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5/4/2012 1 17 13 PM - EME - SEA - NESHOLM FAMILY FOUNDATION

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: NESHOLM FAMILY FOUNDATION

A Employer identification number: 94-3055422

Number and street (or P O box number if mail is not delivered to street address): P O Box 1501, NJ2-130-03-31 — Room/suite:

B Telephone number (see instructions): 609-274-6834

City or town, state, and ZIP code: PENNINGTON NJ 08534-1501

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) ▶ $ 43,958,705

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

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

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))*

	Line	Description	(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	997,838	994,794		
	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	126,886			
	b	Gross sales price for all assets on line 6a 18,327,063				
	7	Capital gain net income (from Part IV, line 2)		126,886		
	8	Net short-term capital gain				
	9	Income modifications				
	10 a	Gross sales less returns and allowances 0				
	b	Less Cost of goods sold 0				
	c	Gross profit or (loss) (attach schedule)	0			
	11	Other income (attach schedule)	-93,497	0	0	
	12	**Total** Add lines 1 through 11	1,031,227	1,121,680	0	
Operating and Administrative Expenses	13	Compensation of officers, directors, trustees, etc	0			
	14	Other employee salaries and wages	35,045			35 045
	15	Pension plans, employee benefits	2,548			2 548
	16 a	Legal fees (attach schedule)	0	0	0	0
	b	Accounting fees (attach schedule)	0	0	0	0
	c	Other professional fees (attach schedule)	245,073	147,044	0	98,029
	17	Interest				
	18	Taxes (attach schedule) (see instructions)	37,835	32,672	0	3,854
	19	Depreciation (attach schedule) and depletion	0	0	0	
	20	Occupancy	73,608			73 608
	21	Travel, conferences, and meetings				
	22	Printing and publications				
	23	Other expenses (attach schedule)	38,631	7,595	0	31 036
	24	**Total operating and administrative expenses** Add lines 13 through 23	432,740	187,311	0	244,120
	25	Contributions, gifts, grants paid	1,839,840			1,839,840
	26	**Total expenses and disbursements** Add lines 24 and 25	2,272,580	187,311	0	2,083,960
	27	Subtract line 26 from line 12				
	a	**Excess of revenue over expenses and disbursements**	-1,241,353			
	b	**Net investment income** (if negative enter -0-)		934,369		
	c	**Adjusted net income** (if negative, enter -0-)			0	

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Part II Balance Sheets

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

			Beginning of year	End of year	
			(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1	Cash—non-interest-bearing	4,491	13,478	13,478
	2	Savings and temporary cash investments	13,568,326	5,234,158	5,234,158
	3	Accounts receivable ▶ 0			
		Less allowance for doubtful accounts ▶ 0	0	0	0
	4	Pledges receivable ▶ 0			
		Less allowance for doubtful accounts ▶ 0	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	0
	8	Inventories for sale or use		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)	12,746,492	19,896,010	38,336,889
	c	Investments—corporate bonds (attach schedule)	0	0	0
	11	Investments—land, buildings, and equipment basis ▶ 0			
		Less accumulated depreciation (attach schedule) ▶ 0	0	0	0
	12	Investments—mortgage loans			
	13	Investments—other (attach schedule)	399,999	399,999	374,180
	14	Land, buildings, and equipment basis ▶ 0			
		Less accumulated depreciation (attach schedule) ▶ 0	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)	26,719,308	25,543,645	43,958,705
Liabilities	17	Accounts payable and accrued expenses		0	
	18	Grants payable			
	19	Deferred revenue		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 ▶ Call Options)	18,900	67,728	
	23	**Total liabilities** (add lines 17 through 22)	18,900	67,728	
Net Assets or Fund Balances		**Foundations that follow SFAS 117, check here ▶ ☐ and complete lines 24 through 26 and lines 30 and 31**			
	24	Unrestricted			
	25	Temporarily restricted			
	26	Permanently restricted			
		Foundations that do not follow SFAS 117, check here ▶ ☒ and complete lines 27 through 31			
	27	Capital stock, trust principal, or current funds	26,719,308	25,543,645	
	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)	26,700,408	25,475,917	
	31	**Total liabilities and net assets/fund balances** (see instructions)	26,719,308	25,543,645	

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	26,700,408
2	Enter amount from Part I, line 27a	2	-1,241,353
3	Other increases not included in line 2 (itemize) ▶ See Attached Statement	3	18,160
4	Add lines 1, 2, and 3	4	25,477,215
5	Decreases not included in line 2 (itemize) ▶ See Attached Statement	5	1,298
6	Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	25,475,917

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	0
b	0	0	0	0
c	0	0	0	0
d	0	0	0	0
e	0	0	0	0

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

	(i) F M V as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j), if any	(l) Gains (Col (h) gain minus col (k), but not less than -0-) or Losses (from col (h))
a	0	0	0	0
b	0	0	0	0
c	0	0	0	0
d	0	0	0	0
e	0	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	126,886
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6) If gain, also enter in Part I, line 8, column (c) (see instructions) If (loss), enter -0- in Part I, line 8	3	0

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

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

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

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

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

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

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col (b) divided by col (c))
2010	2,115,702	42,456,490	0 049832
2009	2,513,961	39,710,780	0 063307
2008	3,146,637	58,300,735	0 053973
2007	3,377,881	62,583,568	0 053974
2006	3,482,500	67,741,423	0 051409

2 **Total** of line 1, column (d)	2	0 272495
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 054499
4 Enter the net value of noncharitable-use assets for 2011 from Part X, line 5	4	43,601,374
5 Multiply line 4 by line 3	5	2,376,231
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	9,344
7 Add lines 5 and 6	7	2,385,575
8 Enter qualifying distributions from Part XII, line 4	8	2,083,960

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

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

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) 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)	1	18,687
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	18,687
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	18,687
6	Credits/Payments		
a	2011 estimated tax payments and 2010 overpayment credited to 2011 — 6a: 44,594		
b	Exempt foreign organizations—tax withheld at source — 6b:		
c	Tax paid with application for extension of time to file (Form 8868) — 6c: 0		
d	Backup withholding erroneously withheld — 6d:		
7	Total credits and payments Add lines 6a through 6d	7	44,594
8	Enter any **penalty** for underpayment of estimated tax Check here ☐ if Form 2220 is attached	8	0
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	25,907
11	Enter the amount of line 10 to be **Credited to 2012 estimated tax** ▶ 18,687 **Refunded** ▶	11	7,220

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

Part VII-A Statements Regarding Activities *(continued)*

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

Website address ▶ www nesholmfamilyfoundation org

14 The books are in care of ▶ MLTC, A DIVISION OF BANK OF AMERICA, N A Telephone no ▶ 609-274-6834

Located at ▶ 1300 MERRILL LYNCH DRIVE PENNINGTON NJ ZIP+4 ▶ 08534-1501

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

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

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

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

			Line	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)?		1b	N/A	
	Organizations relying on a current notice regarding disaster assistance check here	▶ ☐			
c	Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2011?		1c		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))?	☐ Yes ☒ No		
(2) Influence the outcome of any specific public election (see section 4955), or to carry on, directly or indirectly, any voter registration drive?	☐ Yes ☒ No		
(3) Provide a grant to an individual for travel, study, or other similar purposes?	☐ Yes ☒ No		
(4) Provide a grant to an organization other than a charitable, etc , organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)? (see instructions)	☐ Yes ☒ No		
(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes or for the prevention of cruelty to children or animals?	☐ Yes ☒ No		
b If any answer is "Yes" to 5a(1)–(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53 4945 or in a current notice regarding disaster assistance (see instructions)?		**5b**	N/A
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? *If "Yes" to 6b, file Form 8870*		**6b**	X (No)
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

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

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

(a) Name and address	(b) Title and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account other allowances
See Attached Statement	00	0	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				

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

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

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

(a) Name and address of each person paid more than $50,000	(b) Type of service	(c) Compensation
NONE		0
		0
		0
		0
		0
Total number of others receiving over $50,000 for professional services ▶		

Part IX-A Summary of Direct Charitable Activities

List the foundation's four largest direct charitable activities during the tax year Include relevant statistical information such as the number of organizations and other beneficiaries served, conferences convened, research papers produced, etc	Expenses
1 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	39,844,671
b	Average of monthly cash balances	1b	4,420,683
c	Fair market value of all other assets (see instructions)	1c	
d	**Total** (add lines 1a, b, and c)	1d	44,265,354
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	44,265,354
4	Cash deemed held for charitable activities Enter 1 ½ % of line 3 (for greater amount, see instructions)	4	663,980
5	**Net value of noncharitable-use assets.** Subtract line 4 from line 3 Enter here and on Part V, line 4	5	43,601,374
6	**Minimum investment return.** Enter 5% of line 5	6	2,180,069

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	2,180,069
2a	Tax on investment income for 2011 from Part VI, line 5	2a	18,687		
b	Income tax for 2011 (This does not include the tax from Part VI)	2b	0		
c	Add lines 2a and 2b			2c	18,687
3	Distributable amount before adjustments Subtract line 2c from line 1			3	2,161,382
4	Recoveries of amounts treated as qualifying distributions			4	7,500
5	Add lines 3 and 4			5	2,168,882
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	2,168,882

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	2,083,960
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	2,083,960
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income Enter 1% of Part I, line 27b (see instructions)	5	0
6	**Adjusted qualifying distributions** Subtract line 5 from line 4	6	2,083,960

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					2,168,882
2 Undistributed income, if any, as of the end of 2011					
a Enter amount for 2010 only				1,525,661	
b Total for prior years 20____, 20____, 20____			0		
3 Excess distributions carryover, if any, to 2011					
a From 2006	NONE				
b From 2007	NONE				
c From 2008	NONE				
d From 2009	NONE				
e From 2010	NONE				
f **Total** of lines 3a through e		0			
4 Qualifying distributions for 2011 from Part XII, line 4 ► $ 2,083,960					
a Applied to 2010, but not more than line 2a				1,525,661	
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					558,299
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					1,610,583
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				

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

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

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

	Tax year	Prior 3 years			
	(a) 2011	(b) 2010	(c) 2009	(d) 2008	(e) Total
2 a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed	0				0
b 85% of line 2a	0	0	0	0	0
c Qualifying distributions from Part XII, line 4 for each year listed	0				0
d Amounts included in line 2c not used directly for active conduct of exempt activities					0
e Qualifying distributions made directly for active conduct of exempt activities Subtract line 2d from line 2c	0	0	0	0	0
3 Complete 3a, b, or c for the alternative test relied upon					
a "Assets" alternative test—enter (1) Value of all assets					0
(2) Value of assets qualifying under section 4942(j)(3)(B)(i)					0
b "Endowment" alternative test—enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed	0				0
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)					0
(2) Support from general public and 5 or more exempt organizations as provided in section 4942(j)(3)(B)(iii)					0
(3) Largest amount of support from an exempt organization					0
(4) Gross investment income					0

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

1 **Information Regarding Foundation Managers:**

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

NONE

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

NONE

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

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

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

Nesholm Family Foundation 120 Lakeside Avenue Seattle WA 98122

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

See Attached

c Any submission deadlines

See Attached

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

See Attached

Part XV Supplementary Information (continued)

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

Recipient Name and address (home or business)	If recipient is an individual show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a *Paid during the year* See Attached Statement				
Total			▶ 3a	1,839,840
b *Approved for future payment* NONE				
Total			▶ 3b	0

