTATE	939653101			10/5/2011		10/31/2011	2,835	2,720		115		
489	X		WEICHAI POWER CO-UNSP A	948597109			3/4/2011		8/10/2011	9	14		-5		
490	X		WELLS FARGO & COMPAN 3	9497444A4			2/22/2010		12/9/2011	500,000	517,814		-17,814		
491	X		EXXON MOBIL CORPORATION	30231G102			3/3/2011		11/28/2011	48,091	54,330		-6,239		
492	X		EXXON MOBIL CORPORATION	30231G102			2/16/2011		12/28/2011	20,558	20,396		162		
493	X		FACTSET RESH SYS INC CON	303075105			10/13/2010		10/24/2011	114,439	100,503		13,936		
494	X		FIFTH THIRD BANCORP	316773100			5/6/2010		1/7/2011	13,921	13,145		776		
495	X		FIFTH THIRD BANCORP	316773100			5/6/2010		7/13/2011	16,275	18,049		-1,774		
496	X		FIFTH THIRD BANCORP	316773100			4/28/2011		7/13/2011	246	267		-21		
497	X		FIFTH THIRD BANCORP	316773100			4/28/2011		7/13/2011	6,311	6,941		-630		
498	X		FIFTH THIRD BANCORP	316773100			5/26/2010		7/13/2011	10,013	10,810		-797		
499	X		FIFTH THIRD BANCORP	316773100			5/26/2010		7/14/2011	1,926	2,096		-170		
500	X		FIFTH THIRD BANCORP	316773100			7/23/2010		7/14/2011	9,270	9,499		-229		
501	X		FIFTH THIRD BANCORP	316773100			7/23/2010		7/14/2011	6,582	6,661		-79		
502	X		FINMECCANICA SPA-UNSPN	318027208			12/30/2010		9/27/2011	28,244	44,428		-16,184		
503	X		FINMECCANICA SPA-UNSPN	318027208			12/30/2010		10/13/2011	15,001	22,466		-7,465		
504	X		FIRST HORIZON NATL CORP	320517105			6/11/2010		1/3/2011	8	7		1		
505	X		FIRST HORIZON NATL CORP	320517105			1/11/2010		1/3/2011	4	4		0		
506	X		FIRST HORIZON NATL CORP	320517105			1/11/2010		1/7/2011	8,863	9,664		-801		
507	X		FIRST HORIZON NATL CORP	320517105			1/12/2010		1/7/2011	1,610	1,749		-139		
508	X		FIRST HORIZON NATL CORP	320517105			12/3/2009		1/7/2011	10,541	11,219		-678		
509	X		FIRST HORIZON NATL CORP	320517105			12/3/2009		8/19/2011	6,872	13,754		-6,882		
510	X		FIRST MIDWEST BANCORP IN	320867104			12/9/2010		1/7/2011	3,286	2,849		437		
Long Term CG Distributions										Amount		8,223		Net Gain or Loss	
Short Term CG Distributions												0		1,358,447	
										Gross Sales		18,788,698		1,358,447	
												17,430,251			
Securities										0		0		0	
Other sales															

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Long Term CG Distributions										Amount		
Short Term CG Distributions										8,223	0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals			
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements
511	X	FIRST MIDWEST BANCORP IN	320867104			12/15/2010		17/2011	5,642	4,859		783
512	X	FIRST MIDWEST BANCORP IN	320867104			12/16/2010		17/2011	1,550	1,327		223
513	X	FIRST MIDWEST BANCORP IN	320867104			12/17/2010		17/2011	1,488	1,272		216
514	X	FIRST MIDWEST BANCORP IN	320867104			12/18/2010		2/24/2011	4,774	4,262		512
515	X	FIRST MIDWEST BANCORP IN	320867104			12/17/2010		2/24/2011	1,238	1,113		125
516	X	FIRST MIDWEST BANCORP IN	320867104			12/17/2010		2/24/2011	766	669		97
517	X	FIRST MIDWEST BANCORP IN	320867104			12/27/2010		2/25/2011	2,091	1,801		290
518	X	SL GREEN REALTY CORP CO	78440X101			2/23/2011		6/30/2011	250	216		34
519	X	SL GREEN REALTY CORP CO	78440X101			10/14/2010		6/30/2011	1,415	1,219		196
520	X	SL GREEN REALTY CORP CO	78440X101			10/14/2010		8/3/2011	857	760		97
521	X	SL GREEN REALTY CORP CO	78440X101			10/14/2010		8/3/2011	3,428	3,103		325
522	X	SL GREEN REALTY CORP CO	78440X101			10/14/2010		8/3/2011	312	287		25
523	X	SL GREEN REALTY CORP CO	78440X101			10/19/2010		8/3/2011	1,013	896		117
524	X	SL GREEN REALTY CORP CO	78440X101			10/19/2010		8/30/2011	3,295	3,308		-13
525	X	SL GREEN REALTY CORP CO	78440X101			10/19/2010		9/1/2011	1,017	965		52
526	X	SL GREEN REALTY CORP CO	78440X101			11/15/2010		9/1/2011	1,380	1,217		163
527	X	SL GREEN REALTY CORP CO	78440X101			11/15/2010		9/14/2011	2,996	2,882		114
528	X	SL GREEN REALTY CORP CO	78440X101			3/23/2010		9/14/2011	133	110		23
529	X	SL GREEN REALTY CORP CO	78440X101			3/23/2010		10/3/2011	2,351	2,256		95
530	X	BUY TO CLOSE WITH MORG	7W899W304			3/23/2011		5/10/2011	19,140	2,552		16,588
531	X	BUY TO CLOSE WITH MORG	7W899W304			3/23/2011		5/11/2011	9,060	1,510		7,550
532	X	BUY TO CLOSE WITH MORG	7W899W320			2/2/2011		3/21/2011	34,811	6,660		28,151
533	X	BUY TO CLOSE WITH MORG	7W899W825			10/14/2011		11/21/2011	3,534	558		2,976
534	X	BUY TO CLOSE WITH MORG	7W899W825			10/14/2011		11/23/2011	9,899	1,360		8,539
535	X	SANLAM LIMITED ADR	80104Q208			11/25/2009		1/4/2011	7,868	5,874		1,994
536	X	SANLAM LIMITED ADR	80104Q208			11/25/2009		3/4/2011	418	326		92
537	X	SANLAM LIMITED ADR	80104Q208			3/23/2011		7/15/2011	1,997	1,958		39
538	X	SANLAM LIMITED ADR	80104Q208			3/23/2011		7/18/2011	3,931	3,916		15
539	X	SANLAM LIMITED ADR	80104Q208			3/23/2011		7/19/2011	3,969	3,916		53
540	X	SANLAM LIMITED ADR	80104Q208			11/25/2009		7/19/2011	774	604		170
541	X	SANOFI-ADR	80105N105			11/25/2009		9/27/2011	17,167	20,311		-3,144
542	X	SARA LEE CORP	803111103			7/23/2010		2/7/2011	48,873	42,878		5,995
543	X	SARA LEE CORP	803111103			7/26/2010		2/7/2011	58,400	51,442		6,958
544	X	SCHOLASTIC CORP COM	807066105			11/23/2010		1/6/2011	1,723	1,515		208
545	X	SCHOLASTIC CORP COM	807066105			11/16/2010		1/6/2011	1,879	1,653		226
546	X	SCHOLASTIC CORP COM	807066105			11/16/2010		1/7/2011	1,883	1,653		230
547	X	SCHOLASTIC CORP COM	807066105			12/16/2010		1/7/2011	4,236	3,691		545
548	X	SCHOLASTIC CORP COM	807066105			12/16/2010		1/10/2011	5,489	4,784		705
549	X	FOMENTO ECONOMICO MEX	344419106			3/4/2011		4/20/2011	695	632		63
550	X	FOMENTO ECONOMICO MEX	344419106			3/23/2011		4/20/2011	316	289		27
551	X	FOMENTO ECONOMICO MEX	344419106			11/25/2009		4/20/2011	5,942	4,381		1,561
552	X	FOMENTO ECONOMICO MEX	344419106			8/10/2009		4/27/2011	10,168	7,504		2,664
553	X	FOMENTO ECONOMICO MEX	344419106			8/10/2009		4/27/2011	2,021	1,271		750
554	X	FOMENTO ECONOMICO MEX	344419106			8/10/2009		5/17/2011	11,995	7,666		4,329
555	X	FUJIFILM HLDGS CORP ADR	35958N107			12/3/2010		9/27/2011	9,052	13,195		-4,143
556	X	GAP INC	364760108			6/4/2010		1/12/2011	81,603	83,772		-2,169
557	X	GAZPROM LEVEL 1 ADR	368287207			12/3/2010		3/8/2011	13,312	10,758		2,554
558	X	GENERAL ELECTRIC CO	369604103			1/5/1980		1/25/2011	1,986,382	1,176,500		809,882
559	X	FIRST MIDWEST BANCORP IN	320867104			12/1/2010		9/14/2011	3,531	4,210		-679
560	X	FIRST MIDWEST BANCORP IN	320867104			12/1/2010		9/15/2011	1,142	1,292		-150
561	X	GENERAL ELECTRIC CO	369604103			8/19/1982		1/27/2011	91,861	23		91,838
									18,788,698	0		
									17,430,251	0		
									1,358,447	0		

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Cost, Other Basis and Expenses		Net Gain or Loss											
												Expense of Sale and Cost of Improvements	Depreciation												
Totals																									
Long Term CG Distributions									Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss												
Short Term CG Distributions									18,788,698		17,430,251		1,358,447												
Amount									8,223		0		0												
562	X	GLAXOSMITHKLINE PLC - ADI	37733W105			11/25/2009		5/31/2011	26,351	26,057				294											
563	X	GLAXOSMITHKLINE PLC - ADI	37733W105			11/25/2009		9/27/2011	26,932	27,428				-496											
564	X	GLAXOSMITHKLINE PLC - ADI	37733W105			2/2/2010		9/27/2011	16,959	15,730				1,229											
565	X	GOLD FIELDS LIMITED -ADR	38059T106			12/3/2010		9/27/2011	34,127	38,726				-4,599											
566	X	GOLDMAN SACHS GROUP 1	38146F-AF8			2/22/2010		7/15/2011	500,000	506,093				-6,093											
567	X	GOOGLE INC	38259P508			12/9/2010		5/16/2011	140,458	151,138				-10,680											
568	X	GOOGLE INC	38259P508			12/15/2010		5/16/2011	216,692	246,064				-29,372											
569	X	GOOGLE INC	38259P508			12/15/2010		5/16/2011	43,338	49,202				-5,864											
570	X	GREIF INC-CL A	397624107			3/4/2011		12/12/2011	3,320	4,784				-1,464											
571	X	GREIF INC-CL A	397624107			3/4/2011		12/20/2011	2,890	4,146				-1,256											
572	X	GREIF INC-CL A	397624107			3/3/2011		12/21/2011	3,566	5,088				-1,522											
573	X	GREIF INC-CL A	397624107			3/4/2011		12/21/2011	1,337	1,913				-576											
574	X	GREIF INC-CL A	397624107			3/7/2011		12/21/2011	223	316				-93											
575	X	GRUPO TELEvisa, S.A. - ADR	40049J206			3/23/2011		4/1/2011	1,942	1,809				133											
576	X	GRUPO TELEvisa, S.A. - ADR	40049J206			3/4/2011		4/1/2011	502	473				29											
577	X	GRUPO TELEvisa, S.A. - ADR	40049J206			3/23/2011		4/1/2011	7,030	6,580				450											
578	X	HCC INS HLDGS INC COM	40413Z102			12/10/2009		1/7/2011	6,158	5,541				617											
579	X	HCC INS HLDGS INC COM	40413Z102			12/2/2009		1/7/2011	9,237	8,281				956											
580	X	HACHIJUNI BANK LTD ADR	40450B202			12/3/2010		9/27/2011	24,054	20,644				3,410											
581	X	HARRIS CORP DEL	413875105			7/9/2010		1/4/2011	45,106	42,584				2,522											
582	X	HARRIS CORP DEL	413875105			12/17/2009		1/4/2011	21,760	20,598				1,162											
583	X	HARRIS CORP DEL	413875105			7/12/2010		1/4/2011	5,213	4,935				278											
584	X	HARRIS CORP DEL	413875105			7/9/2010		3/3/2011	20,864	19,216				1,648											
585	X	HARRIS CORP DEL	413875105			7/9/2010		3/3/2011	14,219	13,096				1,123											
586	X	HARRIS CORP DEL	413875105			8/3/2009		3/3/2011	20,864	13,883				6,981											
587	X	HARRIS CORP DEL	413875105			6/29/2010		10/12/2011	1,468	4,071				-2,603											
588	X	ULTRAPAR PARTICIPACOE	90400P101			7/20/2010		10/12/2011	1,934	5,559				-3,625											
589	X	ULTRAPAR PARTICIPACOE	90400P101			1/28/2011		2/25/2011	36,186	33,522				2,664											
590	X	WEST JAPAN RAILWAY-UNSP	95343Z101			1/29/2010		1/7/2011	6,936	9,603				-2,667											
591	X	CENTRAL EUROPEAN DISTR	153435102			1/29/2010		3/4/2011	3,983	3,983				0											
592	X	CENTRAL EUROPEAN DISTR	153435102			1/29/2010		11/30/2011	1,103	1,643				-540											
593	X	WEYERHAEUSER CO	96216B104			3/16/2011		3/24/2011	21,119	18,943				2,176											
594	X	WHIRLPOOL CORP	963320106			11/9/2009		3/24/2011	21,119	19,207				1,912											
595	X	WHIRLPOOL CORP	963320106			11/10/2009		3/24/2011	22,743	20,464				2,279											
596	X	WHIRLPOOL CORP	963320106			11/24/2009		3/24/2011	2,972	2,972				0											
597	X	CENTRAL EUROPEAN DISTR	153435102			5/24/2010		3/4/2011	49,791	48,139				1,652											
598	X	WHIRLPOOL CORP	963320106			12/17/2009		3/24/2011	5,184	8,937				-3,753											
599	X	CENTRAL EUROPEAN DISTR	153435102			5/25/2010		3/4/2011	22,866	18,949				3,917											
600	X	WILEY JOHN & SONS INC	968223206			12/3/2009		1/7/2011	11,042	9,096				1,946											
601	X	WILEY JOHN & SONS INC	968223206			12/3/2009		1/31/2011	9,493	7,769				1,724											
602	X	WILEY JOHN & SONS INC	968223206			12/3/2009		2/1/2011	3,239	2,653				586											
603	X	WILEY JOHN & SONS INC	968223206			12/3/2009		6/10/2011	7,157	5,495				1,662											
604	X	WILEY JOHN & SONS INC	968223206			5/25/2010		3/4/2011	2,529	4,782				-2,253											
605	X	CENTRAL EUROPEAN DISTR	153435102			12/3/2009		6/13/2011	5,165	3,979				1,186											
606	X	WILEY JOHN & SONS INC	968223206			12/3/2009		6/14/2011	8,195	6,253				1,942											
607	X	WILEY JOHN & SONS INC	968223206			12/3/2009		6/15/2011	4,232	3,221				1,011											
608	X	WILEY JOHN & SONS INC	968223206			12/3/2009		6/20/2011	3,256	2,463				793											
609	X	WILEY JOHN & SONS INC	968223206			12/3/2009		6/21/2011	1,015	758				257											
610	X	WILEY JOHN & SONS INC	968223206			12/3/2009		6/27/2011	1,268	947				321											
611	X	WILEY JOHN & SONS INC	968223206			12/3/2009		8/10/2011	1,744	1,390				354											
612	X	WILEY JOHN & SONS INC	968223206			9/23/2009																			

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Totals										Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Long Term CG Distributions										18,788,698		17,430,251		1,358,447	
Short Term CG Distributions										0		0		0	
Amount										8,223		0		0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss	
613	X	WILEY JOHN & SONS INC	968223206			9/28/2009		8/10/2011	872	680				192	
614	X	WILEY JOHN & SONS INC	968223206			10/20/2009		8/10/2011	436	353				83	
615	X	WILEY JOHN & SONS INC	968223206			10/21/2009		8/10/2011	872	710				162	
616	X	WILEY JOHN & SONS INC	968223206			10/22/2009		8/10/2011	436	354				82	
617	X	WILEY JOHN & SONS INC	968223206			12/3/2009		8/10/2011	3,269	2,842				427	
618	X	WILEY JOHN & SONS INC	968223206			9/24/2009		8/10/2011	872	676				196	
619	X	WILEY JOHN & SONS INC	968223206			8/5/2009		8/11/2011	11,336	7,956				3,380	
620	X	CAMDEN PPTY TR SH BEN IN	133131102			3/23/2010		2/22/2011	1,857	1,413				444	
621	X	CAMDEN PPTY TR SH BEN IN	133131102			7/6/2010		3/4/2011	3,541	6,287				-2,746	
622	X	CAMDEN PPTY TR SH BEN IN	133131102			3/23/2010		4/15/2011	2,975	2,184				791	
623	X	CAMDEN PPTY TR SH BEN IN	133131102			3/23/2010		5/9/2011	2,889	2,007				882	
624	X	CAMDEN PPTY TR SH BEN IN	133131102			3/23/2010		7/14/2011	2,568	1,649				919	
625	X	CAMDEN PPTY TR SH BEN IN	133131102			3/23/2010		8/9/2011	1,163	843				320	
626	X	CAMDEN PPTY TR SH BEN IN	133131102			3/23/2010		8/10/2011	2,520	1,686				834	
627	X	CAMDEN PPTY TR SH BEN IN	133131102			3/23/2010		8/11/2011	2,860	1,855				1,005	
628	X	CAMDEN PPTY TR SH BEN IN	133131102			3/23/2010		8/30/2011	1,896	1,223				673	
629	X	CAMDEN PPTY TR SH BEN IN	133131102			3/23/2010		9/16/2011	2,229	1,475				754	
630	X	CAMDEN PPTY TR SH BEN IN	133131102			3/23/2010		9/21/2011	1,607	1,180				427	
631	X	CAMDEN PPTY TR SH BEN IN	133131102			3/23/2010		12/5/2011	2,378	1,723				655	
632	X	CAMECO CORP COM	13321L108			12/3/2010		9/27/2011	17,666	26,199				-8,533	
633	X	WSC SALE - 21	15234Q207			1/1/2001		3/4/2011	94	0				94	
634	X	CENTRAL EUROPEAN DISTR	153435102			2/1/2010		17/2011	5,525	7,675				-2,150	
635	X	CENTRAL EUROPEAN DISTR	153435102			9/30/2010		3/4/2011	2,655	4,757				-2,102	
636	X	CENTRAL EUROPEAN DISTR	153435102			2/10/2011		3/4/2011	3,351	5,928				-2,577	
637	X	CENTRAL EUROPEAN DISTR	153435102			7/2/2010		3/7/2011	4,202	7,181				-2,979	
638	X	AMERICAN GREETINGS COR	026375105			1/11/2010		10/5/2011	2,715	3,401				-686	
639	X	AMERICAN GREETINGS COR	026375105			1/19/2010		10/5/2011	3,126	3,796				-670	
640	X	AMERICAN GREETINGS COR	026375105			2/23/2011		10/5/2011	2,386	3,054				-668	
641	X	AMERICAN GREETINGS COR	026375105			1/12/2010		10/5/2011	2,057	2,496				-439	
642	X	AMERICAN GREETINGS COR	026375105			1/12/2010		10/6/2011	6,343	7,687				-1,344	
643	X	AMERICAN GREETINGS COR	026375105			1/13/2010		10/6/2011	1,071	1,297				-226	
644	X	AMERICAN GREETINGS COR	026375105			1/14/2010		10/6/2011	494	595				-101	
645	X	AMERICAN GREETINGS COR	026375105			1/14/2010		10/12/2011	2,723	3,073				-350	
646	X	AMERICAN GREETINGS COR	026375105			1/14/2010		10/13/2011	2,389	2,776				-387	
647	X	AMERICAN GREETINGS COR	026375105			1/15/2010		10/13/2011	939	1,088				-149	
648	X	AMERICAN GREETINGS COR	026375105			1/15/2010		10/14/2011	1,997	2,275				-278	
649	X	AMERICAN GREETINGS COR	026375105			1/15/2010		10/18/2011	2,225	2,571				-346	
650	X	AMERISOURCEBERGEN COR	03073E105			6/10/2011		12/14/2011	107,790	123,990				-16,200	
651	X	AMERISOURCEBERGEN COR	03073E105			6/16/2011		12/14/2011	35,704	40,956				-5,252	
652	X	AMERISOURCEBERGEN COR	03073E105			6/16/2011		12/22/2011	48,709	53,747				-5,038	
653	X	AMERISOURCEBERGEN COR	03073E105			6/27/2011		12/22/2011	102,695	112,447				-9,752	
654	X	ANGLOGOLD LIMITED - ADR	035128206			12/3/2010		9/27/2011	39,240	44,945				-5,705	
655	X	ASTRAZENECA PLC ADR	046353108			2/9/2011		8/23/2011	18,266	19,029				-763	
656	X	ASTRAZENECA PLC ADR	046353108			2/9/2011		9/27/2011	19,572	21,378				-1,806	
657	X	AMERICAN GREETINGS COR	026375105			12/2/2009		10/4/2011	11,856	15,090				-3,234	
658	X	AMERICAN GREETINGS COR	026375105			1/2/2009		10/5/2011	494	599				-105	
659	X	ASTRAZENECA PLC ADR	046353108			12/3/2010		9/27/2011	4,658	5,001				-343	
660	X	ATWOOD OCEANICS INC COM	050095108			2/7/2011		3/4/2011	2,943	2,805				138	
661	X	ATWOOD OCEANICS INC COM	050095108			2/8/2011		3/4/2011	679	644				35	
662	X	ATWOOD OCEANICS INC COM	050095108			2/8/2011		3/7/2011	1,815	1,718				97	
663	X	ATWOOD OCEANICS INC COM	050095108			2/10/2011		3/7/2011	2,496	2,338				158	

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Totals		Net Gain or Loss
												Gross Sales	Cost, Other Basis and Expenses	
664	X	AUTOLIV INC COM	052800109			12/21/2010		4/26/2011	396	407		18,788,698	17,430,251	1,358,447
665	X	AUTOLIV INC COM	052800109			12/21/2010		4/26/2011	96,410	98,970		0	0	0
666	X	AUTOLIV INC COM	052800109			12/17/2009		4/26/2011	396	216				-2,560
667	X	AUTOLIV INC COM	052800109			12/17/2009		7/11/2011	98,186	61,265				180
668	X	AUTOLIV INC COM	052800109			8/3/2009		7/11/2011	277	147				36,921
669	X	AUTOLIV INC COM	052800109			12/17/2009		7/11/2011	277	173				130
670	X	AVALONBAY CMNTYS INC	053484101			3/23/2010		1/10/2011	6,320	5,028				1,292
671	X	AVALONBAY CMNTYS INC	053484101			4/14/2011		7/15/2011	1,459	1,313				146
672	X	AVALONBAY CMNTYS INC	053484101			4/14/2011		8/9/2011	1,692	1,671				21
673	X	AVALONBAY CMNTYS INC	053484101			3/29/2011		8/9/2011	725	708				17
674	X	EZCORP INC	302301106			8/18/2009		6/14/2011	947	366				581
675	X	EZCORP INC	302301106			8/19/2009		6/14/2011	790	308				482
676	X	EXXON MOBIL CORPORATION	30231G102			2/16/2011		11/28/2011	77,249	85,264				-8,015
677	X	ULTRAPAR PARTICIPACOE	90400P101			7/20/2010		10/12/2011	1,191	3,387				-2,196
678	X	ULTRAPAR PARTICIPACOE	90400P101			3/23/2011		10/12/2011	69	196				-127
679	X	ULTRAPAR PARTICIPACOE	90400P101			3/23/2011		10/12/2011	6,302	6,036				266
680	X	ULTRAPAR PARTICIPACOE	90400P101			2/25/2011		10/13/2011	4,518	4,004				514
681	X	ULTRAPAR PARTICIPACOE	90400P101			2/25/2011		10/13/2011	3,668	3,250				418
682	X	ULTRAPAR PARTICIPACOE	90400P101			3/23/2011		10/13/2011	1,949	1,819				130
683	X	ULTRAPAR PARTICIPACOE	90400P101			2/25/2011		10/13/2011	4,040	3,580				460
684	X	ULTRAPAR PARTICIPACOE	90400P101			2/25/2011		10/14/2011	8,753	7,757				996
685	X	ULTRAPAR PARTICIPACOE	90400P101			2/25/2011		10/14/2011	6,166	5,464				702
686	X	US TREASURY INFLATION BC	912828GX2			5/6/2010		11/9/2011	460,191	429,809				30,382
687	X	US TREASURY INFLATION BC	912828MF4			5/6/2010		11/9/2011	417,818	372,295				45,523
688	X	US TREASURY INFLATION BC	912828MY3			5/6/2010		11/9/2011	387,323	369,306				18,017
689	X	US TREASURY NOTE 0.625	912828PR5			2/3/2011		3/15/2011	300,479	299,544				935
690	X	USINAS SIDERURGICAS DE M	917302200			11/25/2009		3/4/2011	20,195	24,721				-4,526
691	X	USINAS SIDERURGICAS DE M	917302200			8/10/2009		6/28/2011	6,804	10,348				-3,544
692	X	USINAS SIDERURGICAS DE M	917302200			9/24/2009		6/28/2011	672	1,041				-369
693	X	USINAS SIDERURGICAS DE M	917302200			11/25/2009		6/28/2011	12,012	21,700				-9,688
694	X	USINAS SIDERURGICAS DE M	917302200			11/25/2009		6/28/2011	42	76				-34
695	X	VENTAS INC COM	92276F100			3/23/2010		1/10/2011	1,198	1,103				95
696	X	CENTRAL EUROPEAN DISTR	153435102			1/29/2010		3/7/2011	127	423				-296
697	X	CENTRAL EUROPEAN DISTR	153435102			1/29/2010		3/7/2011	1,464	4,817				-3,353
698	X	HOTEL & RESORTS, II	44107P104			4/29/2011		6/21/2011	806	858				-52
699	X	CENTRAL EUROPEAN DISTR	153435102			5/24/2010		3/7/2011	1,273	3,428				-2,155
700	X	CENTRAL EUROPEAN DISTR	153435102			5/25/2010		3/7/2011	891	2,291				-1,400
701	X	CENTRAL EUROPEAN DISTR	153435102			1/29/2010		3/7/2011	2,419	8,012				-5,593
702	X	CENTRAL EUROPEAN DISTR	153435102			5/24/2010		3/7/2011	1,719	4,553				-2,834
703	X	CHICOS FAS INC COM	168615102			2/24/2011		5/17/2011	2,480	2,237				243
704	X	CHICOS FAS INC COM	168615102			2/1/2011		5/17/2011	2,931	2,186				745
705	X	HOTEL & RESORTS, II	44107P104			3/23/2010		6/21/2011	1,514	1,265				249
706	X	CHICOS FAS INC COM	168615102			2/1/2011		5/17/2011	2,031	1,513				518
707	X	CHICOS FAS INC COM	168615102			1/28/2011		5/17/2011	14,220	10,545				3,675
708	X	CHICOS FAS INC COM	168615102			1/28/2011		8/19/2011	4,579	4,185				394
709	X	CHICOS FAS INC COM	168615102			1/28/2011		8/19/2011	12,639	11,375				1,264
710	X	CHICOS FAS INC COM	168615102			2/2/2011		8/19/2011	10,990	9,950				1,040
711	X	CIELO SA - SPONSORED ADR	171778103			5/18/2010		3/4/2011	1,585	1,585				0
712	X	CIELO SA - SPONSORED ADR	171778103			5/18/2010		5/25/2011	3	3				0
713	X	CIELO SA - SPONSORED ADR	171778202			5/18/2010		6/10/2011	16	16				0
714	X	CIELO SA - SPONSORED ADR	171778202			5/18/2010		8/29/2011	1,936	1,796				140

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

										Amount		Totals							
Long Term CG Distributions										8,223		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss			
Short Term CG Distributions										0		0		18,788,698		17,430,251		1,358,447	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss					
715	X	HOST HOTELS & RESORTS, II	44107P104			3/23/2010		12/21/2011	1,838	1,787				51					
716	X	HOME RETAIL GROUP-SPON	43731T102			3/11/2011		9/27/2011	9,265	15,958				-6,693					
717	X	HONEYWELL INTERNATIONAL	438516106			4/26/2011		12/20/2011	79,340	90,439				-11,099					
718	X	HONEYWELL INTERNATIONAL	438516106			5/3/2011		12/20/2011	39,183	44,569				-5,386					
719	X	HONEYWELL INTERNATIONAL	438516106			5/3/2011		12/28/2011	79,350	90,246				-10,896					
720	X	HONEYWELL INTERNATIONAL	438516106			5/3/2011		12/28/2011	13,586	15,451				-1,865					
721	X	HONEYWELL INTERNATIONAL	438516106			8/12/2010		12/28/2011	379	289				90					
722	X	HOST HOTELS & RESORTS, II	44107P104			10/6/2010		1/10/2011	6,640	5,605				1,035					
723	X	HOST HOTELS & RESORTS, II	44107P104			10/18/2010		1/10/2011	6,311	5,591				720					
724	X	HOST HOTELS & RESORTS, II	44107P104			8/11/2010		1/10/2011	402	314				88					
725	X	IBERIABANK CORP	450828108			3/3/2010		1/7/2011	12,564	12,416				148					
726	X	HOST HOTELS & RESORTS, II	44107P104			8/11/2010		1/24/2011	1,137	898				239					
727	X	HOST HOTELS & RESORTS, II	44107P104			8/11/2010		3/16/2011	3,162	2,637				525					
728	X	HOST HOTELS & RESORTS, II	44107P104			2/18/2011		3/16/2011	1,948	2,153				-205					
729	X	HOST HOTELS & RESORTS, II	44107P104			3/23/2010		3/16/2011	2,068	1,663				405					
730	X	HOST HOTELS & RESORTS, II	44107P104			3/23/2010		4/15/2011	1,712	1,388				324					
731	X	HOST HOTELS & RESORTS, II	44107P104			4/29/2011		6/15/2011	1,538	1,699				-161					
732	X	IMPALA PLATINUM HOLDINGS	452553308			12/3/2010		2/4/2011	58,073	64,508				-6,435					
733	X	INGRAM MICRO INC CL A CO	457153104			12/2/2009		1/7/2011	17,412	15,647				1,765					
734	X	INGRAM MICRO INC CL A CO	457153104			12/2/2009		5/27/2011	25,128	23,086				2,042					
735	X	INGRAM MICRO INC CL A CO	457153104			12/2/2009		5/31/2011	12,544	11,372				1,172					
736	X	INGRAM MICRO INC CL A CO	457153104			5/26/2010		5/31/2011	7,073	6,335				738					
737	X	INGRAM MICRO INC CL A CO	457153104			5/26/2010		5/31/2011	3,947	3,548				399					
738	X	INGRAM MICRO INC CL A CO	457153104			8/5/2009		6/1/2011	13,018	11,793				1,225					
739	X	INGRAM MICRO INC CL A CO	457153104			5/26/2010		6/1/2011	2,108	1,943				165					
740	X	INTEL CORP	458140100			8/11/2010		3/7/2011	12,367	11,322				1,045					
741	X	INTEL CORP	458140100			8/12/2010		3/7/2011	100,333	92,294				8,039					
742	X	INTEL CORP	458140100			8/11/2010		8/31/2011	136,846	131,510				5,336					
743	X	INTERNATIONAL BUSINESS M	459200101			6/16/2011		10/13/2011	54,772	47,979				6,793					
744	X	VR IBM CORP 0.304% 11	459200G08			12/21/2009		11/4/2011	200,000	200,120				-120					
745	X	IVANHOE MINES LTD	46579N103			10/4/2011		10/12/2011	11,459	8,676				2,783					
746	X	IVANHOE MINES LTD	46579N103			10/4/2011		10/13/2011	3,965	3,079				886					
747	X	JPMORGAN CHASE & CO	46625H100			2/7/2011		12/14/2011	56,766	81,866				-25,100					
748	X	KENAMETAL INC	489170100			9/13/2011		10/18/2011	5,985	5,654				331					
749	X	KENAMETAL INC	489170100			9/13/2011		11/10/2011	2,298	1,996				302					
750	X	KENAMETAL INC	489170100			12/3/2009		11/10/2011	9,957	6,343				3,614					
751	X	KENAMETAL INC	489170100			12/3/2009		11/11/2011	11,067	6,831				4,236					
752	X	KILROY REALTY CORP COM	49427F108			3/23/2010		1/5/2011	4,068	3,426				642					
753	X	KILROY REALTY CORP COM	49427F108			3/23/2010		1/10/2011	2,373	1,993				380					
754	X	KILROY REALTY CORP COM	49427F108			3/23/2010		1/19/2011	1,211	987				224					
755	X	KILROY REALTY CORP COM	49427F108			4/6/2011		11/30/2011	1,562	1,686				-124					
756	X	KILROY REALTY CORP COM	49427F108			2/3/2011		11/30/2011	1,420	1,525				-105					
757	X	KIMCO RLTY CORP	49446R109			10/25/2010		1/5/2011	4,684	4,505				179					
758	X	KIMCO RLTY CORP	49446R109			12/20/2010		1/5/2011	1,971	1,870				101					
759	X	KIMCO RLTY CORP	49446R109			12/20/2010		1/10/2011	12,798	12,248				550					
760	X	KIMCO RLTY CORP	49446R109			12/20/2010		1/24/2011	889	855				34					
761	X	KIMCO RLTY CORP	49446R109			12/20/2010		1/25/2011	1,209	1,163				46					
762	X	KIMCO RLTY CORP	49446R109			12/20/2010		4/13/2011	2,150	2,104				46					
763	X	KIMCO RLTY CORP	49446R109			12/20/2010		4/14/2011	1,195	1,163				32					
764	X	KIMCO RLTY CORP	49446R109			12/20/2010		5/9/2011	804	716				88					
765	X	KIMCO RLTY CORP	49446R109			10/18/2010		5/9/2011	2,795	2,477				318					

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Long Term CG Distributions										Amount		Totals			
Short Term CG Distributions										8,223		Securities			
										0		Other sales			
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss	
766	X	KIMCO RLTY CORP	49446R109			10/18/2010		6/15/2011	2,557	2,525				32	
767	X	KIMCO RLTY CORP	49446R109			10/18/2010		6/21/2011	1,683	1,576				107	
768	X	KIMCO RLTY CORP	49446R109			10/14/2010		6/21/2011	851	780				71	
769	X	KIMCO RLTY CORP	49446R109			10/14/2010		7/12/2011	4,769	4,097				672	
770	X	KIMCO RLTY CORP	49446R109			10/14/2010		9/30/2011	2,030	2,199				-169	
771	X	KIMCO RLTY CORP	49446R109			10/14/2010		10/12/2011	1,375	1,505				-130	
772	X	KIMCO RLTY CORP	49446R109			10/14/2010		11/30/2011	3,962	4,204				-242	
773	X	KINROSS GOLD CORP	496902404			12/3/2010		8/31/2011	43,426	46,376				-2,950	
774	X	KINROSS GOLD CORP	496902404			12/3/2010		9/27/2011	24,426	30,602				-6,176	
775	X	KNIGHT CAP GROUP INC	499005106			11/15/2010		17/2011	9,217	9,293				-76	
776	X	KNIGHT CAP GROUP INC	499005106			11/12/2010		17/2011	2,911	2,911				0	
777	X	KNIGHT CAP GROUP INC	499005106			11/12/2010		5/9/2011	5,023	5,023				0	
778	X	KNIGHT CAP GROUP INC	499005106			11/12/2010		5/10/2011	1,757	1,757				0	
779	X	KNIGHT CAP GROUP INC	499005106			11/12/2010		5/10/2011	3,970	4,237				-267	
780	X	KNIGHT CAP GROUP INC	499005106			11/12/2010		5/10/2011	195	195				0	
781	X	WSC SALE - 21	69367T108			1/1/2001		6/17/2011	1,659	0				1,659	
782	X	PT UNITED TRACTORS TBK -	69367T108			3/23/2011		8/3/2011	11,972	10,432				1,540	
783	X	PT UNITED TRACTORS TBK -	69367T108			12/8/2009		8/3/2011	7,368	3,768				3,600	
784	X	BANK MANDIRI TBK UNSPON	69367U105			12/27/2010		3/4/2011	1,025	1,025				0	
785	X	WSC SALE - 21	69367U105			1/1/2001		3/24/2011	280	0				280	
786	X	BANK MANDIRI TBK UNSPON	69367U105			12/27/2010		7/27/2011	1,395	1,101				294	
787	X	BANK MANDIRI TBK UNSPON	69367U105			12/27/2010		7/27/2011	16,296	12,646				3,650	
788	X	BANK MANDIRI TBK UNSPON	69367U105			12/27/2010		8/5/2011	3,623	3,133				490	
789	X	BANK MANDIRI TBK UNSPON	69367U105			3/23/2011		8/5/2011	8,146	6,783				1,363	
790	X	FIRST MIDWEST BANCORP IN	320867104			12/7/2010		2/28/2011	2,103	1,801				302	
791	X	FIRST MIDWEST BANCORP IN	320867104			12/7/2010		3/1/2011	1,796	1,544				252	
792	X	FIRST MIDWEST BANCORP IN	320867104			12/7/2010		3/3/2011	2,932	2,521				411	
793	X	FIRST MIDWEST BANCORP IN	320867104			12/6/2010		8/19/2011	4,813	6,210				-1,397	
794	X	FIRST MIDWEST BANCORP IN	320867104			12/7/2010		8/19/2011	955	1,235				-280	
795	X	FIRST MIDWEST BANCORP IN	320867104			12/3/2010		8/19/2011	358	450				-92	
796	X	FIRST MIDWEST BANCORP IN	320867104			12/3/2010		9/8/2011	3,311	4,097				-786	
797	X	FIRST MIDWEST BANCORP IN	320867104			12/1/2010		9/8/2011	848	1,005				-157	
798	X	FIRST MIDWEST BANCORP IN	320867104			12/1/2010		9/9/2011	480	574				-94	
799	X	FIRST MIDWEST BANCORP IN	320867104			12/1/2010		9/13/2011	3,130	3,732				-602	
800	X	TEXAS CAP BANCSHARES IN	88224Q107			12/17/2009		3/4/2011	1,389	772				617	
801	X	TEXAS CAP BANCSHARES IN	88224Q107			12/17/2009		3/7/2011	376	210				166	
802	X	TEXAS CAP BANCSHARES IN	88224Q107			11/1/2010		3/7/2011	2,885	1,612				1,273	
803	X	TEXAS CAP BANCSHARES IN	88224Q107			12/18/2009		3/7/2011	878	490				388	
804	X	TEXAS CAP BANCSHARES IN	88224Q107			12/18/2009		3/8/2011	2,431	1,330				1,101	
805	X	TEXAS CAP BANCSHARES IN	88224Q107			11/2/2010		3/8/2011	1,663	898				765	
806	X	TEXAS INSTRUMENTS INC	882508104			3/7/2011		5/3/2011	60,634	62,383				-1,749	
807	X	TEXAS INSTRUMENTS INC	882508104			3/7/2011		5/3/2011	1,909	1,964				-55	
808	X	TEXAS INSTRUMENTS INC	882508104			3/7/2011		5/3/2011	10,412	10,713				-301	
809	X	TEXAS INSTRUMENTS INC	882508104			3/7/2011		5/3/2011	11,106	11,427				-321	
810	X	JPMORGAN CHASE & CO	46625H100			2/22/2011		12/14/2011	56,766	83,013				-26,247	
811	X	JPMORGAN CHASE & CO	46625H100			2/22/2011		12/14/2011	34,698	50,039				-15,341	
812	X	BUY TO CLOSE WITH MORG	46B99V047			12/6/2011		12/23/2011	13,433	57,267				-43,834	
813	X	BUY TO CLOSE WITH MORG	46B99V716			12/3/2010		1/6/2011	23,100	110,250				-87,150	
814	X	BUY TO CLOSE WITH MORG	46B99V724			12/13/2010		1/27/2011	10,656	52,847				-42,191	
815	X	PT SEMEN GRESIK-UNSPON	69367J100			12/8/2010		6/30/2011	10,095	9,788				307	
816	X	NIPPON TELEGRAPH AND TE	654624105			12/6/2010		9/27/2011	60,391	58,165				2,226	