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated	Unrelated business income		Excluded by section 512 513, or 514		(e)
	(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	997,838	
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	126,886	
9 Net income or (loss) from special events					
10 Gross profit or (loss) from sales of inventory					
11 Other revenue a Other Taxable Income		0	01	3,445	0
b Enterprise Products Partners		0	16	-38,492	0
c DCP Midstream Partners		0	16	-8,189	0
d		0		0	0
e		0		0	0
12 Subtotal Add columns (b), (d), and (e)		0		1,081,488	0

13 Total Add line 12, columns (b), (d), and (e) 13 1,081,488

(See worksheet in line 13 instructions to verify calculations)

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

Line No ▼	Explain below how each activity for which income is reported in column (e) of Part XVI-A contributed importantly to the accomplishment of the foundation's exempt purposes (other than by providing funds for such purposes) (See instructions)
	Not Applicable

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

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

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

(a) Line no	(b) Amount involved	(c) Name of noncharitable exempt organization	(d) Description of transfers, transactions, and sharing arrangements
	0	Not Applicable	
	0		
	0		
	0		
	0		
	0		
	0		
	0		
	0		
	0		
	0		
	0		
	0		
	0		
	0		
	0		

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

b If "Yes," complete the following schedule

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

Sign Here

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

John F. Nesholm 5/9/12 PRESIDENT

Signature of officer or trustee | Date | Title

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

Paid Preparer Use Only

Print/Type preparer's name	Preparer's signature	Date	Check ☒ if self-employed	PTIN
DONALD J ROMAN		5/1/2012		P00364310

Firm's name ▶ PricewaterhouseCoopers, LLP — Firm's EIN ▶ 13-4008324

Firm's address ▶ 600 GRANT STREET, PITTSBURGH, PA 15219 — Phone no 412-355-6000

Merrill Lynch
Wealth Management
Bank of America Corporation

MERRILL LYNCH TRUST COMPANY,
A DIVISION OF BANK OF AMERICA, N.A.
CUSTODIAN OF THE
NESHOLM FOUNDATION
UAD 2/13/2009

Net Portfolio Value: $8,662,406.34

Your Financial Advisor:
CORP/INSTL GROUP
3455 PEACHTREE RD NE STE 1000
ATLANTA GA 30326-3244
1-800-937-0453

Trust Officer:
ERIC ELLIOTT
206-442-8402

TRUST MANAGEMENT ACCOUNT

December 01, 2011 - December 30, 2011

ASSETS	*December 30*	*November 30*
Cash/Money Accounts	**4,578,206.04**	4,579,867.68
Fixed Income	-	-
Equities	**3,710,020.00**	3,562,907.00
Mutual Funds	**374,180.30**	402,806.12
Options	-	-
Other	-	-
Subtotal (Long Portfolio)	***8,662,406.34***	*8,545,580.80*
TOTAL ASSETS	**$8,662,406.34**	$8,545,580.80

LIABILITIES		
Debit Balance	-	-
Short Market Value	-	-
NET PORTFOLIO VALUE	**$8,662,406.34**	$8,545,580.80

CASH FLOW	*This Statement*	*Year to Date*
Opening Cash/Money Accounts	**$4,579,867.68**	
CREDITS		
Funds Received	-	4,439,891.55
Electronic Transfers	-	-
Other Credits	-	95,298.11
Subtotal	-	4,535,189.66
DEBITS		
Electronic Transfers	-	-
Other Debits	**(1,309.00)**	(3,880,632.11)
ML Trust Fees	**(392.38)**	(3,660.25)
Non ML Trust Fees	-	-
Bill Payment	-	-
Subtotal	***($1,701.38)***	*($3,884,292.36)*
Net Cash Flow	**($1,701.38)**	$650,897.30
Dividends/Interest Income	**39.74**	97,428.47
Security Purchases/Debits	-	(2,899,058.35)
Security Sales/Credits	-	1,248,500.00
Closing Cash/Money Accounts	**$4,578,206.04**	
Securities You Transferred In/Out	-	-

Merrill Lynch Wealth Management makes available products and services offered by Merrill Lynch, Pierce, Fenner & Smith Incorporated (MLPF&S) and other subsidiaries of Bank of America Corporation. MLPF&S is a registered broker-dealer, Member Securities Investor Protection Corporation (SIPC) and a wholly owned subsidiary of Bank of America Corporation. Investment products: **Are Not FDIC Insured | Are Not Bank Guaranteed | May Lose Value**

NESHOLM FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

CASH/MONEY ACCOUNTS Description	Quantity	Total Cost Basis	Estimated Market Price	Estimated Market Value	Estimated Annual Income	Est. Annual Yield%
CASH	0.53	0.53		.53		
BIF MONEY FUND	4,039,646.00	4,039,646.00	1.0000	**4,039,646.00**	**404**	.01
TOTAL		4,039,646.53		**4,039,646.53**	**404**	.01

EQUITIES Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
DCP MIDSTREAM PARTNERS	DPM	05/04/10	600	33.6389	20,183.35	47.4700	28,482.00	8,298.65	1,537	5.39
		05/04/10	2,500	33.6400	84,100.00	47.4700	118,675.00	34,575.00	6,401	5.39
		05/04/10	300	33.7400	10,122.00	47.4700	14,241.00	4,119.00	768	5.39
		05/04/10	600	33.8200	20,292.00	47.4700	28,482.00	8,190.00	1,537	5.39
		05/04/10	200	33.8300	6,766.00	47.4700	9,494.00	2,728.00	512	5.39
		05/04/10	300	33.8400	10,152.00	47.4700	14,241.00	4,089.00	768	5.39
		05/06/10	100	32.0835	3,208.35	47.4700	4,747.00	1,538.65	256	5.39
		05/06/10	100	32.0400	3,204.00	47.4700	4,747.00	1,543.00	256	5.39
		05/06/10	28	32.1200	899.36	47.4700	1,329.16	429.80	72	5.39
		05/06/10	100	32.1300	3,213.00	47.4700	4,747.00	1,534.00	256	5.39
		05/06/10	700	32.1400	22,498.00	47.4700	33,229.00	10,731.00	1,793	5.39
		05/06/10	100	32.2400	3,224.00	47.4700	4,747.00	1,523.00	256	5.39
		05/06/10	800	32.2600	25,808.00	47.4700	37,976.00	12,168.00	2,049	5.39
		05/06/10	300	32.2700	9,681.00	47.4700	14,241.00	4,560.00	768	5.39
		05/06/10	200	32.3800	6,476.00	47.4700	9,494.00	3,018.00	512	5.39
		05/06/10	1,072	32.3900	34,722.08	47.4700	50,887.84	16,165.76	2,745	5.39
		05/06/10	900	32.4100	29,169.00	47.4700	42,723.00	13,554.00	2,305	5.39
		05/06/10	100	32.4200	3,242.00	47.4700	4,747.00	1,505.00	256	5.39
Subtotal			9,000		227,726		***427,230.00***	*130,269.86*	***23,047***	5.39

00-17-6150B-5000 (05-2011)

NESHOLM FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
ENERGY TRANSFER PTNRS LP	ETP	01/13/11	200	53.8000	10,760.00	45.8500	9,170.00	(1,590.00)	715	7.79
		01/13/11	200	53.8367	10,767.35	45.8500	9,170.00	(1,597.35)	715	7.79
		01/13/11	4,900	53.8284	263,759.16	45.8500	224,665.00	(39,094.16)	17,518	7.79
		01/13/11	300	53.8300	16,149.00	45.8500	13,755.00	(2,394.00)	1,073	7.79
Subtotal			*5,600*		236,748		**256,760.00**	*(44,675.51)*	**20,021**	7.79
ENTERPRISE PRDTS PRTN LP *L P*	EPD	01/13/11	3,690	43.1114	159,081.25	46.3800	171,142.20	12,060.95	9,041	5.28
		01/13/11	3,310	43.1170	142,717.60	46.3800	153,517.80	10,800.20	8,110	5.28
Subtotal			*7,000*		245,052		**324,660.00**	*22,861.15*	**17,151**	5.28
MAGELLAN MIDSTREAM *PARTNERS LP*	MMP	05/04/10	600	46.9400	28,164.00	68.8800	41,328.00	13,164.00	1,921	4.64
		05/04/10	1,100	46.9500	51,645.00	68.8800	75,768.00	24,123.00	3,521	4.64
		05/04/10	300	46.9600	14,088.00	68.8800	20,664.00	6,576.00	961	4.64
		05/04/10	300	46.9700	14,091.00	68.8800	20,664.00	6,573.00	961	4.64
		05/04/10	100	46.9900	4,699.00	68.8800	6,888.00	2,189.00	320	4.64
		05/04/10	400	47.0000	18,800.00	68.8800	27,552.00	8,752.00	1,281	4.64
		05/04/10	1,000	47.0100	47,010.00	68.8800	68,880.00	21,870.00	3,201	4.64
		05/04/10	500	47.0200	23,510.00	68.8800	34,440.00	10,930.00	1,601	4.64
		05/04/10	500	47.0300	23,515.00	68.8800	34,440.00	10,925.00	1,601	4.64
		05/04/10	100	47.0400	4,704.00	68.8800	6,888.00	2,184.00	320	4.64
		05/04/10	100	47.0500	4,705.00	68.8800	6,888.00	2,183.00	320	4.64
		05/04/10	400	47.0800	18,832.00	68.8800	27,552.00	8,720.00	1,281	4.64
		05/04/10	400	47.0900	18,836.00	68.8800	27,552.00	8,716.00	1,281	4.64
		05/04/10	450	47.1118	21,200.35	68.8800	30,996.00	9,795.65	1,441	4.64
Subtotal			*6,250*		257,095		**430,500.00**	*136,700.65*	**20,011**	*4.64*
PLAINS ALL AMERN PIPL LP	PAA	01/13/11	4,600	64.3095	272,105	73.4500	**337,870.00**	42,046.01	**18,309**	5.41
SP500 ARN ISSUER BARC *CAP 21.18% SV 1237.90* *DUE 1/11/13*	MLGNO	11/02/11	100,000	10.0000	1,000,000.00	9.6900	**969,000.00**	(31,000.00)		

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
SP500 STARS ISSUER EKS *PREM 10.00% SV 1284.59* *DUE 11/5/12 BUF 10%*	MLOGQ	10/27/11	100,000	10.0000	1,000,000.00	9.6400	**964,000.00**	(36,000.00)		
TOTAL					3,238,726		**3,710,020.00**	220,202.16	**98,539**	2.66

RESEARCH RATINGS

Security	Symbol	BofAML Research	Morningstar	S&P
ENTERPRISE PRDTS PRTN LP	EPD	Buy (B17)	Under Review	Buy
PLAINS ALL AMERN PIPL LP	PAA	Buy (A17)	Hold	Buy
MAGELLAN MIDSTREAM	MMP	Buy (B17)	Hold	Hold
ENERGY TRANSFER PTNRS LP	ETP	Buy (B17)	Buy	Buy
DCP MIDSTREAM PARTNERS	DPM	Buy (C17)	Hold	No Coverage

PLEASE REFER TO THE BACK OF YOUR STATEMENT FOR A GUIDE TO BofAML AND THIRD PARTY RESEARCH RATINGS.

MUTUAL FUNDS/CLOSED END FUNDS/UIT Description	Quantity	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Total Client Investment	Cumulative Investment Return ($)	Estimated Annual Income	Current Yield%
IVY GLOBAL NATURAL *RESOURCES FD CL C* *SYMBOL: IGNCX Initial Purchase:05/04/10* *Equity 100%*	25,558	399,988.05	14.6400	**374,169.12**	(25,818.93)	399,988	**(25,818)**		
.7640 Fractional Share		11.15	14.6400	**11.18**	.03				
Subtotal (Equities)				374,180.30					

NESHOLM FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

MUTUAL FUNDS/CLOSED END FUNDS/UIT (continued) *Description*	*Quantity*	*Total Cost Basis*	*Estimated Market Price*	*Estimated Market Value*	*Unrealized Gain/(Loss)*	*Total Client Investment*	*Cumulative Investment Return ($)*	*Estimated Annual Income*	*Current Yield%*
TOTAL		399,999.20		**374,180.30**	(25,818.90)		**(25,818)**		
TOTAL PRINCIPAL INVESTMENTS		7,929,463.57		**8,123,846.83**	194,383.26			**98,943**	1.22

Total Client Investment: Cost of shares directly purchased and still held. Does not include shares purchased through reinvestment.
Cumulative Investment Return: Estimated Market Value minus Total Client Investment. Cumulative Investment Return is the dollar value of the capital appreciation (depreciation) of all shares purchased and still held, including shares acquired through reinvestment of dividends and distributions, which may be greater or less than the actual income distributed

Unrealized Gain or (Loss): Estimated Market Value minus Total Cost Basis (total cost of shares directly purchased and still held, as well as cost of shares acquired through reinvestment). Provided for Tax Planning purposes only and is not applicable to retirement accounts.
Initial Purchase: Date of your initial investment in this fund.

Market Timing: Merrill Lynch's policies prohibit mutual fund market timing, which involves the purchase and sale of mutual fund shares within short periods of time with the intention of capturing short-term profits resulting from market volatility. Market timing may result in lower returns for long-term fund shareholders because market timers capture short-term gains that would otherwise pass to all shareholders and due to increased transaction costs and fewer assets for investment due to the need to retain cash to satisfy redemptions.

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF INCOME INVESTMENTS

CASH/MONEY ACCOUNTS *Description*	*Quantity*	*Total Cost Basis*	*Estimated Market Price*	*Estimated Market Value*	*Estimated Annual Income*	*Est. Annual Yield%*
CASH	1.51	1.51		**1.51**		
BIF MONEY FUND	538,558.00	538,558.00	1.0000	**538,558.00**	**54**	.01
TOTAL		538,559.51		**538,559.51**	**54**	.01
TOTAL INCOME INVESTMENTS		538,559.51		**538,559.51**	**53**	.01

NESHOLM FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF INCOME INVESTMENTS

December 01, 2011 - December 30, 2011

LONG PORTFOLIO	Adjusted/Total Cost Basis	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Accrued Interest	Estimated Annual Income	Current Yield%
TOTAL PRINCIPAL/INCOME INVESTMENTS	8,468,023.08	**8,662,406.34**	194,383.26		**98,997**	1.14

YOUR TRUST MANAGEMENT ACCOUNT TRANSACTIONS

DIVIDENDS/INTEREST INCOME TRANSACTIONS

Date	Transaction Type	Quantity	Description	Income Cash	Principal Cash	Income Year To Date
	Subtotal (Tax-Exempt Dividends)					74,271.13
12/30	Share Dividend	39	BIF MONEY FUND DIVIDEND PAY DATE 12/30/2011			
12/30	Cash Dividend		BIF MONEY FUND DIVIDEND PAY DATE 12/30/2011 FROM 11-30 THRU 12-30	.74		
	Income Total		BIF MONEY FUND	39.00		
	Subtotal (Taxable Dividends)			39.74		23,157.34
	NET TOTAL			**39.74**		**97,428.47**

REALIZED GAINS/(LOSSES)

Description	Quantity	Acquired Date	Liquidation Date	Sale Amount	Cost Basis	Gains/(Losses) * This Statement	Gains/(Losses) * Year to Date
Subtotal (Long-Term)							248,500.00
TOTAL							**248,500.00**

* - Excludes transactions for which we have insufficient data

The capital gains and losses shown above may not reflect all transactions which must be reported on your 2011 tax return. These reportable transactions will appear on your January statement.

Merrill Lynch
Wealth Management
Bank of America Corporation

PRICEWATERHOUSE COOPERS LLP
600 GRANT STREET
47TH FLOOR
PITTSBURGH PA 15219-2709

Net Portfolio Value: $3,624,070.88

Your Financial Advisor:
CORP/INSTL GROUP
3455 PEACHTREE RD NE STE 1000
ATLANTA GA 30326-3244
1-800-937-0453

Trust Officer:
ERIC ELLIOTT
206-442-8402

TRUST MANAGEMENT ACCOUNT

Your Consults® Investment Manager is MFS INTL GROWTH

December 01, 2011 - December 30, 2011

ASSETS	*December 30*	*November 30*
Cash/Money Accounts	**77,112.00**	163,893.44
Fixed Income	-	-
Equities	**3,547,022.69**	3,516,807.04
Mutual Funds	-	-
Options	-	-
Other	-	-
Subtotal (Long Portfolio)	***3,624,134.69***	3,680,700.48
TOTAL ASSETS	**$3,624,134.69**	$3,680,700.48

LIABILITIES		
Debit Balance	**(63.81)**	-
Short Market Value	-	-
NET PORTFOLIO VALUE	**$3,624,070.88**	$3,680,700.48

CASH FLOW	*This Statement*	*Year to Date*
Opening Cash/Money Accounts	**$163,893.44**	
CREDITS		
Funds Received	-	-
Electronic Transfers	-	-
Other Credits	-	1,999,506.28
Subtotal	-	1,999,506.28
DEBITS		
Electronic Transfers	-	-
Other Debits	**(1,517.30)**	(20,387.47)
ML Trust Fees	**(3,980.96)**	(52,083.99)
Non ML Trust Fees	-	-
Bill Payment	-	-
Subtotal	***($5,498.26)***	*($72,471.46)*
Net Cash Flow	**($5,498.26)**	$1,927,034.82
Dividends/Interest Income	**13,585.20**	123,004.00
Security Purchases/Debits	**(266,849.99)**	(3,204,581.99)
Security Sales/Credits	**171,917.80**	1,137,661.14
Closing Cash/Money Accounts	**$77,048.19**	
Securities You Transferred In/Out	-	-

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NESHOLM FOUNDATION

MERRILL LYNCH CONSULTS SERVICE

December 01, 2011 - December 30, 2011

YOUR INVESTMENT MANAGER - MFS INTL GROWTH

We encourage you to contact your Financial Advisor whenever there are changes in your particular situation or objectives. These changes can then be discussed directly with your Investment Manager. We also encourage you to discuss your portfolio at least annually with your Investment Manager. Your Financial Advisor would be pleased to arrange such discussions.

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

EQUITIES Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
AEON COMPANY LTD ADR	AONNY	01/21/11	2,412	12.8701	31,042.92	13.6900	**33,020.28**	1,977.36	**505**	1.52
AIR LIQUIDE ADR	AIQUY	02/23/10	1,242	21.4124	26,594.24	24.6000	30,553.20	3,958.96	582	1.90
		05/10/10	302	20.2785	6,124.13	24.6000	7,429.20	1,305.07	142	1.90
		01/18/11	1,391	25.3832	35,308.17	24.6000	34,218.60	(1,089.57)	651	1.90
Subtotal			*2,935*		*68,026.54*		***72,201.00***	*4,174.46*	***1,375***	1.90
AKZO NOBEL N V SPNSD ADR	AKZOY	02/23/10	606	52.4100	31,760.46	48.3000	29,269.80	(2,490.66)	1,013	3.45
		05/10/10	162	54.5600	8,838.72	48.3000	7,824.60	(1,014.12)	271	3.45
		01/18/11	741	62.1900	46,082.79	48.3000	35,790.30	(10,292.49)	1,238	3.45
Subtotal			*1,509*		*86,681.97*		***72,884.70***	*(13,797.27)*	***2,522***	3.45
ASML HLDG N.V. NEW YORK *REGISTRY SHAR*	ASML	08/11/11	1,137	34.4459	39,165.10	41.7900	**47,515.23**	8,350.13	**566**	1.18
BARCLAYS PLC ADR	BCS	05/20/10	1,101	16.6978	18,384.28	10.9900	12,099.99	(6,284.29)	390	3.22
		01/18/11	913	19.6800	17,967.84	10.9900	10,033.87	(7,933.97)	324	3.22
Subtotal			*2,014*		*36,352.12*		***22,133.86***	*(14,218.26)*	***714***	3.22
BAYER AG SP ADR	BAYRY	02/23/10	307	67.5600	20,740.92	63.8000	19,586.60	(1,154.32)	495	2.52
		05/10/10	123	59.7700	7,351.71	63.8000	7,847.40	495.69	199	2.52
		01/18/11	555	75.1600	41,713.80	63.8000	35,409.00	(6,304.80)	894	2.52
		09/20/11	536	53.5425	28,698.78	63.8000	34,196.80	5,498.02	863	2.52
Subtotal			*1,521*		*98,505.21*		***97,039.80***	*(1,465.41)*	***2,451***	2.52

Merrill Lynch
Wealth Management
Bank of America Corporation

NESHOLM FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
BAYERISCHE MOTORENWERKE AG BMW SHS	BAMXY	06/03/10	1,029	16.0087	16,473.05	22.2300	22,874.67	6,401.62	420	1 83
		01/18/11	1,085	26.2900	28,524.65	22.2300	24,119.55	(4,405.10)	443	1.83
		12/13/11	687	23.2226	15,953.93	22.2300	15,272.01	(681.92)	281	1.83
Subtotal			*2,801*		*60,951.63*		***62,266.23***	*1,314.60*	***1,144***	*1.83*
BG GROUP PLC SPON ADR	BRGYY	02/23/10	56	89.8700	5,032.72	107.0000	5,992.00	959.28	64	1 05
		05/10/10	37	79.7400	2,950.38	107.0000	3,959.00	1,008.62	42	1.05
		08/12/10	92	79.4284	7,307.42	107.0000	9,844.00	2,536.58	104	1.05
		01/18/11	260	109 2100	28,394.60	107 0000	27,820.00	(574.60)	294	1.05
		08/23/11	185	103.5150	19,150.28	107.0000	19,795.00	644.72	209	1.05
		12/21/11	189	103.1360	19,492 72	107.0000	20,223.00	730.28	214	1.05
Subtotal			*819*		*82,328.12*		***87,633.00***	*5,304.88*	***927***	*1.05*
BNP PARIBAS SPONSORD ADR	BNPQY	01/18/11	857	35.6600	30,560.62	19.6500	16,840.05	(13,720.57)	949	5.63
		02/28/11	732	39 2743	28,748.86	19.6500	14,383.80	(14,365.06)	811	5.63
		03/08/11	563	36.7280	20,677.92	19.6500	11,062.95	(9,614.97)	624	5 63
Subtotal			*2,152*		*79,987.40*		***42,286.80***	*(37,700.60)*	***2,384***	*5.63*
BP PLC SPON ADR	BP	07/21/10	1,038	36.5142	37,901.84	42.7400	44,364.12	6,462.28	1,744	3.93
		01/18/11	931	49.3665	45,960.30	42.7400	39,790.94	(6,169.36)	1,565	3.93
		04/08/11	506	47.3589	23,963.65	42.7400	21,626.44	(2,337.21)	851	3.93
Subtotal			*2,475*		*107,825.79*		***105,781.50***	*(2,044.29)*	***4,160***	*3.93*
CANON INC ADR REP5SH	CAJ	02/22/11	720	48.1435	34,663.32	44.0400	31,708.80	(2,954.52)	1,042	3.28
		08/11/11	332	46.5109	15,441.65	44.0400	14,621.28	(820.37)	481	3.28
Subtotal			*1,052*		*50,104.97*		***46,330.08***	*(3,774 89)*	***1,523***	*3.28*
CHINA CONSTRUCT UNSPN AD	CICHY	04/16/10	1,125	16.7804	18,878.00	13.9400	15,682 50	(3,195.50)	606	3.85
		12/07/11	2,756	14.7403	40,624.54	13.9400	38,418.64	(2,205.90)	1,483	3.85
Subtotal			*3,881*		*59,502.54*		***54,101.14***	*(5,401.40)*	***2,089***	*3.85*
CHINA UNICOM HONG KONG LTD	CHU	01/18/11	960	14.8657	14,271.16	21.1300	20,284.80	6,013.64	106	.52
		05/10/11	1,036	20.2794	21,009.46	21.1300	21,890.68	881.22	114	.52
Subtotal			*1,996*		*35,280.62*		***42,175.48***	*6,894.86*	***220***	*.52*