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

										Amount			
Long Term CG Distributions										8,223			
Short Term CG Distributions										0			
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals			Net Gain or Loss	
									Gross Sales Price	Cost or Other Basis	Valuation Method		
									Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss		
									18,788,698	17,430,251	1,358,447		
Securities									0	0	0		
Other sales													
817	X	NOKIA CORPORATION - ADR	654902204			12/3/2010		9/27/2011	13,675	24,306	-10,631		
818	X	NVIDIA CORP	67066G104			5/26/2010		1/7/2011	12,796	8,735	4,061		
819	X	PT SEMEN GRESIK-UNSPON	69367J100			12/9/2010		6/30/2011	7,010	6,790	220		
820	X	NVIDIA CORP	67066G104			5/26/2010		1/11/2011	102	66	36		
821	X	NVIDIA CORP	67066G104			7/2/2010		1/11/2011	4,372	2,222	2,150		
822	X	NVIDIA CORP	67066G104			5/26/2010		1/11/2011	16,107	10,508	5,599		
823	X	NVIDIA CORP	67066G104			7/2/2010		1/13/2011	7,923	3,463	4,460		
824	X	NVIDIA CORP	67066G104			7/2/2010		1/28/2011	3,564	1,551	2,013		
825	X	NVIDIA CORP	67066G104			7/2/2010		1/28/2011	4,277	1,816	2,461		
826	X	NVIDIA CORP	67066G104			7/2/2010		2/8/2011	19,550	8,172	11,378		
827	X	LUKOIL - ADR	677862104			11/25/2009		1/27/2011	10,936	10,190	746		
828	X	LUKOIL - ADR	677862104			11/25/2009		3/4/2011	1,010	825	185		
829	X	LUKOIL - ADR	677862104			11/25/2009		3/22/2011	7,647	6,420	1,227		
830	X	LUKOIL - ADR	677862104			11/25/2009		3/30/2011	9,165	7,598	1,567		
831	X	LUKOIL - ADR	677862104			3/23/2011		3/30/2011	6,039	6,081	-42		
832	X	LUKOIL - ADR	677862104			8/10/2009		3/30/2011	6,110	4,232	1,878		
833	X	LUKOIL - ADR	677862104			8/10/2009		3/31/2011	3,488	2,411	1,077		
834	X	PT SEMEN GRESIK-UNSPON	69367J100			12/8/2010		6/30/2011	1,122	1,140	-18		
835	X	LUKOIL - ADR	677862104			8/20/2009		3/31/2011	3,559	2,317	1,242		
836	X	POLYUS GOLD-UNSPONSED	678129107			6/17/2011		7/18/2011	30,351	35,084	-4,733		
837	X	OMEGA HEALTHCARE INVS II	681936100			6/29/2010		1/10/2011	334	292	42		
838	X	OMEGA HEALTHCARE INVS II	681936100			6/30/2010		1/10/2011	4,501	4,015	486		
839	X	OMEGA HEALTHCARE INVS II	681936100			5/21/2010		1/10/2011	2,072	1,723	349		
840	X	OMEGA HEALTHCARE INVS II	681936100			5/21/2010		1/24/2011	5,425	4,596	829		
841	X	ON SEMICONDUCTOR CORP	682189105			12/2/2009		1/7/2011	18,211	14,060	4,151		
842	X	ORIFLAME COSMETICS SA-A	686194101			11/25/2009		3/4/2011	3,431	3,431	0		
843	X	OWENS ILL INC COM NEW	690768403			12/15/2010		1/7/2011	21,118	20,181	937		
844	X	PT SEMEN GRESIK-UNSPON	69367J100			3/23/2011		6/30/2011	3,645	3,348	297		
845	X	OWENS ILL INC COM NEW	690768403			12/15/2010		4/28/2011	6,421	6,325	96		
846	X	OWENS ILL INC COM NEW	690768403			12/15/2010		5/2/2011	3,068	3,012	56		
847	X	OWENS ILL INC COM NEW	690768403			12/1/2010		5/2/2011	11,351	10,296	1,055		
848	X	OWENS ILL INC COM NEW	690768403			7/6/2010		5/3/2011	7,873	7,092	781		
849	X	OWENS ILL INC COM NEW	690768403			12/1/2010		5/3/2011	6,638	5,983	655		
850	X	OWENS ILL INC COM NEW	690768403			11/17/2010		5/3/2011	154	136	18		
851	X	PS BUSINESS PARKS INC/CA	69360J107			1/10/2011		5/26/2011	1,798	1,826	-28		
852	X	PT SEMEN GRESIK-UNSPON	69367J100			12/8/2010		3/4/2011	977	977	0		
853	X	PT SEMEN GRESIK-UNSPON	69367J100			11/10/2010		6/30/2011	4,487	4,278	209		
854	X	PT UNITED TRACTORS TBK -	69367T108			12/8/2009		3/4/2011	2,074	1,225	849		
855	X	WILEY JOHN & SONS INC	968223206			8/14/2009		8/11/2011	436	299	137		
856	X	WILEY JOHN & SONS INC	968223206			8/17/2009		8/11/2011	2,616	1,797	819		
857	X	WILEY JOHN & SONS INC	968223206			9/24/2009		8/11/2011	436	338	98		
858	X	WILEY JOHN & SONS INC	968223206			9/25/2009		8/11/2011	872	669	203		
859	X	WINDSTREAM CORP	97381W104			12/17/2009		8/29/2011	14,665	12,849	1,816		
860	X	WINDSTREAM CORP	97381W104			8/3/2009		11/14/2011	94,542	72,616	21,926		
861	X	WINDSTREAM CORP	97381W104			12/17/2009		11/14/2011	57,586	52,579	5,007		
862	X	BANK MANDIRI TBK UNSPON	69367U105			3/23/2011		8/8/2011	2,526	2,149	377		
863	X	BANK MANDIRI TBK UNSPON	69367U105			11/25/2009		8/8/2011	2,617	1,536	1,081		
864	X	PT TELEKOMUNIKASI INDONESIA	715684106			11/25/2009		3/4/2011	401	401	0		
865	X	PT TELEKOMUNIKASI INDONESIA	715684106			2/28/2011		9/27/2011	16,215	16,842	-627		
866	X	PFIZER INC	717081103			8/3/2009		10/5/2011	23,964	21,494	2,470		

Amount

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Totals															
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales		Cost or Other Basis	Valuation Method	Cost, Other Basis and Expenses		Net Gain or Loss
									Price	Expenses			Depreciation	Net Gain or Loss	
Long Term CG Distributions															
Amount 8,223															
Short Term CG Distributions															
0															
919	X	VENTAS INC COM	92276F100			5/27/2011		10/18/2011	2,343	2,609					-266
920	X	VORNADO REALTY TRUST	929042109			3/2/2011		6/17/2011	4,208	4,123					85
921	X	VENTAS INC COM	92276F100			5/5/2011		10/18/2011	797	884					-87
922	X	VODAFONE GROUP PLC NEW	92857W209			12/3/2010		9/27/2011	33,825	33,880					-55
923	X	VORNADO REALTY TRUST	929042109			6/21/2010		1/10/2011	1,838	1,763					75
924	X	VORNADO REALTY TRUST	929042109			11/24/2010		1/10/2011	6,014	5,853					161
925	X	VORNADO REALTY TRUST	929042109			3/23/2010		1/10/2011	4,093	3,681					412
926	X	VORNADO REALTY TRUST	929042109			3/23/2010		1/25/2011	1,560	1,352					208
927	X	VORNADO REALTY TRUST	929042109			3/2/2011		6/3/2011	1,612	1,524					88
928	X	VORNADO REALTY TRUST	929042109			3/2/2011		6/30/2011	1,587	1,524					63
929	X	VORNADO REALTY TRUST	929042109			3/2/2011		8/8/2011	1,795	2,061					-266
930	X	VORNADO REALTY TRUST	929042109			3/2/2011		8/24/2011	1,634	1,792					-158
931	X	VORNADO REALTY TRUST	929042109			3/2/2011		8/26/2011	2,303	2,599					-296
932	X	VORNADO REALTY TRUST	929042109			3/2/2011		8/30/2011	2,658	2,868					-210
933	X	VORNADO REALTY TRUST	929042109			3/2/2011		9/30/2011	1,067	1,255					-188
934	X	VORNADO REALTY TRUST	929042109			3/2/2011		10/5/2011	3,512	4,481					-969
935	X	BIOMED RLTY TR INC	09063H107			10/6/2010		1/18/2011	1,444	1,495					-51
936	X	BIOMED RLTY TR INC	09063H107			8/5/2010		1/18/2011	506	513					-7
937	X	BIOMED RLTY TR INC	09063H107			8/5/2010		3/1/2011	6,133	6,408					-275
938	X	BIOMED RLTY TR INC	09063H107			8/18/2010		3/1/2011	2,558	2,522					36
939	X	BIOMED RLTY TR INC	09063H107			9/1/2010		3/1/2011	3,522	3,504					18
940	X	BIOMED RLTY TR INC	09063H107			9/23/2010		3/1/2011	3,540	3,526					14
941	X	BUY TO CLOSE WITH MORGAN	0V399W274			6/28/2011		8/17/2011	16,017	1,410					14,607
942	X	BUY TO CLOSE WITH MORGAN	0V399W753			2/2/2011		3/17/2011	36,749	9,208					27,541
943	X	BOSTON PROPERTIES INC CO	101121101			3/23/2010		1/10/2011	5,916	5,279					637
944	X	BOSTON PROPERTIES INC CO	101121101			1/19/2011		2/11/2011	1,155	1,076					79
945	X	BOSTON PROPERTIES INC CO	101121101			2/16/2011		3/25/2011	2,212	2,212					0
946	X	BOSTON PROPERTIES INC CO	101121101			8/2/2011		8/10/2011	1,882	2,009					-127
947	X	BOSTON PROPERTIES INC CO	101121101			2/16/2011		8/10/2011	495	487					8
948	X	BRIGGS & STRATTON CORP	109043109			12/3/2009		1/7/2011	13,531	13,031					500
949	X	BRIGGS & STRATTON CORP	109043109			12/3/2009		11/14/2011	3,967	5,099					-1,132
950	X	BRIGGS & STRATTON CORP	109043109			12/3/2009		11/15/2011	5,343	6,799					-1,456
951	X	BRIGGS & STRATTON CORP	109043109			12/3/2009		11/16/2011	446	567					-121
952	X	BRIGGS & STRATTON CORP	109043109			12/3/2009		11/16/2011	4,016	5,099					-1,083
953	X	BRIGGS & STRATTON CORP	109043109			1/15/2010		11/16/2011	1,041	1,242					-201
954	X	BRIGGS & STRATTON CORP	109043109			1/15/2010		12/8/2011	3,468	3,991					-523
955	X	BRIGGS & STRATTON CORP	109043109			1/15/2010		12/9/2011	4,698	5,322					-624
956	X	BRIGGS & STRATTON CORP	109043109			8/5/2009		12/9/2011	313	353					-40
957	X	BRIGGS & STRATTON CORP	109043109			8/5/2009		12/12/2011	4,924	5,554					-630
958	X	BROWN & BROWN INC	115236101			10/9/2009		1/7/2011	1,325	1,077					248
959	X	BROWN & BROWN INC	115236101			12/10/2009		1/7/2011	7,225	5,418					1,807
960	X	BROWN & BROWN INC	115236101			12/3/2009		1/7/2011	10,476	7,813					2,663
961	X	BROWN & BROWN INC	115236101			12/3/2009		4/21/2011	5,658	4,041					1,617
962	X	BROWN & BROWN INC	115236101			12/3/2009		4/25/2011	2,246	1,616					630
963	X	BROWN & BROWN INC	115236101			12/3/2009		4/26/2011	2,124	1,527					597
964	X	BROWN & BROWN INC	115236101			12/3/2009		4/26/2011	3,509	2,514					995
965	X	LASALLE HOTEL PROPERTIES	517942108			5/27/2010		3/10/2011	130	113					17
966	X	LASALLE HOTEL PROPERTIES	517942108			5/27/2010		4/13/2011	3,749	3,348					401
967	X	LIBERTY PPTY TR SH BEN IN	531172104			5/4/2010		1/6/2011	6,656	7,028					-372
968	X	LIBERTY PPTY TR SH BEN IN	531172104			5/4/2010		1/10/2011	2,113	2,230					-117
969	X	LIBERTY PPTY TR SH BEN IN	531172104			3/23/2010		1/10/2011	7,523	7,901					-378

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Totals										Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Securities										18,788,698		17,430,251		1,358,447	
Other sales										0		0		0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss	
970	X	LIBERTY PPTY TR SH BEN IN	531172104			3/23/2010		1/25/2011	888	874				14	
971	X	LIBERTY PPTY TR SH BEN IN	531172104			3/23/2010		2/10/2011	2,411	2,387				24	
972	X	LIBERTY PPTY TR SH BEN IN	531172104			3/23/2010		3/1/2011	12,233	12,440				-207	
973	X	LIBERTY PPTY TR SH BEN IN	531172104			3/23/2010		3/14/2011	8,764	9,145				-381	
974	X	LIBERTY PPTY TR SH BEN IN	531172104			3/23/2010		3/28/2011	4,362	4,573				-211	
975	X	LIFEPOINT HOSPS INC	532191109			6/4/2010		2/22/2011	95,262	92,898				2,364	
976	X	MS&AD INSURANCE GR HOLD	553491101			12/3/2010		9/27/2011	41,308	46,362				-5,054	
977	X	MACERICH CO COM	554382101			4/15/2010		1/10/2011	6,312	5,435				877	
978	X	MACERICH CO COM	554382101			3/23/2010		1/10/2011	4,068	3,405				663	
979	X	MACERICH CO COM	554382101			3/23/2010		9/21/2011	2,739	2,190				549	
980	X	MACERICH CO COM	554382101			3/23/2010		10/3/2011	1,335	1,188				147	
981	X	PREMIERE GLOBAL SVCS INC	740585104			10/2/2009		17/2011	459	565				-106	
982	X	PREMIERE GLOBAL SVCS INC	740585104			10/9/2009		17/2011	1,475	1,782				-307	
983	X	PROLOGIS INC	740585104			12/2/2009		17/2011	459	520				-61	
984	X	PROLOGIS INC	74340W103			2/17/2011		6/9/2011	18	18				0	
985	X	PROLOGIS INC	74340W103			2/17/2011		8/4/2011	1,637	1,878				-241	
986	X	PROLOGIS INC	74340W103			2/17/2011		8/4/2011	17	21				-4	
987	X	PROLOGIS INC	74340W103			6/23/2011		8/4/2011	374	405				-31	
988	X	PROLOGIS INC	74340W103			6/23/2011		8/26/2011	2,329	3,244				-915	
989	X	PROLOGIS INC	74340W103			6/23/2011		11/30/2011	1,276	1,588				-312	
990	X	PROLOGIS INC	74340W103			6/23/2011		12/20/2011	773	927				-154	
991	X	PROLOGIS INC	74340W103			3/24/2011		12/20/2011	2,184	2,617				-433	
992	X	PROLOGIS SHS OF BENEFICI	743410102			3/23/2010		17/2011	7,620	7,399				221	
993	X	PROLOGIS SHS OF BENEFICI	743410102			3/23/2010		1/10/2011	12,598	12,312				286	
994	X	PROLOGIS SHS OF BENEFICI	743410102			3/23/2010		3/10/2011	11,173	10,118				1,055	
995	X	PROLOGIS SHS OF BENEFICI	743410102			4/9/2010		3/10/2011	2,739	2,473				266	
996	X	COINSTAR INC COM	19259P300			2/4/2011		4/11/2011	4,209	3,355				854	
997	X	COINSTAR INC COM	19259P300			1/14/2011		4/11/2011	14,115	12,026				2,089	
998	X	COINSTAR INC COM	19259P300			2/4/2011		7/7/2011	12,401	8,683				3,718	
999	X	COINSTAR INC COM	19259P300			12/2/2009		7/7/2011	3,100	1,383				1,717	
1,000	X	COINSTAR INC COM	19259P300			7/29/2011		10/12/2011	13,711	13,005				706	
1,001	X	COINSTAR INC COM	19259P300			8/1/2011		10/12/2011	1,811	1,709				102	
1,002	X	COINSTAR INC COM	19259P300			8/1/2011		10/12/2011	8,838	8,299				539	
1,003	X	COINSTAR INC COM	19259P300			8/8/2011		10/12/2011	2,859	2,196				663	
1,004	X	COINSTAR INC COM	19259P300			8/8/2011		10/13/2011	5,700	4,391				1,309	
1,005	X	BUY TO CLOSE WITH MORGAN	17A990832			9/15/2011		10/11/2011	18,656	3,392				15,264	
1,006	X	COMMERCIAL INTL BANK- AD	201712304			11/25/2009		3/4/2011	2,800	2,640				160	
1,007	X	COMPANHIA ENERGETICA DE	204409601			11/25/2009		3/4/2011	806	806				0	
1,008	X	WINTRUST FINL CORP	97650W108			7/16/2010		17/2011	3,246	3,339				-93	
1,009	X	WINTRUST FINL CORP	97650W108			7/19/2010		17/2011	6,167	6,373				-206	
1,010	X	WINTRUST FINL CORP	97650W108			7/20/2010		17/2011	2,272	2,320				-48	
1,011	X	WINTRUST FINL CORP	97650W108			7/6/2010		17/2011	2,759	2,759				0	
1,012	X	WOLTERS KLUWER NV - ADR	977874205			12/3/2010		9/27/2011	23,921	30,382				-6,461	
1,013	X	BUY TO CLOSE	990TC1023			1/6/2011		2/2/2011	52,499	159,600				-107,101	
1,014	X	FRESH DEL MONTE PRODUC	G36738105			12/2/2009		17/2011	20,712	18,766				1,946	
1,015	X	COMPANHIA SIDERURGICA N	20440W105			12/16/2010		3/4/2011	200	195				5	
1,016	X	FRESH DEL MONTE PRODUC	G36738105			12/2/2009		6/10/2011	1,729	1,452				277	
1,017	X	WSC - SALES PROCEEDS	20441W203			6/13/2011		6/13/2011	27	0				27	
1,018	X	FRESH DEL MONTE PRODUC	G36738105			12/2/2009		6/13/2011	3,540	3,016				524	
1,019	X	FRESH DEL MONTE PRODUC	G36738105			12/2/2009		6/14/2011	5,302	4,468				834	
1,020	X	COMPANHIA DE BEBIDAS-PR	20441W203			12/22/2010		9/7/2011	3,368	14,927				-11,559	

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals		Gross Sales Price	Cost or Other Basis	Cost, Other Basis and Expenses		Net Gain or Loss
									Securities	Other sales			Expense of Sale and Cost of Improvements	Depreciation	
		Long Term CG Distributions	Amount						8,223	0					
		Short Term CG Distributions													
1,021	X	COMPANHIA DE BEBIDAS-PR	20441W203			12/22/2010		10/24/2011			5,394	23,733			-18,339
1,022	X	COMPANHIA DE BEBIDAS-PR	20441W203			5/9/2011		10/24/2011			1,594	1,542			52
1,023	X	FRESH DEL MONTE PRODUC	G36738105			12/2/2009		6/16/2011			2,490	2,122			368
1,024	X	FRESH DEL MONTE PRODUC	G36738105			12/2/2009		6/17/2011			2,239	1,899			340
1,025	X	FRESH DEL MONTE PRODUC	G36738105			12/2/2009		6/20/2011			1,818	1,564			254
1,026	X	FRESH DEL MONTE PRODUC	G36738105			12/2/2009		8/15/2011			4,015	3,910			105
1,027	X	FRESH DEL MONTE PRODUC	G36738105			12/2/2009		8/16/2011			2,828	2,793			35
1,028	X	FRESH DEL MONTE PRODUC	G36738105			12/2/2009		8/17/2011			2,157	2,122			35
1,029	X	CIELO SA-SPONSORED ADR	171778202			5/18/2010		8/29/2011			3,133	2,826			307
1,030	X	CIELO SA-SPONSORED ADR	171778202			5/18/2010		8/29/2011			5,069	4,573			496
1,031	X	COMPANHIA DE BEBIDAS-PR	20441W203			12/27/2010		10/24/2011			6,581	5,888			693
1,032	X	CIELO SA-SPONSORED ADR	171778202			11/30/2010		8/30/2011			5,519	4,863			656
1,033	X	CIELO SA-SPONSORED ADR	171778202			11/30/2010		8/30/2011			6,284	5,537			747
1,034	X	CIELO SA-SPONSORED ADR	171778202			11/9/2010		8/30/2011			273	235			38
1,035	X	CIELO SA-SPONSORED ADR	171778202			5/18/2010		8/30/2011			3,879	3,503			376
1,036	X	CIELO SA-SPONSORED ADR	171778202			11/30/2010		8/30/2011			8,907	7,848			1,059
1,037	X	COMPANHIA DE BEBIDAS-PR	20441W203			12/27/2010		10/25/2011			3,059	2,762			297
1,038	X	COMSTOCK RES INC COM	205768203			8/5/2009		17/2/2011			8,347	14,206			-5,859
1,039	X	COMSTOCK RES INC COM	205768203			8/21/2009		17/2/2011			1,192	1,898			-706
1,040	X	COMSTOCK RES INC COM	205768203			12/2/2009		17/2/2011			9,659	15,111			-5,452
1,041	X	COMSTOCK RES INC COM	205768203			12/2/2009		27/2/2011			3,666	5,037			-1,371
1,042	X	COMSTOCK RES INC COM	205768203			12/2/2009		28/2/2011			5,833	8,208			-2,375
1,043	X	COMSTOCK RES INC COM	205768203			12/2/2009		29/2/2011			4,844	6,902			-2,058
1,044	X	COMSTAR INC COM	19259P300			12/31/2010		17/2/2011			12,955	12,703			252
1,045	X	COMSTAR INC COM	19259P300			1/4/2011		17/2/2011			8,061	7,713			348
1,046	X	COMSTAR INC COM	19259P300			12/2/2009		17/2/2011			5,758	2,514			3,244
1,047	X	COMSTAR INC COM	19259P300			1/14/2011		4/11/2011			743	633			110
1,048	X	COMSTAR RES INC COM	205768203			12/2/2009		2/10/2011			7,422	10,633			-3,211
1,049	X	PROLOGIS SHS OF BENEFICI	743410102			4/19/2010		3/10/2011			2,569	2,267			302
1,050	X	PROLOGIS SHS OF BENEFICI	743410102			12/5/2011		3/10/2011			1,470	1,383			87
1,051	X	PROLOGIS SHS OF BENEFICI	743410102			11/19/2010		3/10/2011			1,408	1,196			212
1,052	X	PUBLIC STORAGE INC COM	74460D109			7/26/2011		8/10/2011			2,715	2,783			-68
1,053	X	PUBLIC STORAGE INC COM	74460D109			7/26/2011		11/3/2011			1,888	1,939			-51
1,054	X	RAYMOND JAMES FINL INC	754730109			12/2/2009		17/2/2011			21,761	16,057			5,704
1,055	X	RAYMOND JAMES FINL INC	754730109			12/2/2009		3/4/2011			2,629	1,690			999
1,056	X	RAYMOND JAMES FINL INC	754730109			12/2/2009		3/7/2011			10,833	7,002			3,831
1,057	X	RAYONIER INC COM	754907103			2/14/2011		4/11/2011			1,594	1,591			3
1,058	X	RAYONIER INC COM	754907103			2/14/2011		4/27/2011			650	612			38
1,059	X	RAYONIER INC COM	754907103			12/6/2011		4/27/2011			3,574	3,291			283
1,060	X	RAYONIER INC COM	754907103			12/6/2011		6/1/2011			1,394	1,256			138
1,061	X	RAYONIER INC COM	754907103			1/10/2011		6/1/2011			664	574			90
1,062	X	RAYONIER INC COM	754907103			1/10/2011		8/3/2011			2,890	2,755			135
1,063	X	REGAL BELOIT CORP	758750103			5/18/2010		11/2/2011			82,433	101,014			-18,581
1,064	X	REGENCY CENTERS CORP	758849103			5/18/2010		11/2/2011			81,380	97,390			-16,010
1,065	X	REGENCY CENTERS CORP	758849103			3/26/2010		1/10/2011			2,488	2,319			169
1,066	X	REGENCY CENTERS CORP	758849103			5/10/2010		1/10/2011			5,390	5,328			62
1,067	X	REGENCY CENTERS CORP	758849103			10/11/2010		1/10/2011			2,902	2,902			0
1,068	X	REGENCY CENTERS CORP	758849103			11/12/2010		1/10/2011			2,529	2,598			-69
1,069	X	REGENCY CENTERS CORP	758849103			3/23/2010		1/10/2011			871	805			66
1,070	X	REGENCY CENTERS CORP	758849103			3/23/2010		1/26/2011			2,098	1,916			182
1,071	X	REGENCY CENTERS CORP	758849103			3/23/2010		3/25/2011			4,128	3,763			365

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Long Term CG Distributions										Amount	
Short Term CG Distributions										8,223	
										0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals		
									Gross Sales Price	Cost or Other Basis	Net Gain or Loss
1,072	X	REGENCY CENTERS CORP	758849103			3/23/2010		3/29/2011	1,518	1,368	150
1,073	X	REGENCY CENTERS CORP	758849103			3/23/2010		4/13/2011	3,327	3,003	324
1,074	X	REGENCY CENTERS CORP	758849103			3/23/2010		4/14/2011	1,766	1,559	207
1,075	X	DAI NIPPON PRINTING CO AD	233806306			12/3/2010		9/27/2011	30,159	39,012	-8,853
1,076	X	COOPER TIRE & RUBR CO	216831107			6/10/2011		12/12/2011	3,678	5,371	-1,693
1,077	X	COOPER TIRE & RUBR CO	216831107			6/13/2011		12/12/2011	1,634	2,341	-707
1,078	X	COOPER TIRE & RUBR CO	216831107			6/15/2011		12/12/2011	681	965	-284
1,079	X	COOPER TIRE & RUBR CO	216831107			6/15/2011		12/13/2011	1,553	2,220	-667
1,080	X	COOPER TIRE & RUBR CO	216831107			6/16/2011		12/13/2011	338	477	-139
1,081	X	KUMBA IRON ORE LTD ADR	50125N104			11/25/2009		6/7/2011	4,164	2,231	1,933
1,082	X	COOPER TIRE & RUBR CO	216831107			6/16/2011		12/22/2011	979	1,336	-357
1,083	X	COOPER TIRE & RUBR CO	216831107			6/16/2011		12/23/2011	1,122	1,526	-404
1,084	X	COOPER TIRE & RUBR CO	216831107			6/16/2011		12/27/2011	351	477	-126
1,085	X	COOPER TIRE & RUBR CO	216831107			12/3/2009		12/27/2011	281	374	-93
1,086	X	CORPORATE OFFICE PROPE	22002T108			7/13/2010		1/10/2011	2,517	2,708	-191
1,087	X	CORPORATE OFFICE PROPE	22002T108			7/13/2010		1/19/2011	482	534	-52
1,088	X	CORPORATE OFFICE PROPE	22002T108			6/30/2010		1/19/2011	1,445	1,599	-154
1,089	X	CORPORATE OFFICE PROPE	22002T108			6/29/2010		2/9/2011	2,428	2,536	-108
1,090	X	KUMBA IRON ORE LTD ADR	50125N104			11/25/2009		8/29/2011	9,078	5,121	3,957
1,091	X	CORPORATE OFFICE PROPE	22002T108			6/30/2010		2/9/2011	870	913	-43
1,092	X	CORPORATE OFFICE PROPE	22002T108			7/2/2010		2/9/2011	1,377	1,395	-18
1,093	X	CORPORATE OFFICE PROPE	22002T108			9/2/2010		2/9/2011	3,298	3,348	-50
1,094	X	KUMBA IRON ORE LTD ADR	50125N104			11/25/2009		9/29/2011	9,205	5,999	3,206
1,095	X	DCT INDUSTRIAL TRUST INC	233153105			3/23/2010		1/10/2011	4,361	4,414	-53
1,096	X	KUMBA IRON ORE LTD ADR	50125N104			11/25/2009		12/2/2011	2,268	1,317	951
1,097	X	DCT INDUSTRIAL TRUST INC	233153105			5/14/2010		1/10/2011	4,113	4,066	47
1,098	X	DDR CORP	23317H102			8/10/2011		10/19/2011	570	594	-24
1,099	X	KNIGHT CAP GROUP INC	499005106			11/12/2010		5/10/2011	3,118	3,118	0
1,100	X	KNIGHT CAP GROUP INC	499005106			11/12/2010		5/11/2011	193	209	-16
1,101	X	KNIGHT CAP GROUP INC	499005106			11/12/2010		5/11/2011	706	839	-133
1,102	X	KNIGHT CAP GROUP INC	499005106			11/12/2010		5/11/2011	64	73	-9
1,103	X	KNIGHT CAP GROUP INC	499005106			11/12/2010		5/11/2011	3,081	3,666	-585
1,104	X	KNIGHT CAP GROUP INC	499005106			11/12/2010		5/11/2011	193	232	-39
1,105	X	KUMBA IRON ORE LTD ADR	50125N104			8/10/2009		12/2/2011	2,205	1,027	1,178
1,106	X	KNIGHT CAP GROUP INC	499005106			11/12/2010		5/11/2011	1,027	1,232	-205
1,107	X	KNIGHT CAP GROUP INC	499005106			11/11/2010		5/11/2011	963	1,035	-72
1,108	X	LASALLE HOTEL PROPERTIES	517942108			5/3/2010		1/10/2011	3,206	3,064	142
1,109	X	KNIGHT CAP GROUP INC	499005106			11/11/2010		5/12/2011	6,104	6,556	-452
1,110	X	KNIGHT CAP GROUP INC	499005106			11/10/2010		5/12/2011	129	138	-9
1,111	X	KNIGHT CAP GROUP INC	499005106			11/10/2010		5/13/2011	1,280	1,375	-95
1,112	X	KUMBA IRON ORE LTD ADR	50125N104			11/25/2009		1/24/2011	13,111	7,316	5,795
1,113	X	KUMBA IRON ORE LTD ADR	50125N104			11/25/2009		1/27/2011	5,239	2,890	2,349
1,114	X	KUMBA IRON ORE LTD ADR	50125N104			3/4/2011		6/7/2011	478	486	-8
1,115	X	LASALLE HOTEL PROPERTIES	517942108			5/3/2010		2/25/2011	4,619	4,474	145
1,116	X	KUMBA IRON ORE LTD ADR	50125N104			3/23/2011		6/7/2011	11,605	10,634	971
1,117	X	LASALLE HOTEL PROPERTIES	517942108			12/10/2010		2/25/2011	476	427	49
1,118	X	LASALLE HOTEL PROPERTIES	517942108			12/10/2010		3/10/2011	2,707	2,613	94
1,119	X	CBL & ASSOC PTYS INC CO	124830100			11/19/2010		1/10/2011	6,508	6,245	263
1,120	X	CBL & ASSOC PTYS INC CO	124830100			11/19/2010		3/3/2011	11,839	11,314	525
1,121	X	CA INC	12673P105			7/23/2010		7/25/2011	109,220	93,370	15,850
1,122	X	CALIFORNIA ST	3 000% B			11/19/2010		6/28/2011	250,000	251,838	-1,838
									18,788,698	17,430,251	1,358,447
									0	0	0
Securities									17,430,251		
Other sales									0		

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Totals										Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Long Term CG Distributions										18,788,698		17,430,251		1,358,447	
Short Term CG Distributions										0		0		0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss	
1,123	X	CAMDEN PPTY TR SH BEN IN	133131102			4/13/2010		1/10/2011	7,278	6,267				1,011	
1,124	X	CAMDEN PPTY TR SH BEN IN	133131102			5/25/2010		1/10/2011	4,313	3,572				741	
1,125	X	CAMDEN PPTY TR SH BEN IN	133131102			4/16/2010		1/10/2011	4,798	3,933				865	
1,126	X	CAMDEN PPTY TR SH BEN IN	133131102			4/16/2010		1/25/2011	605	486				119	
1,127	X	CAMDEN PPTY TR SH BEN IN	133131102			3/23/2010		1/25/2011	825	642				183	
1,128	X	CAMDEN PPTY TR SH BEN IN	133131102			3/23/2010		2/11/2011	5,740	4,411				1,329	
1,129	X	HARRIS CORP DEL	413875105			8/3/2009		3/7/2011	31,947	21,675				10,272	
1,130	X	HARRIS CORP DEL	413875105			1/20/2009		3/7/2011	21,693	14,359				7,334	
1,131	X	HARSCO CORP	415864107			12/2/2009		1/7/2011	11,087	11,603				-516	
1,132	X	HARSCO CORP	415864107			12/2/2009		1/20/2011	6,519	6,586				-67	
1,133	X	HARSCO CORP	415864107			8/5/2009		1/20/2011	2,483	2,317				166	
1,134	X	HARSCO CORP	415864107			12/2/2009		1/20/2011	4,372	4,390				-18	
1,135	X	HARSCO CORP	415864107			8/5/2009		1/21/2011	2,802	2,606				196	
1,136	X	HARSCO CORP	415864107			6/3/2010		1/21/2011	1,090	948				142	
1,137	X	HARSCO CORP	415864107			6/3/2010		3/2/2011	10,447	8,400				2,047	
1,138	X	HARSCO CORP	415864107			6/3/2010		3/3/2011	1,204	948				256	
1,139	X	HARSCO CORP	415864107			6/4/2010		3/3/2011	6,535	4,975				1,560	
1,140	X	HARSCO CORP	415864107			6/4/2010		3/4/2011	1,538	1,178				360	
1,141	X	HARSCO CORP	415864107			6/4/2010		3/7/2011	1,345	1,047				298	
1,142	X	HARSCO CORP	415864107			6/4/2010		3/15/2011	7,097	5,760				1,337	
1,143	X	HEALTH CARE REIT INC	42217K106			9/21/2010		1/10/2011	947	944				3	
1,144	X	HEALTH CARE REIT INC	42217K106			3/23/2010		1/10/2011	12,357	11,967				390	
1,145	X	HEALTH CARE REIT INC	42217K106			3/23/2010		1/13/2011	4,282	4,172				110	
1,146	X	HEALTH CARE REIT INC	42217K106			3/23/2010		1/25/2011	2,032	1,926				106	
1,147	X	HEALTH CARE REIT INC	42217K106			4/15/2011		5/24/2011	1,958	1,986				-28	
1,148	X	HEALTH CARE REIT INC	42217K106			4/15/2011		5/25/2011	412	418				-6	
1,149	X	HEALTH CARE REIT INC	42217K106			3/23/2010		5/25/2011	1,030	903				127	
1,150	X	HEALTH CARE REIT INC	42217K106			4/15/2011		7/27/2011	699	670				29	
1,151	X	HEALTH CARE REIT INC	42217K106			3/23/2010		7/27/2011	108	87				21	
1,152	X	HEALTH CARE REIT INC	42217K106			3/23/2010		8/10/2011	2,738	2,652				86	
1,153	X	HEALTH CARE REIT INC	42217K106			3/23/2010		11/3/2011	2,010	1,639				371	
1,154	X	HEALTH CARE REIT INC	42217K106			11/30/2011		12/21/2011	1,260	1,186				74	
1,155	X	HEWLETT PACKARD CO	428236103			11/13/2007		4/18/2011	593	724				-131	
1,156	X	HEWLETT PACKARD CO	428236103			12/8/2008		4/18/2011	17,782	19,791				-2,009	
1,157	X	HEWLETT PACKARD CO	428236103			5/28/2008		4/18/2011	14,818	17,261				-2,443	
1,158	X	HEWLETT PACKARD CO	428236103			8/3/2009		4/18/2011	81,401	89,363				-7,962	
1,159	X	HEWLETT PACKARD CO	428236103			6/14/2007		4/18/2011	27,028	27,237				-209	
1,160	X	NETSCOUT SYSTEMS INC	64115T104			11/4/2009		2/15/2011	760	375				385	
1,161	X	EAST WEST BANCORP INC	27579R104			12/3/2009		2/4/2011	1,650	1,115				535	
1,162	X	EAST WEST BANCORP INC	27579R104			11/11/2009		2/4/2011	770	464				306	
1,163	X	NETSCOUT SYSTEMS INC	64115T104			11/19/2009		2/15/2011	253	125				128	
1,164	X	EAST WEST BANCORP INC	27579R104			10/21/2009		2/10/2011	2,724	1,014				1,710	
1,165	X	NETSCOUT SYSTEMS INC	64115T104			11/30/2009		2/15/2011	507	246				261	
1,166	X	NATIONWIDE HEALTH PPTYS	638620104			10/6/2010		1/25/2011	666	666				0	
1,167	X	NATIONWIDE HEALTH PPTYS	638620104			10/6/2010		3/2/2011	1,531	1,521				10	
1,168	X	NATIONWIDE HEALTH PPTYS	638620104			10/6/2010		3/2/2011	3,061	3,179				-118	
1,169	X	NATIONWIDE HEALTH PPTYS	638620104			10/6/2010		3/2/2011	725	744				-19	
1,170	X	NATIONWIDE HEALTH PPTYS	638620104			8/31/2010		3/2/2011	5,478	5,197				281	
1,171	X	BUY TO CLOSE WITH MORGAN	63M99W238			4/12/2011		5/26/2011	24,864	2,331				22,533	
1,172	X	NETEASE COM, INC - ADR	64110W102			3/30/2011		3/30/2011	589	569				20	
1,173	X	NETEASE COM, INC - ADR	64110W102			3/23/2011		3/30/2011	11,284	10,558				726	