NESHOLM FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
COMPASS GROUP PLC ADR	CMPGY	11/30/11	1,768	9.4169	16,649.08	9.4800	**16,760.64**	111.56	**485**	2.89
CREDIT SUISSE GP SP ADR	CS	02/23/10	534	43.5891	23,276.58	23.4800	12,538.32	(10,738 26)	790	6.29
		05/10/10	103	42.9681	4,425.72	23.4800	2,418.44	(2,007 28)	153	6.29
		01/18/11	599	44.9286	26,912.29	23.4800	14,064.52	(12,847.77)	886	6.29
Subtotal			*1,236*		*54,614.59*		**29,021.28**	*(25,593.31)*	**1,829**	6.29
DANONE-SPONS ADR	DANOY	02/23/10	1,197	11.7300	14,040.81	12.6400	15,130.08	1,089.27	306	2.01
		05/10/10	271	10.9500	2,967.45	12.6400	3,425.44	457.99	70	2.01
		01/18/11	1,429	12.1793	17,404.36	12.6400	18,062.56	658.20	365	2.01
		11/23/11	1,114	12.3866	13,798.78	12.6400	14,080.96	282.18	285	2.01
Subtotal			*4,011*		*48,211.40*		**50,699.04**	*2,487.64*	**1,026**	2.01
DASSAULT SYS SA SPN ADR	DASTY	07/20/10	92	67.0563	6,169.18	80.4100	7,397.72	1,228.54	53	.71
		07/21/10	127	67.1165	8,523.80	80.4100	10,212.07	1,688.27	73	.71
		08/31/10	77	60.5951	4,665.83	80.4100	6,191.57	1,525.74	44	.71
		09/01/10	35	62.6660	2,193.31	80.4100	2,814.35	621.04	20	.71
		01/18/11	299	74.8100	22,368.19	80.4100	24,042.59	1,674.40	171	.71
Subtotal			630		*43,920.31*		**50,658.30**	*6,737.99*	**361**	.71
DENSO CP UNSPONSORED ADR	DNZOY	10/14/10	1,768	15.4541	27,322.94	13.6700	24,168.56	(3,154.38)	407	1.68
		01/18/11	1,640	18.1400	29,749.60	13.6700	22,418.80	(7,330.80)	378	1.68
Subtotal			*3,408*		*57,072.54*		**46,587.36**	*(10,485.18)*	**785**	1.68
DEUTSCHE BOERSE AG SHS	DBOEY	02/23/10	2,816	6.9200	19,486.72	5.5000	15,488.00	(3,998.72)	1,045	6.74
		05/10/10	636	7.0600	4,490.16	5.5000	3,498.00	(992.16)	236	6.74
		01/18/11	3,373	7.6900	25,938.37	5 5000	18,551.50	(7,386.87)	1,252	6.74
Subtotal			*6,825*		*49,915.25*		**37,537.50**	*(12,377.75)*	**2,533**	6.74
EAST JAPAN RY CO ADR	EJPRY	02/23/10	3,472	10.9500	38,018.40	10.4500	36,282.40	(1,736.00)	664	1.82
		05/10/10	1,233	11.0600	13,636.98	10.4500	12,884.85	(752.13)	236	1.82
		01/18/11	3,956	10.9705	43,399.69	10 4500	41,340.20	(2,059.49)	756	1.82
Subtotal			*8,661*		*95,055.07*		**90,507.45**	*(4,547.62)*	**1,656**	1.82

NESHOLM FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
ENERSIS S A SPON ADR	ENI	06/21/11	412	22.6907	9,348.57	17.6300	7,263.56	(2,085.01)	224	3.07
		06/23/11	531	22.5138	11,954.83	17.6300	9,361.53	(2,593.30)	288	3.07
		06/24/11	404	22.7925	9,208.21	17.6300	7,122 52	(2,085.69)	219	3.07
		06/27/11	382	22.9907	8,782.45	17.6300	6,734.66	(2,047.79)	208	3.07
		06/28/11	448	23 1787	10,384.06	17.6300	7,898.24	(2,485.82)	243	3.07
		06/29/11	351	23.1990	8,142.85	17.6300	6,188.13	(1,954.72)	191	3.07
		12/21/11	314	17.2545	5,417.94	17.6300	5,535.82	117.88	171	3.07
		12/22/11	339	17.7323	6,011 28	17.6300	5,976.57	(34.71)	184	3.07
		12/23/11	491	18.0296	8,852.58	17.6300	8,656.33	(196.25)	267	3.07
Subtotal			*3,672*		*78,102.77*		***64,737.36***	*(13,365.41)*	***1,995***	3.07
ERICSSON LM TEL CL B ADR *SEK 10 NEW*	ERIC	03/26/10	1,514	10.2129	15,462.48	10.1300	15,336.82	(125.66)	391	2.54
		05/10/10	377	10.5098	3,962.23	10.1300	3,819.01	(143.22)	98	2 54
		01/18/11	1,701	11.5820	19,701.15	10.1300	17,231.13	(2,470.02)	439	2.54
Subtotal			*3,592*		*39,125.86*		***36,386.96***	*(2,738.90)*	***928***	*2.54*
HDFC BANK LTD ADR	HDB	02/23/10	435	24.0280	10,452.20	26.2800	11,431.80	979.60	95	.82
		05/10/10	200	29.6460	5,929.20	26.2800	5,256.00	(673 20)	44	.82
		01/18/11	885	30.0262	26,573.26	26.2800	23,257.80	(3,315.46)	193	.82
Subtotal			*1,520*		*42,954.66*		***39,945.60***	*(3,009.06)*	***332***	.82
HEINEKEN NV ADR	HINKY	02/23/10	1,062	24.4900	26,008.38	23.0300	24,457.86	(1,550.52)	476	1.94
		05/10/10	322	22.1700	7,138.74	23.0300	7,415.66	276.92	145	1.94
		01/18/11	1,204	25.1900	30,328.76	23.0300	27,728.12	(2,600.64)	540	1.94
Subtotal			*2,588*		*63,475.88*		***59,601.64***	*(3,874.24)*	***1,161***	1.94
HENNES AND MAURITZ AB- *ADR*	HNNMY	04/11/11	6,427	7.1128	45,713.97	6.3600	**40,875.72**	(4,838.25)	**1,517**	3.71
HONDA MOTOR ADR NEW	HMC	01/31/11	1,277	42.6011	54,401.73	30.5500	39,012.35	(15,389.38)	882	2.25
		12/12/11	318	31.0794	9,883.25	30.5500	9,714.90	(168.35)	220	2.25
Subtotal			1,595		64,284 98		***48,727.25***	*(15,557.73)*	***1,102***	2.25

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
HSBC HLDG PLC SP ADR	HBC	02/23/10	920	54.0290	49,706.77	38.1000	35,052.00	(14,654.77)	1,794	5.11
		05/10/10	229	49.6797	11,376.67	38.1000	8,724 90	(2,651.77)	447	5.11
		01/18/11	983	56.7487	55,784.07	38.1000	37,452 30	(18,331.77)	1,917	5.11
Subtotal			*2,132*		*116,867.51*		***81,229.20***	*(35,638.31)*	***4,158***	5.11
HUTCHISN WHAMPOA ADR	HUWHY	02/23/10	1,037	14.1159	14,638.29	16.5800	17,193.46	2,555.17	493	2.86
		05/10/10	573	13.5844	7,783.90	16.5800	9,500.34	1,716.44	273	2.86
		01/18/11	1,997	24.0440	48,015.87	16.5800	33,110.26	(14,905.61)	949	2.86
Subtotal			*3,607*		*70,438.06*		***59,804.06***	*(10,634.00)*	***1,715***	*2.86*
ICICI BANK LTD SPD ADR	IBN	02/23/10	64	36.4782	2,334.61	26.4300	1,691.52	(643.09)	40	2.34
		05/10/10	134	42.0700	5,637.38	26.4300	3,541.62	(2,095.76)	84	2.34
		01/18/11	719	45 7157	32,869.66	26.4300	19,003.17	(13,866.49)	446	2.34
Subtotal			*917*		*40,841.65*		***24,236.31***	*(16,605.34)*	***570***	*2.34*
ING GP NV SPSD ADR	ING	02/23/10	470	8.9998	4,229.95	7.1700	3,369.90	(860.05)		
		05/10/10	90	8.8282	794.54	7.1700	645.30	(149.24)		
		12/14/10	730	10.3880	7,583.24	7.1700	5,234.10	(2,349.14)		
		12/15/10	574	10.2312	5,872.71	7 1700	4,115.58	(1,757.13)		
		01/19/11	4,142	10.4645	43,344.37	7.1700	29,698.14	(13,646.23)		
		03/07/11	1,528	12.4135	18,967.83	7 1700	10,955.76	(8,012.07)		
Subtotal			*7,534*		*80,792.64*		***54,018.78***	*(26,773.86)*		
ITAU UNIBANCO BANCO HOLD *SA SPONSORED ADR*	ITUB	11/22/11	2,106	16.6955	35,160.93	18.5600	**39,087.36**	3,926.43	**180**	.45
KAO CORP SPD ADR	KCRPY	02/23/10	706	24.8900	17,572.34	27 2000	19,203.20	1,630.86	448	2.33
		05/10/10	226	23.8300	5,385.58	27.2000	6,147.20	761.62	144	2.33
		01/18/11	743	27.1600	20,179.88	27.2000	20,209.60	29 72	472	2.33
Subtotal			*1,675*		*43,137.80*		***45,560.00***	*2,422.20*	***1,064***	2.33

NESHOLM FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
KDDI CORP SHS	KDDIY	04/23/10	964	12.3452	11,900.82	16.1000	15,520.40	3,619.58	392	2.52
		05/10/10	284	11.9275	3,387.41	16.1000	4,572 40	1,184.99	116	2.52
		01/18/11	1,128	14.1400	15,949.92	16.1000	18,160.80	2,210.88	458	2.52
Subtotal			*2,376*		*31,238.15*		**38,253.60**	*7,015.45*	**966**	2.52
KEPPEL LTD SPONS ADR	KPELY	02/23/10	1,710	10.9622	18,745.49	14.2400	24,350.40	5,604.91	1,196	4 90
		05/10/10	684	12.5090	8,556.22	14.2400	9,740.16	1,183.94	479	4.90
		01/18/11	2,964	16.5171	48,956.82	14.2400	42,207.36	(6,749.46)	2,072	4.90
Subtotal			*5,358*		*76,258.53*		**76,297.92**	*39 39*	**3,747**	*4.90*
KINGFISHER PLC SP ADR	KGFHY	01/20/11	5,109	8.5396	43,628.82	7.6900	**39,288.21**	(4,340.61)	**1,099**	2.79
LVMH MOET HENNESSY ADR	LVMUY	05/10/10	80	22.3600	1,788.80	28.1000	2,248.00	459 20	37	1.60
		01/18/11	1,794	31.7200	56,905.68	28.1000	50,411.40	(6,494.28)	810	1.60
Subtotal			*1,874*		*58,694.48*		**52,659.40**	*(6,035.08)*	**847**	*1.60*
MITSUBISHI CP SPNSRD ADR	MSBHY	02/23/10	262	49.3100	12,919.22	40.0700	10,498 34	(2,420.88)	423	4.02
		05/10/10	153	46.2600	7,077.78	40 0700	6,130.71	(947.07)	247	4.02
		01/18/11	542	58.2087	31,549.12	40.0700	21,717.94	(9,831.18)	875	4.02
Subtotal			*957*		*51,546.12*		**38,346.99**	*(13,199.13)*	**1,545**	*4.02*
MITSUBISHI UFJ FINL GRP *INC*	MTU	06/03/11	2,748	4.6106	12,669.93	4.1900	11,514.12	(1,155.81)	380	3.29
		06/06/11	1,305	4.5283	5,909.56	4.1900	5,467.95	(441.61)	181	3.29
		10/25/11	4,370	4.4442	19,421.59	4.1900	18,310.30	(1,111.29)	604	3.29
		11/30/11	2,214	4.3736	9,683.37	4.1900	9,276.66	(406.71)	306	3.29
		12/01/11	1,148	4.3993	5,050.51	4.1900	4,810.12	(240.39)	159	3.29
		12/02/11	663	4.4163	2,928.07	4 1900	2,777.97	(150.10)	92	3.29
Subtotal			*12,448*		*55,663.03*		**52,157.12**	*(3,505.91)*	**1,722**	*3.29*
NATL AUSTRALIA B ADR	NABZY	09/21/11	1,161	22.6888	26,341.70	23.9300	27,782.73	1,441.03	2,050	7.37
		11/23/11	934	22.4341	20,953.54	23.9300	22,350.62	1,397 08	1,649	7.37
Subtotal			*2,095*		*47,295.24*		**50,133.35**	*2,838.11*	**3,699**	7.37

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
NESTLE S A REP RG SH ADR	NSRGY	02/23/10	832	48.8000	40,601.60	57.7100	48,014.72	7,413.12	1,470	3.06
		05/10/10	252	46.2600	11,657.52	57.7100	14,542.92	2,885.40	446	3.06
		01/18/11	1,036	54.4400	56,399.84	57.7100	59,787.56	3,387.72	1,830	3.06
Subtotal			*2,120*		*108,658.96*		***122,345.20***	*13,686.24*	***3,746***	3.06
NOVARTIS ADR	NVS	12/08/11	1,203	54.7733	65,892.28	57.1700	**68,775.51**	2,883.23	**2,413**	3.50
PUBLICIS GROUPE SPON ADR	PUBGY	01/20/11	1,633	25.4973	41,637.25	22.8700	**37,346.71**	(4,290.54)	**655**	1.75
QBE INS GROUP LTD *SPONSORED ADR*	QBIEY	11/23/11	2,756	14.0507	38,723.73	13.2500	**36,517.00**	(2,206.73)	**3,357**	9.19
RECKITT BENCKISER GR ADR	RBGPY	02/23/10	1,437	10.8800	15,634.56	9.8400	14,140.08	(1,494.48)	501	3.53
		05/10/10	346	10.1800	3,522.28	9.8400	3,404 64	(117.64)	121	3.53
		01/18/11	1,716	11.3100	19,407.96	9.8400	16,885.44	(2,522.52)	598	3.53
Subtotal			*3,499*		*38,564.80*		***34,430.16***	*(4,134.64)*	***1,220***	3.53
RIO TINTO PLC SPNSRD ADR	RIO	04/12/11	1,376	72.0314	99,115.21	48.9200	67,313.92	(31,801.29)	1,608	2.38
		04/13/11	159	72.6281	11,547.87	48.9200	7,778.28	(3,769.59)	186	2.38
		12/12/11	199	49.0907	9,769.05	48.9200	9,735.08	(33.97)	233	2.38
Subtotal			*1,734*		*120,432.13*		***84,827.28***	*(35,604.85)*	***2,027***	2.38
ROCHE HLDG LTD SPN ADR	RHHBY	02/23/10	709	41.4516	29,389.19	42.5500	30,167.95	778.76	801	2.65
		05/10/10	365	36.9100	13,472.15	42.5500	15,530.75	2,058.60	413	2.65
		08/31/10	229	34.1344	7,816.78	42.5500	9,743.95	1,927.17	259	2.65
		01/18/11	1,587	36.6300	58,131.81	42.5500	67,526.85	9,395 04	1,792	2.65
Subtotal			*2,890*		*108,809.93*		***122,969.50***	*14,159.57*	***3,265***	2.65
ROLLS ROYCE GRP SPN ADR	RYCEY	06/28/11	465	49.7267	23,122.92	57.7300	26,844.45	3,721.53		
		06/29/11	395	50.8054	20,068.17	57.7300	22,803.35	2,735.18		
Subtotal			*860*		*43,191.09*		***49,647.80***	*6,456.71*		

NESHOLM FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
ROYAL DUTCH SHELL PLC	RDSA	02/23/10	676	54.7600	37,017.76	73.0900	49,408.84	12,391.08	1,931	3.90
SPONS ADR A		05/10/10	216	56.4032	12,183.11	73.0900	15,787.44	3,604 33	617	3.90
		07/21/10	148	54.5785	8,077.63	73.0900	10,817.32	2,739.69	423	3.90
		01/18/11	1,114	68.5757	76,393.33	73.0900	81,422.26	5,028.93	3,182	3.90
		03/25/11	27	69.8048	1,884.73	73.0900	1,973.43	88.70	78	3.90
		08/02/11	234	72.4088	16,943.66	73.0900	17,103.06	159.40	669	3 90
Subtotal			*2,415*		*152,500.22*		***176,512.35***	*24,012.13*	**6,900**	3.90
ROYAL KPN N V SP ADR	KKPNY	02/23/10	1,274	15.9400	20,307.57	11.9200	15,186.08	(5,121.49)	1,244	8.18
		05/10/10	351	13.6900	4,805.19	11.9200	4,183.92	(621.27)	343	8.18
		01/18/11	1,349	15.1800	20,477.82	11.9200	16,080.08	(4,397.74)	1,317	8.18
Subtotal			*2,974*		*45,590.58*		***35,450.08***	*(10,140.50)*	**2,904**	*8 18*
SANOFI ADR	SNY	06/03/10	47	30.9448	1,454.41	36 5400	1,717.38	262.97	63	3.61
		01/18/11	1,210	34.0757	41,231.60	36.5400	44,213.40	2,981.80	1,600	3.61
Subtotal			*1,257*		*42,686.01*		***45,930.78***	*3,244.77*	**1,663**	*3.61*
SIEMENS AG ADR	SI	02/23/10	487	86.5364	42,143.23	95.6100	46,562.07	4,418.84	1,439	3.08
		05/10/10	113	93.6300	10,580.19	95.6100	10,803.93	223.74	334	3.08
		01/18/11	514	123.1600	63,304.24	95.6100	49,143.54	(14,160.70)	1,519	3.08
Subtotal			*1,114*		*116,027.66*		***106,509.54***	*(9,518.12)*	**3,292**	3.08
SMITH-NPHW PLC SPADR NEW	SNN	07/09/10	131	45.6683	5,982.56	48.1500	6,307.65	325.09	104	1.64
		01/18/11	408	56.8146	23,180.36	48.1500	19,645.20	(3,535.16)	323	1.64
Subtotal			539		*29,162.92*		***25,952.85***	*(3,210.07)*	**427**	*1.64*
SUMITOMO MITSUI-UNSPONS	SMFG	02/23/10	2,524	6.3000	15,901.21	5.5100	13,907.24	(1,993.97)	581	4.17
ADR		01/19/11	6,600	7.4507	49,174.62	5.5100	36,366.00	(12,808.62)	1,518	4 17
		10/20/11	813	5.6579	4,599.95	5.5100	4,479.63	(120.32)	187	4.17
		10/21/11	2,506	5.6514	14,162.41	5.5100	13,808.06	(354.35)	577	4.17
		11/30/11	702	5.6271	3,950.29	5.5100	3,868.02	(82.27)	162	4.17
		12/01/11	2,618	5.6783	14,866.05	5.5100	14,425.18	(440.87)	603	4.17
Subtotal			*15,763*		*102,654.53*		***86,854.13***	*(15,800.40)*	**3,628**	*4.17*