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Long Term CG Distributions															Amount	
Short Term CG Distributions															8,223	
															0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Totals			Net Gain or Loss		
											Cost, Other Basis and Expenses		Depreciation		Net Gain or Loss	
																18,788,698
															17,430,251	
															0	
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Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Long Term CG Distributions															Amount	
Short Term CG Distributions															8,223	
															0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals			Net Gain or Loss				
									Gross Sales Price	Cost or Other Basis	Expense of Sale and Cost of Improvements					
1,225	X	REX ENERGY CORP	761565100			4/19/2010		1/7/2011	664	650		14				
1,226	X	REX ENERGY CORP	761565100			4/19/2010		11/3/2011	5,895	4,617		1,278				
1,227	X	REX ENERGY CORP	761565100			5/5/2010		11/3/2011	1,328	1,037		291				
1,228	X	REX ENERGY CORP	761565100			4/19/2010		11/3/2011	3,758	2,926		832				
1,229	X	REX ENERGY CORP	761565100			5/5/2010		11/4/2011	845	648		197				
1,230	X	REX ENERGY CORP	761565100			4/27/2010		11/10/2011	4,016	3,089		927				
1,231	X	REX ENERGY CORP	761565100			5/5/2010		11/10/2011	418	324		94				
1,232	X	REX ENERGY CORP	761565100			4/20/2010		11/10/2011	3,932	2,992		940				
1,233	X	REX ENERGY CORP	761565100			4/20/2010		11/11/2011	590	446		144				
1,234	X	REX ENERGY CORP	761565100			4/21/2010		11/11/2011	1,771	1,329		442				
1,235	X	REX ENERGY CORP	761565100			4/22/2010		11/11/2011	2,108	1,572		536				
1,236	X	REX ENERGY CORP	761565100			5/6/2010		11/11/2011	3,963	2,954		1,009				
1,237	X	REX ENERGY CORP	761565100			5/6/2010		11/14/2011	2,325	1,760		565				
1,238	X	REX ENERGY CORP	761565100			5/6/2010		11/15/2011	1,482	1,131		351				
1,239	X	REX ENERGY CORP	761565100			5/10/2010		11/15/2011	2,140	1,583		557				
1,240	X	REX ENERGY CORP	761565100			5/7/2010		11/15/2011	494	359		135				
1,241	X	REX ENERGY CORP	761565100			5/7/2010		11/16/2011	5,823	4,130		1,693				
1,242	X	ROYAL DUTCH SHELL PLC A	780259206			4/27/2010		8/3/2011	38,699	34,585		4,114				
1,243	X	DIGITAL RIVER, INC	25388B104			6/6/2011		9/13/2011	307	458		-151				
1,244	X	DIGITAL RIVER, INC	25388B104			6/15/2011		9/13/2011	2,049	3,014		-965				
1,245	X	DIGITAL RIVER, INC	25388B104			6/16/2011		9/13/2011	1,742	2,560		-818				
1,246	X	DIGITAL RIVER, INC	25388B104			7/28/2011		9/13/2011	3,074	4,545		-1,471				
1,247	X	DIRECTV HLDGS LLC / 6 375	25459HAD7			11/30/2009		3/17/2011	206,626	205,600		1,026				
1,248	X	DOUGLAS EMMETT INC	25960P109			2/11/2011		9/21/2011	1,584	1,672		-88				
1,249	X	DOUGLAS EMMETT INC	25960P109			2/11/2011		10/3/2011	1,148	1,302		-154				
1,250	X	DOUGLAS EMMETT INC	25960P109			4/12/2011		10/3/2011	1,614	1,801		-187				
1,251	X	DOUGLAS EMMETT INC	25960P109			4/12/2011		10/14/2011	1,149	1,207		-58				
1,252	X	DOUGLAS EMMETT INC	25960P109			3/29/2011		10/14/2011	1,414	1,474		-60				
1,253	X	DOUGLAS EMMETT INC	25960P109			3/29/2011		11/7/2011	1,206	1,179		27				
1,254	X	DR PEPPER SNAPPLE GROUP	26138E109			7/29/2010		8/25/2011	138,402	144,163		-5,761				
1,255	X	DYCOM INDS INC COM	267475101			12/2/2009		16/2/2011	2,663	1,407		1,256				
1,256	X	DYCOM INDS INC COM	267475101			12/2/2009		17/2/2011	6,632	3,497		3,135				
1,257	X	DYCOM INDS INC COM	267475101			12/2/2009		11/17/2011	2,674	1,407		1,267				
1,258	X	DYCOM INDS INC COM	267475101			12/2/2009		1/12/2011	2,789	1,447		1,342				
1,259	X	DYCOM INDS INC COM	267475101			12/2/2009		1/13/2011	6,084	3,135		2,949				
1,260	X	DYCOM INDS INC COM	267475101			12/2/2009		3/4/2011	1,078	523		555				
1,261	X	DYCOM INDS INC COM	267475101			12/2/2009		3/7/2011	879	442		437				
1,262	X	DYCOM INDS INC COM	267475101			12/2/2009		3/8/2011	1,862	925		937				
1,263	X	EZCORP INC	302301106			6/8/2010		17/2/2011	4,477	2,810		1,667				
1,264	X	EZCORP INC	302301106			12/3/2009		17/2/2011	1,819	1,023		796				
1,265	X	EZCORP INC	302301106			12/3/2009		3/7/2011	2,843	1,573		1,270				
1,266	X	EZCORP INC	302301106			12/3/2009		3/8/2011	4,360	2,360		2,000				
1,267	X	EZCORP INC	302301106			12/3/2009		3/24/2011	8,714	4,405		4,309				
1,268	X	EZCORP INC	302301106			12/3/2009		6/8/2011	5,756	2,832		2,924				
1,269	X	EZCORP INC	302301106			12/3/2009		6/9/2011	5,006	2,439		2,567				
1,270	X	EZCORP INC	302301106			12/3/2009		6/10/2011	2,674	1,337		1,337				
1,271	X	EZCORP INC	302301106			8/12/2009		6/10/2011	157	63		94				
1,272	X	EZCORP INC	302301106			12/3/2009		6/10/2011	1,873	944		929				
1,273	X	EZCORP INC	302301106			8/10/2009		6/13/2011	1,245	501		744				
1,274	X	EZCORP INC	302301106			8/11/2009		6/13/2011	2,179	876		1,303				
1,275	X	EZCORP INC	302301106			8/12/2009		6/13/2011	1,087	443		644				
									18,788,698							
Securities									0							
Other sales																
									17,430,251							
									0							
													1,358,447			

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

										Amount				
Long Term CG Distributions										8,223				
Short Term CG Distributions										0				
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals					
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
1,276	X	EZCORP INC	302301106			8/10/2009		6/13/2011	932	376			556	
1,277	X	EZCORP INC	302301106			8/13/2009		6/14/2011	2,211	875			1,336	
1,278	X	EZCORP INC	302301106			8/14/2009		6/14/2011	1,579	613			966	
1,279	X	EZCORP INC	302301106			8/17/2009		6/14/2011	1,579	599			980	
1,280	X	SYNNEX CORP	87162W100			12/6/2010		1/7/2011	1,598	1,502			96	
1,281	X	SYNNEX CORP	87162W100			10/5/2010		1/7/2011	320	278			42	
1,282	X	TCF FINANCIAL	872275102			5/24/2010		5/3/2011	94,331	95,660			-1,329	
1,283	X	TW TELECOM INC	87311L104			11/4/2010		1/7/2011	5,908	5,918			-10	
1,284	X	TW TELECOM INC	87311L104			11/5/2010		1/7/2011	6,603	6,825			-22	
1,285	X	TW TELECOM INC	87311L104			11/8/2010		1/7/2011	7,645	7,633			12	
1,286	X	TW TELECOM INC	87311L104			11/5/2010		1/7/2011	4,778	4,758			20	
1,287	X	TW TELECOM INC	87311L104			11/5/2010		5/10/2011	1,210	952			258	
1,288	X	TW TELECOM INC	87311L104			11/4/2010		5/10/2011	7,481	5,727			1,754	
1,289	X	TW TELECOM INC	87311L104			12/2/2010		5/10/2011	4,401	3,363			1,038	
1,290	X	TW TELECOM INC	87311L104			12/2/2010		5/11/2011	14,056	10,595			3,461	
1,291	X	TW TELECOM INC	87311L104			12/15/2010		5/11/2011	3,124	2,327			797	
1,292	X	TW TELECOM INC	87311L104			12/3/2009		5/11/2011	3,124	2,123			1,001	
1,293	X	TW TELECOM INC	87311L104			12/3/2009		5/12/2011	3,596	2,426			1,170	
1,294	X	TW TELECOM INC	87311L104			12/3/2009		8/15/2011	12,224	9,781			2,443	
1,295	X	TW TELECOM INC	87311L104			12/3/2009		8/16/2011	6,013	4,852			1,161	
1,296	X	TW TELECOM INC	87311L104			12/3/2009		8/17/2011	4,294	3,488			806	
1,297	X	TAIWAN SEMICONDUCTOR M	874039100			11/25/2009		1/27/2011	18,852	14,777			4,075	
1,298	X	TAKEDA PHARMACEUTIC-SP	874060205			12/3/2010		5/20/2011	31,378	31,954			-576	
1,299	X	TAUBMAN CTRS INC COM	876664103			9/21/2011		11/30/2011	1,956	1,805			151	
1,300	X	TELECOM ITALIA S P A - SAVI	87927Y201			12/3/2010		3/15/2011	10,908	9,014			1,894	
1,301	X	TELECOM ITALIA S P A - SAVI	87927Y201			12/3/2010		3/16/2011	5,958	4,949			1,009	
1,302	X	TELETECH HOLDINGS INC	879939106			6/13/2011		8/9/2011	1,790	1,790			0	
1,303	X	TELETECH HOLDINGS INC	879939106			6/13/2011		8/10/2011	1,095	1,145			-50	
1,304	X	TELETECH HOLDINGS INC	879939106			6/13/2011		8/11/2011	327	381			-54	
1,305	X	TELETECH HOLDINGS INC	879939106			6/13/2011		8/11/2011	82	101			-19	
1,306	X	TELETECH HOLDINGS INC	879939106			8/13/2011		8/11/2011	817	1,037			-220	
1,307	X	TELETECH HOLDINGS INC	879939106			6/13/2011		8/11/2011	572	679			-107	
1,308	X	SEC 988 FOREIGN CURRENC							1				1	
1,309	X	SEC 1256 GAIN							74,265				74,265	
1,310	X	S/T LOSS ON K-1 SALES								11,386			-11,386	
1,311	X	UT GAIN ON K-1 SALES							44,988				44,988	
1,312	X	WASH SALE ADJUSTMENT							7,752				7,752	
									Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
									18,788,698		17,430,251		1,358,447	
									0		0		0	
									Other sales					

Line 16b (990-PF) - Accounting Fees

		11,636	0	0	11,636
	Name of Organization or Person Providing Service	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes (Cash Basis Only)
1	TAX PREP FEES	11,636			11,636
2					
3					
4					
5					
6					
7					
8					
9					
10					

Line 18 (990-PF) - Taxes

		107,610	32,610	0	0
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	PY FED EXCISE TAX	40,000			
2	ESTIMATED EXCISE TAX PAID	35,000			
3	FOREIGN TAX WITHHELD	32,610	32,610		
4					
5					
6					
7					
8					
9					
10					

Line 23 (990-PF) - Other Expenses

		370,446	361,445	0	9,001
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	MISC CHARITABLE EXPENSES	9,001			9,001
2	INVESTMENT EXPENSES	331,726	331,726		
3	PARTNERSHIP EXPENSES	29,719	29,719		
4					
5					
6					
7					
8					
9					

Part II, Line 22 (990-PF) - Other Liabilities

	Description	Beginning Balance	Ending Balance
1	CALL WRITE GE ELECTRIC CO	33,755	51,316
2			
3			
4			
5			
6			
7			
8			
9			
10			

Part III (990-PF) - Changes in Net Assets or Fund Balances

Line 3 - Other increases not included in Part III, Line 2

1	Loss on CY Sales Not Settled at Year End	1	12,510
2	Total	2	12,510

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

1	Cost Basis Adjustment	1	8,508
2	Partnership Income Adjustment	2	83,060
3	Book Adjustment on Partnership Assets	3	410,755
4	Prior Year Return of Capital Adjustment	4	5,663
5	Total	5	507,986

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

Long Term CG Distributions				Amount		8,223		0					
Short Term CG Distributions													
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
1	99 CENTS ONLY STORES COM	65440K106		12/8/2010	4/14/2011	1,397	0	1,194	203			0	203
2	99 CENTS ONLY STORES COM	65440K106		12/8/2010	4/14/2011	399		338	61			0	61
3	99 CENTS ONLY STORES COM	65440K106		2/24/2011	4/15/2011	1,201	0	981	220			0	220
4	99 CENTS ONLY STORES COM	65440K106		12/8/2010	4/15/2011	601	0	490	111			0	111
5	99 CENTS ONLY STORES COM	65440K106		12/8/2010	4/15/2011	801	0	675	126			0	126
6	99 CENTS ONLY STORES COM	65440K106		3/1/2011	4/15/2011	2,303	0	1,882	421			0	421
7	99 CENTS ONLY STORES COM	65440K106		2/24/2011	4/15/2011	1,502	0	1,226	276			0	276
8	99 CENTS ONLY STORES COM	65440K106		12/8/2010	4/18/2011	3,087	0	2,532	555			0	555
9	99 CENTS ONLY STORES COM	65440K106		12/8/2010	4/20/2011	3,598	0	2,940	658			0	658
10	99 CENTS ONLY STORES COM	65440K106		3/4/2011	4/20/2011	2,099	0	1,699	400			0	400
11	99 CENTS ONLY STORES COM	65440K106		3/4/2011	4/21/2011	1,595	0	1,294	301			0	301
12	99 CENTS ONLY STORES COM	65440K106		3/2/2011	4/21/2011	199		161	38			0	38
13	SCHOLASTIC CORP COM	807066105		5/6/2010	1/12/2011	1,881	0	1,584	297			0	297
14	SCHOLASTIC CORP COM	807066105		12/16/2010	1/12/2011	5,173	0	4,511	662			0	662
15	SCHOLASTIC CORP COM	807066105		4/5/2010	1/12/2011	2,351	0	1,979	372			0	372
16	SCHOLASTIC CORP COM	807066105		4/5/2010	1/21/2011	312	0	264	48			0	48
17	SCHOLASTIC CORP COM	807066105		12/3/2009	1/21/2011	623	0	500	123			0	123
18	SCHOLASTIC CORP COM	807066105		12/3/2009	1/24/2011	1,565	0	1,250	315			0	315
19	SCHOLASTIC CORP COM	807066105		12/3/2009	3/24/2011	24,440	0	22,251	2,189			0	2,189
20	SCHOLASTIC CORP COM	807066105		8/5/2009	3/24/2011	5,355	0	4,527	828			0	828
21	SCHOLASTIC CORP COM	807066105		8/5/2009	3/25/2011	3,507	0	3,018	489			0	489
22	SCHOLASTIC CORP COM	807066105		8/5/2009	3/28/2011	2,000	0	1,741	259			0	259
23	SCHOLASTIC CORP COM	807066105		9/25/2009	3/28/2011	1,067	0	928	139			0	139
24	SEKISUI HOUSE, LTD - ADR	816078307		12/3/2010	9/27/2011	30,298	0	31,917	-1,619			0	-1,619
25	SENIOR HOUSING PROP TRUST	81721M109		8/20/2010	1/10/2011	6,978	0	7,122	-144			0	-144
26	SENIOR HOUSING PROP TRUST	81721M109		8/30/2010	1/10/2011	1,307	0	1,362	-55			0	-55
27	SENIOR HOUSING PROP TRUST	81721M109		3/23/2010	1/10/2011	487	0	473	14			0	14
28	SENIOR HOUSING PROP TRUST	81721M109		3/23/2010	1/13/2011	13,577	0	13,571	6			0	6
29	SENIOR HOUSING PROP TRUST	81721M109		3/23/2010	2/9/2011	8,500	0	8,237	263			0	263
30	SENIOR HOUSING PROP TRUST	81721M109		3/23/2010	3/15/2011	11,577	0	10,788	789			0	789
31	SEVEN & I HOLDINGS CO., LTD ADR	81783H105		12/3/2010	6/24/2011	23,651	0	22,747	904			0	904
32	SEVEN & I HOLDINGS CO., LTD ADR	81783H105		12/3/2010	9/27/2011	42,861	0	37,861	5,000			0	5,000
33	SEVEN & I HOLDINGS CO., LTD ADR	81783H105		12/3/2010	12/19/2011	11,705	0	11,043	662			0	662
34	SHINHAN FINANCIAL GROUP CO. LT - A	824596100		11/25/2009	1/27/2011	11,887	0	11,477	410			0	410
35	SHINHAN FINANCIAL GROUP CO. LT - A	824596100		11/25/2009	3/4/2011	179	0	171	8			0	8
36	SHIRE PLC ADR	82481R106		5/11/2011	10/13/2011	22,517	0	22,779	-262			0	-262
37	SHISEIDO CO., LTD - ADR	824841407		12/3/2010	9/27/2011	26,715	0	30,111	-3,396			0	-3,396
38	SHISEIDO CO., LTD - ADR	824841407		12/3/2010	9/29/2011	6,935	0	7,554	-619			0	-619
39	SHISEIDO CO., LTD - ADR	824841407		12/6/2010	9/29/2011	27,486	0	29,561	-2,075			0	-2,075
40	SIEMENS AG - ADR	826197501		12/3/2010	2/7/2011	30,493	0	28,704	1,789			0	1,789
41	SIEMENS AG - ADR	826197501		12/3/2010	2/8/2011	4,961	0	4,684	277			0	277
42	SIMON PROPERTY GROUP INC	828806109		8/18/2010	1/10/2011	3,911	0	3,680	231			0	231
43	SIMON PROPERTY GROUP INC	828806109		3/23/2010	1/10/2011	27,867	0	23,913	3,954			0	3,954
44	SIMON PROPERTY GROUP INC	828806109		3/23/2010	1/24/2011	1,691	0	1,426	265			0	265
45	SIMON PROPERTY GROUP INC	828806109		3/23/2010	1/25/2011	2,006	0	1,678	328			0	328
46	SIMON PROPERTY GROUP INC	828806109		3/23/2010	2/23/2011	3,338	0	2,601	737			0	737
47	SIMON PROPERTY GROUP INC	828806109		3/23/2010	3/8/2011	8,070	0	6,293	1,777			0	1,777
48	SIMON PROPERTY GROUP INC	828806109		3/23/2010	4/15/2011	3,039	0	2,349	690			0	690
49	SIMON PROPERTY GROUP INC	828806109		3/23/2010	6/3/2011	1,151	0	839	312			0	312
50	SIMON PROPERTY GROUP INC	828806109		3/23/2010	7/22/2011	2,662	0	1,842	820			0	820
51	SIMON PROPERTY GROUP INC	828806109		3/23/2010	8/10/2011	8,478	0	6,362	2,116			0	2,116
52	SIMON PROPERTY GROUP INC	828806109		3/23/2010	11/14/2011	3,152	0	2,093	1,059			0	1,059
53	SONIC CORP	835451105		1/19/2010	6/13/2011	3,065	0	2,726	339			0	339
54	SONIC CORP	835451105		1/15/2010	6/13/2011	201	0	176	25			0	25
55	SONIC CORP	835451105		1/15/2010	6/23/2011	2,560	0	2,153	407			0	407
56	SONIC CORP	835451105		1/15/2010	6/28/2011	2,839	0	2,373	466			0	466
57	SONIC CORP	835451105		1/15/2010	6/29/2011	105	0	88	17			0	17
58	SONIC CORP	835451105		1/25/2010	6/29/2011	1,002	0	817	185			0	185

Amount

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	Kind(s) of Property Sold	Amount		How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
		Long Term CG Distributions	Short Term CG Distributions												
		8,223	0					18,780,475	0	17,430,251	1,350,224	0	0	0	1,350,224
175	EZCORP INC	302301106			6/7/2010	1/3/2011		1,535	0	987	548			0	548
176	EZCORP INC	302301106			6/4/2010	1/3/2011		2,233	0	1,435	798			0	798
177	EZCORP INC	302301106			6/4/2010	1/7/2011		4,337	0	2,780	1,557			0	1,557
178	SYNOVUS FINL CORP	87161C105			8/5/2009	1/5/2011		3,838	0	5,172	-1,334			0	-1,334
179	SYNOVUS FINL CORP	87161C105			7/30/2008	1/5/2011		478	0	500	-22			0	-22
180	SYNOVUS FINL CORP	87161C105			11/27/2007	1/5/2011		1,653	0	1,727	-74			0	-74
181	SYNOVUS FINL CORP	87161C105			9/10/2007	1/5/2011		669	0	699	-30			0	-30
182	SYNOVUS FINL CORP	87161C105			11/15/2006	1/5/2011		341	0	357	-16			0	-16
183	SYNOVUS FINL CORP	87161C105			5/11/2007	1/5/2011		287	0	300	-13			0	-13
184	SYNOVUS FINL CORP	87161C105			12/7/2006	1/5/2011		888	0	928	-40			0	-40
185	SYNOVUS FINL CORP	87161C105			6/21/2007	1/5/2011		14	0	14	0			0	0
186	SYNOVUS FINL CORP	87161C105			5/30/2007	1/5/2011		178	0	186	-8			0	-8
187	SYNOVUS FINL CORP	87161C105			7/6/2007	1/7/2011		477	0	514	-37			0	-37
188	SYNOVUS FINL CORP	87161C105			5/30/2007	1/7/2011		331	0	357	-26			0	-26
189	SYNOVUS FINL CORP	87161C105			5/4/2007	1/7/2011		424	0	457	-33			0	-33
190	SYNOVUS FINL CORP	87161C105			12/2/2009	1/7/2011		3,803	0	2,696	1,107			0	1,107
191	SYNOVUS FINL CORP	87161C105			12/2/2009	4/25/2011		3,309	0	2,433	876			0	876
192	SYNOVUS FINL CORP	87161C105			12/2/2009	4/25/2011		14,478	0	10,970	3,508			0	3,508
193	SYNNEX CORP	87162W100			10/7/2010	1/7/2011		2,077	0	1,813	264			0	264
194	SYNNEX CORP	87162W100			10/18/2010	1/7/2011		2,716	0	2,458	258			0	258
195	SYNNEX CORP	87162W100			10/19/2010	1/7/2011		2,556	0	2,293	263			0	263
196	SYNNEX CORP	87162W100			10/21/2010	1/7/2011		3,196	0	2,924	272			0	272
197	SYNNEX CORP	87162W100			12/3/2010	1/7/2011		1,758	0	1,639	119			0	119
198	AFLAC INC	001055102			11/18/2010	5/11/2011		45,542	0	46,335	-793			0	-793
199	AFLAC INC	001055102			11/18/2010	6/10/2011		96,371	0	118,363	-21,992			0	-21,992
200	AT & T INC	00206R102			8/3/2009	2/7/2011		34,815	0	32,788	2,027			0	2,027
201	AT & T INC	00206R102			12/17/2009	2/7/2011		56,122	0	54,949	1,173			0	1,173
202	ACADIA REALTY TRUST	004239109			5/3/2010	3/7/2011		872	0	891	-19			0	-19
203	ADVANCED SEMICONDUCTOR ENGR A	00756M404			11/25/2009	2/2/2011		8,078	0	4,923	3,155			0	3,155
204	ADVANCED SEMICONDUCTOR ENGR A	00756M404			8/10/2009	5/12/2011		10,720	0	5,526	5,194			0	5,194
205	ADVANCED SEMICONDUCTOR ENGR A	00756M404			11/25/2009	5/12/2011		20,510	0	13,071	7,439			0	7,439
206	ADVANCED SEMICONDUCTOR ENGR A	00756M404			3/4/2011	5/12/2011		845	0	843	2			0	2
207	ADVANCED SEMICONDUCTOR ENGR A	00756M404			3/23/2011	5/12/2011		9,022	0	8,342	680			0	680
208	AKBANK T A S ADR	009719501			3/23/2011	4/27/2011		2,069	0	1,930	139			0	139
209	AKBANK T A S ADR	009719501			3/23/2011	4/29/2011		6,044	0	5,694	350			0	350
210	ALCATEL-LUCENT-SPONSORED ADR	013904305			12/3/2010	2/3/2011		46,520	0	40,942	5,578			0	5,578
211	ALCATEL-LUCENT-SPONSORED ADR	013904305			12/3/2010	2/14/2011		25,109	0	15,817	9,292			0	9,292
212	ALCATEL-LUCENT-SPONSORED ADR	013904305			12/3/2010	2/24/2011		64,180	0	40,672	23,508			0	23,508
213	ALEXANDRIA REAL ESTATE EQUITIES	015271109			3/23/2010	1/10/2011		6,526	0	5,737	789			0	789
214	ALEXANDRIA REAL ESTATE EQUITIES	015271109			3/23/2010	1/29/2011		1,159	0	989	170			0	170
215	ALEXANDRIA REAL ESTATE EQUITIES	015271109			3/23/2010	2/11/2011		1,260	0	1,055	205			0	205
216	ALEXANDRIA REAL ESTATE EQUITIES	015271109			3/23/2010	2/23/2011		1,252	0	1,055	197			0	197
217	ALUMINA LIMITED - ADR	022205108			12/3/2010	1/20/2011		12,930	0	10,974	1,956			0	1,956
218	DAICHI SANKYO COMPANY LIMITED -	423380A109			3/25/2011	9/27/2011		26,719	0	26,719	793			0	793
219	DAIWA HOUSE IND LTD ADR	234062206			12/3/2010	4/1/2011		32,902	0	31,279	1,623			0	1,623
220	DAIWA HOUSE IND LTD ADR	234062206			12/3/2010	4/4/2011		3,897	0	3,721	176			0	176
221	DAIWA HOUSE IND LTD ADR	234062206			12/3/2010	8/9/2011		55,885	0	54,535	1,350			0	1,350
222	DAIWA HOUSE IND LTD ADR	234062206			12/3/2010	8/10/2011		6,231	0	6,047	184			0	184
223	DESARROLLADORA HOMEX S A DE C V	25030W100			12/2/2009	2/16/2011		1,283	0	1,498	-215			0	-215
224	DESARROLLADORA HOMEX S A DE C V	25030W100			8/10/2009	2/16/2011		1,924	0	2,143	-219			0	-219
225	DESARROLLADORA HOMEX S A DE C V	25030W100			8/10/2009	2/17/2011		938	0	1,072	-134			0	-134
226	DEVELOPERS DIVERSIFIED RLTY CORP	251591103			3/29/2011	5/2/2011		2,059	0	1,917	142			0	142
227	DEVELOPERS DIVERSIFIED RLTY CORP	251591103			3/29/2011	5/6/2011		1,750	0	1,669	81			0	81
228	DEVELOPERS DIVERSIFIED RLTY CORP	251591103			3/29/2011	5/10/2011		951	0	896	55			0	55
229	DEVELOPERS DIVERSIFIED RLTY CORP	251591103			3/2/2011	5/10/2011		498	0	466	32			0	32
230	DEVELOPERS DIVERSIFIED RLTY CORP	251591103			3/2/2011	5/12/2011		2,640	0	2,536	104			0	104
231	DEVELOPERS DIVERSIFIED RLTY CORP	251591103			3/2/2011	5/18/2011		1,667	0	1,609	58			0	58
232	DIAMONDROCK HOSPITALITY CO	252784301			1/29/2010	1/7/2011		1,445	0	1,158	287			0	287

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		Long Term CG Distributions	Short Term CG Distributions											
			8,223				18,780,475		0	17,430,251	1,350,224	0	0	1,350,224
233	MARATHON OIL CORP				4/29/2011	8/17/2011	59,015	0	69,308	-10,293			0	-10,293
234	DIAMONDRICK HOSPITALITY CO				12/3/2009	1/7/2011	7,753	0	5,303	2,450			0	2,450
235	DIAMONDRICK HOSPITALITY CO				12/3/2009	6/8/2011	5,957	0	4,522	1,435			0	1,435
236	DIAMONDRICK HOSPITALITY CO				12/3/2009	6/9/2011	4,161	0	3,218	943			0	943
237	DIAMONDRICK HOSPITALITY CO				12/3/2009	6/10/2011	3,667	0	2,974	693			0	693
238	MARATHON PETROLEUM CORP				4/29/2011	7/14/2011	20	0	22	-2			0	-2
239	DIAMONDRICK HOSPITALITY CO				12/3/2009	6/14/2011	2,940	0	2,363	577			0	577
240	DIAMONDRICK HOSPITALITY CO				12/3/2009	6/17/2011	1,250	0	1,018	232			0	232
241	DIAMONDRICK HOSPITALITY CO				12/3/2009	6/20/2011	2,257	0	1,833	424			0	424
242	DIAMONDRICK HOSPITALITY CO				12/3/2009	6/21/2011	2,403	0	1,923	480			0	480
243	DIAMONDRICK HOSPITALITY CO				8/5/2009	6/21/2011	92	0	63	29			0	29
244	DIAMONDRICK HOSPITALITY CO				8/5/2009	6/22/2011	6,876	0	4,756	2,120			0	2,120
245	DIGITAL RLY TR INC				11/5/2010	1/10/2011	4,632	0	5,014	-382			0	-382
246	MARRIOTT INTERNATIONAL INC CLASS				4/16/2010	1/10/2011	1,665	0	1,392	273			0	273
247	MARRIOTT INTERNATIONAL INC CLASS				5/21/2010	1/10/2011	1,625	0	1,309	316			0	316
248	DIGITAL RLY TR INC				3/23/2010	1/10/2011	6,527	0	6,820	-293			0	-293
249	DIGITAL RLY TR INC				3/23/2010	1/24/2011	1,569	0	1,650	-81			0	-81
250	DIGITAL RLY TR INC				3/23/2010	1/25/2011	1,504	0	1,540	-36			0	-36
251	MARRIOTT INTERNATIONAL INC CLASS				5/21/2010	2/3/2011	2,450	0	1,997	453			0	453
252	DIGITAL RLY TR INC				3/23/2010	2/3/2011	5,998	0	5,995	3			0	3
253	DIGITAL RLY TR INC				3/23/2010	2/9/2011	2,519	0	2,585	-66			0	-66
254	DIGITAL RLY TR INC				3/23/2010	2/14/2011	3,230	0	3,135	95			0	95
255	DIGITAL RLY TR INC				3/23/2010	2/18/2011	4,364	0	4,180	184			0	184
256	DIGITAL RLY TR INC				6/13/2011	6/3/2011	1,358	0	1,210	149			0	149
257	DIGITAL RLY TR INC				6/1/2011	12/21/2011	1,256	0	1,177	79			0	79
258	DIGITAL RIVER, INC				6/1/2011	9/12/2011	2,660	0	4,295	-1,635			0	-1,635
259	DIGITAL RIVER, INC				6/2/2011	9/12/2011	1,478	0	2,366	-888			0	-888
260	DIGITAL RIVER, INC				6/3/2011	9/12/2011	2,857	0	4,546	-1,689			0	-1,689
261	DIGITAL RIVER, INC				6/6/2011	9/12/2011	2,660	0	4,127	-1,467			0	-1,467
262	MARRIOTT INTERNATIONAL INC CLASS				4/8/2010	2/3/2011	281	0	226	55			0	55
263	MACERICH CO COM				3/23/2010	10/12/2011	2,293	0	1,930	363			0	363
264	MACERICH CO COM				3/23/2010	10/19/2011	4,117	0	3,452	665			0	665
265	MARATHON OIL CORP				12/17/2009	8/17/2011	103,051	0	69,601	33,450			0	33,450
266	MARRIOTT INTERNATIONAL INC CLASS				4/7/2010	2/10/2011	4,150	0	3,343	807			0	807
267	MARRIOTT INTERNATIONAL INC CLASS				4/8/2010	2/10/2011	2,234	0	1,808	426			0	426
268	MARRIOTT INTERNATIONAL INC CLASS				5/21/2010	2/10/2011	3,352	0	2,749	603			0	603
269	MICROSOFT CORP				9/1/2010	4/29/2011	84,641	0	78,802	5,839			0	5,839
270	MID AMERICA APARTMENT COM				10/6/2010	1/10/2011	28,811	0	27,327	1,484			0	1,484
271	MID AMERICA APARTMENT COM				3/23/2010	4/25/2011	4,695	0	4,602	93			0	93
272	REGENCY CENTERS CORP				5/27/2010	1/10/2011	1,247	0	1,064	183			0	183
273	MID AMERICA APARTMENT COM				1/31/2011	3/17/2011	680	0	606	74			0	74
274	MID AMERICA APARTMENT COM				5/27/2010	3/17/2011	2,442	0	2,533	-91			0	-91
275	MID AMERICA APARTMENT COM				5/27/2010	3/17/2011	244	0	220	24			0	24
276	MID AMERICA APARTMENT COM				5/27/2010	3/21/2011	1,244	0	1,100	144			0	144
277	MID AMERICA APARTMENT COM				5/27/2010	3/22/2011	1,243	0	1,100	143			0	143
278	MID AMERICA APARTMENT COM				5/27/2010	3/29/2011	2,470	0	2,200	270			0	270
279	BUY TO CLOSE WITH MORGAN STANLEY				1/27/2011	2/23/2011	13,483	0	34,188	-20,695			0	-20,695
280	MURRAY & ROBERTS-SPON ADR				8/10/2009	3/4/2011	2,968	0	5,540	-2,572			0	-2,572
281	REGENCY CENTERS CORP				3/23/2010	4/27/2011	2,005	0	1,673	332			0	332
282	MURRAY & ROBERTS-SPON ADR				11/25/2009	3/4/2011	11,212	0	22,610	-11,398			0	-11,398
283	NATIONAL RETAIL PPTYS INC				7/6/2010	1/10/2011	7,561	0	6,327	1,234			0	1,234
284	NATIONAL RETAIL PPTYS INC				8/19/2010	1/10/2011	7,762	0	7,350	412			0	412
285	NATIONAL RETAIL PPTYS INC				10/14/2010	1/10/2011	5,175	0	5,480	-305			0	-305
286	NATIONAL RETAIL PPTYS INC				11/4/2010	1/10/2011	703	0	773	-70			0	-70
287	NATIONAL SEMICONDUCTOR CORP				1/7/2009	9/26/2011	98	0	41	57			0	57
288	REGENCY CENTERS CORP				3/23/2010	4/15/2011	2,585	0	2,281	304			0	304
289	REGENCY CENTERS CORP				3/23/2010	6/17/2011	2,444	0	2,068	356			0	356
290	REGENCY CENTERS CORP				3/23/2010	7/14/2011	925	0	720	205			0	205

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

Amount													
8,223													
0													
Long Term CG Distributions													
Short Term CG Distributions													
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
291	REGENCY CENTERS CORP	758849103		3/23/2010	8/3/2011	1,503	0	1,296	207			0	207
292	REGENCY CENTERS CORP	758849103		3/23/2010	12/13/2011	1,206	0	1,204	2			0	2
293	RENT-A-CENTER INC	76009N100		7/2/2010	8/19/2011	102,174	0	89,008	13,166			0	13,166
294	REPUBLIC SERVICES INC CL A COMM	760759100		10/20/2010	1/7/2011	14,434	0	14,776	-342			0	-342
295	REPUBLIC SERVICES INC CL A COMM	760759100		10/19/2010	1/7/2011	5,655	0	5,734	-79			0	-79
296	REPUBLIC SERVICES INC CL A COMM	760759100		10/19/2010	7/7/2011	17,387	0	16,597	790			0	790
297	REPUBLIC SERVICES INC CL A COMM	760759100		10/19/2010	7/13/2011	11,499	0	11,467	32			0	32
298	REPUBLIC SERVICES INC CL A COMM	760759100		10/19/2010	9/1/2011	5,582	0	5,583	-1			0	-1
299	REPUBLIC SERVICES INC CL A COMM	760759100		10/19/2010	9/1/2011	5,130	0	5,076	54			0	54
300	REPUBLIC SERVICES INC CL A COMM	760759100		12/1/2010	9/1/2011	3,470	0	3,300	170			0	170
301	REPUBLIC SERVICES INC CL A COMM	760759100		4/30/2009	9/2/2011	845	0	748	97			0	97
302	REPUBLIC SERVICES INC CL A COMM	760759100		1/28/2010	9/2/2011	3,642	0	3,377	265			0	265
303	REPUBLIC SERVICES INC CL A COMM	760759100		12/1/2010	9/2/2011	4,516	0	4,447	69			0	69
304	REPUBLIC SERVICES INC CL A COMM	760759100		7/15/2004	9/2/2011	6,002	0	5,312	690			0	690
305	REPUBLIC SERVICES INC CL A COMM	760759100		7/15/2004	9/7/2011	4,464	0	3,945	519			0	519
306	REPUBLIC SERVICES INC CL A COMM	760759100		10/27/2008	9/7/2011	2,101	0	1,857	244			0	244
307	RETAIL OPPORTUNITY INVESTMENTS (76131N101)	760759100		3/23/2010	1/10/2011	670	0	694	-24			0	-24
308	DYCOM INDS INC COM	267475101		12/2/2009	3/9/2011	2,358	0	1,166	1,192			0	1,192
309	DYCOM INDS INC COM	267475101		12/2/2009	3/10/2011	1,196	0	603	593			0	593
310	DYCOM INDS INC COM	267475101		12/2/2009	3/11/2011	2,977	0	1,487	1,490			0	1,490
311	DYCOM INDS INC COM	267475101		12/2/2009	3/14/2011	4,495	0	2,251	2,244			0	2,244
312	E M C CORP MASS	268648102		1/4/2011	9/21/2011	63,526	0	67,457	-3,931			0	-3,931
313	E M C CORP MASS	268648102		1/4/2011	9/21/2011	35,997	0	38,225	-2,228			0	-2,228
314	E M C CORP MASS	268648102		12/31/2010	9/21/2011	63,526	0	67,152	-3,626			0	-3,626
315	E M C CORP MASS	268648102		8/3/2009	10/3/2011	60,736	0	44,858	15,878			0	15,878
316	E M C CORP MASS	268648102		12/17/2009	10/3/2011	85,922	0	69,924	15,998			0	15,998
317	E M C CORP MASS	268648102		12/31/2010	10/3/2011	18,718	0	20,675	-1,957			0	-1,957
318	EAST JAPAN RAILWAY COMPANY ADR	273202101		2/28/2011	9/27/2011	8,213	0	9,724	-1,511			0	-1,511
319	EAST WEST BANCORP INC	27579R104		5/25/2010	1/7/2011	10,532	0	8,195	2,337			0	2,337
320	EAST WEST BANCORP INC	27579R104		5/25/2010	1/18/2011	1,908	0	1,432	476			0	476
321	EAST WEST BANCORP INC	27579R104		12/3/2009	1/18/2011	6,148	0	4,311	1,837			0	1,837
322	EAST WEST BANCORP INC	27579R104		12/3/2009	1/19/2011	2,203	0	1,561	642			0	642
323	EAST WEST BANCORP INC	27579R104		12/3/2009	1/26/2011	4,263	0	2,899	1,364			0	1,364
324	EAST WEST BANCORP INC	27579R104		12/3/2009	2/2/2011	7,359	0	4,980	2,379			0	2,379
325	EAST WEST BANCORP INC	27579R104		12/3/2009	2/3/2011	4,383	0	2,973	1,410			0	1,410
326	COMSTOCK RES INC COM	205768203		12/2/2009	3/31/2011	2,957	0	3,544	-587			0	-587
327	COMSTOCK RES INC COM	205768203		12/2/2009	3/31/2011	2,166	0	2,612	-446			0	-446
328	COMSTOCK RES INC COM	205768203		12/2/2009	4/1/2011	9,825	0	11,753	-1,928			0	-1,928
329	COMSTOCK RES INC COM	205768203		12/2/2009	4/4/2011	7,358	0	8,768	-1,410			0	-1,410
330	KAO CORP ADR	485537302		12/3/2010	8/10/2011	36,087	0	35,920	167			0	167
331	KAO CORP ADR	485537302		12/3/2010	8/17/2011	67,442	0	66,764	678			0	678
332	KAO CORP ADR	485537302		12/3/2010	8/30/2011	53,673	0	54,452	-779			0	-779
333	KAO CORP ADR	485537302		12/3/2010	8/31/2011	5,547	0	5,570	-23			0	-23
334	KENAMETAL INC	489170100		12/3/2009	1/7/2011	19,218	0	11,466	7,752			0	7,752
335	KENAMETAL INC	489170100		2/28/2011	7/7/2011	9,458	0	8,075	1,383			0	1,383
336	KENAMETAL INC	489170100		3/1/2011	7/7/2011	450	0	383	67			0	67
337	KENAMETAL INC	489170100		3/1/2011	10/18/2011	3,873	0	4,218	-345			0	-345
338	KENAMETAL INC	489170100		9/14/2011	10/18/2011	8,802	0	8,750	52			0	52
339	TEXAS INSTRUMENTS INC	882508104		8/3/2009	6/16/2011	64,997	0	50,324	14,673			0	14,673
340	TEXAS INSTRUMENTS INC	882508104		8/3/2001	6/16/2011	10,072	0	7,226	2,846			0	2,846
341	TEXAS INSTRUMENTS INC	882508104		4/19/2001	6/16/2011	9,443	0	6,774	2,669			0	2,669
342	TEXAS INSTRUMENTS INC	882508104		12/4/1998	6/16/2011	4,249	0	3,048	1,201			0	1,201
343	TEXAS INSTRUMENTS INC	882508104		10/26/2000	6/16/2011	1,731	0	1,242	489			0	489
344	TEXAS INSTRUMENTS INC	882508104		12/17/2009	6/16/2011	27,699	0	22,226	5,473			0	5,473
345	UDR INC	902653104		11/2/2010	2/2/2011	21,544	0	20,581	963			0	963
346	TEXAS INSTRUMENTS INC	882508104		3/7/2011	6/16/2011	21,089	0	23,925	-2,836			0	-2,836
347	TIDEWATER INC	886423102		10/9/2009	1/7/2011	1,910	0	1,586	324			0	324
348	TIDEWATER INC	886423102		12/3/2009	1/7/2011	28,106	0	23,212	4,894			0	4,894