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) *Description*	*Symbol*	*Acquired*	*Quantity*	*Unit Cost Basis*	*Total Cost Basis*	*Estimated Market Price*	*Estimated Market Value*	*Unrealized Gain/(Loss)*	*Estimated Annual Income*	*Current Yield%*
SYMRISE AG ADR	SYIEY	02/23/10	714	21.0100	15,001.15	26.7300	19,085.22	4,084.07	570	2.98
		05/10/10	163	23.8100	3,881.03	26.7300	4,356.99	475.96	131	2.98
		01/18/11	791	28.7500	22,741.25	26.7300	21,143.43	(1,597.82)	632	2.98
Subtotal			*1,668*		*41,623.43*		**44,585.64**	*2,962.21*	**1,333**	*2.98*
TAIWAN S MANUFCTRING ADR	TSM	02/23/10	1,003	9.9193	9,949.06	12.9100	12,948.73	2,999.67	416	3.20
		05/10/10	830	10.2393	8,498.62	12.9100	10,715.30	2,216.68	344	3.20
		01/19/11	3,042	13.7945	41,962.87	12.9100	39,272.22	(2,690.65)	1,260	3.20
Subtotal			*4,875*		*60,410.55*		**62,936.25**	*2,525.70*	**2,020**	*3.20*
TECHNIP SP ADR	TKPPY	11/09/11	917	22.6607	20,779.95	23.6000	21,641.20	861.25	349	1.61
		12/13/11	619	22.8667	14,154.49	23.6000	14,608.40	453.91	236	1.61
		12/21/11	824	22.6865	18,693.68	23.6000	19,446.40	752.72	314	1.61
Subtotal			*2,360*		*53,628.12*		**55,696.00**	*2,067.88*	**899**	*1.61*
TECK RESOURCES LTD CLS B	TCK	02/23/10	443	36.6748	16,246.94	35.1900	15,589.17	(657.77)	358	2.29
		05/10/10	74	38.2482	2,830.37	35.1900	2,604.06	(226.31)	60	2.29
		01/18/11	491	64.4658	31,652.71	35.1900	17,278.29	(14,374.42)	397	2.29
Subtotal			*1,008*		*50,730.02*		**35,471.52**	*(15,258.50)*	**815**	*2.29*
TELECOM ITALIA S P A NEW	TI	08/26/10	741	13.1305	9,729 77	10.6500	7,891.65	(1,838.12)	787	9.97
		01/18/11	725	13.9200	10,092.00	10.6500	7,721.25	(2,370.75)	770	9.97
Subtotal			*1,466*		*19,821.77*		**15,612.90**	*(4,208.87)*	**1,557**	*9.97*
TESCO PLC SPNRD ADR	TSCDY	05/10/10	150	18.7800	2,817.00	18.8400	2,826.00	9.00	100	3.51
		06/11/10	389	17.5685	6,834.15	18.8400	7,328.76	494 61	258	3.51
		09/24/10	545	21.0270	11,459.72	18.8400	10,267.80	(1,191.92)	362	3.51
		01/18/11	1,619	19.7900	32,040.01	18.8400	30,501.96	(1,538.05)	1,074	3.51
Subtotal			*2,703*		*53,150 88*		**50,924.52**	*(2,226.36)*	**1,794**	*3.51*
TIM PARTICIPACO/S ADR SPONSORED	TSU	09/20/11	1,058	27.2275	28,806.70	25.8000	**27,296.40**	(1,510.30)	**653**	2.39

NESHOLM FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
TOKIO MARINE HOLDINGS	TKOMY	02/23/10	488	27.6100	13,473 68	22.0000	10,736.00	(2,737.68)	263	2.44
INC, TOKYO ADR		05/10/10	159	29.2100	4,644.39	22.0000	3,498.00	(1,146.39)	86	2.44
		01/18/11	537	31.0600	16,679.22	22.0000	11,814.00	(4,865.22)	289	2.44
Subtotal			*1,184*		*34,797.29*		**26,048.00**	*(8,749.29)*	**638**	*2.44*
VODAFONE GROP PLC SP ADR	VOD	02/23/10	1,088	21.8698	23,794.45	28.0300	30,496.64	6,702.19	1,569	5.14
		05/10/10	490	20 9496	10,265.35	28.0300	13,734.70	3,469.35	707	5.14
		01/18/11	1,351	28 8600	38,989.86	28.0300	37,868.53	(1,121.33)	1,949	5 14
Subtotal			*2,929*		*73,049.66*		**82,099.87**	*9,050.21*	**4,225**	*5.14*
WESTPAC BANKING ADR	WBK	02/23/10	148	116.1079	17,183.98	102.4000	15,155.20	(2,028.78)	1,189	7 84
		05/10/10	31	114.3100	3,543 61	102.4000	3,174.40	(369 21)	249	7 84
		01/18/11	182	112.5800	20,489.56	102.4000	18,636.80	(1,852.76)	1,462	7.84
		08/23/11	125	106.9952	13,374.41	102.4000	12,800.00	(574.41)	1,004	7.84
		11/23/11	137	96.6278	13,238.02	102.4000	14,028.80	790.78	1,101	7.84
Subtotal			*623*		*67,829.58*		**63,795.20**	*(4,034.38)*	**5,005**	*7.84*
TOTAL					3,824,794.34		**3,547,022.69**	(277,771.65)	**112,038**	3.16
TOTAL PRINCIPAL INVESTMENTS					3,824,794.34		**3,547,022.69**	(277,771.65)	**112,038**	3.16

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF INCOME INVESTMENTS

CASH/MONEY ACCOUNTS Description	Quantity	Total Cost Basis	Estimated Market Price	Estimated Market Value	Estimated Annual Income	Est. Annual Yield%
BIF MONEY FUND	77,112.00	77,112.00	1.0000	**77,112.00**	**8**	.01
TOTAL INCOME INVESTMENTS		77,112.00		**77,112.00**	**7**	.01

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF INCOME INVESTMENTS

December 01, 2011 - December 30, 2011

Income Debit Balance **63.81**

LONG PORTFOLIO	Adjusted/Total Cost Basis	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Accrued Interest	Estimated Annual Income	Current Yield%
TOTAL PRINCIPAL/INCOME INVESTMENTS	3,901,906.34	**3,624,134.69**	(277,771.65)		**112,046**	3.09

YOUR TRUST MANAGEMENT ACCOUNT TRANSACTIONS

DIVIDENDS/INTEREST INCOME TRANSACTIONS

Date	Transaction Type	Quantity	Description	Income Cash	Principal Cash	Income Year To Date
12/02	Rpt Fgn Div		AKZO NOBEL N V SPNSD ADR RPT FGN DIV HOLDING 1509.0000 PAY DATE 12/02/2011	664.87		
12/02	Rpt Fgn Div		HONDA MOTOR ADR NEW RPT FGN DIV HOLDING 1277.0000 PAY DATE 12/02/2011	246.68		
12/07	Rpt Fgn Div		KDDI CORP SHS RPT FGN DIV HOLDING 2376.0000 PAY DATE 12/07/2011	579.41		
12/08	Rpt Fgn Div		KAO CORP SPD ADR RPT FGN DIV HOLDING 1675.0000 PAY DATE 12/08/2011	624.92		
12/09	Rpt Fgn Div		BARCLAYS PLC ADR RPT FGN DIV HOLDING 2014.0000 PAY DATE 12/09/2011	126.42		

Merrill Lynch
Wealth Management
Bank of America Corporation

PRICEWATERHOUSE COOPERS LLP
600 GRANT STREET
47TH FLOOR
PITTSBURGH PA 15219-2709

Net Portfolio Value: $3,648,017.36

Your Financial Advisor:
CORP/INSTL GROUP
3455 PEACHTREE RD NE STE 1000
ATLANTA GA 30326-3244
1-800-937-0453

Trust Officer:
ERIC ELLIOTT
206-442-8402

TRUST MANAGEMENT ACCOUNT

Your Consults® Investment Manager is SNOW CAPITAL MGMT ALL CAP VAL

December 01, 2011 - December 30, 2011

ASSETS	*December 30*	*November 30*
Cash/Money Accounts	**144,474.24**	124,023 75
Fixed Income	-	-
Equities	**3,503,543.12**	3,518,997.90
Mutual Funds	-	-
Options	-	-
Other	-	-
Subtotal (Long Portfolio)	***3,648,017.36***	*3,643,021.65*
TOTAL ASSETS	**$3,648,017.36**	$3,643,021.65

LIABILITIES		
Debit Balance	-	-
Short Market Value	-	-
NET PORTFOLIO VALUE	**$3,648,017.36**	$3,643,021.65

CASH FLOW	*This Statement*	*Year to Date*
Opening Cash/Money Accounts	**$124,023.75**	
CREDITS		
Funds Received	-	-
Electronic Transfers	-	-
Other Credits	-	459,494.17
Subtotal	-	*459,494.17*
DEBITS		
Electronic Transfers	-	-
Other Debits	**(95.49)**	(60,569.23)
ML Trust Fees	**(3,913.54)**	(52,239.35)
Non ML Trust Fees	-	-
Bill Payment	-	-
Subtotal	***($4,009.03)***	*($112,808.58)*
Net Cash Flow	**($4,009.03)**	$346,685.59
Dividends/Interest Income	**13,254.98**	68,186.21
Security Purchases/Debits	**(136,003.68)**	(2,699,569.80)
Security Sales/Credits	**147,208.22**	2,151,410.46
Closing Cash/Money Accounts	**$144,474.24**	
Securities You Transferred In/Out	-	-

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MERRILL LYNCH CONSULTS SERVICE

December 01, 2011 - December 30, 2011

YOUR INVESTMENT MANAGER - SNOW CAPITAL MGMT ALL CAP VAL

We encourage you to contact your Financial Advisor whenever there are changes in your particular situation or objectives. These changes can then be discussed directly with your Investment Manager. We also encourage you to discuss your portfolio at least annually with your Investment Manager. Your Financial Advisor would be pleased to arrange such discussions.

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

CASH/MONEY ACCOUNTS Description	Quantity	Total Cost Basis	Estimated Market Price	Estimated Market Value	Estimated Annual Income	Est. Annual Yield%
CASH	0.47	0.47		.47		
BIF MONEY FUND	102,223.00	102,223.00	1.0000	**102,223.00**	**10**	.01
TOTAL		102,223.47		**102,223.47**	**10**	.01

EQUITIES Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
AECOM TECH CORP	ACM	08/18/11	1,881	18.9624	35,668.46	20.5700	38,692.17	3,023.71		
		09/13/11	1,447	21.2778	30,788.98	20.5700	29,764.79	(1,024.19)		
		11/18/11	1,974	20.9882	41,430.90	20.5700	40,605.18	(825.72)		
Subtotal			*5,302*		*107,888.34*		***109,062.14***	*1,173.80*		
ALLSTATE CORP DEL COM	ALL	05/25/10	2,888	29.7390	85,886.52	27.4100	79,160.08	(6,726.44)	2,426	3.06
		01/19/11	560	30.7458	17,217.65	27.4100	15,349.60	(1,868.05)	471	3.06
		03/22/11	413	31.5600	13,034.28	27.4100	11,320.33	(1,713.95)	347	3.06
Subtotal			*3,861*		*116,138.45*		***105,830.01***	*(10,308.44)*	***3,244***	*3.06*
AMER EAGLE OUTFITTERS	AEO	09/01/11	3,377	11.1187	37,547.85	15.2900	51,634.33	14,086.48	1,486	2.87
		09/19/11	2,979	11.2924	33,640.06	15.2900	45,548.91	11,908.85	1,311	2.87
Subtotal			*6,356*		*71,187.91*		***97,183.24***	*25,995.33*	***2,797***	*2.87*
AMGEN INC COM PV $0.0001	AMGN	05/25/10	1,609	52.4995	84,471.70	64.2100	103,313.89	18,842.19	2,317	2.24
		01/19/11	253	56.9766	14,415.08	64.2100	16,245.13	1,830.05	365	2.24
		03/14/11	396	53.5779	21,216.85	64.2100	25,427.16	4,210.31	571	2.24
Subtotal			*2,258*		*120,103.63*		***144,986.18***	*24,882.55*	***3,253***	*2.24*