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	Kind(s) of Property Sold	Amount		How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis of Losses
		Long Term CG Distributions	Short Term CG Distributions											
		8,223	0				18,780,475	0	17,430,251	1,350,224	0	0	0	1,350,224
349	TIDEWATER INC	886423102			12/3/2009	3/4/2011	7,756	0	5,634	2,122			0	2,122
350	TIDEWATER INC	886423102			12/3/2009	3/7/2011	13,807	0	10,141	3,666			0	3,666
351	TIME WARNER INC	887317303			8/3/2009	1/19/2011	108,113	0	84,462	23,651			0	23,651
352	TIME WARNER INC	887317303			12/17/2009	1/19/2011	44,708	0	40,081	4,627			0	4,627
353	TOYOTA MOTOR CORPORATION - ADR	892331307			12/3/2010	9/27/2011	9,544	0	10,984	-1,440			0	-1,440
354	TRIMAS CORP	896215209			3/23/2011	3/3/2011	1,936	0	1,713	223			0	223
355	TRIMAS CORP	896215209			3/18/2011	4/1/2011	1,712	0	1,439	273			0	273
356	TRIMAS CORP	896215209			3/21/2011	4/1/2011	1,926	0	1,704	222			0	222
357	TRIMAS CORP	896215209			3/23/2011	4/1/2011	214	0	190	24			0	24
358	TRIMAS CORP	896215209			5/25/2011	12/1/2011	1,375	0	1,375	0			0	0
359	TRIMAS CORP	896215209			5/26/2011	12/1/2011	295	0	295	0			0	0
360	TRIMAS CORP	896215209			5/26/2011	12/2/2011	1,197	0	1,197	0			0	0
361	TRIMAS CORP	896215209			5/26/2011	12/5/2011	697	0	697	0			0	0
362	BUY TO CLOSE WITH MORGAN STANLEY	89X990140			10/7/2011	11/15/2011	6,687	0	999	5,688			0	5,688
363	BUY TO CLOSE WITH MORGAN STANLEY	89X990140			10/7/2011	11/16/2011	10,361	0	1,548	8,813			0	8,813
364	UDR INC	902653104			11/4/2010	1/10/2011	3,657	0	3,783	-126			0	-126
365	UDR INC	902653104			11/2/2010	1/10/2011	1,715	0	1,717	-2			0	-2
366	ULTRAPAR PARTICIPACOE S A ADR	90400P101			7/14/2010	3/4/2011	1,133	0	1,133	0			0	0
367	ULTRAPAR PARTICIPACOE S A ADR	90400P101			7/20/2010	3/4/2011	66	0	66	0			0	0
368	ULTRAPAR PARTICIPACOE S A ADR	90400P101			3/23/2011	10/12/2011	1,744	0	1,654	90			0	90
369	ULTRAPAR PARTICIPACOE S A ADR	90400P101			4/30/2010	10/12/2011	4,575	0	12,543	-7,968			0	-7,968
370	AVALONBAY CMNTYS INC	053484101			3/22/2011	8/10/2011	1,170	0	1,062	108			0	108
371	AVALONBAY CMNTYS INC	053484101			3/29/2011	8/10/2011	1,820	0	1,653	167			0	167
372	AVALONBAY CMNTYS INC	053484101			3/17/2011	9/13/2011	650	0	583	67			0	67
373	AVALONBAY CMNTYS INC	053484101			3/17/2011	9/13/2011	925	0	816	109			0	109
374	AVALONBAY CMNTYS INC	053484101			3/17/2011	9/21/2011	1,849	0	1,749	100			0	100
375	AVALONBAY CMNTYS INC	053484101			12/7/2011	9/21/2011	3,698	0	3,489	209			0	209
376	AVERY DENNISON CORP	053611109			12/3/2010	1/7/2011	13,152	0	12,796	356			0	356
377	AVERY DENNISON CORP	053611109			10/28/2010	1/7/2011	7,192	0	6,490	702			0	702
378	BGC PARTNERS INC	055411101			1/12/2011	12/15/2011	52,395	0	78,007	-25,612			0	-25,612
379	BGC PARTNERS INC	055411101			1/19/2011	12/15/2011	32,748	0	48,824	-16,076			0	-16,076
380	BGC PARTNERS INC	055411101			2/18/2011	12/15/2011	66,921	0	102,787	-35,866			0	-35,866
381	BGC PARTNERS INC	055411101			3/24/2011	12/15/2011	18,472	0	29,370	-10,898			0	-10,898
382	BGC PARTNERS INC	055411101			4/18/2011	12/15/2011	30,942	0	47,838	-16,896			0	-16,896
383	BGC PARTNERS INC	055411101			10/24/2011	12/15/2011	654	0	814	-160			0	-160
384	BRE PPTY INC CLA 1 COM & 1	05564E106			5/6/2011	7/22/2011	3,390	0	3,021	369			0	369
385	BRE PPTY INC CLA 1 COM & 1	05564E106			5/6/2011	8/5/2011	1,352	0	1,438	-86			0	-86
386	BRE PPTY INC CLA 1 COM & 1	05564E106			2/23/2011	8/5/2011	3,561	0	3,616	-55			0	-55
387	BRE PPTY INC CLA 1 COM & 1	05564E106			2/23/2011	9/7/2011	1,604	0	1,465	139			0	139
388	BALL CORP	058498106			8/5/2009	1/7/2011	15,577	0	10,694	4,883			0	4,883
389	BALL CORP	058498106			8/5/2009	2/8/2011	9,537	0	6,319	3,218			0	3,218
390	BALL CORP	058498106			6/21/2007	2/8/2011	1,100	0	707	393			0	393
391	BALL CORP	058498106			12/11/2006	2/8/2011	3,301	0	2,120	1,181			0	1,181
392	BANCO MACRO BANSUD S A ADR	05961W105			12/2/2009	3/4/2011	41	0	29	12			0	12
393	BANK HAWAII CORP	062540109			12/3/2009	1/7/2011	18,331	0	18,059	272			0	272
394	BARRICK GOLD CORP COM	067901108			12/3/2010	9/27/2011	27,167	0	30,885	-3,718			0	-3,718
395	BANK HAWAII CORP	062540109			1/12/2011	8/18/2011	3,292	0	3,900	-608			0	-608
396	BANK HAWAII CORP	062540109			12/3/2009	8/18/2011	4,938	0	5,761	-823			0	-823
397	BANK HAWAII CORP	062540109			12/3/2009	8/19/2011	17,144	0	20,574	-3,430			0	-3,430
398	BANK HAWAII CORP	062540109			12/3/2009	9/8/2011	6,097	0	7,086	-989			0	-989
399	BANK HAWAII CORP	062540109			12/3/2009	9/9/2011	2,148	0	2,515	-367			0	-367
400	BANK HAWAII CORP	062540109			12/3/2009	9/13/2011	943	0	1,097	-154			0	-154
401	BANK HAWAII CORP	062540109			3/8/2010	9/13/2011	7,664	0	8,370	-706			0	-706
402	BANK HAWAII CORP	062540109			3/9/2010	9/13/2011	2,005	0	2,178	-173			0	-173
403	BANK HAWAII CORP	062540109			8/5/2009	9/14/2011	9,053	0	9,170	-117			0	-117
404	BANK HAWAII CORP	062540109			10/9/2009	9/14/2011	984	0	1,039	-55			0	-55
405	BIO RAD LABS INC CL A	090572207			7/23/2010	8/11/2011	59,733	0	55,783	3,950			0	3,950
406	BANK HAWAII CORP	062540109			10/12/2009	9/14/2011	1,574	0	1,659	-85			0	-85

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Long Term CG Distributions										Amount		Short Term CG Distributions										Amount	
										8,223												0	
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses										
407	BANK HAWAII CORP	062540109		3/9/2010	9/14/2011	4,881	0	5,295	-414			0	-414										
408	BARRICK GOLD CORP COM	067901108		12/3/2010	4/7/2011	20,485	0	20,572	-87			0	-87										
409	BARRICK GOLD CORP COM	067901108		12/3/2010	8/23/2011	19,725	0	20,788	-1,063			0	-1,063										
410	BIOMED RLTY TR INC	09063H107		10/6/2010	1/10/2011	1,868	0	1,894	-26			0	-26										
411	FOMENTO ECONOMICO MEX-SP ADR	344419106		11/25/2009	1/14/2011	14,246	0	11,653	2,593			0	2,593										
412	FOMENTO ECONOMICO MEX-SP ADR	344419106		3/23/2011	3/29/2011	7,816	0	7,794	22			0	22										
413	TEXAS CAP BANCSHARES INC	88224Q107		12/3/2009	1/7/2011	7,253	0	5,023	2,230			0	2,230										
414	TEXAS CAP BANCSHARES INC	88224Q107		12/3/2009	2/4/2011	2,249	0	1,330	919			0	919										
415	TEXAS CAP BANCSHARES INC	88224Q107		12/3/2009	2/4/2011	3,121	0	1,847	1,274			0	1,274										
416	TEXAS CAP BANCSHARES INC	88224Q107		12/3/2009	2/7/2011	3,912	0	2,290	1,622			0	1,622										
417	TEXAS CAP BANCSHARES INC	88224Q107		12/3/2009	2/8/2011	1,516	0	886	630			0	630										
418	TEXAS CAP BANCSHARES INC	88224Q107		12/3/2009	2/10/2011	4,935	0	2,955	1,980			0	1,980										
419	TEXAS CAP BANCSHARES INC	88224Q107		12/3/2009	2/11/2011	2,322	0	1,404	918			0	918										
420	TEXAS CAP BANCSHARES INC	88224Q107		11/11/2009	3/3/2011	379	0	220	159			0	159										
421	TEXAS CAP BANCSHARES INC	88224Q107		11/12/2009	3/3/2011	505	0	290	215			0	215										
422	TEXAS CAP BANCSHARES INC	88224Q107		11/13/2009	3/3/2011	252	0	142	110			0	110										
423	TEXAS CAP BANCSHARES INC	88224Q107		11/18/2009	3/3/2011	757	0	428	329			0	329										
424	TEXAS CAP BANCSHARES INC	88224Q107		12/3/2009	3/3/2011	1,388	0	813	575			0	575										
425	TEXAS CAP BANCSHARES INC	88224Q107		11/20/2009	3/4/2011	1,010	0	567	443			0	443										
426	AMERICAN GREETINGS CORP CL A	026375105		12/2/2009	10/5/2011	2,797	0	3,588	-791			0	-791										
427	AMERICAN GREETINGS CORP CL A	026375105		1/8/2010	10/5/2011	1,234	0	1,561	-327			0	-327										
428	HEWLETT PACKARD CO	428236103		12/17/2009	4/18/2011	59,667	0	76,405	-16,738			0	-16,738										
429	HIGHWOODS PPTYS INC COM	431284108		10/13/2010	1/10/2011	6,028	0	6,418	-390			0	-390										
430	HIGHWOODS PPTYS INC COM	431284108		10/13/2010	2/18/2011	3,187	0	3,209	-22			0	-22										
431	HIGHWOODS PPTYS INC COM	431284108		8/5/2010	2/18/2011	542	0	517	25			0	25										
432	HIGHWOODS PPTYS INC COM	431284108		8/5/2010	4/13/2011	4,038	0	3,865	173			0	173										
433	HIGHWOODS PPTYS INC COM	431284108		7/30/2010	4/13/2011	1,615	0	1,513	102			0	102										
434	HOME PROPERTIES INC	437306103		12/3/2010	1/10/2011	2,957	0	3,023	-66			0	-66										
435	HOME PROPERTIES INC	437306103		11/1/2010	1/10/2011	1,398	0	1,423	-25			0	-25										
436	HOME PROPERTIES INC	437306103		11/1/2010	1/26/2011	8,663	0	8,759	-96			0	-96										
437	HOME PROPERTIES INC	437306103		11/1/2010	2/10/2011	4,363	0	4,434	-71			0	-71										
438	HOME PROPERTIES INC	437306103		11/17/2010	2/10/2011	4,255	0	4,114	141			0	141										
439	99 CENTS ONLY STORES COM	65440K106		3/2/2011	4/25/2011	1,590	0	1,291	299			0	299										
440	99 CENTS ONLY STORES COM	65440K106		3/2/2011	4/26/2011	4,389	0	3,550	839			0	839										
441	99 CENTS ONLY STORES COM	65440K106		12/13/2010	4/27/2011	1,824	0	1,444	380			0	380										
442	99 CENTS ONLY STORES COM	65440K106		12/30/2010	4/27/2011	1,318	0	1,043	275			0	275										
443	99 CENTS ONLY STORES COM	65440K106		12/23/2010	4/27/2011	507	0	401	106			0	106										
444	99 CENTS ONLY STORES COM	65440K106		12/15/2010	4/27/2011	2,536	0	2,015	521			0	521										
445	99 CENTS ONLY STORES COM	65440K106		3/2/2011	4/27/2011	609	0	484	125			0	125										
446	99 CENTS ONLY STORES COM	65440K106		3/3/2011	4/27/2011	4,665	0	3,699	966			0	966										
447	99 CENTS ONLY STORES COM	65440K106		12/13/2010	4/27/2011	101	0	80	21			0	21										
448	99 CENTS ONLY STORES COM	65440K106		12/22/2010	4/28/2011	2,716	0	2,164	552			0	552										
449	99 CENTS ONLY STORES COM	65440K106		12/23/2010	4/28/2011	2,414	0	1,924	490			0	490										
450	99 CENTS ONLY STORES COM	65440K106		12/27/2010	4/28/2011	2,816	0	2,236	580			0	580										
451	99 CENTS ONLY STORES COM	65440K106		12/31/2010	4/28/2011	2,514	0	2,003	511			0	511										
452	99 CENTS ONLY STORES COM	65440K106		12/29/2010	4/28/2011	1,307	0	1,037	270			0	270										
453	99 CENTS ONLY STORES COM	65440K106		12/23/2010	4/28/2011	3,719	0	2,966	753			0	753										
454	99 CENTS ONLY STORES COM	65440K106		12/15/2010	5/3/2011	2,300	0	1,820	480			0	480										
455	99 CENTS ONLY STORES COM	65440K106		12/28/2010	5/3/2011	1,400	0	1,113	287			0	287										
456	99 CENTS ONLY STORES COM	65440K106		12/29/2010	5/3/2011	1,000	0	798	202			0	202										
457	99 CENTS ONLY STORES COM	65440K106		12/14/2010	5/3/2011	1,400	0	1,105	295			0	295										
458	99 CENTS ONLY STORES COM	65440K106		12/14/2010	5/4/2011	1,804	0	1,420	384			0	384										
459	99 CENTS ONLY STORES COM	65440K106		1/6/2011	5/4/2011	2,406	0	1,864	542			0	542										
460	99 CENTS ONLY STORES COM	65440K106		1/6/2011	5/5/2011	2,505	0	1,942	563			0	563										
461	99 CENTS ONLY STORES COM	65440K106		1/5/2011	5/5/2011	1,303	0	1,009	294			0	294										
462	99 CENTS ONLY STORES COM	65440K106		1/5/2011	5/6/2011	3,704	0	2,871	833			0	833										
463	99 CENTS ONLY STORES COM	65440K106		1/12/2011	5/6/2011	1,101	0	851	250			0	250										
464	99 CENTS ONLY STORES COM	65440K106		1/10/2011	5/6/2011	100	0	77	23			0	23										
										0	0	0	1,350,224	0	1,350,224								
										0	0	0	1,350,224	0	1,350,224								

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	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals		Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
						Long Term CG Distributions	Short Term CG Distributions								
						Amount	8,223								
465	99 CENTS ONLY STORES COM	65440K106		1/10/2011	5/9/2011			1,001	0	769	232			0	1,350,224
466	99 CENTS ONLY STORES COM	65440K106		1/13/2011	5/9/2011			200		154	46			0	46
467	99 CENTS ONLY STORES COM	65440K106		1/13/2011	5/19/2011			918		692	226			0	226
468	99 CENTS ONLY STORES COM	65440K106		1/28/2011	5/19/2011			2,040		1,489	551			0	551
469	99 CENTS ONLY STORES COM	65440K106		1/19/2011	5/20/2011			1,010		744	266			0	266
470	99 CENTS ONLY STORES COM	65440K106		1/28/2011	5/20/2011			101		74	27			0	27
471	99 CENTS ONLY STORES COM	65440K106		1/31/2011	5/20/2011			4,345		3,184	1,161			0	1,161
472	99 CENTS ONLY STORES COM	65440K106		8/23/2011	9/12/2011			4,441		4,326	115			0	115
473	99 CENTS ONLY STORES COM	65440K106		8/24/2011	9/12/2011			1,203		1,172	31			0	31
474	NINTENDO CO. LTD - ADR	654445303		12/3/2010	9/27/2011			24,753		46,014	-21,261			0	-21,261
475	NIPPON TELEGRAPH AND TELEPHONE	654624105		3/14/2011	9/27/2011			23,456		22,608	848			0	848
476	VORNADO REALTY TRUST	929042109		3/23/2010	10/5/2011			211		225	-14			0	-14
477	VORNADO REALTY TRUST	929042109		3/23/2010	10/13/2011			2,271		2,328	-57			0	-57
478	VORNADO REALTY TRUST	929042109		3/23/2010	12/19/2011			3,550		3,605	-55			0	-55
479	VORNADO REALTY TRUST	929042109		3/23/2010	12/21/2011			1,438		1,427	11			0	11
480	WACOAL HOLDINGS CORP-SP ADR	930004205		12/7/2010	9/27/2011			41,911		46,621	-4,710			0	-4,710
481	WASHINGTON REAL ESTATE INVT TR S	939653101		5/20/2010	3/9/2011			3,457		3,233	224			0	224
482	WASHINGTON REAL ESTATE INVT TR S	939653101		6/3/2010	3/9/2011			3,397		3,205	192			0	192
483	WASHINGTON REAL ESTATE INVT TR S	939653101		7/6/2010	3/9/2011			2,032		1,848	184			0	184
484	WASHINGTON REAL ESTATE INVT TR S	939653101		8/6/2010	3/9/2011			2,638		2,644	-6			0	-6
485	WASHINGTON REAL ESTATE INVT TR S	939653101		8/26/2010	3/9/2011			4,761		4,848	-87			0	-87
486	WASHINGTON REAL ESTATE INVT TR S	939653101		8/30/2010	3/9/2011			1,334		1,341	-7			0	-7
487	WASHINGTON REAL ESTATE INVT TR S	939653101		9/27/2010	10/31/2011			1,169		1,151	18			0	18
488	WASHINGTON REAL ESTATE INVT TR S	939653101		10/5/2011	10/31/2011			2,835		2,720	115			0	115
489	WEICHA POWER CO-UNSP ADR	948597109		3/4/2011	8/10/2011			9		14	-5			0	-5
490	WELLS FARGO & COMPAN 3 000% 12/0	949744444		2/22/2010	12/9/2011			500,000		517,814	-17,814			0	-17,814
491	EXXON MOBIL CORPORATION	30231G102		3/3/2011	11/28/2011			48,091		54,330	-6,239			0	-6,239
492	EXXON MOBIL CORPORATION	30231G102		2/16/2011	12/28/2011			20,558		20,396	162			0	162
493	FACTSET RESH SYS INC COM	303075105		10/13/2010	10/24/2011			114,439		100,503	13,936			0	13,936
494	FIFTH THIRD BANCORP	316773100		5/6/2010	7/13/2011			13,921		13,145	776			0	776
495	FIFTH THIRD BANCORP	316773100		5/6/2010	7/13/2011			16,275		18,049	-1,774			0	-1,774
496	FIFTH THIRD BANCORP	316773100		4/28/2011	7/13/2011			246		267	-21			0	-21
497	FIFTH THIRD BANCORP	316773100		4/28/2011	7/13/2011			6,311		6,941	-630			0	-630
498	FIFTH THIRD BANCORP	316773100		5/26/2010	7/13/2011			10,013		10,810	-797			0	-797
499	FIFTH THIRD BANCORP	316773100		5/26/2010	7/14/2011			1,926		2,096	-170			0	-170
500	FIFTH THIRD BANCORP	316773100		7/23/2010	7/14/2011			9,270		9,499	-229			0	-229
501	FIFTH THIRD BANCORP	316773100		7/23/2010	7/14/2011			6,582		6,661	-79			0	-79
502	FINMECCANICA SPA-UNSPN ADR	318027208		12/30/2010	9/27/2011			28,244		44,428	-16,184			0	-16,184
503	FINMECCANICA SPA-UNSPN ADR	318027208		12/30/2010	10/13/2011			15,001		22,466	-7,465			0	-7,465
504	FIRST HORIZON NATL CORP	320517105		6/11/2010	1/3/2011			8		7	1			0	1
505	FIRST HORIZON NATL CORP	320517105		1/11/2010	1/3/2011			4		4	0			0	0
506	FIRST HORIZON NATL CORP	320517105		1/11/2010	1/7/2011			8,863		9,664	-801			0	-801
507	FIRST HORIZON NATL CORP	320517105		1/12/2010	1/7/2011			1,610		1,749	-139			0	-139
508	FIRST HORIZON NATL CORP	320517105		12/3/2009	1/7/2011			10,541		11,219	-678			0	-678
509	FIRST HORIZON NATL CORP	320517105		12/3/2009	8/19/2011			6,872		13,754	-6,882			0	-6,882
510	FIRST MIDWEST BANCORP INC DEL	320867104		12/9/2010	1/7/2011			3,286		2,849	437			0	437
511	FIRST MIDWEST BANCORP INC DEL	320867104		12/15/2010	1/7/2011			5,642		4,859	783			0	783
512	FIRST MIDWEST BANCORP INC DEL	320867104		12/16/2010	1/7/2011			1,550		1,327	223			0	223
513	FIRST MIDWEST BANCORP INC DEL	320867104		12/17/2010	1/7/2011			1,488		1,272	216			0	216
514	FIRST MIDWEST BANCORP INC DEL	320867104		12/8/2010	2/24/2011			4,774		4,262	512			0	512
515	FIRST MIDWEST BANCORP INC DEL	320867104		12/17/2010	2/24/2011			1,238		1,113	125			0	125
516	FIRST MIDWEST BANCORP INC DEL	320867104		12/7/2010	2/24/2011			766		669	97			0	97
517	FIRST MIDWEST BANCORP INC DEL	320867104		12/7/2010	2/25/2011			2,091		1,801	290			0	290
518	SL GREEN REALTY CORP COM	78440X101		2/23/2011	6/30/2011			250		216	34			0	34
519	SL GREEN REALTY CORP COM	78440X101		10/14/2010	6/30/2011			1,415		1,219	196			0	196
520	SL GREEN REALTY CORP COM	78440X101		10/14/2010	8/3/2011			857		760	97			0	97
521	SL GREEN REALTY CORP COM	78440X101		10/14/2010	8/3/2011			3,428		3,103	325			0	325
522	SL GREEN REALTY CORP COM	78440X101		10/14/2010	8/3/2011			312		287	25			0	25

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Long Term CG Distributions										Amount			
Short Term CG Distributions										8,223			
										0			
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
523	SL GREEN REALTY CORP COM	78440X101		10/19/2010	8/3/2011	1,013	0	896	117			0	117
524	SL GREEN REALTY CORP COM	78440X101		10/19/2010	8/30/2011	3,295	0	3,308	-13			0	-13
525	SL GREEN REALTY CORP COM	78440X101		10/19/2010	9/1/2011	1,017	0	965	52			0	52
526	SL GREEN REALTY CORP COM	78440X101		11/15/2010	9/1/2011	1,380	0	1,217	163			0	163
527	SL GREEN REALTY CORP COM	78440X101		11/15/2010	9/14/2011	2,986	0	2,882	114			0	114
528	SL GREEN REALTY CORP COM	78440X101		3/23/2010	9/14/2011	133	0	110	23			0	23
529	SL GREEN REALTY CORP COM	78440X101		3/23/2010	10/3/2011	2,351	0	2,256	95			0	95
530	BUY TO CLOSE WITH MORGAN STANLEY	7W899W304		3/23/2011	5/10/2011	19,140	0	2,552	16,588			0	16,588
531	BUY TO CLOSE WITH MORGAN STANLEY	7W899W304		3/23/2011	5/11/2011	9,060	0	1,510	7,550			0	7,550
532	BUY TO CLOSE WITH MORGAN STANLEY	7W899W320		2/2/2011	3/21/2011	34,811	0	6,660	28,151			0	28,151
533	BUY TO CLOSE WITH MORGAN STANLEY	7W899W825		10/14/2011	11/21/2011	3,534	0	558	2,976			0	2,976
534	BUY TO CLOSE WITH MORGAN STANLEY	7W899W825		10/14/2011	11/23/2011	9,899	0	1,360	8,539			0	8,539
535	SANLAM LIMITED ADR	80104Q208		11/25/2009	1/4/2011	7,868	0	5,874	1,994			0	1,994
536	SANLAM LIMITED ADR	80104Q208		11/25/2009	3/4/2011	418	0	326	92			0	92
537	SANLAM LIMITED ADR	80104Q208		3/23/2011	7/15/2011	1,997	0	1,958	39			0	39
538	SANLAM LIMITED ADR	80104Q208		3/23/2011	7/18/2011	3,931	0	3,916	15			0	15
539	SANLAM LIMITED ADR	80104Q208		3/23/2011	7/19/2011	3,969	0	3,916	53			0	53
540	SANLAM LIMITED ADR	80104Q208		11/25/2009	7/19/2011	774	0	604	170			0	170
541	SANOFI-ADR	80105N105		11/25/2009	9/27/2011	17,167	0	20,311	-3,144			0	-3,144
542	SARA LEE CORP	803111103		7/23/2010	2/7/2011	48,873	0	42,878	5,995			0	5,995
543	SARA LEE CORP	803111103		7/26/2010	2/7/2011	58,400	0	51,442	6,958			0	6,958
544	SCHOLASTIC CORP COM	807066105		11/23/2010	1/6/2011	1,723	0	1,515	208			0	208
545	SCHOLASTIC CORP COM	807066105		11/16/2010	1/6/2011	1,879	0	1,653	226			0	226
546	SCHOLASTIC CORP COM	807066105		11/16/2010	1/7/2011	1,883	0	1,653	230			0	230
547	SCHOLASTIC CORP COM	807066105		12/16/2010	1/7/2011	4,236	0	3,691	545			0	545
548	SCHOLASTIC CORP COM	807066105		12/16/2010	1/10/2011	5,489	0	4,784	705			0	705
549	FOMENTO ECONOMICO MEX-SP ADR	344419106		3/4/2011	4/20/2011	695	0	632	63			0	63
550	FOMENTO ECONOMICO MEX-SP ADR	344419106		3/23/2011	4/20/2011	316	0	289	27			0	27
551	FOMENTO ECONOMICO MEX-SP ADR	344419106		11/25/2009	4/20/2011	5,942	0	4,381	1,561			0	1,561
552	FOMENTO ECONOMICO MEX-SP ADR	344419106		11/25/2009	4/27/2011	10,168	0	7,504	2,664			0	2,664
553	FOMENTO ECONOMICO MEX-SP ADR	344419106		8/10/2009	4/27/2011	2,021	0	1,271	750			0	750
554	FOMENTO ECONOMICO MEX-SP ADR	344419106		8/10/2009	5/17/2011	11,995	0	7,666	4,329			0	4,329
555	FUJIFILM HLDGS CORP ADR	35958N107		12/3/2010	9/27/2011	9,052	0	13,195	-4,143			0	-4,143
556	GAP INC	364760108		6/4/2010	1/12/2011	81,603	0	83,772	-2,169			0	-2,169
557	GAZPROM LEVEL 1 ADR	36828T207		12/3/2010	3/8/2011	13,312	0	10,758	2,554			0	2,554
558	GENERAL ELECTRIC CO	369604103		1/5/1980	1/25/2011	1,986,382	0	1,176,500	809,882			0	809,882
559	FIRST MIDWEST BANCORP INC DEL	320867104		12/1/2010	9/14/2011	3,531	0	4,210	-679			0	-679
560	FIRST MIDWEST BANCORP INC DEL	320867104		12/1/2010	9/15/2011	1,142	0	1,292	-150			0	-150
561	GENERAL ELECTRIC CO	369604103		8/19/1982	12/7/2011	91,861	0	23	91,838			0	91,838
562	GLAXOSMITHKLINE PLC - ADR	37733W105		11/25/2009	5/31/2011	26,351	0	26,057	294			0	294
563	GLAXOSMITHKLINE PLC - ADR	37733W105		11/25/2009	9/27/2011	26,932	0	27,428	-496			0	-496
564	GLAXOSMITHKLINE PLC - ADR	37733W105		2/2/2010	9/27/2011	16,959	0	15,730	1,229			0	1,229
565	GOLD FIELDS LIMITED - ADR	38059T106		12/3/2010	9/27/2011	34,127	0	38,726	-4,599			0	-4,599
566	GOLDMAN SACHS GROUP 1.625% 7/15	38146FAF8		2/22/2010	7/15/2011	500,000	0	506,093	-6,093			0	-6,093
567	GOOGLE INC	38259P508		11/30/2010	5/16/2011	140,458	0	151,138	-10,680			0	-10,680
568	GOOGLE INC	38259P508		12/9/2010	5/16/2011	216,692	0	246,064	-29,372			0	-29,372
569	GOOGLE INC	38259P508		12/15/2010	5/16/2011	43,338	0	49,202	-5,864			0	-5,864
570	GREIF INC-CL A	397624107		3/4/2011	12/12/2011	3,320	0	4,784	-1,464			0	-1,464
571	GREIF INC-CL A	397624107		3/4/2011	12/20/2011	2,890	0	4,146	-1,256			0	-1,256
572	GREIF INC-CL A	397624107		3/3/2011	12/21/2011	3,566	0	5,088	-1,522			0	-1,522
573	GREIF INC-CL A	397624107		3/4/2011	12/21/2011	1,337	0	1,913	-576			0	-576
574	GREIF INC-CL A	397624107		3/7/2011	12/21/2011	223	0	316	-93			0	-93
575	GRUPO TELEvisa, S.A. - ADR	40049J206		3/23/2011	4/1/2011	1,942	0	1,809	133			0	133
576	GRUPO TELEvisa, S.A. - ADR	40049J206		3/4/2011	4/1/2011	502	0	473	29			0	29
577	GRUPO TELEvisa, S.A. - ADR	40049J206		3/23/2011	4/1/2011	7,030	0	6,580	450			0	450
578	HCC INS HLDGS INC COM	404132102		12/10/2009	1/7/2011	6,158	0	5,541	617			0	617
579	HCC INS HLDGS INC COM	404132102		12/2/2009	1/7/2011	9,237	0	8,281	956			0	956
580	HACHIJUNI BANK LTD ADR	404508202		12/3/2010	9/27/2011	24,054	0	20,844	3,210			0	3,210

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

Long Term CG Distributions														Amount	
Short Term CG Distributions														8,223	
														0	
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses		
581	HARRIS CORP DEL	413875105		7/9/2010	1/4/2011	45,106	0	42,584	2,522			0	2,522		
582	HARRIS CORP DEL	413875105		7/12/2010	1/4/2011	21,760	0	20,598	1,162			0	1,162		
583	HARRIS CORP DEL	413875105		12/17/2009	1/4/2011	21,760	0	21,612	148			0	148		
584	HARRIS CORP DEL	413875105		7/12/2010	1/4/2011	5,213	0	4,935	278			0	278		
585	HARRIS CORP DEL	413875105		7/9/2010	3/3/2011	20,864	0	19,216	1,648			0	1,648		
586	HARRIS CORP DEL	413875105		7/9/2010	3/3/2011	14,219	0	13,086	1,123			0	1,123		
587	HARRIS CORP DEL	413875105		8/3/2009	3/3/2011	20,864	0	13,883	6,981			0	6,981		
588	ULTRAPAR PARTICIPACOE S A ADR	90400P101		6/29/2010	10/12/2011	1,468	0	4,071	-2,603			0	-2,603		
589	ULTRAPAR PARTICIPACOE S A ADR	90400P101		7/20/2010	10/12/2011	1,934	0	5,559	-3,625			0	-3,625		
590	WEST JAPAN RAILWAY-UNSP ADR	953432101		1/28/2011	2/25/2011	36,186	0	33,522	2,664			0	2,664		
591	CENTRAL EUROPEAN DISTR CORP	153435102		1/29/2010	1/7/2011	6,936	0	9,603	-2,667			0	-2,667		
592	CENTRAL EUROPEAN DISTR CORP	153435102		1/29/2010	3/4/2011	3,983	0	3,983	0			0	0		
593	WEYERHAEUSER CO	962166104		3/16/2011	11/30/2011	1,103	0	1,643	-540			0	-540		
594	WHIRLPOOL CORP	963320106		11/9/2009	3/24/2011	21,119	0	18,943	2,176			0	2,176		
595	WHIRLPOOL CORP	963320106		11/10/2009	3/24/2011	21,119	0	19,207	1,912			0	1,912		
596	WHIRLPOOL CORP	963320106		11/24/2009	3/24/2011	22,743	0	20,464	2,279			0	2,279		
597	CENTRAL EUROPEAN DISTR CORP	153435102		5/24/2010	3/4/2011	2,972	0	2,972	0			0	0		
598	WHIRLPOOL CORP	963320106		12/17/2009	3/24/2011	49,791	0	48,139	1,652			0	1,652		
599	CENTRAL EUROPEAN DISTR CORP	153435102		5/25/2010	3/4/2011	5,184	0	8,937	-3,753			0	-3,753		
600	WILEY JOHN & SONS INC	968223206		12/3/2009	1/7/2011	22,866	0	18,949	3,917			0	3,917		
601	WILEY JOHN & SONS INC	968223206		12/3/2009	1/28/2011	11,042	0	9,096	1,946			0	1,946		
602	WILEY JOHN & SONS INC	968223206		12/3/2009	1/31/2011	9,493	0	7,769	1,724			0	1,724		
603	WILEY JOHN & SONS INC	968223206		12/3/2009	2/1/2011	3,239	0	2,653	586			0	586		
604	WILEY JOHN & SONS INC	968223206		12/3/2009	6/10/2011	7,157	0	5,495	1,662			0	1,662		
605	CENTRAL EUROPEAN DISTR CORP	153435102		5/25/2010	3/4/2011	2,529	0	4,782	-2,253			0	-2,253		
606	WILEY JOHN & SONS INC	968223206		12/3/2009	6/13/2011	5,165	0	3,979	1,186			0	1,186		
607	WILEY JOHN & SONS INC	968223206		12/3/2009	6/14/2011	8,195	0	6,253	1,942			0	1,942		
608	WILEY JOHN & SONS INC	968223206		12/3/2009	6/15/2011	4,232	0	3,221	1,011			0	1,011		
609	WILEY JOHN & SONS INC	968223206		12/3/2009	6/20/2011	3,256	0	2,463	793			0	793		
610	WILEY JOHN & SONS INC	968223206		12/3/2009	6/21/2011	1,015	0	758	257			0	257		
611	WILEY JOHN & SONS INC	968223206		12/3/2009	6/27/2011	1,268	0	947	321			0	321		
612	WILEY JOHN & SONS INC	968223206		9/23/2009	8/10/2011	1,744	0	1,390	354			0	354		
613	WILEY JOHN & SONS INC	968223206		9/28/2009	8/10/2011	872	0	680	192			0	192		
614	WILEY JOHN & SONS INC	968223206		10/20/2009	8/10/2011	436	0	353	83			0	83		
615	WILEY JOHN & SONS INC	968223206		10/21/2009	8/10/2011	872	0	710	162			0	162		
616	WILEY JOHN & SONS INC	968223206		10/22/2009	8/10/2011	436	0	354	82			0	82		
617	WILEY JOHN & SONS INC	968223206		12/3/2009	8/10/2011	3,269	0	2,842	427			0	427		
618	WILEY JOHN & SONS INC	968223206		9/24/2009	8/10/2011	872	0	676	196			0	196		
619	WILEY JOHN & SONS INC	968223206		8/5/2009	8/11/2011	11,336	0	7,956	3,380			0	3,380		
620	CAMDEN PPTY TR SH BEN INT	133131102		3/23/2010	2/22/2011	1,857	0	1,413	444			0	444		
621	CENTRAL EUROPEAN DISTR CORP	153435102		7/6/2010	3/4/2011	3,541	0	6,287	-2,746			0	-2,746		
622	CAMDEN PPTY TR SH BEN INT	133131102		3/23/2010	4/15/2011	2,975	0	2,184	791			0	791		
623	CAMDEN PPTY TR SH BEN INT	133131102		3/23/2010	5/9/2011	2,889	0	2,007	882			0	882		
624	CAMDEN PPTY TR SH BEN INT	133131102		3/23/2010	7/14/2011	2,568	0	1,649	919			0	919		
625	CAMDEN PPTY TR SH BEN INT	133131102		3/23/2010	8/9/2011	1,163	0	843	320			0	320		
626	CAMDEN PPTY TR SH BEN INT	133131102		3/23/2010	8/10/2011	2,520	0	1,686	834			0	834		
627	CAMDEN PPTY TR SH BEN INT	133131102		3/23/2010	8/11/2011	2,860	0	1,855	1,005			0	1,005		
628	CAMDEN PPTY TR SH BEN INT	133131102		3/23/2010	8/30/2011	1,896	0	1,223	673			0	673		
629	CAMDEN PPTY TR SH BEN INT	133131102		3/23/2010	9/16/2011	2,229	0	1,475	754			0	754		
630	CAMDEN PPTY TR SH BEN INT	133131102		3/23/2010	9/21/2011	1,607	0	1,180	427			0	427		
631	CAMDEN PPTY TR SH BEN INT	133131102		3/23/2010	12/5/2011	2,378	0	1,723	655			0	655		
632	CAMECO CORP COM	13321L108		12/3/2010	9/27/2011	17,666	0	26,199	-8,533			0	-8,533		
633	WSC SALE - 21	15234Q207		1/1/2001	3/4/2011	94	0	0	94			0	94		
634	CENTRAL EUROPEAN DISTR CORP	153435102		2/1/2010	1/7/2011	5,525	0	7,675	-2,150			0	-2,150		
635	CENTRAL EUROPEAN DISTR CORP	153435102		9/30/2010	3/4/2011	2,655	0	4,757	-2,102			0	-2,102		
636	CENTRAL EUROPEAN DISTR CORP	153435102		2/10/2011	3/4/2011	3,351	0	5,928	-2,577			0	-2,577		
637	CENTRAL EUROPEAN DISTR CORP	153435102		7/2/2010	3/7/2011	4,202	0	7,181	-2,979			0	-2,979		
638	AMERICAN GREETINGS CORP CL A	026375105		1/11/2010	10/5/2011	2,715	0	3,401	-686			0	-686		

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		Amount		Totals		Gross Sales Price		Depreciation Allowed	Cost or Other Basis Plus Expense of Sale		Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	1,350,224			
		8,223	0												0	0		
Long Term CG Distributions				Short Term CG Distributions														
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold													
639	AMERICAN GREETINGS CORP CL A	026375105		1/19/2010	10/5/2011	3,126	0	3,796	-670								1,350,224	
640	AMERICAN GREETINGS CORP CL A	026375105		2/23/2011	10/5/2011	2,366	0	3,054	-688									
641	AMERICAN GREETINGS CORP CL A	026375105		1/12/2010	10/5/2011	2,057	0	2,496	-439									
642	AMERICAN GREETINGS CORP CL A	026375105		1/12/2010	10/6/2011	6,343	0	7,687	-1,344									
643	AMERICAN GREETINGS CORP CL A	026375105		1/13/2010	10/6/2011	1,071	0	1,297	-226									
644	AMERICAN GREETINGS CORP CL A	026375105		1/14/2010	10/6/2011	494	0	595	-101									
645	AMERICAN GREETINGS CORP CL A	026375105		1/14/2010	10/12/2011	2,723	0	3,073	-350									
646	AMERICAN GREETINGS CORP CL A	026375105		1/14/2010	10/13/2011	2,389	0	2,776	-387									
647	AMERICAN GREETINGS CORP CL A	026375105		1/15/2010	10/13/2011	939	0	1,088	-149									
648	AMERICAN GREETINGS CORP CL A	026375105		1/15/2010	10/14/2011	1,997	0	2,275	-278									
649	AMERICAN GREETINGS CORP CL A	026375105		1/15/2010	10/18/2011	2,225	0	2,571	-346									
650	AMERISOURCEBERGEN CORP	03073E105		6/10/2011	12/14/2011	107,790	0	123,990	-16,200									
651	AMERISOURCEBERGEN CORP	03073E105		6/16/2011	12/14/2011	35,704	0	40,956	-5,252									
652	AMERISOURCEBERGEN CORP	03073E105		6/16/2011	12/22/2011	48,709	0	53,747	-5,038									
653	AMERISOURCEBERGEN CORP	03073E105		6/27/2011	12/22/2011	102,695	0	112,447	-9,752									
654	ANGLO GOLD LIMITED - ADR	035128206		2/9/2010	8/23/2011	39,240	0	44,945	-5,705									
655	ASTRAZENECA PLC ADR	046353108		2/9/2011	9/27/2011	18,266	0	19,029	-763									
656	ASTRAZENECA PLC ADR	046353108		2/9/2011	9/27/2011	19,572	0	21,378	-1,806									
657	AMERICAN GREETINGS CORP CL A	026375105		12/2/2009	10/4/2011	11,856	0	15,090	-3,234									
658	AMERICAN GREETINGS CORP CL A	026375105		11/2/2009	10/5/2011	494	0	599	-105									
659	ASTRAZENECA PLC ADR	046353108		12/3/2010	9/27/2011	4,658	0	5,001	-343									
660	ATWOOD OCEANICS INC COM	050095108		2/7/2011	3/4/2011	2,943	0	2,805	138									
661	ATWOOD OCEANICS INC COM	050095108		2/8/2011	3/4/2011	679	0	644	35									
662	ATWOOD OCEANICS INC COM	050095108		2/8/2011	3/7/2011	1,815	0	1,718	97									
663	ATWOOD OCEANICS INC COM	050095108		2/10/2011	3/7/2011	2,496	0	2,338	158									
664	AUTOLIV INC COM	052800109		12/21/2010	4/26/2011	396	0	407	-11									
665	AUTOLIV INC COM	052800109		12/21/2010	4/26/2011	96,410	0	98,970	-2,560									
666	AUTOLIV INC COM	052800109		12/17/2009	4/26/2011	396	0	216	180									
667	AUTOLIV INC COM	052800109		12/17/2009	7/11/2011	98,186	0	61,265	36,921									
668	AUTOLIV INC COM	052800109		8/3/2009	7/11/2011	277	0	147	130									
669	AUTOLIV INC COM	052800109		12/17/2009	7/11/2011	277	0	173	104									
670	AVALONBAY CMNTYS INC	053484101		3/23/2010	1/10/2011	6,320	0	5,028	1,292									
671	AVALONBAY CMNTYS INC	053484101		4/14/2011	7/15/2011	1,459	0	1,313	146									
672	AVALONBAY CMNTYS INC	053484101		4/14/2011	8/9/2011	1,692	0	1,671	21									
673	AVALONBAY CMNTYS INC	053484101		3/29/2011	8/9/2011	725	0	708	17									
674	EZCORP INC	302301106		8/18/2009	6/14/2011	947	0	366	581									
675	EXXON MOBIL CORPORATION	302301106		8/19/2009	6/14/2011	790	0	308	482									
676	ULTRAPAR PARTICIPACOE S A ADR	90400P101		2/16/2011	11/28/2011	77,249	0	85,264	-8,015									
677	ULTRAPAR PARTICIPACOE S A ADR	90400P101		7/14/2010	10/12/2011	1,191	0	3,387	-2,196									
678	ULTRAPAR PARTICIPACOE S A ADR	90400P101		7/20/2010	10/12/2011	69	0	196	-127									
679	ULTRAPAR PARTICIPACOE S A ADR	90400P101		3/23/2011	10/12/2011	6,302	0	6,036	266									
680	ULTRAPAR PARTICIPACOE S A ADR	90400P101		2/25/2011	10/13/2011	4,518	0	4,004	514									
681	ULTRAPAR PARTICIPACOE S A ADR	90400P101		2/25/2011	10/13/2011	3,668	0	3,250	418									
682	ULTRAPAR PARTICIPACOE S A ADR	90400P101		3/23/2011	10/13/2011	1,949	0	1,819	130									
683	ULTRAPAR PARTICIPACOE S A ADR	90400P101		2/25/2011	10/13/2011	4,040	0	3,580	460									
684	ULTRAPAR PARTICIPACOE S A ADR	90400P101		2/25/2011	10/14/2011	8,753	0	7,757	996									
685	ULTRAPAR PARTICIPACOE S A ADR	90400P101		2/25/2011	10/14/2011	6,166	0	5,464	702									
686	US TREAS INFL INDEX 2 625% 7/15/17	912828GX2		5/6/2010	11/9/2011	460,191	0	429,809	30,382									
687	US TREASURY INFLATION BOND 1/15/21	912828MF4		5/6/2010	11/9/2011	417,818	0	372,295	45,523									
688	US TREAS INFL INT NT 0 500% 4/15/15	912828MY3		5/6/2010	11/9/2011	387,323	0	369,306	18,017									
689	US TREASURY NOTE 0 625% 1/31/13	912828PR5		2/3/2011	3/15/2011	300,479	0	299,544	935									
690	USINAS SIDERURGICAS DE MINAS GER	917302200		11/25/2009	3/4/2011	20,195	0	24,721	-4,526									
691	USINAS SIDERURGICAS DE MINAS GER	917302200		8/10/2009	6/28/2011	6,804	0	10,348	-3,544									
692	USINAS SIDERURGICAS DE MINAS GER	917302200		9/24/2009	6/28/2011	672	0	1,041	-369									
693	USINAS SIDERURGICAS DE MINAS GER	917302200		11/25/2009	6/28/2011	12,012	0	21,700	-9,688									
694	USINAS SIDERURGICAS DE MINAS GER	917302200		11/25/2009	6/28/2011	42	0	76	-34									
695	VENTAS INC COM	92276F100		3/23/2010	1/10/2011	1,198	0	1,103	95									
696	CENTRAL EUROPEAN DISTR CORP	153435102		1/29/2010	3/7/2011	127	0	423	-296									

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

	Kind(s) of Property Sold	Amount		How Acquired	Date Acquired	Date Sold	Totals		Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
		Long Term CG Distributions	Short Term CG Distributions				18,780,475	0								
		8,223	0													1,350,224
697	CENTRAL EUROPEAN DISTR CORP	153435102			1/29/2010	3/7/2011	1,464	0	4,817	0	4,817	-3,353			0	-3,353
698	HOT HOTELS & RESORTS, INC	44107P104			4/29/2011	6/21/2011	806	0	858	0	858	-52			0	-52
699	CENTRAL EUROPEAN DISTR CORP	153435102			5/24/2010	3/7/2011	1,273	0	3,428	0	3,428	-2,155			0	-2,155
700	CENTRAL EUROPEAN DISTR CORP	153435102			5/25/2010	3/7/2011	891	0	2,291	0	2,291	-1,400			0	-1,400
701	CENTRAL EUROPEAN DISTR CORP	153435102			1/29/2010	3/7/2011	2,419	0	8,012	0	8,012	-5,593			0	-5,593
702	CENTRAL EUROPEAN DISTR CORP	153435102			5/24/2010	3/7/2011	1,719	0	4,553	0	4,553	-2,834			0	-2,834
703	CHICOS FAS INC COM	168615102			2/24/2011	5/17/2011	2,480	0	2,237	0	2,237	243			0	243
704	CHICOS FAS INC COM	168615102			2/17/2011	5/17/2011	2,931	0	2,186	0	2,186	745			0	745
705	HOT HOTELS & RESORTS, INC	44107P104			3/23/2010	6/21/2011	1,514	0	1,265	0	1,265	249			0	249
706	CHICOS FAS INC COM	168615102			2/17/2011	5/17/2011	2,031	0	1,513	0	1,513	518			0	518
707	CHICOS FAS INC COM	168615102			1/28/2011	5/17/2011	14,220	0	10,545	0	10,545	3,675			0	3,675
708	CHICOS FAS INC COM	168615102			1/28/2011	8/19/2011	4,579	0	4,185	0	4,185	394			0	394
709	CHICOS FAS INC COM	168615102			1/31/2011	8/19/2011	12,639	0	11,375	0	11,375	1,264			0	1,264
710	CHICOS FAS INC COM	168615102			2/2/2011	8/19/2011	10,990	0	9,950	0	9,950	1,040			0	1,040
711	CIELO SA - SPONSORED ADR	171778103			5/18/2010	3/4/2011	1,585	0	1,585	0	1,585	0			0	0
712	CIELO SA - SPONSORED ADR	171778103			5/18/2010	5/25/2011	3	0	3	0	3	0			0	0
713	CIELO SA - SPONSORED ADR	171778202			5/18/2010	6/10/2011	16	0	16	0	16	0			0	0
714	CIELO SA - SPONSORED ADR	171778202			5/18/2010	8/29/2011	1,936	0	1,796	0	1,796	140			0	140
715	HOT HOTELS & RESORTS, INC	44107P104			3/23/2010	12/21/2011	1,838	0	1,787	0	1,787	51			0	51
716	HONEYWELL INTERNATIONAL INC	438516106			3/11/2011	9/27/2011	9,265	0	15,958	0	15,958	-6,693			0	-6,693
717	HONEYWELL INTERNATIONAL INC	438516106			4/26/2011	12/20/2011	79,340	0	90,439	0	90,439	-11,099			0	-11,099
718	HONEYWELL INTERNATIONAL INC	438516106			5/3/2011	12/20/2011	39,183	0	44,539	0	44,539	-5,356			0	-5,356
719	HONEYWELL INTERNATIONAL INC	438516106			5/3/2011	12/28/2011	79,350	0	90,246	0	90,246	-10,896			0	-10,896
720	HONEYWELL INTERNATIONAL INC	438516106			5/3/2011	12/28/2011	13,566	0	15,451	0	15,451	-1,885			0	-1,885
721	HONEYWELL INTERNATIONAL INC	438516106			8/12/2010	12/28/2011	379	0	289	0	289	90			0	90
722	HOT HOTELS & RESORTS, INC	44107P104			10/6/2010	1/10/2011	6,840	0	5,605	0	5,605	1,035			0	1,035
723	HOT HOTELS & RESORTS, INC	44107P104			10/18/2010	1/10/2011	6,311	0	5,591	0	5,591	720			0	720
724	HOT HOTELS & RESORTS, INC	44107P104			8/11/2010	1/10/2011	402	0	314	0	314	88			0	88
725	IBERIABANK CORP	450828108			3/3/2010	1/7/2011	12,564	0	12,416	0	12,416	148			0	148
726	HOT HOTELS & RESORTS, INC	44107P104			8/11/2010	1/24/2011	1,137	0	898	0	898	239			0	239
727	HOT HOTELS & RESORTS, INC	44107P104			8/11/2010	3/16/2011	3,162	0	2,637	0	2,637	525			0	525
728	HOT HOTELS & RESORTS, INC	44107P104			2/18/2011	3/16/2011	1,948	0	2,153	0	2,153	-205			0	-205
729	HOT HOTELS & RESORTS, INC	44107P104			3/23/2010	3/16/2011	2,068	0	1,663	0	1,663	405			0	405
730	HOT HOTELS & RESORTS, INC	44107P104			3/23/2010	4/15/2011	1,712	0	1,388	0	1,388	324			0	324
731	HOT HOTELS & RESORTS, INC	44107P104			4/29/2011	6/15/2011	1,538	0	1,699	0	1,699	-161			0	-161
732	IMPALA PLATINUM HOLDINGS LTD - AD	452553308			12/3/2010	2/4/2011	58,073	0	64,508	0	64,508	-6,435			0	-6,435
733	INGRAM MICRO INC CL A COM	457153104			12/2/2009	1/7/2011	17,412	0	15,647	0	15,647	1,765			0	1,765
734	INGRAM MICRO INC CL A COM	457153104			12/2/2009	5/27/2011	25,128	0	23,086	0	23,086	2,042			0	2,042
735	INGRAM MICRO INC CL A COM	457153104			12/2/2009	5/31/2011	12,544	0	11,372	0	11,372	1,172			0	1,172
736	INGRAM MICRO INC CL A COM	457153104			5/26/2010	5/31/2011	7,073	0	6,335	0	6,335	738			0	738
737	INGRAM MICRO INC CL A COM	457153104			5/26/2010	5/31/2011	3,947	0	3,548	0	3,548	399			0	399
738	INGRAM MICRO INC CL A COM	457153104			8/5/2009	6/1/2011	13,018	0	11,793	0	11,793	1,225			0	1,225
739	INGRAM MICRO INC CL A COM	457153104			5/26/2010	6/1/2011	2,108	0	1,943	0	1,943	165			0	165
740	INTEL CORP	458140100			8/11/2010	3/7/2011	12,367	0	11,322	0	11,322	1,045			0	1,045
741	INTEL CORP	458140100			8/12/2010	3/7/2011	100,333	0	92,294	0	92,294	8,039			0	8,039
742	INTEL CORP	458140100			8/11/2010	8/31/2011	136,846	0	131,510	0	131,510	5,336			0	5,336
743	INTERNATIONAL BUSINESS MACHS CO	459200101			6/16/2011	10/13/2011	54,772	0	47,979	0	47,979	6,793			0	6,793
744	VR IBM CORP 0 304% 11/04/11	459200G08			12/21/2009	11/4/2011	200,000	0	200,120	0	200,120	-120			0	-120
745	IVANHOE MINES LTD	46579N103			10/4/2011	10/12/2011	11,459	0	8,676	0	8,676	2,783			0	2,783
746	IVANHOE MINES LTD	46579N103			10/4/2011	10/13/2011	3,965	0	3,079	0	3,079	886			0	886
747	JPMORGAN CHASE & CO	46625H100			2/7/2011	12/14/2011	56,766	0	81,866	0	81,866	-25,100			0	-25,100
748	KENAMETAL INC	489170100			9/13/2011	10/18/2011	5,985	0	5,854	0	5,854	331			0	331
749	KENAMETAL INC	489170100			9/13/2011	11/10/2011	2,298	0	1,996	0	1,996	302			0	302
750	KENAMETAL INC	489170100			12/3/2009	11/10/2011	9,957	0	6,343	0	6,343	3,614			0	3,614
751	KENAMETAL INC	489170100			12/3/2009	11/11/2011	11,067	0	6,831	0	6,831	4,236			0	4,236
752	KILROY REALTY CORP COM	49427F108			3/23/2010	1/5/2011	4,068	0	3,428	0	3,428	642			0	642
753	KILROY REALTY CORP COM	49427F108			3/23/2010	1/10/2011	2,373	0	1,993	0	1,993	380			0	380
754	KILROY REALTY CORP COM	49427F108			3/23/2010	1/19/2011	1,211	0	987	0	987	224			0	224

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

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals		Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
						Long Term CG Distributions	Short Term CG Distributions							
						Amount	8,223							
						Long Term CG Distributions	Short Term CG Distributions							
755	KILROY REALTY CORP COM	49427F108		4/6/2011	11/30/2011			1,562	0	-124	0	0	0	1,350,224
756	KILROY REALTY CORP COM	49427F108		2/3/2011	11/30/2011			1,420	0	-105	0	0	0	-124
757	KIMCO RLTY CORP	49446R109		10/25/2010	1/5/2011			4,684	0	4,505	0	0	0	179
758	KIMCO RLTY CORP	49446R109		12/20/2010	1/5/2011			1,971	0	1,870	0	0	0	101
759	KIMCO RLTY CORP	49446R109		12/20/2010	1/10/2011			12,798	0	12,248	0	0	0	550
760	KIMCO RLTY CORP	49446R109		12/20/2010	1/24/2011			889	0	855	0	0	0	34
761	KIMCO RLTY CORP	49446R109		12/20/2010	1/25/2011			1,209	0	1,163	0	0	0	46
762	KIMCO RLTY CORP	49446R109		12/20/2010	4/13/2011			2,150	0	2,104	0	0	0	46
763	KIMCO RLTY CORP	49446R109		12/20/2010	4/14/2011			1,195	0	1,163	0	0	0	32
764	KIMCO RLTY CORP	49446R109		12/20/2010	5/9/2011			804	0	716	0	0	0	88
765	KIMCO RLTY CORP	49446R109		10/18/2010	5/9/2011			2,795	0	2,477	0	0	0	318
766	KIMCO RLTY CORP	49446R109		10/18/2010	6/15/2011			2,557	0	2,525	0	0	0	32
767	KIMCO RLTY CORP	49446R109		10/18/2010	6/21/2011			1,683	0	1,576	0	0	0	107
768	KIMCO RLTY CORP	49446R109		10/14/2010	6/21/2011			851	0	780	0	0	0	71
769	KIMCO RLTY CORP	49446R109		10/14/2010	7/12/2011			4,769	0	4,097	0	0	0	672
770	KIMCO RLTY CORP	49446R109		10/14/2010	9/30/2011			2,030	0	2,199	0	0	0	-169
771	KIMCO RLTY CORP	49446R109		10/14/2010	10/12/2011			1,375	0	1,505	0	0	0	-130
772	KIMCO RLTY CORP	49446R109		10/14/2010	11/30/2011			3,962	0	4,204	0	0	0	-242
773	KINROSS GOLD CORP	496902404		12/3/2010	8/31/2011			43,426	0	46,376	0	0	0	-2,950
774	KINROSS GOLD CORP	496902404		12/3/2010	9/27/2011			24,426	0	30,602	0	0	0	-6,176
775	KIGHT CAP GROUP INC	499005106		11/15/2010	1/7/2011			9,217	0	9,293	0	0	0	-76
776	KIGHT CAP GROUP INC	499005106		11/15/2010	1/7/2011			2,911	0	2,911	0	0	0	0
777	KIGHT CAP GROUP INC	499005106		11/12/2010	5/9/2011			5,023	0	5,023	0	0	0	0
778	KIGHT CAP GROUP INC	499005106		11/12/2010	5/10/2011			1,757	0	1,757	0	0	0	0
779	KIGHT CAP GROUP INC	499005106		11/12/2010	5/10/2011			3,970	0	4,237	0	0	0	-267
780	KIGHT CAP GROUP INC	499005106		11/12/2010	5/10/2011			195	0	195	0	0	0	0
781	WSC SALE - 21	69367T108		1/1/2001	6/17/2011			1,659	0	0	1,659	0	0	1,659
782	PT UNITED TRACTORS TBK - ADR	69367T108		3/23/2011	8/3/2011			11,972	0	10,432	1,540	0	0	1,540
783	PT UNITED TRACTORS TBK - ADR	69367T108		12/8/2009	8/3/2011			7,368	0	3,768	3,600	0	0	3,600
784	BANK MANDIRI TBK UNSPON ADR	69367U105		12/27/2010	3/4/2011			1,025	0	1,025	0	0	0	0
785	WSC SALE - 21	69367U105		1/1/2001	3/24/2011			280	0	0	280	0	0	280
786	BANK MANDIRI TBK UNSPON ADR	69367U105		12/27/2010	7/27/2011			1,395	0	1,101	294	0	0	294
787	BANK MANDIRI TBK UNSPON ADR	69367U105		12/27/2010	7/27/2011			16,296	0	12,646	3,650	0	0	3,650
788	BANK MANDIRI TBK UNSPON ADR	69367U105		12/27/2010	8/5/2011			3,623	0	3,133	490	0	0	490
789	BANK MANDIRI TBK UNSPON ADR	69367U105		3/23/2011	8/5/2011			8,146	0	6,783	1,363	0	0	1,363
790	FIRST MIDWEST BANCORP INC DEL	320867104		12/7/2010	2/28/2011			2,103	0	1,801	302	0	0	302
791	FIRST MIDWEST BANCORP INC DEL	320867104		12/7/2010	3/1/2011			1,796	0	1,544	252	0	0	252
792	FIRST MIDWEST BANCORP INC DEL	320867104		12/7/2010	3/3/2011			2,932	0	2,521	411	0	0	411
793	FIRST MIDWEST BANCORP INC DEL	320867104		12/6/2010	8/19/2011			4,813	0	6,210	-1,397	0	0	-1,397
794	FIRST MIDWEST BANCORP INC DEL	320867104		12/7/2010	8/19/2011			955	0	1,235	-280	0	0	-280
795	FIRST MIDWEST BANCORP INC DEL	320867104		12/3/2010	8/19/2011			358	0	450	-92	0	0	-92
796	FIRST MIDWEST BANCORP INC DEL	320867104		12/3/2010	9/8/2011			3,311	0	4,097	-786	0	0	-786
797	FIRST MIDWEST BANCORP INC DEL	320867104		12/1/2010	9/8/2011			848	0	1,005	-157	0	0	-157
798	FIRST MIDWEST BANCORP INC DEL	320867104		12/1/2010	9/9/2011			480	0	574	-94	0	0	-94
799	FIRST MIDWEST BANCORP INC DEL	320867104		12/1/2010	9/13/2011			3,130	0	3,732	-602	0	0	-602
800	TEXAS CAP BANCSHARES INC	88224Q107		12/17/2009	3/4/2011			1,389	0	772	617	0	0	617
801	TEXAS CAP BANCSHARES INC	88224Q107		12/17/2009	3/7/2011			376	0	210	166	0	0	166
802	TEXAS CAP BANCSHARES INC	88224Q107		1/1/2010	3/7/2011			2,885	0	1,612	1,273	0	0	1,273
803	TEXAS CAP BANCSHARES INC	88224Q107		12/18/2009	3/7/2011			878	0	490	388	0	0	388
804	TEXAS CAP BANCSHARES INC	88224Q107		12/18/2009	3/8/2011			2,431	0	1,330	1,101	0	0	1,101
805	TEXAS CAP BANCSHARES INC	88224Q107		1/12/2010	3/8/2011			1,663	0	898	765	0	0	765
806	TEXAS INSTRUMENTS INC	882508104		3/7/2011	5/3/2011			60,634	0	62,383	-1,749	0	0	-1,749
807	TEXAS INSTRUMENTS INC	882508104		3/7/2011	5/3/2011			1,909	0	1,964	-55	0	0	-55
808	TEXAS INSTRUMENTS INC	882508104		3/7/2011	5/3/2011			10,412	0	10,713	-301	0	0	-301
809	TEXAS INSTRUMENTS INC	882508104		3/7/2011	5/3/2011			11,106	0	11,427	-321	0	0	-321
810	JPMORGAN CHASE & CO	46625H100		2/22/2011	12/14/2011			56,766	0	83,013	-26,247	0	0	-26,247
811	JPMORGAN CHASE & CO	46625H100		2/7/2011	12/14/2011			34,698	0	50,039	-15,341	0	0	-15,341
812	BUY TO CLOSE WITH MORGAN STANLEY	46899V047		12/6/2011	12/23/2011			13,433	0	57,267	-43,834	0	0	-43,834

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	Kind(s) of Property Sold	Amount		How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis of Losses
		Long Term CG Distributions	Short Term CG Distributions											
		8,223	0				18,780,475	0	17,430,251	1,350,224	0	0	0	1,350,224
813	BUY TO CLOSE WITH MORGAN STANLEY	46899V716			12/3/2010	1/6/2011	23,100	0	110,250	-87,150			0	-87,150
814	BUY TO CLOSE WITH MORGAN STANLEY	46899V724			12/13/2010	1/27/2011	10,656	0	52,847	-42,191			0	-42,191
815	PT SEMEN GRESEK-UNSPON ADR	69367J100			12/8/2010	6/30/2011	10,095	0	9,788	307			0	307
816	NIPPON TELEGRAPH AND TELEPHONE	654624105			12/6/2010	9/27/2011	60,391	0	58,165	2,226			0	2,226
817	NOKIA CORPORATION - ADR	654902204			12/3/2010	9/27/2011	13,675	0	24,306	-10,631			0	-10,631
818	NVIDIA CORP	67066G104			5/26/2010	1/7/2011	12,796	0	8,735	4,061			0	4,061
819	PT SEMEN GRESEK-UNSPON ADR	69367J100			12/9/2010	6/30/2011	7,010	0	6,790	220			0	220
820	NVIDIA CORP	67066G104			5/26/2010	1/11/2011	102	0	66	36			0	36
821	NVIDIA CORP	67066G104			7/12/2010	1/11/2011	4,372	0	2,222	2,150			0	2,150
822	NVIDIA CORP	67066G104			5/26/2010	1/11/2011	16,107	0	10,508	5,599			0	5,599
823	NVIDIA CORP	67066G104			7/12/2010	1/13/2011	7,923	0	3,463	4,460			0	4,460
824	NVIDIA CORP	67066G104			7/12/2010	1/28/2011	3,564	0	1,551	2,013			0	2,013
825	NVIDIA CORP	67066G104			7/12/2010	1/28/2011	4,277	0	1,816	2,461			0	2,461
826	NVIDIA CORP	67066G104			7/12/2010	2/8/2011	19,550	0	8,172	11,378			0	11,378
827	LUKOIL - ADR	677862104			11/25/2009	1/27/2011	10,936	0	10,190	746			0	746
828	LUKOIL - ADR	677862104			11/25/2009	3/4/2011	1,070	0	825	185			0	185
829	LUKOIL - ADR	677862104			11/25/2009	3/22/2011	7,647	0	6,420	1,227			0	1,227
830	LUKOIL - ADR	677862104			11/25/2009	3/30/2011	9,165	0	7,598	1,567			0	1,567
831	LUKOIL - ADR	677862104			3/23/2011	3/30/2011	6,039	0	6,081	-42			0	-42
832	LUKOIL - ADR	677862104			8/10/2009	3/30/2011	6,110	0	4,232	1,878			0	1,878
833	LUKOIL - ADR	677862104			8/10/2009	3/31/2011	3,488	0	2,411	1,077			0	1,077
834	PT SEMEN GRESEK-UNSPON ADR	69367J100			12/8/2010	6/30/2011	1,122	0	1,140	-18			0	-18
835	LUKOIL - ADR	677862104			8/20/2009	3/31/2011	3,559	0	2,317	1,242			0	1,242
836	POLYUS GOLD-UNSPONSED ADR (CUS	677862104			6/17/2011	7/18/2011	30,351	0	35,084	-4,733			0	-4,733
837	OMEGA HEALTHCARE INVS INC COM	681936100			6/29/2010	1/10/2011	334	0	292	42			0	42
838	OMEGA HEALTHCARE INVS INC COM	681936100			6/30/2010	1/10/2011	4,501	0	4,015	486			0	486
839	OMEGA HEALTHCARE INVS INC COM	681936100			5/21/2010	1/10/2011	2,072	0	1,723	349			0	349
840	OMEGA HEALTHCARE INVS INC COM	681936100			5/21/2010	1/24/2011	5,425	0	4,596	829			0	829
841	ON SEMICONDUCTOR CORP	682189105			12/2/2009	1/7/2011	18,211	0	14,060	4,151			0	4,151
842	ORIFLAME COSMETICS SA-ADR	686194101			11/25/2009	3/4/2011	3,431	0	3,431	0			0	0
843	OWENS ILL INC COM NEW	690768403			12/15/2010	1/7/2011	21,118	0	20,181	937			0	937
844	PT SEMEN GRESEK-UNSPON ADR	69367J100			3/23/2011	6/30/2011	3,645	0	3,348	297			0	297
845	OWENS ILL INC COM NEW	690768403			12/15/2010	4/28/2011	6,421	0	6,325	96			0	96
846	OWENS ILL INC COM NEW	690768403			12/15/2010	5/2/2011	3,068	0	3,012	56			0	56
847	OWENS ILL INC COM NEW	690768403			12/1/2010	5/2/2011	11,351	0	10,296	1,055			0	1,055
848	OWENS ILL INC COM NEW	690768403			7/6/2010	5/3/2011	7,873	0	7,092	781			0	781
849	OWENS ILL INC COM NEW	690768403			12/1/2010	5/3/2011	6,638	0	5,963	655			0	655
850	OWENS ILL INC COM NEW	690768403			11/17/2010	5/3/2011	154	0	136	18			0	18
851	PS BUSINESS PARKS INC/CA	69360J107			1/10/2011	5/26/2011	1,798	0	1,826	-28			0	-28
852	PS BUSINESS PARKS INC/CA	69360J107			1/10/2011	5/31/2011	1,149	0	1,141	8			0	8
853	PT SEMEN GRESEK-UNSPON ADR	69367J100			12/8/2010	3/4/2011	977	0	977	0			0	0
854	PT SEMEN GRESEK-UNSPON ADR	69367J100			11/10/2010	6/30/2011	4,487	0	4,278	209			0	209
855	PT UNITED TRACTORS TBK - ADR	69367T108			12/8/2009	3/4/2011	2,074	0	1,225	849			0	849
856	WILEY JOHN & SONS INC	968223206			8/14/2009	8/11/2011	436	0	299	137			0	137
857	WILEY JOHN & SONS INC	968223206			8/17/2009	8/11/2011	2,616	0	1,797	819			0	819
858	WILEY JOHN & SONS INC	968223206			9/24/2009	8/11/2011	436	0	338	98			0	98
859	WILEY JOHN & SONS INC	968223206			9/25/2009	8/11/2011	872	0	669	203			0	203
860	WINDSTREAM CORP	97381W104			12/17/2009	8/29/2011	14,665	0	12,849	1,816			0	1,816
861	WINDSTREAM CORP	97381W104			8/3/2009	11/14/2011	94,542	0	72,616	21,926			0	21,926
862	WINDSTREAM CORP	97381W104			12/17/2009	11/14/2011	57,586	0	52,579	5,007			0	5,007
863	BANK MANDIRI TBK UNSPON ADR	69367U105			3/23/2011	8/8/2011	2,526	0	2,149	377			0	377
864	BANK MANDIRI TBK UNSPON ADR	69367U105			11/25/2009	8/8/2011	2,617	0	1,536	1,081			0	1,081
865	PT TELEKOMUNIKASI INDONESIA TB - A	715684106			11/25/2009	3/4/2011	401	0	401	0			0	0
866	PT TELEKOMUNIKASI INDONESIA TB - A	715684106			2/28/2011	9/27/2011	16,215	0	16,842	-627			0	-627
867	PFIZER INC	717081103			8/3/2009	10/5/2011	23,964	0	21,494	2,470			0	2,470
868	PFIZER INC	717081103			12/17/2009	10/5/2011	122,502	0	124,463	-1,961			0	-1,961
869	PHILIPPINE LONG DISTANCE TELE - AD	718252604			11/25/2009	3/4/2011	157	0	170	-13			0	-13
870	PIEDMONT OFFICE REALTY TRU-A	720190206			4/7/2010	1/10/2011	2,990	0	2,969	21			0	21

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Amount													
Long Term CG Distributions 8,223													
Short Term CG Distributions 0													
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
871	PIEDMONT OFFICE REALTY TRU-A	720190206		5/10/2010	1/10/2011	713	0	692	21			0	21
872	PIEDMONT OFFICE REALTY TRU-A	720190206		5/10/2010	1/18/2011	869	0	846	23			0	23
873	PREMIERE GLOBAL SVCS INC	740585104		8/5/2009	1/7/2011	3,211	0	4,857	-1,646			0	-1,646
874	PIEDMONT OFFICE REALTY TRU-A	720190206		5/10/2010	1/31/2011	1,918	0	1,866	52			0	52
875	PIEDMONT OFFICE REALTY TRU-A	720190206		3/23/2010	1/31/2011	1,622	0	1,557	65			0	65
876	PIEDMONT OFFICE REALTY TRU-A	720190206		3/23/2010	2/18/2011	1,343	0	1,341	52			0	52
877	PIEDMONT OFFICE REALTY TRU-A	720190206		3/23/2010	3/22/2011	2,274	0	2,274	0			0	0
878	PREMIERE GLOBAL SVCS INC	740585104		9/21/2009	1/7/2011	852	0	1,017	-165			0	-165
879	PIEDMONT OFFICE REALTY TRU-A	720190206		6/23/2010	3/22/2011	474	0	460	14			0	14
880	PIEDMONT OFFICE REALTY TRU-A	720190206		6/29/2010	3/22/2011	1,667	0	1,644	23			0	23
881	PIEDMONT OFFICE REALTY TRU-A	720190206		6/30/2010	3/22/2011	3,770	0	3,692	78			0	78
882	PITNEY BOWES INC 4.625% 10/01/12	724479AF7		4/6/2004	4/1/2011	208,852	0	201,222	7,630			0	7,630
883	PLUM CREEK TIMBER CO INC	729251108		2/15/2011	4/11/2011	2,525	0	2,509	16			0	16
884	PLUM CREEK TIMBER CO INC	729251108		3/15/2011	4/11/2011	471	0	464	7			0	7
885	PLUM CREEK TIMBER CO INC	729251108		3/15/2011	4/18/2011	1,379	0	1,392	-13			0	-13
886	PLUM CREEK TIMBER CO INC	729251108		3/15/2011	4/27/2011	1,955	0	1,898	57			0	57
887	PREMIERE GLOBAL SVCS INC	740585104		9/22/2009	1/7/2011	66	0	85	-19			0	-19
888	PLUM CREEK TIMBER CO INC	729251108		1/27/2011	4/27/2011	130	0	126	4			0	4
889	PLUM CREEK TIMBER CO INC	729251108		1/27/2011	7/27/2011	2,248	0	2,434	-186			0	-186
890	POLYUS GOLD INTL -SPN ADR	73180Y203		7/19/2011	9/27/2011	9,128	0	10,505	-1,377			0	-1,377
891	POWERSHARES DB COMMODITY INDEX	73935S105		5/6/2010	1/19/2011	1,184,465	0	956,831	227,634			0	227,634
892	PREMIERE GLOBAL SVCS INC	740585104		10/1/2009	1/7/2011	524	0	646	-122			0	-122
893	PREMIERE GLOBAL SVCS INC	740585104		10/2/2009	1/7/2011	66	0	80	-14			0	-14
894	COMSTOCK RES INC COM	205768203		12/2/2009	4/5/2011	5,207	0	6,156	-949			0	-949
895	COMSTOCK RES INC COM	205768203		12/2/2009	7/13/2011	4,890	0	6,343	-1,453			0	-1,453
896	COMSTOCK RES INC COM	205768203		8/26/2009	7/13/2011	863	0	1,106	-243			0	-243
897	COMSTOCK RES INC COM	205768203		8/26/2009	7/14/2011	285	0	369	-84			0	-84
898	COMSTOCK RES INC COM	205768203		8/26/2009	7/14/2011	1,283	0	1,643	-360			0	-360
899	COMSTOCK RES INC COM	205768203		8/27/2009	7/14/2011	998	0	1,268	-270			0	-270
900	COMSTOCK RES INC COM	205768203		8/27/2009	7/15/2011	1,039	0	1,268	-229			0	-229
901	COMSTOCK RES INC COM	205768203		4/1/2010	7/15/2011	1,336	0	1,516	-180			0	-180
902	COMSTOCK RES INC COM	205768203		3/31/2010	8/15/2011	6,492	0	7,829	-1,337			0	-1,337
903	COMSTOCK RES INC COM	205768203		4/1/2010	8/15/2011	1,457	0	1,853	-396			0	-396
904	COMSTOCK RES INC COM	205768203		5/13/2010	8/15/2011	4,372	0	5,163	-791			0	-791
905	COMSTOCK RES INC COM	205768203		5/13/2010	8/19/2011	852	0	1,252	-400			0	-400
906	COMSTOCK RES INC COM	205768203		5/14/2010	8/19/2011	5,539	0	8,018	-2,478			0	-2,478
907	COMSTOCK RES INC COM	205768203		5/26/2010	8/19/2011	3,728	0	5,000	-1,272			0	-1,272
908	CON-WAY INC	205944101		8/5/2009	1/7/2011	7,995	0	10,416	-2,421			0	-2,421
909	CON-WAY INC	205944101		10/2/2009	1/7/2011	1,043	0	1,111	-68			0	-68
910	CON-WAY INC	205944101		10/20/2009	1/7/2011	1,391	0	1,482	-91			0	-91
911	CON-WAY INC	205944101		10/21/2009	1/7/2011	2,433	0	2,589	-156			0	-156
912	CON-WAY INC	205944101		12/3/2009	1/7/2011	7,648	0	7,076	572			0	572
913	CON-WAY INC	205944101		8/5/2009	5/10/2011	4,110	0	4,725	-615			0	-615
914	CON-WAY INC	205944101		8/5/2009	5/10/2011	3,718	0	4,082	-364			0	-364
915	COOPER TIRE & RUBR CO	216831107		12/3/2009	1/7/2011	14,274	0	10,833	3,441			0	3,441
916	VENTAS INC COM	92276F100		4/29/2011	7/14/2011	52	0	55	-3			0	-3
917	VENTAS INC COM	92276F100		4/29/2011	10/3/2011	1,978	0	2,237	-259			0	-259
918	VENTAS INC COM	92276F100		5/27/2011	10/3/2011	247	0	277	-30			0	-30
919	VENTAS INC COM	92276F100		5/27/2011	10/18/2011	2,343	0	2,609	-266			0	-266
920	VORNADO REALTY TRUST	929042109		3/2/2011	6/17/2011	4,208	0	4,123	85			0	85
921	VENTAS INC COM	92276F100		5/5/2011	10/18/2011	797	0	884	-87			0	-87
922	VODAFONE GROUP PLC NEW ADR	92857W209		12/3/2010	9/27/2011	33,825	0	33,880	-55			0	-55
923	VORNADO REALTY TRUST	929042109		6/21/2010	1/10/2011	1,838	0	1,763	75			0	75
924	VORNADO REALTY TRUST	929042109		11/24/2010	1/10/2011	6,014	0	5,853	161			0	161
925	VORNADO REALTY TRUST	929042109		3/23/2010	1/10/2011	4,093	0	3,681	412			0	412
926	VORNADO REALTY TRUST	929042109		3/23/2010	1/25/2011	1,560	0	1,352	208			0	208
927	VORNADO REALTY TRUST	929042109		3/2/2011	6/3/2011	1,612	0	1,524	88			0	88
928	VORNADO REALTY TRUST	929042109		3/2/2011	6/30/2011	1,587	0	1,524	63			0	63