Merrill Lynch Wealth Management
Bank of America Corporation

NESHOLM FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
ARCHER DANIELS MIDLD	ADM	11/30/10	1,092	28.9606	31,624.98	28.6000	31,231.20	(393.78)	765	2.44
		12/22/10	1,009	30.3173	30,590 16	28.6000	28,857.40	(1,732.76)	707	2.44
		02/11/11	1,242	36.2406	45,010.83	28.6000	35,521 20	(9,489.63)	870	2.44
		06/14/11	443	30.1593	13,360.57	28.6000	12,669.80	(690.77)	311	2.44
		09/01/11	562	28.3270	15,919.83	28.6000	16,073.20	153.37	394	2.44
Subtotal			*4,348*		*136,506.37*		***124,352.80***	*(12,153.57)*	***3,047***	*2.44*
ASPEN INSURANCE HLDS LTD	AHL	08/09/11	1,685	24.3170	40,974.15	26.5000	44,652.50	3,678.35	1,012	2.26
		08/18/11	1,132	25.0800	28,390.67	26.5000	29,998.00	1,607.33	680	2.26
Subtotal			*2,817*		*69,364.82*		***74,650.50***	*5,285.68*	***1,692***	*2.26*
BARNES GROUP INC DE $.01	B	02/24/11	1,966	20.8643	41,019.41	24.1100	47,400.26	6,380.85	787	1.65
		06/15/11	2,113	22.5425	47,632.51	24.1100	50,944.43	3,311.92	846	1.65
		08/11/11	946	21.5539	20,390.08	24.1100	22,808.06	2,417.98	379	1.65
Subtotal			*5,025*		*109,042.00*		***121,152.75***	*12,110.75*	***2,012***	*1.65*
BIG LOTS INC COM	BIG	09/01/11	1,112	33.8924	37,688.35	37.7600	41,989.12	4,300.77		
		09/19/11	995	33.3924	33,225.44	37.7600	37,571.20	4,345.76		
		09/22/11	911	32.3997	29,516.13	37.7600	34,399.36	4,883.23		
Subtotal			*3,018*		*100,429.92*		***113,959.68***	*13,529.76*		
BOEING COMPANY	BA	05/25/10	815	62.6460	51,056.57	73.3500	59,780.25	8,723.68	1,435	2.39
		06/02/10	469	63.3417	29,707.26	73.3500	34,401.15	4,693.89	826	2.39
		01/19/11	188	72.1454	13,563.34	73.3500	13,789.80	226.46	331	2.39
		03/14/11	246	70.8991	17,441.20	73.3500	18,044.10	602.90	433	2 39
		08/09/11	74	61.0940	4,520.96	73.3500	5,427.90	906.94	131	2.39
Subtotal			*1,792*		*116,289.33*		***131,443.20***	*15,153.87*	***3,156***	*2.39*

NESHOLM FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) *Description*	*Symbol*	*Acquired*	*Quantity*	*Unit Cost Basis*	*Total Cost Basis*	*Estimated Market Price*	*Estimated Market Value*	*Unrealized Gain/(Loss)*	*Estimated Annual Income*	*Current Yield%*
CHESAPEAKE ENERGY OKLA	CHK	10/07/10	1,445	22.4573	32,450 80	22.2900	32,209.05	(241.75)	506	1.57
		11/04/10	1,253	22.1600	27,766.48	22.2900	27,929.37	162.89	439	1.57
		12/22/10	389	25.4412	9,896.63	22.2900	8,670.81	(1,225.82)	137	1.57
		01/19/11	59	28.0200	1,653.18	22.2900	1,315.11	(338.07)	21	1.57
		02/11/11	771	30.9602	23,870.39	22.2900	17,185.59	(6,684.80)	270	1.57
Subtotal			3,917		95,637.48		***87,309.93***	*(8,327.55)*	***1,373***	*1.57*
COMMUNITY HEALTH SYS NEW	CYH	05/06/11	1,475	30.1474	44,467.42	17.4500	25,738.75	(18,728.67)		
		06/14/11	707	26.3976	18,663.17	17.4500	12,337.15	(6,326.02)		
		08/04/11	980	23.0185	22,558.13	17.4500	17,101.00	(5,457.13)		
		08/10/11	653	19.2298	12,557.12	17.4500	11,394.85	(1,162.27)		
		08/11/11	1,718	19.4094	33,345.52	17.4500	29,979.10	(3,366.42)		
Subtotal			5,533		*131,591.36*		***96,550.85***	*(35,040.51)*		
GENERAL ELECTRIC	GE	05/25/10	5,500	15.8696	87,282.80	17.9100	98,505.00	11,222.20	3,741	3.79
		01/19/11	234	18.6141	4,355.72	17.9100	4,190.94	(164.78)	160	3.79
		03/22/11	495	19.6073	9,705.66	17 9100	8,865.45	(840.21)	337	3.79
Subtotal			6,229		*101,344.18*		***111,561.39***	*10,217.21*	***4,238***	*3.79*
HARTFORD FINL SVCS GROUP	HIG	03/14/11	772	26.8540	20,731.29	16.2500	12,545.00	(8,186.29)	309	2.46
		04/21/11	475	27.6974	13,156.27	16.2500	7,718.75	(5,437.52)	190	2.46
		08/10/11	2,012	19.2361	38,703.23	16.2500	32,695.00	(6,008.23)	805	2.46
Subtotal			3,259		*72,590.79*		***52,958.75***	*(19,632.04)*	***1,304***	*2.46*
HEALTH NET INC	HNT	05/25/10	3,255	22.7849	74,164.85	30.4200	99,017.10	24,852.25		
		01/19/11	375	29.2961	10,986.04	30.4200	11,407.50	421.46		
		03/22/11	317	30.8819	9,789.59	30.4200	9,643 14	(146.45)		
		08/10/11	1,041	22.2611	23,173.81	30.4200	31,667.22	8,493.41		
Subtotal			4,988		*118,114.29*		***151,734.96***	*33,620.67*		
HOSPIRA INC	HSP	12/12/11	1,340	27.8252	37,285.90	30.3700	**40,695.80**	3,409.90		

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
INTL PAPER CO	IP	11/30/10	1,269	24.9091	31,609.77	29.6000	37,562.40	5,952.63	1,333	3.54
		01/19/11	62	28.5200	1,768.24	29.6000	1,835.20	66.96	66	3.54
		03/10/11	1,777	25.8680	45,967.44	29.6000	52,599.20	6,631.76	1,866	3.54
		06/17/11	483	26 9397	13,011.88	29.6000	14,296.80	1,284.92	508	3.54
		08/11/11	700	24.2845	16,999.15	29.6000	20,720.00	3,720.85	735	3.54
Subtotal			*4,291*		*109,356.48*		***127,013.60***	*17,657.12*	***4,508***	*3.54*
JPMORGAN CHASE & CO	JPM	05/25/10	1,702	38.6364	65,759.32	33.2500	56,591.50	(9,167.82)	1,702	3.00
		10/15/10	709	37.4498	26,551.91	33.2500	23,574.25	(2,977.66)	709	3.00
		03/22/11	302	45.5344	13,751.39	33.2500	10,041.50	(3,709.89)	302	3.00
		08/10/11	395	35.4288	13,994.38	33.2500	13,133.75	(860.63)	395	3.00
		09/01/11	644	36.4954	23,503.04	33.2500	21,413.00	(2,090.04)	644	3.00
Subtotal			*3,752*		*143,560.04*		***124,754.00***	*(18,806.04)*	***3,752***	*3.00*
KINDRED HEALTHCARE INC	KND	08/10/11	1,933	13 0161	25,160.31	11.7700	22,751.41	(2,408.90)		
		08/11/11	753	13 1707	9,917.54	11.7700	8,862.81	(1,054.73)		
		08/18/11	2,718	13 0604	35,498.17	11.7700	31,990.86	(3,507.31)		
Subtotal			*5,404*		*70,576.02*		***63,605.08***	*(6,970.94)*		
LIFEPOINT HOSPS INC COM	LPNT	05/25/10	895	33.9268	30,364.57	37.1500	33,249.25	2,884.68		
		01/19/11	301	36.7088	11,049.35	37.1500	11,182.15	132.80		
		03/22/11	286	38.7434	11,080.64	37.1500	10,624.90	(455.74)		
Subtotal			*1,482*		*52,494.56*		***55,056.30***	*2,561.74*		
MACYS INC	M	05/25/10	1,786	21.3298	38,095.20	32.1800	57,473.48	19,378.28	715	1 24
		01/19/11	976	23 1742	22,618.02	32.1800	31,407.68	8,789.66	391	1.24
		03/22/11	720	22.9753	16,542 22	32.1800	23,169.60	6,627.38	288	1.24
Subtotal			*3,482*		*77,255.44*		***112,050.76***	*34,795.32*	***1,394***	*1.24*

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
METLIFE INC COM	MET	05/25/10	2,169	38.7268	83,998.43	31.1800	67,629.42	(16,369.01)	1,606	2.37
		01/19/11	113	46.4400	5,247.72	31.1800	3,523.34	(1,724.38)	84	2.37
		03/14/11	423	44.9543	19,015.71	31.1800	13,189.14	(5,826.57)	314	2 37
		08/09/11	499	34.2520	17,091 75	31 1800	15,558.82	(1,532.93)	370	2.37
Subtotal			*3,204*		*125,353.61*		***99,900.72***	*(25,452.89)*	***2,374***	2.37
PATTERSON UTI ENERGY INC	PTEN	05/25/10	606	12.2990	7,453.25	19.9800	12,107.88	4,654.63	122	1.00
		01/19/11	652	20.7450	13,525.74	19.9800	13,026.96	(498.78)	131	1.00
		10/14/11	2,505	19.3177	48,390.84	19.9800	50,049.90	1,659.06	501	1.00
		12/12/11	1,843	19.8753	36,630.18	19.9800	36,823.14	192.96	369	1.00
Subtotal			*5,606*		*106,000.01*		***112,007.88***	*6,007.87*	***1,123***	1.00
PFIZER INC	PFE	05/25/10	2,366	15.0298	35,560.74	21.6400	51,200.24	15,639 50	2,083	4.06
		01/19/11	133	18.4842	2,458.40	21.6400	2,878.12	419.72	118	4.06
		03/22/11	324	20.0053	6,481.72	21.6400	7,011.36	529.64	286	4.06
Subtotal			*2,823*		*44,500.86*		***61,089.72***	*16,588.86*	***2,487***	4.06
PNC FINCL SERVICES GROUP	PNC	05/25/10	885	61.3181	54,266.52	57.6700	51,037.95	(3,228.57)	1,239	2.42
		10/15/10	618	51.3735	31,748.88	57.6700	35,640.06	3,891.18	866	2.42
		01/19/11	183	62.8084	11,493.94	57.6700	10,553.61	(940.33)	257	2.42
		03/22/11	290	61.6123	17,867.57	57.6700	16,724.30	(1,143.27)	406	2.42
		08/09/11	292	48.3521	14,118.84	57.6700	16,839.64	2,720.80	409	2.42
Subtotal			*2,268*		*129,495.75*		***130,795.56***	*1,299.81*	***3,177***	2.42
PRUDENTIAL FINANCIAL INC	PRU	05/25/10	1,533	54.8699	84,115.56	50.1200	76,833.96	(7,281.60)	2,223	2.89
		01/19/11	189	61.5400	11,631.06	50.1200	9,472.68	(2,158.38)	275	2.89
		03/22/11	262	61.2788	16,055.05	50.1200	13,131.44	(2,923.61)	380	2.89
		08/11/11	187	48.2400	9,020 88	50.1200	9,372.44	351.56	272	2.89
Subtotal			*2,171*		*120,822.55*		***108,810.52***	*(12,012.03)*	***3,150***	2.89