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Long Term CG Distributions		Amount											
Short Term CG Distributions		8,223	0										
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
929	VORNADO REALTY TRUST	929042109		3/2/2011	8/8/2011	1,795	0	2,061	-266			0	-266
930	VORNADO REALTY TRUST	929042109		3/2/2011	8/24/2011	1,634	0	1,792	-158			0	-158
931	VORNADO REALTY TRUST	929042109		3/2/2011	8/26/2011	2,303	0	2,599	-296			0	-296
932	VORNADO REALTY TRUST	929042109		3/2/2011	8/30/2011	2,658	0	2,868	-210			0	-210
933	VORNADO REALTY TRUST	929042109		3/2/2011	9/30/2011	1,067	0	1,255	-188			0	-188
934	VORNADO REALTY TRUST	929042109		3/2/2011	10/5/2011	3,512	0	4,481	-969			0	-969
935	BIOMED RLTY TR INC	09063H107		10/6/2010	1/18/2011	1,444	0	1,495	-51			0	-51
936	BIOMED RLTY TR INC	09063H107		8/5/2010	1/18/2011	506	0	513	-7			0	-7
937	BIOMED RLTY TR INC	09063H107		8/5/2010	3/1/2011	6,133	0	6,408	-275			0	-275
938	BIOMED RLTY TR INC	09063H107		8/18/2010	3/1/2011	2,558	0	2,522	36			0	36
939	BIOMED RLTY TR INC	09063H107		9/1/2010	3/1/2011	3,522	0	3,504	18			0	18
940	BIOMED RLTY TR INC	09063H107		9/23/2010	3/1/2011	3,540	0	3,526	14			0	14
941	BUY TO CLOSE WITH MORGAN STANLEY	00V399W274		6/28/2011	8/17/2011	16,017	0	1,410	14,607			0	14,607
942	BUY TO CLOSE WITH MORGAN STANLEY	00V399W753		2/2/2011	3/17/2011	36,749	0	9,208	27,541			0	27,541
943	BOSTON PROPERTIES INC COM	101121101		3/23/2010	1/10/2011	5,916	0	5,279	637			0	637
944	BOSTON PROPERTIES INC COM	101121101		1/19/2011	2/11/2011	1,155	0	1,076	79			0	79
945	BOSTON PROPERTIES INC COM	101121101		2/16/2011	3/25/2011	2,212	0	2,212	0			0	0
946	BOSTON PROPERTIES INC COM	101121101		8/2/2011	8/10/2011	1,882	0	2,009	-127			0	-127
947	BOSTON PROPERTIES INC COM	101121101		2/16/2011	8/10/2011	495	0	487	8			0	8
948	BRIGGS & STRATTON CORP COM	109043109		12/3/2009	1/7/2011	13,531	0	13,031	500			0	500
949	BRIGGS & STRATTON CORP COM	109043109		12/3/2009	11/14/2011	3,967	0	5,099	-1,132			0	-1,132
950	BRIGGS & STRATTON CORP COM	109043109		12/3/2009	11/15/2011	5,343	0	6,799	-1,456			0	-1,456
951	BRIGGS & STRATTON CORP COM	109043109		12/3/2009	11/16/2011	446	0	567	-121			0	-121
952	BRIGGS & STRATTON CORP COM	109043109		12/3/2009	11/16/2011	4,016	0	5,099	-1,083			0	-1,083
953	BRIGGS & STRATTON CORP COM	109043109		1/15/2010	11/16/2011	1,041	0	1,242	-201			0	-201
954	BRIGGS & STRATTON CORP COM	109043109		1/15/2010	12/8/2011	3,468	0	3,991	-523			0	-523
955	BRIGGS & STRATTON CORP COM	109043109		1/15/2010	12/9/2011	4,698	0	5,322	-624			0	-624
956	BRIGGS & STRATTON CORP COM	109043109		8/5/2009	12/9/2011	313	0	353	-40			0	-40
957	BRIGGS & STRATTON CORP COM	109043109		8/5/2009	12/12/2011	4,924	0	5,554	-630			0	-630
958	BROWN & BROWN INC	115236101		10/9/2009	1/7/2011	1,325	0	1,077	248			0	248
959	BROWN & BROWN INC	115236101		12/10/2009	1/7/2011	7,225	0	5,418	1,807			0	1,807
960	BROWN & BROWN INC	115236101		12/3/2009	1/7/2011	10,476	0	7,813	2,663			0	2,663
961	BROWN & BROWN INC	115236101		12/3/2009	4/21/2011	5,658	0	4,041	1,617			0	1,617
962	BROWN & BROWN INC	115236101		12/3/2009	4/25/2011	2,246	0	1,616	630			0	630
963	BROWN & BROWN INC	115236101		12/3/2009	4/26/2011	2,124	0	1,527	597			0	597
964	BROWN & BROWN INC	115236101		12/3/2009	4/26/2011	3,509	0	2,514	995			0	995
965	LASALLE HOTEL PROPERTIES COM	517942108		5/27/2010	3/10/2011	130	0	113	17			0	17
966	LASALLE HOTEL PROPERTIES COM	517942108		5/27/2010	4/13/2011	3,749	0	3,348	401			0	401
967	LIBERTY PPTY TR SH BEN INT	531172104		5/4/2010	1/6/2011	6,656	0	7,028	-372			0	-372
968	LIBERTY PPTY TR SH BEN INT	531172104		5/4/2010	1/10/2011	2,113	0	2,230	-117			0	-117
969	LIBERTY PPTY TR SH BEN INT	531172104		3/23/2010	1/10/2011	7,523	0	7,901	-378			0	-378
970	LIBERTY PPTY TR SH BEN INT	531172104		3/23/2010	1/25/2011	888	0	874	14			0	14
971	LIBERTY PPTY TR SH BEN INT	531172104		3/23/2010	2/10/2011	2,411	0	2,387	24			0	24
972	LIBERTY PPTY TR SH BEN INT	531172104		3/23/2010	3/1/2011	12,233	0	12,440	-207			0	-207
973	LIBERTY PPTY TR SH BEN INT	531172104		3/23/2010	3/14/2011	8,764	0	9,145	-381			0	-381
974	LIBERTY PPTY TR SH BEN INT	531172104		3/23/2010	3/28/2011	4,362	0	4,573	-211			0	-211
975	LIFEPOINT HOSPS INC	532191109		6/4/2010	2/22/2011	95,262	0	92,898	2,364			0	2,364
976	MS&AD INSURANCE GR HOLDINGS INC	553491101		12/3/2010	9/27/2011	41,308	0	46,362	-5,054			0	-5,054
977	MACERICH CO COM	554382101		4/15/2010	1/10/2011	6,312	0	5,435	877			0	877
978	MACERICH CO COM	554382101		3/23/2010	1/10/2011	4,068	0	3,405	663			0	663
979	MACERICH CO COM	554382101		3/23/2010	9/21/2011	2,739	0	2,190	549			0	549
980	MACERICH CO COM	554382101		3/23/2010	10/3/2011	1,335	0	1,188	147			0	147
981	PREMIERE GLOBAL SVCS INC	740585104		10/2/2009	1/7/2011	459	0	565	-106			0	-106
982	PREMIERE GLOBAL SVCS INC	740585104		10/9/2009	1/7/2011	1,475	0	1,782	-307			0	-307
983	PREMIERE GLOBAL SVCS INC	740585104		12/2/2009	1/7/2011	459	0	520	-61			0	-61
984	PROLOGIS INC	74340W103		2/17/2011	6/9/2011	18	0	18	0			0	0
985	PROLOGIS INC	74340W103		2/17/2011	8/4/2011	1,637	0	1,878	-241			0	-241
986	PROLOGIS INC	74340W103		2/17/2011	8/4/2011	17	0	21	-4			0	-4

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

Long Term CG Distributions										Amount		Short Term CG Distributions									
										8,223		0									
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	0	Gains Minus Excess of FMV Over Adjusted Basis or Losses	1,350,224					
987	PROLOGIS INC	74340W103		6/23/2011	8/4/2011		374	0	405	-31			0	-31							
988	PROLOGIS INC	74340W103		6/23/2011	8/26/2011		2,329		3,244	-915			0	-915							
989	PROLOGIS INC	74340W103		6/23/2011	11/30/2011		1,276	0	1,588	-312			0	-312							
990	PROLOGIS INC	74340W103		6/23/2011	12/20/2011		773	0	927	-154			0	-154							
991	PROLOGIS INC	74340W103		3/24/2011	12/20/2011		2,184	0	2,617	-433			0	-433							
992	PROLOGIS SHS OF BENEFICIAL INTERE	743410102		3/23/2010	1/7/2011		7,820	0	7,399	221			0	221							
993	PROLOGIS SHS OF BENEFICIAL INTERE	743410102		3/23/2010	1/10/2011		12,598	0	12,312	286			0	286							
994	PROLOGIS SHS OF BENEFICIAL INTERE	743410102		3/23/2010	3/10/2011		11,173	0	10,118	1,055			0	1,055							
995	PROLOGIS SHS OF BENEFICIAL INTERE	743410102		4/9/2010	3/10/2011		2,739	0	2,473	266			0	266							
996	COINSTAR INC COM	19259P300		2/4/2011	4/11/2011		4,209	0	3,355	854			0	854							
997	COINSTAR INC COM	19259P300		1/14/2011	4/11/2011		14,115	0	12,026	2,089			0	2,089							
998	COINSTAR INC COM	19259P300		2/4/2011	7/7/2011		12,401	0	8,683	3,718			0	3,718							
999	COINSTAR INC COM	19259P300		12/2/2009	7/7/2011		3,100	0	1,383	1,717			0	1,717							
1,000	COINSTAR INC COM	19259P300		7/29/2011	10/12/2011		13,711	0	13,005	706			0	706							
1,001	COINSTAR INC COM	19259P300		8/1/2011	10/12/2011		1,811	0	1,709	102			0	102							
1,002	COINSTAR INC COM	19259P300		8/1/2011	10/12/2011		8,838	0	8,299	539			0	539							
1,003	COINSTAR INC COM	19259P300		8/8/2011	10/12/2011		2,859	0	2,196	663			0	663							
1,004	COINSTAR INC COM	19259P300		8/8/2011	10/13/2011		5,700	0	4,391	1,309			0	1,309							
1,005	BUY TO CLOSE WITH MORGAN STANLEY	1YA990832		9/15/2011	10/11/2011		18,656	0	3,392	15,264			0	15,264							
1,006	COMMERCIAL INTL BANK- ADR	201712304		11/25/2009	3/4/2011		2,800	0	2,640	160			0	160							
1,007	COMPANHIA ENERGETICA DE MINAS -	204409601		11/25/2009	3/4/2011		806	0	806	0			0	0							
1,008	WINTRUST FINL CORP	97650W108		7/16/2010	1/7/2011		3,246	0	3,339	-93			0	-93							
1,009	WINTRUST FINL CORP	97650W108		7/19/2010	1/7/2011		6,167	0	6,373	-206			0	-206							
1,010	WINTRUST FINL CORP	97650W108		7/20/2010	1/7/2011		2,272	0	2,320	-48			0	-48							
1,011	WINTRUST FINL CORP	97650W108		7/16/2010	1/7/2011		2,759	0	2,759	0			0	0							
1,012	WOLTERS KLUWER NV - ADR	977874205		12/3/2010	9/27/2011		23,921	0	30,382	-6,461			0	-6,461							
1,013	BUY TO CLOSE	990TC1023		1/6/2011	2/2/2011		52,499	0	159,600	-107,101			0	-107,101							
1,014	FRESH DEL MONTE PRODUCE INC COM	G36738105		12/2/2009	1/7/2011		20,712	0	18,766	1,946			0	1,946							
1,015	COMPANHIA SIDERURGICA NACIONAL	20440W105		12/16/2010	3/4/2011		200	0	195	5			0	5							
1,016	FRESH DEL MONTE PRODUCE INC COM	G36738105		12/2/2009	6/10/2011		1,729	0	1,452	277			0	277							
1,017	WSC - SALES PROCEEDS	20441W203		6/13/2011	6/13/2011		27	0	0	27			0	27							
1,018	FRESH DEL MONTE PRODUCE INC COM	G36738105		12/2/2009	6/13/2011		3,540	0	3,016	524			0	524							
1,019	FRESH DEL MONTE PRODUCE INC COM	G36738105		12/2/2009	6/14/2011		5,302	0	4,468	834			0	834							
1,020	COMPANHIA DE BEBIDAS-PRF ADR	20441W203		12/22/2010	9/7/2011		3,368	0	14,927	-11,559			0	-11,559							
1,021	COMPANHIA DE BEBIDAS-PRF ADR	20441W203		12/22/2010	10/24/2011		5,394	0	23,733	-18,339			0	-18,339							
1,022	COMPANHIA DE BEBIDAS-PRF ADR	20441W203		5/9/2011	10/24/2011		1,594	0	1,542	52			0	52							
1,023	FRESH DEL MONTE PRODUCE INC COM	G36738105		12/2/2009	6/16/2011		2,490	0	2,122	368			0	368							
1,024	FRESH DEL MONTE PRODUCE INC COM	G36738105		12/2/2009	6/17/2011		2,239	0	1,899	340			0	340							
1,025	FRESH DEL MONTE PRODUCE INC COM	G36738105		12/2/2009	6/20/2011		1,818	0	1,564	254			0	254							
1,026	FRESH DEL MONTE PRODUCE INC COM	G36738105		12/2/2009	8/15/2011		4,015	0	3,910	105			0	105							
1,027	FRESH DEL MONTE PRODUCE INC COM	G36738105		12/2/2009	8/16/2011		2,828	0	2,793	35			0	35							
1,028	FRESH DEL MONTE PRODUCE INC COM	G36738105		12/2/2009	8/17/2011		2,157	0	2,122	35			0	35							
1,029	CIELO SA-SPONSORED ADR	171778202		5/16/2010	8/29/2011		3,133	0	2,826	307			0	307							
1,030	CIELO SA-SPONSORED ADR	171778202		5/18/2010	8/29/2011		5,069	0	4,573	496			0	496							
1,031	COMPANHIA DE BEBIDAS-PRF ADR	20441W203		12/27/2010	10/24/2011		6,581	0	5,888	693			0	693							
1,032	CIELO SA-SPONSORED ADR	171778202		11/30/2010	8/30/2011		5,519	0	4,863	656			0	656							
1,033	CIELO SA-SPONSORED ADR	171778202		11/30/2010	8/30/2011		6,284	0	5,537	747			0	747							
1,034	CIELO SA-SPONSORED ADR	171778202		11/9/2010	8/30/2011		273	0	235	38			0	38							
1,035	CIELO SA-SPONSORED ADR	171778202		5/18/2010	8/30/2011		3,879	0	3,503	376			0	376							
1,036	CIELO SA-SPONSORED ADR	171778202		11/30/2010	8/30/2011		8,907	0	7,848	1,059			0	1,059							
1,037	COMPANHIA DE BEBIDAS-PRF ADR	20441W203		12/27/2010	10/25/2011		3,059	0	2,762	297			0	297							
1,038	COMSTOCK RES INC COM	205768203		8/5/2009	1/7/2011		8,347	0	14,206	-5,859			0	-5,859							
1,039	COMSTOCK RES INC COM	205768203		8/21/2009	1/7/2011		1,192	0	1,898	-706			0	-706							
1,040	COMSTOCK RES INC COM	205768203		12/2/2009	1/7/2011		9,859	0	15,111	-5,452			0	-5,452							
1,041	COMSTOCK RES INC COM	205768203		12/2/2009	2/7/2011		3,666	0	5,037	-1,371			0	-1,371							
1,042	COMSTOCK RES INC COM	205768203		12/2/2009	2/8/2011		5,833	0	8,208	-2,375			0	-2,375							
1,043	COMSTOCK RES INC COM	205768203		12/2/2009	2/9/2011		4,844	0	6,902	-2,058			0	-2,058							
1,044	COINSTAR INC COM	19259P300		12/31/2010	1/7/2011		12,955	0	12,703	252			0	252							

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

Long Term CG Distributions		Amount	Totals		18,780,475		0		17,430,251		1,350,224		0		0		1,350,224	
Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses						
1,045 COINSTAR INC COM	19259P300		1/4/2011	1/7/2011	8,061	0	7,713	348			0	348						
1,046 COINSTAR INC COM	19259P300		12/2/2009	1/7/2011	5,758	0	2,514	3,244			0	3,244						
1,047 COINSTAR INC COM	19259P300		1/4/2011	4/11/2011	743	0	633	110			0	110						
1,048 COMSTOCK RES INC COM	205768203		12/2/2009	2/10/2011	7,422	0	10,633	-3,211			0	-3,211						
1,049 PROLOGIS SHS OF BENEFICIAL INTERE	743410102		4/19/2010	3/10/2011	2,569	0	2,267	302			0	302						
1,050 PROLOGIS SHS OF BENEFICIAL INTERE	743410102		1/25/2011	3/10/2011	1,470	0	1,383	87			0	87						
1,051 PROLOGIS SHS OF BENEFICIAL INTERE	743410102		1/19/2010	3/10/2011	1,408	0	1,196	212			0	212						
1,052 PUBLIC STORAGE INC COM	74460D109		7/26/2011	8/10/2011	2,715	0	2,763	-48			0	-48						
1,053 PUBLIC STORAGE INC COM	74460D109		7/26/2011	11/3/2011	1,888	0	1,939	-51			0	-51						
1,054 RAYMOND JAMES FINL INC	754730109		12/2/2009	1/7/2011	21,761	0	16,057	5,704			0	5,704						
1,055 RAYMOND JAMES FINL INC	754730109		12/2/2009	3/4/2011	2,629	0	1,690	939			0	939						
1,056 RAYMOND JAMES FINL INC	754730109		12/2/2009	3/7/2011	10,833	0	7,002	3,831			0	3,831						
1,057 RAYONIER INC COM	754907103		2/14/2011	4/11/2011	1,594	0	1,591	3			0	3						
1,058 RAYONIER INC COM	754907103		2/14/2011	4/27/2011	650	0	612	38			0	38						
1,059 RAYONIER INC COM	754907103		1/26/2011	4/21/2011	3,574	0	3,291	283			0	283						
1,060 RAYONIER INC COM	754907103		1/26/2011	6/1/2011	1,394	0	1,256	138			0	138						
1,061 RAYONIER INC COM	754907103		1/10/2011	6/1/2011	664	0	574	90			0	90						
1,062 RAYONIER INC COM	754907103		1/10/2011	8/3/2011	2,890	0	2,755	135			0	135						
1,063 REGAL BELOIT CORP	758750103		5/12/2010	11/2/2011	82,433	0	101,014	-18,581			0	-18,581						
1,064 REGAL BELOIT CORP	758750103		5/18/2010	11/2/2011	81,380	0	97,390	-16,010			0	-16,010						
1,065 REGENCY CENTERS CORP	758849103		3/26/2010	1/10/2011	2,488	0	2,319	169			0	169						
1,066 REGENCY CENTERS CORP	758849103		5/10/2010	1/10/2011	5,390	0	5,328	62			0	62						
1,067 REGENCY CENTERS CORP	758849103		10/11/2010	1/10/2011	2,902	0	2,902	0			0	0						
1,068 REGENCY CENTERS CORP	758849103		11/2/2010	1/10/2011	2,529	0	2,588	-69			0	-69						
1,069 REGENCY CENTERS CORP	758849103		3/23/2010	1/10/2011	871	0	805	66			0	66						
1,070 REGENCY CENTERS CORP	758849103		3/23/2010	1/26/2011	2,098	0	1,916	182			0	182						
1,071 REGENCY CENTERS CORP	758849103		3/23/2010	3/25/2011	4,128	0	3,763	365			0	365						
1,072 REGENCY CENTERS CORP	758849103		3/23/2010	3/29/2011	1,518	0	1,368	150			0	150						
1,073 REGENCY CENTERS CORP	758849103		3/23/2010	4/13/2011	3,327	0	3,003	324			0	324						
1,074 REGENCY CENTERS CORP	758849103		3/23/2010	4/14/2011	1,766	0	1,559	207			0	207						
1,075 DAI NIPPON PRINTING CO. ADR	233806306		12/3/2010	9/27/2011	30,159	0	39,012	-8,853			0	-8,853						
1,076 COOPER TIRE & RUBR CO	216831107		6/10/2011	12/12/2011	3,678	0	5,371	-1,693			0	-1,693						
1,077 COOPER TIRE & RUBR CO	216831107		6/13/2011	12/12/2011	1,634	0	2,341	-707			0	-707						
1,078 COOPER TIRE & RUBR CO	216831107		6/15/2011	12/12/2011	681	0	965	-284			0	-284						
1,079 COOPER TIRE & RUBR CO	216831107		6/15/2011	12/13/2011	1,553	0	2,220	-667			0	-667						
1,080 COOPER TIRE & RUBR CO	216831107		6/16/2011	12/13/2011	338	0	477	-139			0	-139						
1,081 KUMBA IRON ORE LTD ADR	50125N104		11/25/2009	6/7/2011	4,164	0	2,231	1,933			0	1,933						
1,082 COOPER TIRE & RUBR CO	216831107		6/16/2011	12/22/2011	979	0	1,336	-357			0	-357						
1,083 COOPER TIRE & RUBR CO	216831107		6/16/2011	12/23/2011	1,122	0	1,526	-404			0	-404						
1,084 COOPER TIRE & RUBR CO	216831107		6/16/2011	12/27/2011	351	0	477	-126			0	-126						
1,085 COOPER TIRE & RUBR CO	216831107		12/3/2009	12/27/2011	281	0	374	-93			0	-93						
1,086 CORPORATE OFFICE PROPERTIES CO	22002T108		7/13/2010	1/10/2011	2,517	0	2,708	-191			0	-191						
1,087 CORPORATE OFFICE PROPERTIES CO	22002T108		7/13/2010	1/19/2011	482	0	534	-52			0	-52						
1,088 CORPORATE OFFICE PROPERTIES CO	22002T108		6/30/2010	1/19/2011	1,445	0	1,599	-154			0	-154						
1,089 CORPORATE OFFICE PROPERTIES CO	22002T108		6/29/2010	2/9/2011	2,428	0	2,536	-108			0	-108						
1,090 KUMBA IRON ORE LTD ADR	50125N104		11/25/2009	8/29/2011	9,078	0	5,121	3,957			0	3,957						
1,091 CORPORATE OFFICE PROPERTIES CO	22002T108		6/30/2010	2/9/2011	870	0	913	-43			0	-43						
1,092 CORPORATE OFFICE PROPERTIES CO	22002T108		7/2/2010	2/9/2011	1,377	0	1,395	-18			0	-18						
1,093 CORPORATE OFFICE PROPERTIES CO	22002T108		9/2/2010	2/9/2011	3,298	0	3,348	-50			0	-50						
1,094 KUMBA IRON ORE LTD ADR	50125N104		11/25/2009	9/29/2011	9,205	0	5,999	3,206			0	3,206						
1,095 DCT INDUSTRIAL TRUST INC	233153105		3/23/2010	1/10/2011	4,361	0	4,414	-53			0	-53						
1,096 KUMBA IRON ORE LTD ADR	50125N104		11/25/2009	12/2/2011	2,268	0	1,317	951			0	951						
1,097 DCT INDUSTRIAL TRUST INC	233153105		5/14/2010	1/10/2011	4,113	0	4,066	47			0	47						
1,098 DOR CORP	23317H102		8/10/2011	10/19/2011	570	0	594	-24			0	-24						
1,099 KNIGHT CAP GROUP INC	499005106		11/12/2010	5/10/2011	3,118	0	3,118	0			0	0						
1,100 KNIGHT CAP GROUP INC	499005106		11/12/2010	5/11/2011	193	0	209	-16			0	-16						
1,101 KNIGHT CAP GROUP INC	499005106		11/12/2010	5/11/2011	706	0	839	-133			0	-133						
1,102 KNIGHT CAP GROUP INC	499005106		11/12/2010	5/11/2011	64	0	73	-9			0	-9						

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

Long Term CG Distributions		Amount	Totals		18,780,475		0		17,430,251		1,350,224		0		0		1,350,224	
Short Term CG Distributions		0																
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses					
1,103	KNIGHT CAP GROUP INC	499005106		11/12/2010	5/11/2011	3,081	0	3,666	-585			0	-585					
1,104	KNIGHT CAP GROUP INC	499005106		11/12/2010	5/11/2011	193	0	232	-39			0	-39					
1,105	KUMBA IRON ORE LTD ADR	50125N104		8/10/2009	12/2/2011	2,205	0	1,027	1,178			0	1,178					
1,106	KNIGHT CAP GROUP INC	499005106		11/12/2010	5/11/2011	1,027	0	1,232	-205			0	-205					
1,107	KNIGHT CAP GROUP INC	499005106		11/11/2010	5/11/2011	963	0	1,035	-72			0	-72					
1,108	LASALLE HOTEL PROPERTIES COM	517942108		5/3/2010	1/10/2011	3,206	0	3,064	142			0	142					
1,109	KNIGHT CAP GROUP INC	499005106		11/11/2010	5/12/2011	6,104	0	6,556	-452			0	-452					
1,110	KNIGHT CAP GROUP INC	499005106		11/10/2010	5/12/2011	129	0	138	-9			0	-9					
1,111	KNIGHT CAP GROUP INC	499005106		11/10/2010	5/13/2011	1,280	0	1,375	-95			0	-95					
1,112	KUMBA IRON ORE LTD ADR	50125N104		11/25/2009	1/24/2011	13,111	0	7,316	5,795			0	5,795					
1,113	KUMBA IRON ORE LTD ADR	50125N104		11/25/2009	1/27/2011	5,239	0	2,890	2,349			0	2,349					
1,114	KUMBA IRON ORE LTD ADR	50125N104		3/4/2011	6/7/2011	478	0	486	-8			0	-8					
1,115	LASALLE HOTEL PROPERTIES COM	517942108		5/3/2010	2/25/2011	4,619	0	4,474	145			0	145					
1,116	KUMBA IRON ORE LTD ADR	50125N104		3/23/2011	6/7/2011	11,605	0	10,634	971			0	971					
1,117	LASALLE HOTEL PROPERTIES COM	517942108		12/10/2010	2/25/2011	476	0	427	49			0	49					
1,118	LASALLE HOTEL PROPERTIES COM	517942108		12/10/2010	3/10/2011	2,707	0	2,613	94			0	94					
1,119	CBL & ASSOC PPTY'S INC COM	124830100		11/19/2010	1/10/2011	6,508	0	6,245	263			0	263					
1,120	CBL & ASSOC PPTY'S INC COM	124830100		11/19/2010	3/3/2011	11,839	0	11,314	525			0	525					
1,121	CA INC	12673P105		7/23/2010	7/25/2011	109,220	0	93,370	15,850			0	15,850					
1,122	CALIFORNIA ST 3 000% 6/28/11	13063BHY1		11/19/2010	6/28/2011	250,000	0	251,838	-1,838			0	-1,838					
1,123	CAMDEN PPTY TR SH BEN INT	133131102		4/13/2010	1/10/2011	7,278	0	6,267	1,011			0	1,011					
1,124	CAMDEN PPTY TR SH BEN INT	133131102		5/25/2010	1/10/2011	4,313	0	3,572	741			0	741					
1,125	CAMDEN PPTY TR SH BEN INT	133131102		4/16/2010	1/10/2011	4,798	0	3,933	865			0	865					
1,126	CAMDEN PPTY TR SH BEN INT	133131102		4/16/2010	1/25/2011	605	0	486	119			0	119					
1,127	CAMDEN PPTY TR SH BEN INT	133131102		3/23/2010	1/25/2011	825	0	642	183			0	183					
1,128	CAMDEN PPTY TR SH BEN INT	133131102		3/23/2010	2/11/2011	5,740	0	4,411	1,329			0	1,329					
1,129	HARRIS CORP DEL	413875105		8/3/2009	3/7/2011	31,947	0	21,675	10,272			0	10,272					
1,130	HARRIS CORP DEL	413875105		12/20/2009	3/7/2011	21,693	0	14,359	7,334			0	7,334					
1,131	HARSCO CORP	415864107		12/2/2009	1/7/2011	11,087	0	11,603	-516			0	-516					
1,132	HARSCO CORP	415864107		12/2/2009	1/20/2011	6,519	0	6,586	-67			0	-67					
1,133	HARSCO CORP	415864107		8/5/2009	1/20/2011	2,483	0	2,317	166			0	166					
1,134	HARSCO CORP	415864107		12/2/2009	1/20/2011	4,372	0	4,390	-18			0	-18					
1,135	HARSCO CORP	415864107		8/5/2009	1/21/2011	2,802	0	2,606	196			0	196					
1,136	HARSCO CORP	415864107		6/3/2010	1/21/2011	1,090	0	948	142			0	142					
1,137	HARSCO CORP	415864107		6/3/2010	3/2/2011	10,447	0	8,400	2,047			0	2,047					
1,138	HARSCO CORP	415864107		6/3/2010	3/3/2011	1,204	0	948	256			0	256					
1,139	HARSCO CORP	415864107		6/4/2010	3/3/2011	6,535	0	4,975	1,560			0	1,560					
1,140	HARSCO CORP	415864107		6/4/2010	3/4/2011	1,538	0	1,178	360			0	360					
1,141	HARSCO CORP	415864107		6/4/2010	3/7/2011	1,345	0	1,047	298			0	298					
1,142	HARSCO CORP	415864107		6/4/2010	3/15/2011	7,097	0	5,760	1,337			0	1,337					
1,143	HEALTH CARE REIT INC	42217K106		9/21/2010	1/10/2011	947	0	944	3			0	3					
1,144	HEALTH CARE REIT INC	42217K106		3/23/2010	1/10/2011	12,357	0	11,967	390			0	390					
1,145	HEALTH CARE REIT INC	42217K106		3/23/2010	1/13/2011	4,282	0	4,172	110			0	110					
1,146	HEALTH CARE REIT INC	42217K106		3/23/2010	1/25/2011	2,032	0	1,926	106			0	106					
1,147	HEALTH CARE REIT INC	42217K106		4/15/2011	5/24/2011	1,958	0	1,886	-72			0	-72					
1,148	HEALTH CARE REIT INC	42217K106		4/15/2011	5/25/2011	412	0	418	-6			0	-6					
1,149	HEALTH CARE REIT INC	42217K106		3/23/2010	5/25/2011	1,030	0	903	127			0	127					
1,150	HEALTH CARE REIT INC	42217K106		4/15/2011	7/27/2011	699	0	670	29			0	29					
1,151	HEALTH CARE REIT INC	42217K106		3/23/2010	7/27/2011	108	0	87	21			0	21					
1,152	HEALTH CARE REIT INC	42217K106		3/23/2010	8/10/2011	2,738	0	2,652	86			0	86					
1,153	HEALTH CARE REIT INC	42217K106		3/23/2010	11/3/2011	2,010	0	1,839	371			0	371					
1,154	HEALTH CARE REIT INC	42217K106		11/30/2011	12/21/2011	1,260	0	1,186	74			0	74					
1,155	HEWLETT PACKARD CO	428236103		11/13/2007	4/18/2011	593	0	724	-131			0	-131					
1,156	HEWLETT PACKARD CO	428236103		12/8/2008	4/18/2011	17,782	0	19,791	-2,009			0	-2,009					
1,157	HEWLETT PACKARD CO	428236103		5/28/2008	4/18/2011	14,818	0	17,261	-2,443			0	-2,443					
1,158	HEWLETT PACKARD CO	428236103		8/3/2009	4/18/2011	81,401	0	89,363	-7,962			0	-7,962					
1,159	HEWLETT PACKARD CO	428236103		6/14/2007	4/18/2011	27,028	0	27,237	-209			0	-209					
1,160	NETSCOUT SYSTEMS INC	64115T104		11/4/2009	2/15/2011	760	0	375	385			0	385					

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

	Kind(s) of Property Sold	Amount		How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis of Losses
		Long Term CG Distributions	Short Term CG Distributions											
		8,223	0				18,780,475		0	17,430,251	1,350,224	0	0	1,350,224
1,161	EAST WEST BANCORP INC	27579R104			12/3/2009	2/4/2011	1,650	0	1,115	535			0	535
1,162	EAST WEST BANCORP INC	27579R104			11/11/2009	2/4/2011	770	0	464	306			0	306
1,163	NETSCOUT SYSTEMS INC	64115T104			11/19/2009	2/15/2011	253	0	125	128			0	128
1,164	EAST WEST BANCORP INC	27579R104			10/21/2009	2/10/2011	2,724	0	1,014	1,710			0	1,710
1,165	NETSCOUT SYSTEMS INC	64115T104			11/30/2009	2/15/2011	507	0	246	261			0	261
1,166	NATIONWIDE HEALTH PPTYS INC	638620104			10/6/2010	1/25/2011	666	0	666	0			0	0
1,167	NATIONWIDE HEALTH PPTYS INC	638620104			10/6/2010	3/2/2011	1,531	0	1,521	10			0	10
1,168	NATIONWIDE HEALTH PPTYS INC	638620104			10/6/2010	3/2/2011	3,061	0	3,179	-118			0	-118
1,169	NATIONWIDE HEALTH PPTYS INC	638620104			10/6/2010	3/2/2011	725	0	744	-19			0	-19
1,170	NATIONWIDE HEALTH PPTYS INC	638620104			8/31/2010	3/2/2011	5,478	0	5,197	281			0	281
1,171	BUY TO CLOSE WITH MORGAN STANLEY	63M99W238			4/12/2011	5/26/2011	24,864	0	2,331	22,533			0	22,533
1,172	NETEASE COM, INC - ADR	64110W102			3/4/2011	3/30/2011	589	0	569	20			0	20
1,173	NETEASE COM, INC - ADR	64110W102			3/23/2011	3/30/2011	11,284	0	10,558	726			0	726
1,174	NETEASE COM, INC - ADR	64110W102			11/25/2009	3/30/2011	3,974	0	3,038	936			0	936
1,175	NETSCOUT SYSTEMS INC	64115T104			12/3/2009	1/7/2011	2,607	0	1,394	1,213			0	1,213
1,176	NETSCOUT SYSTEMS INC	64115T104			6/9/2010	1/7/2011	2,858	0	1,501	1,355			0	1,355
1,177	NETSCOUT SYSTEMS INC	64115T104			6/8/2010	1/7/2011	1,987	0	1,038	949			0	949
1,178	NETSCOUT SYSTEMS INC	64115T104			6/8/2010	1/20/2011	1,911	0	1,103	808			0	808
1,179	NETSCOUT SYSTEMS INC	64115T104			12/10/2009	1/20/2011	2,473	0	1,378	1,095			0	1,095
1,180	NETSCOUT SYSTEMS INC	64115T104			12/10/2009	1/21/2011	10,338	0	5,638	4,700			0	4,700
1,181	NETSCOUT SYSTEMS INC	64115T104			12/10/2009	1/24/2011	920	0	501	419			0	419
1,182	NETSCOUT SYSTEMS INC	64115T104			12/10/2009	1/26/2011	1,869	0	1,002	867			0	867
1,183	NETSCOUT SYSTEMS INC	64115T104			11/3/2009	2/9/2011	501	0	250	251			0	251
1,184	NETSCOUT SYSTEMS INC	64115T104			12/9/2009	2/15/2011	3,547	0	1,752	1,795			0	1,795
1,185	NETSCOUT SYSTEMS INC	64115T104			11/20/2009	2/9/2011	501	0	251	250			0	250
1,186	NETSCOUT SYSTEMS INC	64115T104			12/10/2009	2/9/2011	752	0	376	376			0	376
1,187	NETSCOUT SYSTEMS INC	64115T104			12/9/2009	2/9/2011	1,504	0	751	753			0	753
1,188	NETSCOUT SYSTEMS INC	64115T104			11/2/2009	2/15/2011	507	0	249	258			0	258
1,189	NEWCREST MINING LIMITED - ADR	651191108			12/3/2010	9/27/2011	24,433	0	29,210	-4,777			0	-4,777
1,190	NEWMONT MINING CORP	651639106			11/12/2010	5/11/2011	40,237	0	46,856	-6,619			0	-6,619
1,191	NEWMONT MINING CORP	651639106			12/15/2010	5/11/2011	13,767	0	15,810	-2,043			0	-2,043
1,192	NEWMONT MINING CORP	651639106			11/4/2010	5/11/2011	22,537	0	25,826	-3,289			0	-3,289
1,193	NEWMONT MINING CORP	651639106			11/12/2010	5/11/2011	22,537	0	26,245	-3,708			0	-3,708
1,194	NEWMONT MINING CORP	651639106			11/12/2010	5/11/2011	13,767	0	16,031	-2,264			0	-2,264
1,195	NEXEN INC	65334H102			12/3/2010	3/3/2011	22,963	0	18,634	4,329			0	4,329
1,196	NEXEN INC	65334H102			12/3/2010	3/4/2011	4,325	0	3,490	835			0	835
1,197	NEXEN INC	65334H102			3/14/2011	4/5/2011	17,766	0	18,075	-309			0	-309
1,198	NEXEN INC	65334H102			12/3/2010	4/5/2011	20,533	0	17,756	2,777			0	2,777
1,199	99 CENTS ONLY STORES COM	65440K106			12/8/2010	1/7/2011	9,762	0	9,762	0			0	0
1,200	99 CENTS ONLY STORES COM	65440K106			12/8/2010	4/12/2011	2,894	0	2,479	415			0	415
1,201	99 CENTS ONLY STORES COM	65440K106			12/8/2010	4/12/2011	1,098	0	940	158			0	158
1,202	99 CENTS ONLY STORES COM	65440K106			12/8/2010	4/13/2011	5,517	0	4,702	815			0	815
1,203	99 CENTS ONLY STORES COM	65440K106			12/8/2010	4/13/2011	502	0	426	76			0	76
1,204	ROYAL DUTCH SHELL PLC ADR	780259206			4/27/2010	9/27/2011	106,209	0	102,830	3,379			0	3,379
1,205	ROYAL DUTCH SHELL PLC ADR	780259206			9/1/2010	9/27/2011	15,919	0	13,780	2,139			0	2,139
1,206	SK TELECOM CO LTD - ADR	78440P108			12/3/2010	5/24/2011	17,427	0	17,306	121			0	121
1,207	SK TELECOM CO LTD - ADR	78440P108			12/3/2010	9/27/2011	8,930	0	11,463	-2,533			0	-2,533
1,208	SL GREEN REALTY CORP COM	78440X101			10/14/2010	1/10/2011	6,065	0	6,147	-82			0	-82
1,209	SL GREEN REALTY CORP COM	78440X101			10/14/2010	1/27/2011	1,442	0	1,434	8			0	8
1,210	SL GREEN REALTY CORP COM	78440X101			2/23/2011	6/15/2011	4,051	0	3,597	454			0	454
1,211	SL GREEN REALTY CORP COM	78440X101			2/23/2011	6/17/2011	2,206	0	1,942	264			0	264
1,212	SL GREEN REALTY CORP COM	78440X101			2/23/2011	6/28/2011	737	0	647	90			0	90
1,213	MASSMART HLDGS LTD-UNSP-ADR	576290100			11/25/2009	3/4/2011	951	0	542	409			0	409
1,214	MASSMART HLDGS LTD-UNSP-ADR	576290100			8/10/2009	7/7/2011	5,878	0	2,715	3,163			0	3,163
1,215	MASSMART HLDGS LTD-UNSP-ADR	576290100			11/25/2009	7/7/2011	8,917	0	4,828	4,089			0	4,089
1,216	MASSMART HLDGS LTD-UNSP-ADR	576290100			12/15/2009	7/7/2011	2,773	0	1,474	1,299			0	1,299
1,217	MASSMART HLDGS LTD-UNSP-ADR	576290100			3/23/2011	7/7/2011	4,880	0	4,308	572			0	572
1,218	MASSMART HLDGS LTD-UNSP-ADR	576290209			3/23/2011	7/7/2011	38	0	34	4			0	4

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

Long Term CG Distributions		Amount		Totals											18,780,475		0		17,430,251		1,350,224		0		0		1,350,224	
Short Term CG Distributions		8,223		0																								
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis of Losses															
1,219	MCDONALDS CORP	580135101		7/19/2011	10/13/2011	29,098	0	27,940	1,158			0	1,158															
1,220	MERITOR INC	59001K100		5/17/2011	8/19/2011	827	0	827	0	0		0	0															
1,221	MERITOR INC	59001K100		5/20/2011	8/19/2011	564	0	564	0	0		0	0															
1,222	MERITOR INC	59001K100		4/13/2011	8/19/2011	1,616	0	1,616	0	0		0	0															
1,223	MICROSOFT CORP	594918104		9/3/2010	3/7/2011	81,103	0	76,516	4,587			0	4,587															
1,224	REX ENERGY CORP	761565100		4/16/2010	1/7/2011	7,964	0	7,903	61	61		0	61															
1,225	REX ENERGY CORP	761565100		4/19/2010	1/7/2011	664	0	650	14	14		0	14															
1,226	REX ENERGY CORP	761565100		4/19/2010	1/3/2011	5,895	0	4,617	1,278			0	1,278															
1,227	REX ENERGY CORP	761565100		5/5/2010	1/3/2011	1,328	0	1,037	291			0	291															
1,228	REX ENERGY CORP	761565100		4/19/2010	1/3/2011	3,758	0	2,926	832			0	832															
1,229	REX ENERGY CORP	761565100		5/5/2010	1/14/2011	845	0	648	197			0	197															
1,230	REX ENERGY CORP	761565100		4/27/2010	1/10/2011	4,016	0	3,089	927			0	927															
1,231	REX ENERGY CORP	761565100		5/5/2010	1/10/2011	418	0	324	94			0	94															
1,232	REX ENERGY CORP	761565100		4/20/2010	1/10/2011	3,932	0	2,992	940			0	940															
1,233	REX ENERGY CORP	761565100		4/20/2010	1/11/2011	590	0	446	144			0	144															
1,234	REX ENERGY CORP	761565100		4/21/2010	1/11/2011	1,771	0	1,329	442			0	442															
1,235	REX ENERGY CORP	761565100		4/22/2010	1/11/2011	2,108	0	1,572	536			0	536															
1,236	REX ENERGY CORP	761565100		5/6/2010	1/11/2011	3,963	0	2,954	1,009			0	1,009															
1,237	REX ENERGY CORP	761565100		5/6/2010	1/14/2011	2,325	0	1,760	565			0	565															
1,238	REX ENERGY CORP	761565100		5/6/2010	1/15/2011	1,482	0	1,131	351			0	351															
1,239	REX ENERGY CORP	761565100		5/10/2010	1/15/2011	2,140	0	1,583	557			0	557															
1,240	REX ENERGY CORP	761565100		5/7/2010	1/15/2011	494	0	359	135			0	135															
1,241	REX ENERGY CORP	761565100		5/7/2010	1/16/2011	5,823	0	4,130	1,693			0	1,693															
1,242	ROYAL DUTCH SHELL PLC ADR	780259206		4/27/2010	8/3/2011	38,699	0	34,585	4,114			0	4,114															
1,243	DIGITAL RIVER, INC	25388B104		6/6/2011	9/13/2011	307	0	458	-151			0	-151															
1,244	DIGITAL RIVER, INC	25388B104		6/15/2011	9/13/2011	2,049	0	3,014	-965			0	-965															
1,245	DIGITAL RIVER, INC	25388B104		6/16/2011	9/13/2011	1,742	0	2,560	-818			0	-818															
1,246	DIGITAL RIVER, INC	25388B104		7/28/2011	9/13/2011	3,074	0	4,545	-1,471			0	-1,471															
1,247	DIRECTV HLDGS LLC / 6 375% 6/15/15	25459HAD7		11/30/2009	3/17/2011	206,626	0	205,600	1,026			0	1,026															
1,248	DOUGLAS EMMETT INC	25960P109		2/11/2011	9/21/2011	1,584	0	1,672	-88			0	-88															
1,249	DOUGLAS EMMETT INC	25960P109		2/11/2011	10/3/2011	1,148	0	1,302	-154			0	-154															
1,250	DOUGLAS EMMETT INC	25960P109		4/12/2011	10/3/2011	1,614	0	1,801	-187			0	-187															
1,251	DOUGLAS EMMETT INC	25960P109		4/12/2011	10/14/2011	1,149	0	1,207	-58			0	-58															
1,252	DOUGLAS EMMETT INC	25960P109		3/29/2011	10/14/2011	1,414	0	1,474	-60			0	-60															
1,253	DOUGLAS EMMETT INC	25960P109		3/29/2011	1/7/2011	1,206	0	1,179	27			0	27															
1,254	DR PEPPER SNAPPLE GROUP INC	26138E109		7/29/2010	8/25/2011	138,402	0	144,163	-5,761			0	-5,761															
1,255	DYCOM INDS INC COM	267475101		12/2/2009	1/6/2011	2,663	0	1,407	1,256			0	1,256															
1,256	DYCOM INDS INC COM	267475101		12/2/2009	1/7/2011	6,632	0	3,497	3,135			0	3,135															
1,257	DYCOM INDS INC COM	267475101		12/2/2009	1/11/2011	2,674	0	1,407	1,267			0	1,267															
1,258	DYCOM INDS INC COM	267475101		12/2/2009	1/12/2011	2,789	0	1,447	1,342			0	1,342															
1,259	DYCOM INDS INC COM	267475101		12/2/2009	1/13/2011	6,084	0	3,135	2,949			0	2,949															
1,260	DYCOM INDS INC COM	267475101		12/2/2009	3/4/2011	1,078	0	523	555			0	555															
1,261	DYCOM INDS INC COM	267475101		12/2/2009	3/7/2011	879	0	442	437			0	437															
1,262	DYCOM INDS INC COM	267475101		12/2/2009	3/8/2011	1,862	0	925	937			0	937															
1,263	EZCORP INC	302301106		6/8/2010	1/7/2011	4,477	0	2,810	1,667			0	1,667															
1,264	EZCORP INC	302301106		12/3/2009	1/7/2011	1,819	0	1,023	796			0	796															
1,265	EZCORP INC	302301106		12/3/2009	3/7/2011	2,843	0	1,573	1,270			0	1,270															
1,266	EZCORP INC	302301106		12/3/2009	3/8/2011	4,360	0	2,360	2,000			0	2,000															
1,267	EZCORP INC	302301106		12/3/2009	3/24/2011	8,714	0	4,405	4,309			0	4,309															
1,268	EZCORP INC	302301106		12/3/2009	6/8/2011	5,756	0	2,832	2,924			0	2,924															
1,269	EZCORP INC	302301106		12/3/2009	6/9/2011	5,006	0	2,439	2,567			0	2,567															
1,270	EZCORP INC	302301106		12/3/2009	6/10/2011	2,674	0	1,337	1,337			0	1,337															
1,271	EZCORP INC	302301106		8/12/2009	6/10/2011	157	0	63	94			0	94															
1,272	EZCORP INC	302301106		12/3/2009	6/10/2011	1,873	0	944	929			0	929															
1,273	EZCORP INC	302301106		8/10/2009	6/13/2011	1,245	0	501	744			0	744															
1,274	EZCORP INC	302301106		8/11/2009	6/13/2011	2,179	0	876	1,303			0	1,303															
1,275	EZCORP INC	302301106		8/12/2009	6/13/2011	1,087	0	443	644			0	644															
1,276	EZCORP INC	302301106		8/10/2009	6/13/2011	932	0	376	556			0	556															

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

		Amount		Totals														
Long Term CG Distributions				8,223														
Short Term CG Distributions				0														
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses					
1,277	EZCORP INC	302301106		8/13/2009	6/14/2011	2,211	0	875	1,336		0	0	1,336					
1,278	EZCORP INC	302301106		8/14/2009	6/14/2011	1,579	0	613	966		0	0	966					
1,279	EZCORP INC	302301106		8/17/2009	6/14/2011	1,579	0	599	980		0	0	980					
1,280	SYNNEX CORP	87162W100		12/6/2010	1/7/2011	1,598	0	1,502	96		0	0	96					
1,281	SYNNEX CORP	87162W100		10/5/2010	1/7/2011	320	0	278	42		0	0	42					
1,282	TCF FINANCIAL	872275102		5/24/2010	5/3/2011	94,331	0	95,660	-1,329		0	0	-1,329					
1,283	TW TELECOM INC	87311L104		11/4/2010	1/7/2011	5,908	0	5,918	-10		0	0	-10					
1,284	TW TELECOM INC	87311L104		11/5/2010	1/7/2011	6,603	0	6,625	-22		0	0	-22					
1,285	TW TELECOM INC	87311L104		11/8/2010	1/7/2011	7,645	0	7,633	12		0	0	12					
1,286	TW TELECOM INC	87311L104		11/5/2010	1/7/2011	4,778	0	4,758	20		0	0	20					
1,287	TW TELECOM INC	87311L104		11/5/2010	5/10/2011	1,210	0	952	258		0	0	258					
1,288	TW TELECOM INC	87311L104		11/4/2010	5/10/2011	7,481	0	5,727	1,754		0	0	1,754					
1,289	TW TELECOM INC	87311L104		12/2/2010	5/10/2011	4,401	0	3,363	1,038		0	0	1,038					
1,290	TW TELECOM INC	87311L104		12/2/2010	5/11/2011	14,056	0	10,595	3,461		0	0	3,461					
1,291	TW TELECOM INC	87311L104		12/15/2010	5/11/2011	3,124	0	2,327	797		0	0	797					
1,292	TW TELECOM INC	87311L104		12/3/2009	5/11/2011	3,124	0	2,123	1,001		0	0	1,001					
1,293	TW TELECOM INC	87311L104		12/3/2009	5/12/2011	3,596	0	2,426	1,170		0	0	1,170					
1,294	TW TELECOM INC	87311L104		12/3/2009	8/15/2011	12,224	0	9,781	2,443		0	0	2,443					
1,295	TW TELECOM INC	87311L104		12/3/2009	8/16/2011	6,013	0	4,852	1,161		0	0	1,161					
1,296	TW TELECOM INC	87311L104		12/3/2009	8/17/2011	4,294	0	3,488	806		0	0	806					
1,297	TAIWAN SEMICONDUCTOR MANUFACT	874039100		11/25/2009	1/27/2011	18,852	0	14,777	4,075		0	0	4,075					
1,298	TAKEDA PHARMACEUTIC-SP ADR	874060205		12/3/2010	5/20/2011	31,378	0	31,954	-576		0	0	-576					
1,299	TAUBMAN CTFS INC COM	876664103		9/21/2011	11/30/2011	1,956	0	1,805	151		0	0	151					
1,300	TELECOM ITALIA S P A - SAVINGS - ADR	87927Y201		12/3/2010	3/15/2011	10,908	0	9,014	1,894		0	0	1,894					
1,301	TELECOM ITALIA S P A - SAVINGS - ADR	87927Y201		12/3/2010	3/16/2011	5,958	0	4,949	1,009		0	0	1,009					
1,302	TELETECH HOLDINGS INC	879939106		6/13/2011	8/9/2011	1,790	0	1,790	0		0	0	0					
1,303	TELETECH HOLDINGS INC	879939106		6/13/2011	8/10/2011	1,095	0	1,145	-50		0	0	-50					
1,304	TELETECH HOLDINGS INC	879939106		6/13/2011	8/11/2011	327	0	381	-54		0	0	-54					
1,305	TELETECH HOLDINGS INC	879939106		6/13/2011	8/11/2011	82	0	101	-19		0	0	-19					
1,306	TELETECH HOLDINGS INC	879939106		6/13/2011	8/11/2011	817	0	1,037	-220		0	0	-220					
1,307	TELETECH HOLDINGS INC	879939106		6/13/2011	8/11/2011	572	0	679	-107		0	0	-107					
1,308	SEC 988 FOREIGN CURRENCY TRANS					1	0	0	1		0	0	1					
1,309	SEC 1256 GAIN					74,265	0	0	74,265		0	0	74,265					
1,310	S/T LOSS ON K-1 SALES					0	0	11,386	-11,386		0	0	-11,386					
1,311	L/T GAIN ON K-1 SALES					44,988	0	0	44,988		0	0	44,988					
1,312	WASH SALE ADJUSTMENT					7,752	0	0	7,752		0	0	7,752					

199,923

[illegible]

Part

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

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

	Date	Amount
1 Credit from prior year return		1 7,861
2 First quarter estimated tax payment		2
3 Second quarter estimated tax payment	9/8/2011	3 35,000
4 Third quarter estimated tax payment		4
5 Fourth quarter estimated tax payment		5
6 Other payments		6 0
7 Total		7 42,861

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

1	Distributable amounts for 2010 that remained undistributed at the beginning of the 2011 tax year	1	2,273,669
2		2	
3		3	
4		4	
5		5	
6		6	
7		7	
8		8	
9		9	
10	Total	10	2,273,669

STATEMENT OF ASSETS AND LIABILITIES
AS OF DECEMBER 31, 2011L T AND J T DEE CHARITABLE FDM
ACCOUNT NUMBER 023850

STATEMENT OF ASSETS AND LIABILITIES

PAR VALUE / SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	% OF CATEGORY	ESTIMATED ANNUAL INCOME / CURRENT YIELD	ACCRUED INCOME
CASH						
	PRINCIPAL CASH	2,930.29	2,930.29	100.00		
				0.01		
	INCOME CASH	0.00	0.00	0.00		
				0.00		
TOTAL CASH		2,930.29	2,930.29	100.00		
				0.01		
CASH EQUIVALENTS						
MONEY MARKET FUNDS / CASH SWEEPS						
3,743,438.91	WELLS FARGO ADVANTAGE CASH INVESTMENT MONEY MARKET SERVICE #250	3,743,438.91	3,743,438.91	100.00	374 0.01	45.18
		1.000	1.000	7.37		
TOTAL MONEY MARKET FUNDS / CASH SWEEPS		3,743,438.91	3,743,438.91	100.00	374	45.18
				7.37	0.01	
TOTAL CASH EQUIVALENTS		3,743,438.91	3,743,438.91	100.00	374	45.18
				7.37	0.01	
FIXED INCOME SECURITIES						
US GOVT AND AGENCY OBLIGATIONS						
300,000	FED HOME LN BK DTD 12/10/09 1.500 01/16/2013 CUSIP 3133XW7L7	299,545.20	303,726.00	11.86	4,500	2,062.50
		99.848	101.242	0.60	1.48	
450,000	FED HOME LN BK DTD 02/19/10 1.625 03/20/2013 CUSIP 3133XX7F8	449,558.10	457,164.00	17.85	7,313	2,051.56
		99.902	101.592	0.90	1.60	
360,381	U S TREASURY INFL INDEX DTD 07/15/04 2.000 07/15/2014 CUSIP 912828CP3	366,989.71	388,281.70	15.16	7,208	3,329.39
		101.834	107.742	0.76	1.86	

STATEMENT OF ASSETS AND LIABILITIES
AS OF DECEMBER 31, 2011L T AND J T DEE CHARITABLE FUND
ACCOUNT NUMBER 023850

STATEMENT OF ASSETS AND LIABILITIES

PAR VALUE / SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	% OF CATEGORY TOTAL	ESTIMATED ANNUAL INCOME / CURRENT YIELD	ACCRUED INCOME
327,762	US TREAS INFL INDEX DTD 07/16/07 2.625 07/15/2017 CUSIP 912828GX2	354,316.76 108.102	390,164.61 119.039	15.23 0.77	8,604 2.21	3,974.30
314,136	US TREASURY INFLATION BOND DTD 01/15/10 1.375 01/15/2020 CUSIP 912828MF4	305,606.71 97.285	357,672.11 113.859	13.96 0.70	4,319 1.21	1,995.23
313,461	US TREASURY INFLATION INDEX NOTE DTD 04/15/10 0.500 04/15/2015 CUSIP 912828MY3	303,071.59 96.686	327,983.65 104.633	12.81 0.65	1,567 0.48	333.99
300,000	US TREASURY NOTE DTD 05/15/09 3.125 05/15/2019 CUSIP 912828KQ2	286,173.08 95.391	336,375.00 112.125	13.13 0.66	9,375 2.79	1,210.51
TOTAL US GOVT AND AGENCY OBLIGATIONS		2,365,261.15	2,561,367.07	100.00 5.04	42,886 1.67	14,957.48
CORPORATE OBLIGATIONS						
250,000	ADOBE SYSTEMS INC DTD 02/01/10 3.250 02/01/2015 CUSIP 00724FAA9	250,167.97 100.067	262,420.00 104.968	3.74 0.52	8,125 3.10	3,385.42
300,000	ALTRIA GROUP INC DTD 06/11/10 4.125 09/11/2015 CUSIP 02209SAK9	298,713.75 99.571	325,680.00 108.560	4.64 0.64	12,375 3.80	3,781.25
500,000	BANK OF AMERICA CORP DTD 12/04/08 3.125 06/15/2012 FDIC GUARANTEED CUSIP 060508AA9	520,476.00 104.095	506,725.00 101.345	7.22 1.00	15,625 3.08	694.44
250,000	DIRECTV HOLDINGS/FING DTD 08/17/10 3.125 02/15/2016 CUSIP 25459HAV7	245,936.25 98.375	253,247.50 101.299	3.61 0.50	7,813 3.09	2,951.39

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300,000	DR PEPPER SNAPPLE GROUP DTD 12/21/09 2.350 12/21/2012 CUSIP 26138EAL3	301,596.00 100.532	304,155.00 101.385	4.33 0.60	7,050 2.32	195.83
200,000	GOLDMAN SACHS GROUP INC DTD 09/29/04 09/29/2014 CUSIP 38143UAV3	194,020.00 97.010	181,558.00 90.779	2.59 0.36	2,352 1.30	19.60
300,000	HEWLETT-PACKARD CO DTD 09/19/11 2.350 03/15/2015 CUSIP 428236BN2	300,436.60 100.146	298,548.00 99.516	4.25 0.59	7,050 2.36	1,997.50
350,000	HSBC FINANCE CORP DTD 09/15/05 09/14/2012 CUSIP 40429CCW0	337,785.00 96.510	344,781.50 98.509	4.91 0.68	3,136 0.91	148.13
350,000	JOHN DEERE CAPITAL CORP DTD 12/19/08 2.875 06/19/2012 CUSIP 24424DAA7	363,369.65 103.820	354,539.50 101.297	5.05 0.70	10,063 2.84	335.42
350,000	JPMORGAN CHASE & CO DTD 02/23/09 2.200 06/15/2012 CUSIP 481247AK0	357,464.10 102.133	353,314.50 100.947	5.04 0.70	7,700 2.18	342.22
500,000	JPMORGAN CHASE & CO DTD 04/06/09 2.125 12/26/2012 CUSIP 481247AM6	506,719.00 101.344	509,355.00 101.871	7.26 1.00	10,625 2.09	147.57
250,000	LIFE TECHNOLOGIES CORP DTD 12/14/10 3.500 01/15/2016 CUSIP 53217VAD1	249,557.50 99.823	251,045.00 100.418	3.58 0.49	8,750 3.49	4,034.72
300,000	MANITOBA (PROVINCE OF) DTD 04/27/11 1.375 04/28/2014 CUSIP 563469TN5	299,763.00 99.921	304,908.00 101.636	4.35 0.60	4,125 1.35	721.88
300,000	NASDAQ OMX GROUP DTD 01/15/10 4.000 01/15/2015 CUSIP 631103AC2	298,923.00 99.641	307,404.00 102.468	4.38 0.60	12,000 3.90	5,533.33

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300,000	NOVA SCOTIA PROVINCE DTD 07/21/10 2.375 07/21/2015 CUSIP 669827FX0	302,856.00 100.952	312,732.00 104.244	4.46 0.62	7.125 2.28	3,166.67
400,000	ONTARIO (PROVINCE OF) DTD 11/19/09 1.875 11/19/2012 CUSIP 6832348E1	401,316.00 100.329	404,876.00 101.219	5.77 0.80	7.500 1.85	875.00
350,000	POTASH CORP-SASKATCHEWAN DTD 09/28/09 3.750 09/30/2015 CUSIP 73755LAG2	357,210.00 102.060	375,245.50 107.213	5.35 0.74	13.125 3.50	3,317.71
300,000	PRAXAIR INC DTD 11/16/09 1.750 11/15/2012 CUSIP 74005PAN4	300,000.00 100.000	302,559.00 100.853	4.31 0.60	5.250 1.74	670.83
300,000	STRYKER CORP DTD 01/15/10 3.000 01/15/2015 CUSIP 863667AA9	300,498.00 100.166	316,134.00 105.378	4.51 0.62	9.000 2.85	4,150.00
350,000	TIME WARNER CABLE INC DTD 12/11/09 3.500 02/01/2015 CUSIP 88732JAV0	348,677.00 99.622	366,775.50 104.793	5.23 0.72	12.250 3.34	5,104.17
350,000	VALE INCO LTD DTD 09/26/03 5.700 10/15/2015 CUSIP 453258AU9	362,726.00 103.636	381,062.50 108.875	5.43 0.75	19.950 5.24	4,211.67
TOTAL CORPORATE OBLIGATIONS		6,898,210.82	7,017,065.50	100.00 13.81	190,989 2.72	45,784.75
TOTAL FIXED INCOME SECURITIES		9,263,471.97	9,578,432.57	100.00 18.85	233,875 2.44	60,742.23

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EQUITIES						
COMMON EQUITIES						
637	ACADIA REALTY TRUST COM CUSIP 004239109	11,578.96 18.177	12,829.18 20.140	0.06 0.03	459 3.58	114.66
330	ADVANCE AUTO PTS INC COM CUSIP 00751Y106	20,142.28 61.037	22,977.90 69.630	0.11 0.05	79 0.34	19.80
465	ALEXANDRIA REAL ESTATE EQUITIES INC COM CUSIP 015271109	31,777.08 68.338	32,071.05 68.970	0.16 0.06	911 2.84	227.85
8,470	ALTRIA GROUP INC COM CUSIP 02209S103	160,937.75 19.001	251,135.50 29.650	1.23 0.49	13,891 5.53	3,472.70
416	AMERICAN CAMPUS CNTYS INC COM CUSIP 024835100	15,176.33 36.482	17,455.36 41.960	0.09 0.03	562 3.22	0.00
1,890	AMERICAN GREETINGS CORP CL A CUSIP 026375105	33,874.56 17.923	23,643.90 12.510	0.12 0.05	1,134 4.80	283.50
1,919	APPLE INC CUSIP 037833100	494,276.63 257.570	777,195.00 405.000	3.80 1.53	0 0.00	0.00
5,050	ARRIS GROUP INC CUSIP 04269Q100	56,627.18 11.213	54,641.00 10.820	0.27 0.11	0 0.00	0.00
1,451	AUTOLIV INC COM CUSIP 052800109	53,150.13 36.630	77,613.99 53.490	0.38 0.15	2,612 3.37	0.00
364	AVALONBAY CNTYS INC COM CUSIP 053484101	35,621.79 97.862	47,538.40 130.600	0.23 0.09	1,299 2.73	324.87

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2,735	EVERY DENNISON CORP CUSIP 053611109	102,368.08 37.429	78,439.80 28.680	0.38 0.15	2,735 3.49	0.00
1,256	BALL CORP CUSIP 058498106	29,581.95 23.553	44,851.76 35.710	0.22 0.09	352 0.78	0.00
6,039	BE AEROSPACE INC COM CUSIP 073302101	232,947.71 38.574	233,769.69 38.710	1.14 0.46	0 0.00	0.00
14,288	BGC PARTNERS INC CUSIP 05541T101	100,530.37 7.036	84,870.72 5.940	0.41 0.17	9,716 11.45	0.00
1,762	BLACKROCK INC CUSIP 09247X101	294,996.33 167.421	314,058.88 178.240	1.53 0.62	9,691 3.09	0.00
534	BOSTON PROPERTIES INC COM CUSIP 101121101	42,495.92 79.580	53,186.40 99.600	0.26 0.10	1,175 2.21	293.70
230	BRE PPTYS INC CL A 1 COM & 1 TAKEOVER RT EXP: 09-07-99 CUSIP 05564E106	10,559.26 45.910	11,610.40 50.480	0.06 0.02	345 2.97	0.00
730	BRIGGS & STRATTON CORP COM CUSIP 109043109	12,156.06 16.652	11,307.70 15.490	0.06 0.02	321 2.84	174.90
2,785	BROWN & BROWN INC CUSIP 115236101	50,067.51 17.978	63,024.55 22.630	0.31 0.12	947 1.50	0.00
335	CAMDEN PPTY TR SH BEN INT CUSIP 133131102	14,209.09 42.415	20,850.40 62.240	0.10 0.04	657 3.15	164.15
9,009	CAPITAL ONE FINANCIAL CORP CUSIP 14040H105	404,321.56 44.880	380,990.61 42.290	1.86 0.75	1,802 0.47	0.00
5,329	CARDINAL HEALTH INC COM CUSIP 14149Y108	202,975.98 38.089	216,410.69 40.610	1.06 0.43	4,583 2.12	1,145.74

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6,583	CASH AMERICA INTERNATIONAL INC CUSIP 147540100	280,691.19 42.639	306,965.29 46.630	1.50 0.60	922 0.30	0.00
307	CBL & ASSOC PPTYS INC COM CUSIP 124830100	4,176.70 13.605	4,819.90 15.700	0.02 0.01	258 5.35	64.47
5,369	CHEVRON CORP CUSIP 166764100	493,430.44 91.904	571,261.60 106.400	2.79 1.12	17,396 3.05	0.00
3,180	CHICOS FAS INC COM CUSIP 168615102	34,722.73 10.919	35,425.20 11.140	0.17 0.07	636 1.80	0.00
1,965	CIGNA CORP CUSIP 125509109	63,123.71 32.124	82,530.00 42.000	0.40 0.16	79 0.10	0.00
730	CITY NATL CORP COM CUSIP 178566105	28,601.78 39.181	32,251.40 44.180	0.16 0.06	584 1.81	0.00
1,965	COINSTAR INC COM CUSIP 19259P300	53,581.49 27.268	89,682.60 45.640	0.44 0.18	0 0.00	0.00
3,350	CON-WAY INC COM CUSIP 205944101	101,574.73 30.321	97,686.00 29.160	0.48 0.19	1,340 1.37	0.00
5,650	CONOCOPHILLIPS CUSIP 20825C104	186,688.73 33.042	411,715.50 72.870	2.01 0.81	14,916 3.62	0.00
2,640	COOPER TIRE & RUBR CO CUSIP 216831107	43,461.95 16.463	36,986.40 14.010	0.18 0.07	1,109 3.00	0.00
13,849	DARLING INTL INC COM CUSIP 237266101	223,515.53 16.139	184,053.21 13.290	0.90 0.36	0 0.00	0.00
985	DCT INDUSTRIAL TRUST INC CUSIP 233153105	4,943.52 5.019	5,043.20 5.120	0.02 0.01	276 5.47	68.95

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332	DDR CORPORATION CUSIP 23317H102	3,759.31 11.323	4,040.44 12.170	0.02 0.01	106 2.62	26.56
1,518	DIAMONDROCK HOSPITALITY CO CUSIP 252784301	15,204.61 10.016	14,633.52 9.640	0.07 0.03	486 3.32	121.44
459	DIGITAL RLTY TR INC COM CUSIP 253868103	25,281.58 55.080	30,601.53 66.670	0.15 0.06	1,248 4.08	325.04
7,925	DIRECTV CUSIP 25490A101	328,228.08 41.417	338,873.00 42.760	1.66 0.67	0 0.00	0.00
2,808	DOLLAR TREE INC CUSIP 256746108	187,128.05 66.641	233,372.88 83.110	1.14 0.46	0 0.00	0.00
368	DOUGLAS EMMETT INC CUSIP 25960P109	6,785.08 18.438	6,712.32 18.240	0.03 0.01	191 2.85	47.84
1,100	DR PEPPER SNAPPLE GROUP INC CUSIP 26138E109	41,267.13 37.516	43,428.00 39.480	0.21 0.09	1,408 3.24	352.00
1,774	DUKE REALTY CORPORATION CUSIP 264411505	21,577.06 12.163	21,376.70 12.050	0.10 0.04	1,206 5.64	0.00
1,960	DYCOM INDS INC COM CUSIP 267475101	17,323.59 8.839	41,003.20 20.920	0.20 0.08	0 0.00	0.00
1,475	EAST WEST BANCORP INC COM CUSIP 27579R104	27,055.48 18.343	29,131.25 19.750	0.14 0.06	295 1.01	0.00
162	EQUITY LIFESTYLE PPTYS INC COM CUSIP 29472R108	10,925.26 67.440	10,803.78 66.690	0.05 0.02	243 2.25	60.75
907	EQUITY RESIDENTIAL PPTYS TR SH BEN INT CUSIP 29476L107	39,515.72 43.567	51,726.21 57.030	0.25 0.10	2,059 3.98	501.10

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223	ESSEX PPTY TR COM CUSIP 297178105	20,124.50 90.244	31,333.73 140.510	0.15 0.06	928 2.96	231.92
2,539	ESTEE LAUDER COMPANIES INC CUSIP 518439104	259,575.02 102.235	285,180.48 112.320	1.39 0.56	2,666 0.93	0.00
373	EXTRA SPACE STORAGE INC COM CUSIP 30225T102	6,509.15 17.451	9,037.79 24.230	0.04 0.02	209 2.31	0.00
6,890	EXXON MOBIL CORPORATION CUSIP 30231G102	471,925.26 68.494	583,996.40 84.760	2.85 1.15	12,953 2.22	0.00
246	FEDERAL RLTY INVT TR SH BEN INT NEW 1 COM & 1 TAKEOVER RT EFF: 04-24-89 EXP: 04-24-99 CUSIP 313747206	20,868.00 84.829	22,324.50 90.750	0.11 0.04	679 3.04	169.74
2,075	FIFTH THIRD BANCORP CUSIP 316773100	21,847.68 10.529	26,394.00 12.720	0.13 0.05	664 2.52	166.00
6,694	FIRST HORIZON NATL CORP COM CUSIP 320517105	78,857.35 11.780	53,552.00 8.000	0.26 0.11	268 0.50	66.94
347,600	GENERAL ELECTRIC CO CUSIP 369604103	4,089,514.00 11.765	6,225,516.00 17.910	30.41 12.25	236,368 3.80	59,092.00
1,625	GENERAL GROWTH PROPERTIES, INC. CUSIP 370023103	24,627.00 15.155	24,407.50 15.020	0.12 0.05	650 2.66	162.50
745	GREIF INC-CL A CUSIP 397624107	46,586.86 62.533	33,934.75 45.550	0.17 0.07	1,252 3.69	388.50
2,080	HANSEN NAT CORP COM CUSIP 411310105	97,228.51 46.744	191,651.20 92.140	0.94 0.38	0 0.00	0.00

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1,965	HCC INS HLDGS INC COM CUSIP 404132102	51,121.35 26.016	54,037.50 27.500	0.26 0.11	1,218 2.25	304.58
1,349	HCP INC CUSIP 404144109	49,945.53 37.024	55,889.07 41.430	0.27 0.11	2,590 4.63	0.00
837	HEALTH CARE REIT INC 1 COM & 1 TAKEOVER RT CUSIP 42217K106	36,696.07 43.842	45,641.61 54.530	0.22 0.09	2,394 5.25	0.00
312	HEALTHCARE RLTY TR COM CUSIP 421946104	5,428.49 17.399	5,800.08 18.590	0.03 0.01	374 6.45	0.00
1,258	HERSHA HOSPITALITY TR PRIORITY CL A SHS BEN INT CUSIP 427825104	7,721.10 6.138	6,139.04 4.880	0.03 0.01	302 4.92	75.48
488	HIGHWOODS PPTYS INC COM CUSIP 431284108	14,558.42 29.833	14,478.96 29.670	0.07 0.03	830 5.73	0.00
4,007	HONEYWELL INTERNATIONAL INC CUSIP 438516106	200,402.79 50.013	217,780.45 54.350	1.06 0.43	5,970 2.74	0.00
3,221	HOTEL & RESORTS, INC. CUSIP 44107P104	44,104.32 13.693	47,574.17 14.770	0.23 0.09	644 1.35	161.05
815	IBERIABANK CORP CUSIP 450828108	44,232.74 54.273	40,179.50 49.300	0.20 0.08	1,108 2.76	277.10
3,187	INTERNATIONAL BUSINESS MACHS CORP COM CUSIP 459200101	409,864.42 128.605	586,025.56 183.880	2.86 1.15	9,561 1.63	0.00
2,705	JABIL CIRCUIT INC COM CUSIP 466313103	56,271.40 20.803	53,180.30 19.660	0.26 0.10	866 1.63	0.00
5,391	JPMORGAN CHASE & CO CUSIP 46625H100	227,538.98 42.207	179,250.75 33.250	0.88 0.35	5,391 3.01	0.00

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3,610	KELLY SVCS INC CL A CUSIP 488152208	61,576.66 17.057	49,384.80 13.680	0.24 0.10	722 1.46	0.00
1,235	KENAMETAL INC CUSIP 489170100	28,443.01 23.031	45,102.20 36.520	0.22 0.09	692 1.53	0.00
372	KILROY REALTY CORP COM CUSIP 49427F108	11,924.22 32.054	14,162.04 38.070	0.07 0.03	521 3.68	130.20
1,273	KIMCO RLTY CORP CUSIP 49446R109	20,942.86 16.452	20,673.52 16.240	0.10 0.04	967 4.68	241.87
2,885	KNIGHT CAP GROUP INC CUSIP 499005106	38,207.21 13.243	34,100.70 11.820	0.17 0.07	0 0.00	0.00
671	MACERICH CO COM CUSIP 554382101	25,468.30 37.956	33,952.60 50.600	0.17 0.07	1,476 4.35	0.00
2,964	MARATHON PETROLEUM CORP CUSIP 56585A102	93,942.56 31.695	98,671.56 33.290	0.48 0.19	2,964 3.00	0.00
864	MASTERCARD INC CL A CUSIP 57636Q104	280,559.25 324.721	322,116.48 372.820	1.57 0.63	518 0.16	0.00
4,695	MCDONALDS CORP CUSIP 580135101	355,634.83 75.748	471,049.35 100.330	2.30 0.93	13,146 2.79	0.00
2,495	MCKESSON CORP CUSIP 58155Q103	157,132.77 62.979	194,385.45 77.910	0.95 0.38	1,996 1.03	499.00
3,885	MERITOR INC CUSIP 59001K100	58,924.57 15.167	20,668.20 5.320	0.10 0.04	0 0.00	0.00
278	MID AMERICA APARTMENT COM CUSIP 59522J103	17,373.18 62.493	17,388.90 62.550	0.08 0.03	734 4.22	0.00

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676	NATIONAL RETAIL PTYS INC COM CUSIP 637417106	17,764.39 26.279	17,832.88 26.380	0.09 0.04	1,041 5.84	0.00
2,580	NEWELL RUBBERMAID INC COM CUSIP 651229106	37,997.12 14.728	41,667.00 16.150	0.20 0.08	826 1.98	0.00
3,471	NEWMONT MINING CORP CUSIP 651639106	210,231.05 60.568	208,294.71 60.010	1.02 0.41	4,859 2.33	0.00
4,995	NVIDIA CORP COM CUSIP 67066G104	84,884.25 16.994	69,230.70 13.860	0.34 0.14	0 0.00	0.00
9,415	ON SEMICONDUCTOR CORP CUSIP 682189105	79,226.86 8.415	72,683.80 7.720	0.36 0.14	0 0.00	0.00
1,360	OWENS ILL INC COM NEW CUSIP 690768403	36,816.36 27.071	26,356.80 19.380	0.13 0.05	0 0.00	0.00
9,789	PATTERSON-UTI ENERGY INC COM CUSIP 703481101	162,902.66 16.641	195,584.22 19.980	0.96 0.38	1,958 1.00	0.00
170	PEBBLEBROOK HOTEL TRUST CUSIP 70509V100	2,954.15 17.377	3,260.60 19.180	0.02 0.01	82 2.51	20.40
7,278	PHILIP MORRIS INTERNATIONAL IN CUSIP 718172109	392,609.81 53.945	571,177.44 78.480	2.79 1.12	22,416 3.92	5,604.06
562	PIEDMONT OFFICE REALTY TRUST INC. CLASS A CUSIP 720190206	10,554.16 18.780	9,576.48 17.040	0.05 0.02	708 7.39	0.00
1,445	PLEXUS CORP COM CUSIP 729132100	39,878.06 27.597	39,564.10 27.380	0.19 0.08	0 0.00	0.00

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PAR VALUE / SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	% OF CATEGORY TOTAL	ESTIMATED ANNUAL INCOME / CURRENT YIELD	ACCRUED INCOME
624	PLUM CREEK TIMBER CO INC COM CUSIP 729251108	24,845.01 39.816	22,813.44 36.560	0.11 0.04	1,048 4.59	0.00
45,000	POMERSHARES DB COMMODITY INDEX CUSIP 73935S105	1,018,584.50 22.635	1,207,800.00 26.840	5.90 2.38	0 0.00	0.00
4,470	PREMIERE GLOBAL SVCS INC COM CUSIP 740585104	33,642.82 7.526	37,860.90 8.470	0.18 0.07	0 0.00	0.00
1,758	PROLOGIS, INC. CUSIP 74340W103	53,286.06 30.311	50,261.22 28.590	0.25 0.10	1,969 3.92	0.00
344	PUBLIC STORAGE INC COM CUSIP 74460D109	38,270.02 111.250	46,254.24 134.460	0.23 0.09	1,307 2.83	0.00
3,070	RAYMOND JAMES FINL INC CUSIP 754730109	77,844.97 25.357	95,047.20 30.960	0.46 0.19	1,596 1.68	399.10
457	RAYONIER INC COM CUSIP 754907103	17,567.95 38.442	20,395.91 44.630	0.10 0.04	731 3.58	0.00
474	REGENCY CENTERS CORP CUSIP 758849103	17,357.14 36.618	17,831.88 37.620	0.09 0.04	877 4.92	0.00
2,520	REINSURANCE GROUP AMERICA CLASS A NEW CUSIP 759351604	114,137.86 45.293	131,670.00 52.250	0.64 0.26	1,814 1.38	0.00
562	REPUBLIC SERVICES INC CL A COMM CUSIP 760759100	14,491.17 25.785	15,483.10 27.550	0.08 0.03	495 3.20	123.64
732	RETAIL OPPORTUNITY INVESTMENTS CORP CUSIP 76131N101	7,433.96 10.156	8,666.88 11.840	0.04 0.02	351 4.05	0.00
4,125	ROCK-TENN CO CL A CUSIP 772739207	223,252.52 54.122	238,012.50 57.700	1.16 0.47	3,300 1.39	0.00

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				CATEGORY	TOTAL		
65	SEMICONDUCTOR HOLDERS TR DEP RCPT CUSIP 816636203	1,148.92 17.676	1,985.75 30.550	0.01 0.00	36 1.81		0.00
447	SENIOR HOUSING PROP TRUST CUSIP 81721M109	10,352.50 23.160	10,030.68 22.440	0.05 0.02	679 6.77		0.00
922	SIMON PROPERTY GROUP INC CUSIP 828806109	77,125.94 83.651	118,882.68 128.940	0.58 0.23	3,319 2.79		0.00
230	SL GREEN REALTY CORP COM CUSIP 78440X101	12,652.88 55.013	15,327.20 66.640	0.07 0.03	230 1.50		57.50
288	SOVRAN SELF STORAGE INC COM CUSIP 84610H108	11,336.20 39.362	12,288.96 42.670	0.06 0.02	518 4.22		0.00
10,260	STARBUCKS CORP COM CUSIP 855244109	287,469.95 28.019	472,062.60 46.010	2.31 0.93	6,977 1.48		0.00
105	STARWOOD HOTELS & RESORTS WORLDWIDE INC COM CUSIP 85590A401	5,738.14 54.649	5,036.85 47.970	0.02 0.01	53 1.05		0.00
750	STIFEL FINANCIAL CORP CUSIP 860630102	23,963.45 31.951	24,037.50 32.050	0.12 0.05	0 0.00		0.00
643	SUNSTONE HOTEL INVS INC NEW COM CUSIP 867892101	3,880.48 6.035	5,240.45 8.150	0.03 0.01	0 0.00		0.00
2,595	SYKES ENTERPRISES INC COM CUSIP 871237103	45,493.60 17.531	40,637.70 15.660	0.20 0.08	0 0.00		0.00
2,175	SYNNEX CORP COM CUSIP 87162W100	57,038.21 26.224	66,250.50 30.460	0.32 0.13	0 0.00		0.00

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					CURRENT YIELD	ACCRUED INCOME
251	TANGER FACTORY OUTLET CTR CUSIP 875465106	6,536.90 26.043	7,359.32 29.320	0.04 0.01	201 2.73	0.00
113	TAUBMAN CTRS INC COM CUSIP 876664103	6,053.81 53.574	7,017.30 62.100	0.03 0.01	203 2.89	0.00
1,715	TIDEWATER INC CUSIP 886423102	76,611.73 44.672	84,549.50 49.300	0.41 0.17	1,715 2.03	0.00
3,205	TRIMAS CORP CUSIP 896215209	64,333.34 20.073	57,529.75 17.950	0.28 0.11	0 0.00	0.00
2,520	TW TELECOM INC CUSIP 87311L104	36,999.83 14.682	48,837.60 19.380	0.24 0.10	0 0.00	0.00
854	UDR INC CUSIP 902653104	20,951.09 24.533	21,435.40 25.100	0.10 0.04	734 3.42	0.00
8,284	UNITEDHEALTH GROUP INC CUSIP 91324P102	299,773.88 36.187	419,833.12 50.680	2.05 0.83	5,385 1.28	0.00
1,025	UNUM GROUP CUSIP 91529Y106	25,919.08 25.287	21,596.75 21.070	0.11 0.04	431 2.00	0.00
2,905	VALASSIS COMMUNICATIONS INC COM CUSIP 918866104	72,209.10 24.857	55,863.15 19.230	0.27 0.11	0 0.00	0.00
700	VALUECLICK INC CUSIP 92046N102	11,061.82 15.803	11,403.00 16.290	0.06 0.02	0 0.00	0.00
1,148	VENTAS INC COM CUSIP 92276F100	57,728.34 50.286	63,289.24 55.130	0.31 0.12	2,640 4.17	0.00
552	VORNADO REALTY TRUST CUSIP 929042109	41,453.97 75.098	42,426.72 76.860	0.21 0.08	1,524 3.59	0.00
1,722	WEYERHAEUSER CO CUSIP 962166104	38,370.99 22.283	32,149.74 18.670	0.16 0.06	1,033 3.21	0.00

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1,775	WINTRUST FINL CORP CUSIP 97650W108	54,629.84 30.777	49,788.75 28.050	0.24 0.10	320 0.64	0.00
TOTAL COMMON EQUITIES		16,153,981.16	20,471,743.36	100.00 40.28	481,026 2.35	75,961.60
OTHER EQUITIES						
3,958	AKBANK T.A.S. CUSIP 009719501	33,839.23 8.550	24,856.24 6.280	0.31 0.05	542 2.18	0.00
8,954	ALLIANZ SE CUSIP 018805101	101,777.86 11.367	84,794.38 9.470	1.06 0.17	4,325 5.10	0.00
2,600	ALLIED WORLD ASSURANCE CUSIP H01531104	129,813.84 49.928	163,618.00 62.930	2.05 0.32	3,900 2.38	975.00
13,740	ALSTOM SA CUSIP 021244207	62,126.80 4.522	40,533.00 2.950	0.51 0.08	852 2.10	0.00
8,705	ALUMINA LIMITED - ADR SPONSORED ADR CUSIP 022205108	69,408.52 7.973	40,130.05 4.610	0.50 0.08	2,429 6.05	0.00
2,648	AMERICA MOVIL S.A.B. DE C.V SER L AD ADR CUSIP 02364W105	65,537.54 24.750	59,844.80 22.600	0.75 0.12	757 1.26	0.00
2,748	ANGLOGOLD LIMITED - ADR SPONSORED ADR CUSIP 035128206	135,066.15 49.151	116,652.60 42.450	1.46 0.23	940 0.81	0.00
2,768	ASTRAZENECA PLC SPONSORED ADR CUSIP 046353108	132,841.42 47.992	128,130.72 46.290	1.60 0.25	7,474 5.83	0.00
2,609	AXIS CAPITAL HOLDINGS LTD CUSIP G0692U109	94,132.38 36.080	83,383.64 31.960	1.04 0.16	2,505 3.00	626.16

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4,551	BANCO DO BRASIL SA CUSIP 059578104	76,642.07 16.841	57,342.60 12.600	0.72 0.11	1.998 3.48	503.00
1,618	BANCO MACRO BANSUD S A SPONSORED ADR REPSTG CL B CUSIP 05961W105	48,951.20 30.254	31,551.00 19.500	0.39 0.06	4.809 15.24	0.00
3,562	BARRICK GOLD CORP COM CUSIP 067901108	186,573.86 52.379	161,180.50 45.250	2.02 0.32	2.137 1.33	0.00
2,920	BASF AKTIENGESSELLSCHAFT LEVEL 1 SPONSORED ADR CUSIP 055262505	172,081.00 58.932	203,611.60 69.730	2.55 0.40	6.696 3.29	0.00
1,302	BIDVEST GROUP LIMITED CUSIP 088836309	57,043.33 43.812	49,449.96 37.980	0.62 0.10	1.633 3.30	0.00
7,603	CAMECO CORP COM CUSIP 13321L108	245,169.38 32.246	137,234.15 18.050	1.72 0.27	2,980 2.17	745.85
21,963	CARREFOUR SA CUSIP 144430204	178,819.78 8.142	98,394.24 4.480	1.23 0.19	5,008 5.09	0.00
2,457	CHINA CONSTRUCTION BANK CORPORATION CUSIP 168919108	41,481.91 16.883	34,250.58 13.940	0.43 0.07	1,322 3.86	0.00
3,064	CIELO SA CUSIP 171778202	65,321.28 21.319	79,418.88 25.920	0.99 0.16	4,810 6.06	0.00
2,000	CLICKS GROUP LTD. CUSIP 18682W106	49,624.67 24.812	44,000.00 22.000	0.55 0.09	1,172 2.66	0.00
9,802	COMMERCIAL INTL BANK CUSIP 201712304	48,884.00 4.987	29,307.98 2.990	0.37 0.06	1,441 4.92	0.00
1,621	COMPANHIA DE BEDIDAS DAS AMERICAN (AMBEV) CUSIP 20441W203	46,919.31 28.945	58,501.89 36.090	0.73 0.12	1,248 2.13	0.00

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4,176	COMPANHIA ENERGETICA DE MINAS - ADR SPONSORED ADR CUSIP 204409601	67,724.69 16.218	74,291.04 17.790	0.93 0.15	3,930 5.29	2,764.27
4,465	COMPANHIA SIDERURGICA NACIONAL - ADR SPONSORED ADR CUSIP 20440W105	65,378.13 14.642	36,523.70 8.180	0.46 0.07	2,844 7.79	0.00
5,122	COPA HOLDINGS SA CL A CUSIP P31076105	335,048.89 65.414	300,507.74 58.670	3.76 0.59	8,400 2.80	0.00
14,465	DAI NIPPON PRINTING CO. CUSIP 233806306	185,971.51 12.857	136,838.90 9.460	1.71 0.27	4,745 3.47	0.00
2,340	DAIICHI SANKYO COMPANY, LIMITED CUSIP 23381D102	44,808.00 19.149	45,770.40 19.560	0.57 0.09	1,491 3.26	0.00
1,140	DESARROLLADORA HOMEX S A DE C V ADR CUSIP 25030W100	37,075.78 32.523	19,231.80 16.870	0.24 0.04	0 0.00	0.00
4,961	EAST JAPAN RAILWAY COMPANY CUSIP 273202101	55,421.08 11.171	51,842.45 10.450	0.65 0.10	948 1.83	0.00
13,474	ELECTRICITE DE FRANCE (EDF) CUSIP 285039103	113,040.22 8.390	64,809.94 4.810	0.81 0.13	3,166 4.89	1,537.65
6,840	ELETOBRAS-CENTRAIS ELETRICAS - ADR SPONSORED ADR CUSIP 15234Q207	97,344.83 14.232	66,416.40 9.710	0.83 0.13	0 0.00	0.00
26,741	FINMECCANICA SPA CUSIP 318027208	115,527.13 4.320	47,598.98 1.780	0.60 0.09	5,134 10.79	0.00
2,110	FRESH DEL MONTE PRODUCE INC COM CUSIP G36738105	44,805.75 21.235	52,771.10 25.010	0.66 0.10	844 1.60	0.00

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4,205	FUJIFILM HLDGS CORP ADR 2 ORD CUSIP 35958N107	140,583.99 33.433	97,808.30 23.260	1.22 0.19	1.253 1.28	0.00
2,904	GLAXOSMITHKLINE PLC - ADR SPONSORED ADR CUSIP 37733W105	112,983.18 38.906	132,509.52 45.630	1.66 0.26	6.406 4.83	1,576.81
5,973	GOLD FIELDS LIMITED - ADR SPONSORED ADR CUSIP 38059T106	107,111.79 17.933	91,088.25 15.250	1.14 0.18	1.422 1.56	0.00
1,958	GRUPO TELEVISIA, S.A. - ADR SPONSORED ADR CUSIP 40049J206	39,818.02 20.336	41,235.48 21.060	0.52 0.08	276 0.67	0.00
822	HACHI JUNI BK LTD CUSIP 404508202	42,744.00 52.000	46,689.60 56.800	0.58 0.09	689 1.48	0.00
6,686	HOME RETAIL GROUP PLC CUSIP 43731T102	73,629.30 11.012	34,499.76 5.160	0.43 0.07	6,044 17.52	0.00
725	INFOSYS LIMITED CUSIP 456788108	38,985.75 53.773	37,250.50 51.380	0.47 0.07	510 1.37	0.00
1,534	KB FINANCIAL GROUP INC CUSIP 48241A105	56,276.26 36.686	48,075.56 31.340	0.60 0.09	117 0.24	0.00
1,668	KIMBERLY-CLARK DE MEXICO S.A.B DE C. CUSIP 494386204	39,730.84 23.819	44,252.04 26.530	0.55 0.09	2,257 5.10	0.00
9,872	KINROSS GOLD CORP COM NO PAR CUSIP 496902404	170,572.67 17.278	112,540.80 11.400	1.41 0.22	1,185 1.05	0.00
2,187	KOC HOLDING AS CUSIP 49989A109	37,371.21 17.088	32,542.56 14.880	0.41 0.06	2,292 7.04	0.00

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7,536	KOREA ELECTRIC POWER CORPORATI - ADR SPONSORED ADR CUSIP 500631106	94,662.71 12.561	82,745.28 10.980	1.04 0.16	0 0.00	0.00
170	KUMBA IRON ORE LTD CUSIP 50125N104	4,987.80 29.340	10,429.50 61.350	0.13 0.02	1,016 9.74	0.00
763	LUKOIL - ADR SPONSORED ADR CUSIP 677862104	42,783.91 56.073	40,591.60 53.200	0.51 0.08	1,307 3.22	0.00
5,652	MARINE HARVEST CUSIP 56824R106	59,108.49 10.458	48,098.52 8.510	0.60 0.09	11,784 24.50	0.00
495	MASSART HOLDINGS LIMITED CUSIP 576290209	12,769.18 25.796	20,913.75 42.250	0.26 0.04	490 2.34	0.00
3,436	MOBILE TELESYSTEMS OJSC - ADR SPONSORED ADR CUSIP 607409109	70,120.83 20.408	50,440.48 14.680	0.63 0.10	2,955 5.86	0.00
11,390	MS&AD INSURANCE GR HOLDINGS INC CUSIP 553491101	131,494.76 11.545	103,535.10 9.090	1.30 0.20	2,939 2.84	0.00
2,553	NEDBANK GROUP LTD SPONSORED ADR CUSIP 63975K104	41,455.83 16.238	45,085.98 17.660	0.56 0.09	1,820 4.04	0.00
739	NETEASE.COM, INC. - ADR SPONSORED ADR CUSIP 64110W102	27,712.50 37.500	33,144.15 44.850	0.41 0.07	0 0.00	0.00
3,806	NEWCREST MINING LIMITED - ADR SPONSORED ADR CUSIP 651191108	145,354.52 38.191	115,359.86 30.310	1.44 0.23	1,058 0.92	0.00
7,558	NEXEN INC CUSIP 65334H102	155,499.87 20.574	120,247.78 15.910	1.50 0.24	1,527 1.27	335.05

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3,746	NINTENDO CO., LTD. - ADR SPONSORED ADR CUSIP 654445303	106,505.70 28.432	63,457.24 16.940	0.79 0.12	1,495 2.36	0.00
7,092	NIPPON TELEGRAPH AND TELEPHONE - ADR SPONSORED ADR CUSIP 654624105	162,476.21 22.910	179,640.36 25.330	2.25 0.35	5,376 2.99	0.00
17,634	NOKIA CORPORATION - ADR SPONSORED ADR CUSIP 654902204	159,912.38 9.068	84,995.88 4.820	1.06 0.17	7,248 8.53	0.00
1,267	ORASCOM CONSTRUCTION INDUSTRIES CUSIP 68554N403	46,961.89 37.065	41,304.20 32.600	0.52 0.08	2,635 6.38	0.00
2,689	ORIFLAME COSMETICS SA CUSIP 686194101	75,751.28 28.171	42,271.08 15.720	0.53 0.08	2,323 5.50	0.00
8,317	PANASONIC CORPORATION CUSIP 69832A205	116,037.88 13.952	69,779.63 8.390	0.87 0.14	948 1.36	0.00
1,292	PHILIPPINE LONG DISTANCE TELE - ADR SPONSORED ADR CUSIP 718252604	69,466.13 53.766	74,445.04 57.620	0.93 0.15	3,439 4.62	0.00
15,166	POLYUS GOLD INTERNATIONAL LTD CUSIP 73180Y203	52,328.64 3.450	44,739.70 2.950	0.56 0.09	0 0.00	0.00
3,891	PRETORIA PORTLAND CEMENT COMPANY CUSIP 741372205	31,842.06 8.184	25,952.97 6.670	0.32 0.05	1,202 4.63	0.00
1,610	PROGRESSIVE WASTE SOLUTIONS LTD CUSIP 74339G101	35,002.56 21.741	31,539.90 19.590	0.39 0.06	802 2.54	200.32
2,602	PT BANK MANDIRI CUSIP 69367U105	10,666.09 4.099	18,994.60 7.300	0.24 0.04	299 1.57	0.00

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2,048	PT PERUSAHAAN GAS NEGARA CUSIP 69367P106	47,998.65 23.437	35,430.40 17.300	0.44 0.07	1,446 4.08	87.67
865	PT SEMEN GRESIK (PERSERO) TBK CUSIP 69367J100	40,320.33 46.613	54,001.95 62.430	0.68 0.11	1,165 2.16	0.00
3,481	PT TELEKOMUNIKASI INDONESIA TB - ADR SPONSORED ADR CUSIP 715684106	122,110.24 35.079	107,005.94 30.740	1.34 0.21	4,428 4.14	0.00
571	PT UNITED TRACTORS TBK CUSIP 69367T108	16,067.40 28.139	33,152.26 58.060	0.41 0.07	429 1.29	0.00
2,448	PTT EXPLORATION AND PRODUCTION PUBLIC COMPANY LIMITED CUSIP 69364V106	27,127.91 11.082	25,214.40 10.300	0.32 0.05	730 2.90	0.00
3,003	ROHM COMPANY LIMITED CUSIP 775376106	95,495.40 31.800	69,189.12 23.040	0.87 0.14	0 0.00	0.00
1,761	SANLAM LIMITED CUSIP 80104Q208	26,143.50 14.846	31,363.41 17.810	0.39 0.06	1,455 4.64	0.00
4,437	SANOFI-AVENTIS CUSIP 80105N105	163,696.54 36.894	162,127.98 36.540	2.03 0.32	5,870 3.62	0.00
4,990	SBERBANK OF RUSSIA CUSIP 80585Y308	62,238.31 12.473	49,600.60 9.940	0.62 0.10	589 1.19	0.00
7,882	SEKISUI HOUSE., LTD. - ADR SPONSORED ADR CUSIP 816078307	76,859.12 9.751	68,652.22 8.710	0.86 0.14	1,411 2.06	0.00
1,698	SEVEN & I HOLDINGS CO., LTD CUSIP 81783H105	86,407.66 50.888	93,814.50 55.250	1.17 0.18	2,236 2.38	0.00
766	SHINHAN FINANCIAL GROUP CO. LT - ADR SPONSORED ADR CUSIP 824596100	62,095.86 81.065	52,248.86 68.210	0.65 0.10	807 1.54	0.00

STATEMENT OF ASSETS AND LIABILITIES
AS OF DECEMBER 31, 2011L T AND J T DEE CHARITABLE FDN
ACCOUNT NUMBER 023850

STATEMENT OF ASSETS AND LIABILITIES

PAR VALUE / SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	% OF CATEGORY TOTAL	ESTIMATED ANNUAL INCOME / CURRENT YIELD	ACCRUED INCOME
3,431	SHIRE PLC CUSIP 82481R106	325,327.65 94.820	356,480.90 103.900	4.46 0.70	1,372 0.38	0.00
5,111	SHISEIDO CO., LTD. - ADR SPONSORED ADR CUSIP 824841407	100,337.00 19.632	92,662.43 18.130	1.16 0.18	2,750 2.97	0.00
1,715	SHOPRITE HOLDINGS LIMITED CUSIP 82510E100	35,473.34 20.684	57,058.05 33.270	0.71 0.11	1,050 1.84	0.00
927	SIEMENS AG - ADR SPONSORED ADR CUSIP 826197501	107,333.17 115.786	88,630.47 95.610	1.11 0.17	2,738 3.09	0.00
10,132	SK TELECOM CO. LTD. - ADR SPONSORED ADR CUSIP 78440P108	185,313.87 18.290	137,896.52 13.610	1.73 0.27	7,376 5.35	0.00
6,107	SOCIETE GENERALE - ADR SPONSORED ADR CUSIP 83364L109	64,367.78 10.540	26,626.52 4.360	0.33 0.05	2,663 10.00	0.00
1,479	STANDARD BANK GROUP LIMITED CUSIP 853118107	38,961.71 26.343	36,368.61 24.590	0.45 0.07	1,515 4.17	0.00
18,492	SUMITOMO MITSUI TR CUSIP 86562X106	64,722.00 3.500	52,517.28 2.840	0.66 0.10	0 0.00	0.00
2,397	SWISSCOM AG-SPONSORED - ADR SPONSORED ADR CUSIP 871013108	101,498.56 42.344	90,894.24 37.920	1.14 0.18	5,249 5.77	0.00
4,078	TAIWAN SEMICONDUCTOR MANUFACTU - ADR SPONSORED ADR CUSIP 874039100	43,857.75 10.755	52,646.98 12.910	0.66 0.10	1,692 3.21	0.00
3,802	TALISMAN ENERGY INC COM CUSIP 87425E103	51,432.85 13.528	48,475.50 12.750	0.61 0.10	1,027 2.12	0.00

STATEMENT OF ASSETS AND LIABILITIES
AS OF DECEMBER 31, 2011L T AND J T DEE CHARITABLE FDM
ACCOUNT NUMBER 023850

STATEMENT OF ASSETS AND LIABILITIES

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	% OF CATEGORY TOTAL	ESTIMATED ANNUAL INCOME/ CURRENT YIELD	ACCRUED INCOME
13,088	TELECOM ITALIA S.P.A.- SAVINGS - ADR SPONSORED ADR CUSIP 87927Y201	143,809.22 10.988	116,483.20 8.900	1.46 0.23	20,038 17.20	0.00
1,783	TIGER BRANDS LIMITED CUSIP 88673M201	40,992.34 22.991	55,005.55 30.850	0.69 0.11	1,785 3.25	0.00
9,935	TNT EXPRESS NV CUSIP 87262N109	88,620.42 8.920	73,121.60 7.360	0.91 0.14	368 0.50	0.00
1,052	TOYOTA MOTOR CORPORATION - ADR SPONSORED ADR CUSIP 892331307	83,131.78 79.023	69,568.76 66.130	0.87 0.14	1,225 1.76	0.00
1,146	TRANSOCEAN LTD. CUSIP H8817H100	51,042.51 44.540	43,994.94 38.390	0.55 0.09	3,621 8.23	0.00
4,490	TURKCELL ILETISIM HIZMETLERI A. - ADR SPONSORED ADR CUSIP 900111204	67,937.92 15.131	52,802.40 11.760	0.66 0.10	0 0.00	0.00
3,775	TYCO INTERNATIONAL LTD NEW CUSIP H89128104	118,534.19 31.400	176,330.25 46.710	2.21 0.35	3,775 2.14	0.00
24,486	UBS AG -NEW CUSIP H89231338	312,450.49 12.760	289,669.38 11.830	3.62 0.57	0 0.00	0.00
3,083	VALE SA CUSIP 91912E204	78,072.01 25.323	63,509.80 20.600	0.79 0.12	0 0.00	0.00
4,745	VODAFONE GROUP PLC NEW CUSIP 92857W209	110,502.29 23.288	133,002.35 28.030	1.66 0.26	6,847 5.15	3,024.65
1,148	WACOAL HOLDINGS CORP-SP ADR SPONSORED ADR CUSIP 930004205	80,086.95 69.762	75,354.72 65.640	0.94 0.15	1,303 1.73	0.00

STATEMENT OF ASSETS AND LIABILITIES
AS OF DECEMBER 31, 2011L T AND J T DEE CHARITABLE FDN
ACCOUNT NUMBER 023850

STATEMENT OF ASSETS AND LIABILITIES

PAR VALUE / SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	% OF CATEGORY TOTAL	ESTIMATED ANNUAL INCOME/ CURRENT YIELD	ACCRUED INCOME
2,312	WEICHAI POWER CO., LTD. CUSIP 948597109	56,710.01 24.529	44,968.40 19.450	0.56 0.09	504 1.12	0.00
5,871	WOLTERS KLUMER NV - ADR SPONSORED ADR CUSIP 977874205	121,933.03 20.769	100,511.52 17.120	1.26 0.20	4,761 4.74	0.00
1,173	YPF SOCIEDAD ANONIMA CUSIP 984245100	50,643.51 43.174	40,679.64 34.680	0.51 0.08	3,980 9.78	0.00
13,847	QAO GAZPROM LEVEL 1 ADR PROGRAM (RUSSIA) CUSIP 368287207	156,378.70 11.293	147,899.81 10.681	1.85 0.29	2,852 1.93	0.00
TOTAL OTHER EQUITIES		9,222,941.74	7,993,955.69	100.00 15.73	262,651 3.29	12,376.43
TOTAL EQUITIES		25,376,922.90	28,465,699.05	100.00 56.01	743,677 2.61	88,338.03
OTHER ASSETS						
5,303.04	ACL ALTERNATIVE FUND LTD IRT MIRRORED HOLDINGS	1,500,000.00 282.857	1,336,143.68 251.958	14.65 2.63	0 0.00	0.00
318,645	MORGAN STANLEY GLOBAL SECONDARY OPPORTUNITIES FUND I, LP IRT DECENTRALIZED PARTNERSHIP	843,873.00 2.648	1,157,296.33 3.632	12.69 2.28	0 0.00	0.00
272,583	MS CAPITAL PARTNERS V CAYMAN LP MORGAN STANLEY CAPITAL PARTNERS V CAYMAN LP IRT DECENTRALIZED PARTNERSHIP	334,246.00 1.226	272,583.00 1.000	2.99 0.54	0 0.00	0.00
444,136	MS CREDIT PARTNERS LP MORGAN STANLEY CREDIT PARTNERS, LP IRT DECENTRALIZED HOLDING	254,933.38 0.574	444,136.00 1.000	4.87 0.87	0 0.00	0.00

STATEMENT OF ASSETS AND LIABILITIES
AS OF DECEMBER 31, 2011L T AND J T DEE CHARITABLE FDM
ACCOUNT NUMBER 023850

STATEMENT OF ASSETS AND LIABILITIES

PAR VALUE / SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	% OF CATEGORY TOTAL	ESTIMATED ANNUAL INCOME / CURRENT YIELD	ACCRUED INCOME
5,216	MS OPPORTUNISTIC LP MORGAN STANLEY OPPORTUNISTIC CAYMAN FD SPC-PRIVATE INVESTOR IRT DECENTRALIZED PARTNERSHIP	5,510,000.00 1,056.365	5,908,224.00 1,132.712	64.79 11.63	0 0.00	0.00
TOTAL OTHER ASSETS		8,443,052.38	9,118,383.01	100.00 17.94	0 0.00	0.00
LIABILITIES						
70,700-	CALL WRITE GENERAL ELECTRIC CO EXP 3/17/2012 STRIKE 19.00	27,572.47- 0.390	28,987.00- 0.410	33.45 0.06-	0 0.00	0.00
84,800-	CALL WRITE GENERAL ELECTRIC CO EXP 2/18/2012 STRIKE 18.00	23,743.54- 0.280	57,664.00- 0.680	66.55 0.11-	0 0.00	0.00
TOTAL LIABILITIES		51,316.01-	86,651.00- 0.17-	100.00 0.17-	0 0.00	0.00
TOTAL INVESTMENTS		46,778,500.44	50,822,232.83	100.00	977,926 1.92	149,125.44
TOTAL ACCRUALS		149,125.44	149,125.44			
TOTAL INVESTMENTS AND ACCRUALS		46,927,625.88	50,971,358.27		977,926 1.92	149,125.44
CHANGE IN ASSETS - THIS PERIOD						
UNREALIZED APPRECIATION/DEPRECIATION - END OF PERIOD		\$	0.00			
UNREALIZED APPRECIATION/DEPRECIATION - BEGINNING OF PERIOD		\$	0.00			
NET CHANGE THIS PERIOD		\$	0.00			

990PF, PART VII-A LINE 8B - EXPLANATION OF NON-FILING WITH A.G. STMT

UT does not require a copy of Form 990-PF to be filed with their office.

Form **8868**
(Rev. January 2012)
Department of the Treasury
Internal Revenue Service

Application for Extension of Time To File an Exempt Organization Return

► **File a separate application for each return.**

OMB No. 1545-1709

- If you are filing for an **Automatic 3-Month Extension**, complete only **Part I** and check this box ☒ **X**
- If you are filing for an **Additional (Not Automatic) 3-Month Extension**, complete only **Part II** (on page 2 of this form)

Do not complete Part II unless you have already been granted an automatic 3-month extension on a previously filed Form 8868

Electronic filing (e-file). You can electronically file Form 8868 if you need a 3-month automatic extension of time to file (6 months for a corporation required to file Form 990-T), or an additional (not automatic) 3-month extension of time. You can electronically file Form 8868 to request an extension of time to file any of the forms listed in Part I or Part II with the exception of Form 8870, Information Return for Transfers Associated With Certain Personal Benefit Contracts, which must be sent to the IRS in paper format (see instructions) For more details on the electronic filing of this form, visit www.irs.gov/efile and click on *e-file for Charities & Nonprofits*

Part I Automatic 3-Month Extension of Time. Only submit original (no copies needed)

A corporation required to file Form 990-T and requesting an automatic 6-month extension—check this box and complete Part I only ☐

All other corporations (including 1120-C filers), partnerships, REMICs, and trusts must use Form 7004 to request an extension of time to file income tax returns

Enter filer's identifying number, see instructions

Type or print File by the due date for filing your return. See instructions	Name of exempt organization or other filer, see instructions	Employer identification number (EIN) or
	L T AND J T DEE CHARITABLE FDN	☒ 87-6150803
	Number, street, and room or suite no. If a P O box, see instructions	Social security number (SSN)
	Wells Fargo Bank N.A. Trust Tax Dept - PO Box 53456 MAC S4101-22G	☐
	City, town or post office, state, and ZIP code. For a foreign address, see instructions	
	Phoenix	AZ 85072-3456

Enter the Return code for the return that this application is for (file a separate application for each return) .

04

Application Is For	Return Code	Application Is For	Return Code
Form 990	01	Form 990-T (corporation)	07
Form 990-BL	02	Form 1041-A	08
Form 990-EZ	01	Form 4720	09
Form 990-PF	04	Form 5227	10
Form 990-T (sec. 401(a) or 408(a) trust)	05	Form 6069	11
Form 990-T (trust other than above)	06	Form 8870	12

- The books are in the care of ► WELLS FARGO BANK N.A.

Telephone No. ► (888) 730-4933 FAX No. ►

- If the organization does not have an office or place of business in the United States, check this box ☐
- If this is for a Group Return, enter the organization's four digit Group Exemption Number (GEN) _____ If this is for the whole group, check this box ☐ If it is for part of the group, check this box ☐ and attach a list with the names and EINs of all members the extension is for

- 1 I request an automatic 3-month (6 months for a corporation required to file Form 990-T) extension of time until 8/15/2012, to file the exempt organization return for the organization named above. The extension is for the organization's return for.
- ☒ calendar year 2011 or

► ☐ tax year beginning _____, and ending _____

- 2 If the tax year entered in line 1 is for less than 12 months, check reason. ☐ Initial return ☐ Final return ☐ Change in accounting period

3a If this application is for Form 990-BL, 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits. See instructions	3a	\$	20,569
b If this application is for Form 990-PF, 990-T, 4720, or 6069, enter any refundable credits and estimated tax payments made. Include any prior year overpayment allowed as a credit	3b	\$	42,861
c Balance due. Subtract line 3b from line 3a. Include your payment with this form, if required, by using EFTPS (Electronic Federal Tax Payment System). See instructions	3c	\$	25,000

Caution. If you are going to make an electronic fund withdrawal with this Form 8868, see Form 8453-EO and Form 8879-EO for payment instructions

For Privacy Act and Paperwork Reduction Act Notice, see Instructions.

Form **8868** (Rev. 1-2012)

(HTA)

- If you are filing for an **Additional (Not Automatic) 3-Month Extension**, complete only **Part II** and check this box. ☒ **X**
- Note.** Only complete Part II if you have already been granted an automatic 3-month extension on a previously filed Form 8868.
- If you are filing for an **Automatic 3-Month Extension**, complete only **Part I** (on page 1).

Part II Additional (Not Automatic) 3-Month Extension of Time. Only file the original (no copies needed).

Type or print	Name of exempt organization		Enter filer's identifying number, see instructions	
	L T AND J T DEE CHARITABLE FDN		Employer identification number (EIN) or	
	Number, street, and room or suite no. If a P.O. box, see instructions.		☒ 87-6150803	
	Wells Fargo Bank N.A. Trust Tax Dept - PO Box 53456 MAC S4101-22G		Social security number (SSN)	
File by the due date for filing your return. See instructions	City, town or post office, state, and ZIP code. For a foreign address, see instructions			
	Phoenix		AZ 85072-3456	

Enter the Return code for the return that this application is for (file a separate application for each return) **04**

Application Is For	Return Code	Application Is For	Return Code
Form 990	01		
Form 990-BL	02	Form 1041-A	08
Form 990-EZ	01	Form 4720	09
Form 990-PF	04	Form 5227	10
Form 990-T (sec. 401(a) or 408(a) trust)	05	Form 6069	11
Form 990-T (trust other than above)	06	Form 8870	12

STOP! Do not complete Part II if you were not already granted an automatic 3-month extension on a previously filed Form 8868.

- The books are in the care of **WELLS FARGO BANK N A**
Telephone No. **(888) 730-4933** FAX No.
- If the organization does not have an office or place of business in the United States, check this box. ☐
- If this is for a Group Return, enter the organization's four digit Group Exemption Number (GEN) If this is for the whole group, check this box. ☐ If it is for part of the group, check this box ☐ and attach a list with the names and EINs of all members the extension is for.

- 4 I request an additional 3-month extension of time until **11/15/2012**
- 5 For calendar year **2011**, or other tax year beginning , and ending
- 6 If the tax year entered in line 5 is for less than 12 months, check reason ☐ Initial return ☐ Final return
☐ Change in accounting period
- 7 State in detail why you need the extension **MORE TIME IS REQUESTED TO GATHER THE INFORMATION NECESSARY TO FILE AN ACCURATE RETURN.**

8a If this application is for Form 990-BL, 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits. See instructions.	8a	\$	19,837
b If this application is for Form 990-PF, 990-T, 4720, or 6069, enter any refundable credits and estimated tax payments made. Include any prior year overpayment allowed as a credit and any amount paid previously with Form 8868.	8b	\$	25,000
c Balance due. Subtract line 8b from line 8a. Include your payment with this form, if required, by using EFTPS (Electronic Federal Tax Payment System) See instructions	8c	\$	0

Signature and Verification must be completed for Part II only.

Under penalties of perjury, I declare that I have examined this form, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true, correct, and complete, and that I am authorized to prepare this form

Signature ***Art L. L...*** Title **TAX DIRECTOR**Date **8/3/2012**Form **8868** (Rev 1-2012)