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
SAFEWAY INC NEW	SWY 05/25/10	2,595	22.2290	57,684.26	21.0400	54,598.80	(3,085.46)	1,506	2.75
	01/19/11	756	21.1300	15,974.28	21.0400	15,906.24	(68.04)	439	2 75
	03/22/11	246	22 3969	5,509.66	21.0400	5,175.84	(333.82)	143	2 75
Subtotal		*3,597*		*79,168.20*		***75,680.88***	*(3,487.32)*	***2,088***	2.75
SPIRIT AEROSYSTEMS HLDGS INC	SPR 07/01/11	1,841	22.5983	41,603.65	20.7800	38,255.98	(3,347.67)		
	08/04/11	2,134	18.4379	39,346.48	20.7800	44,344.52	4,998.04		
	08/09/11	1,609	16 0628	25,845.05	20.7800	33,435.02	7,589.97		
	11/14/11	216	19 7300	4,261.70	20.7800	4,488.48	226.78		
Subtotal		*5,800*		*111,056.88*		***120,524.00***	*9,467.12*		
TEREX CORP DEL NEW COM	TEX 05/25/10	1,983	20.3865	40,426.43	13.5100	26,790.33	(13,636.10)		
	06/04/10	1,201	21.2287	25,495.67	13.5100	16,225.51	(9,270.16)		
	06/14/11	1,231	25.9754	31,975.72	13.5100	16,630.81	(15,344.91)		
	08/10/11	2,307	16 4002	37,835.49	13.5100	31,167.57	(6,667.92)		
	10/06/11	620	11.5636	7,169.49	13.5100	8,376.20	1,206.71		
Subtotal		*7,342*		*142,902.80*		***99,190.42***	*(43,712.38)*		
TEVA PHARMACTCL INDS ADR	TEVA 04/08/11	834	50.5661	42,172.21	40.3600	33,660.24	(8,511.97)	654	1.94
	04/21/11	602	45.9155	27,641.19	40.3600	24,296.72	(3,344.47)	472	1.94
	05/02/11	301	47.3790	14,261.08	40.3600	12,148.36	(2,112 72)	236	1.94
	08/04/11	485	41.6711	20,210.53	40.3600	19,574.60	(635.93)	381	1.94
	12/12/11	557	40 7994	22,725.32	40.3600	22,480.52	(244.80)	437	1.94
Subtotal		*2,779*		*127,010.33*		***112,160.44***	*(14,849.89)*	***2,180***	*1.94*
TEXAS INSTRUMENTS	TXN 05/25/10	2,889	24.2693	70,114.01	29.1100	84,098.79	13,984.78	1,965	2.33
	01/19/11	171	34.7046	5,934.49	29.1100	4,977.81	(956.68)	117	2 33
	03/22/11	545	33.7364	18,386.34	29.1100	15,864.95	(2,521 39)	371	2.33
	08/10/11	505	26.9883	13,629.14	29.1100	14,700 55	1,071.41	344	2.33
Subtotal		*4,110*		*108,063.98*		***119,642.10***	*11,578.12*	***2,797***	2.33
VALERO ENERGY CORP NEW	VLO 05/25/10	4,852	17.2199	83,550.96	21.0500	**102,134.60**	18,583.64	**2,912**	2.85

NESHOLM FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
WAL-MART STORES INC	WMT	08/18/11	1,369	51.7731	70,877.51	59.7600	81,811.44	10,933.93	1,999	2.44
		09/22/11	561	50.8121	28,505.59	59.7600	33,525.36	5,019.77	820	2.44
Subtotal			*1,930*		*99,383.10*		***115,336.80***	*15,953.70*	***2,819***	*2.44*
WELLS FARGO & CO NEW DEL	WFC	05/25/10	3,031	28 6290	86,774.50	27 5600	83,534.36	(3,240.14)	1,455	1.74
		01/19/11	252	32.1557	8,103.26	27 5600	6,945.12	(1,158.14)	121	1.74
		03/14/11	513	32.1853	16,511.06	27.5600	14,138.28	(2,372.78)	247	1.74
		08/10/11	850	23.9365	20,346.03	27.5600	23,426.00	3,079.97	408	1.74
Subtotal			*4,646*		*131,734.85*		***128,043.76***	*(3,691.09)*	***2,231***	*1.74*
WHIRLPOOL CORP	WHR	11/15/11	711	53.0188	37,696.37	47.4500	33,736.95	(3,959.42)	1,423	4.21
		12/12/11	813	48.7521	39,635.46	47.4500	38,576.85	(1,058.61)	1,627	4.21
Subtotal			*1,524*		*77,331.83*		***72,313.80***	*(5,018.03)*	***3,050***	*4.21*
TOTAL					3,443,133.02		**3,503,543.12**	60,410.10	**66,158**	1.89
TOTAL PRINCIPAL INVESTMENTS					3,545,356.49		**3,605,766.59**	60,410.10	**66,168**	1.84

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF INCOME INVESTMENTS

CASH/MONEY ACCOUNTS Description	Quantity	Total Cost Basis	Estimated Market Price	Estimated Market Value	Estimated Annual Income	Est. Annual Yield%
CASH	280.77	280.77		**280.77**		
BIF MONEY FUND	41,970.00	41,970.00	1.0000	**41,970.00**	**4**	.01
TOTAL		42,250.77		**42,250.77**	**4**	.01
TOTAL INCOME INVESTMENTS		42,250.77		**42,250.77**	**4**	.01

Merrill Lynch Wealth Management
Bank of America Corporation

PRICEWATERHOUSE COOPERS LLP
600 GRANT STREET
47TH FLOOR
PITTSBURGH PA 15219-2706

Net Portfolio Value: $1,843,143.02

Your Financial Advisor:
CORP/INSTL GROUP
3455 PEACHTREE RD NE STE 1000
ATLANTA GA 30326-3244
1-800-937-0453

Trust Officer:
ERIC ELLIOTT
206-442-8402

TRUST MANAGEMENT ACCOUNT

Your Consults® Investment Manager is APEX CAPITAL SMID GROWTH

December 01, 2011 - December 30, 2011

ASSETS

	December 30	November 30
Cash/Money Accounts	**56,260.50**	43,939.50
Fixed Income	-	-
Equities	**1,786,882.52**	1,878,119.43
Mutual Funds	-	-
Options	-	-
Other	-	-
Subtotal (Long Portfolio)	**1,843,143.02**	1,922,058.93
TOTAL ASSETS	**$1,843,143.02**	$1,922,058.93

LIABILITIES

Debit Balance	-	-
Short Market Value	-	-
NET PORTFOLIO VALUE	**$1,843,143.02**	$1,922,058.93

CASH FLOW

	This Statement	Year to Date
Opening Cash/Money Accounts	**$43,939.50**	
CREDITS		
Funds Received	-	2,072,255.74
Electronic Transfers	-	-
Other Credits	-	15,373.01
Subtotal	-	2,087,628.75
DEBITS		
Electronic Transfers	-	-
Other Debits	**(10.33)**	(15,383.34)
ML Trust Fees	**(2,067.16)**	(12,281.94)
Non ML Trust Fees	-	-
Bill Payment	-	-
Subtotal	**($2,077.49)**	($27,665.28)
Net Cash Flow	**($2,077.49)**	$2,059,963.47
Dividends/Interest Income	**1,693.95**	5,834.84
Security Purchases/Debits	**(82,418.72)**	(2,437,843.89)
Security Sales/Credits	**95,123.26**	428,306.08
Closing Cash/Money Accounts	**$56,260.50**	
Securities You Transferred In/Out	-	-

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MERRILL LYNCH CONSULTS SERVICE

December 01, 2011 - December 30, 2011

YOUR INVESTMENT MANAGER - APEX CAPITAL SMID GROWTH

We encourage you to contact your Financial Advisor whenever there are changes in your particular situation or objectives. These changes can then be discussed directly with your Investment Manager. We also encourage you to discuss your portfolio at least annually with your Investment Manager. Your Financial Advisor would be pleased to arrange such discussions.

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

CASH/MONEY ACCOUNTS Description	Quantity	Total Cost Basis	Estimated Market Price	Estimated Market Value	Estimated Annual Income	Est. Annual Yield%
CASH	27.79	27.79		**27.79**		
BIF MONEY FUND	41,133.00	41,133.00	1.0000	**41,133.00**	4	.01
TOTAL		41,160.79		**41,160.79**	4	.01

EQUITIES Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
AFFILIATED MANAGERS GRP	AMG	06/03/11	328	98.8210	32,413.32	95.9500	**31,471.60**	(941.72)		
AKAMAI TECHNOLOGIES INC	AKAM	11/29/11	994	27.9601	27,792.34	32.2800	**32,086.32**	4,293.98		
ALBEMARLE CORP COM	ALB	06/03/11	451	68.0476	30,689.51	51.5100	**23,231.01**	(7,458.50)	**316**	1.35
AUTOLIV INC	ALV	06/03/11	413	73.5978	30,395.93	53.4900	**22,091.37**	(8,304.56)	**744**	3 36
AUTONATION INC	AN	06/03/11	755	33.7740	25,499.44	36.8700	**27,836.85**	2,337.41		
CAREFUSION CORP SHS	CFN	06/03/11	910	27.7773	25,277.43	25.4100	**23,123.10**	(2,154.33)		
CBRE GROUP INC CL A	CBG	06/03/11	2,081	26.0546	54,219.83	15.2200	**31,672.82**	(22,547.01)		
CULLEN FRST BKRS PV$0.01	CFR	06/03/11	510	55.5117	28,310.97	52.9100	**26,984.10**	(1,326.87)	**939**	3 47
CYPRESS SEMICNDTR PV1CTS	CY	10/03/11	1,654	14.5955	24,141.12	16.8900	**27,936.06**	3,794.94	**596**	2.13
DECKERS OUTDOORS CORP	DECK	06/03/11	299	86.4720	25,855.13	75.5700	**22,595.43**	(3,259.70)		
DEVRY INC DEL	DV	06/03/11	572	60.6141	34,671.27	38.4600	**21,999.12**	(12,672.15)	**172**	.78
DICE HLDGS INC	DHX	06/03/11	1,306	13.7997	18,022.41	8.2900	**10,826.74**	(7,195.67)		
ENTEGRIS INC MINNESOTA	ENTG	06/03/11	2,405	8.8292	21,234.23	8.7250	**20,983.63**	(250.60)		

NESHOLM FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
EXPEDIA INC	EXPE	06/03/11	686	26.1827	17,961.40	29.0200	**19,907.72**	1,946.32	**385**	1.92
FACTSET RESH SYS INC	FDS	06/03/11	180	107.6198	19,371.58	87.2800	**15,710.40**	(3,661.18)	**195**	1 23
F5 NETWORKS INC COM	FFIV	06/03/11	427	110.4114	47,145.67	106.1200	**45,313.24**	(1,832 43)		
GEN-PROBE INC DELAWARE	GPRO	06/03/11	465	82.1427	38,196.36	59.1200	**27,490.80**	(10,705.56)		
HARMAN INTL INDS INC NEW	HAR	06/03/11	590	47.5354	28,045.89	38.0400	22,443.60	(5,602.29)	177	.78
		12/06/11	371	40.8536	15,156.72	38.0400	14,112.84	(1,043.88)	112	.78
Subtotal			961		*43,202.61*		***36,556.44***	*(6,646.17)*	**289**	.78
HEARTLAND PMT SYS INC	HPY	11/15/11	402	22.0409	8,860.48	24.3600	9,792.72	932.24	65	.65
		11/16/11	45	21.9604	988.22	24 3600	1,096.20	107.98	8	.65
		11/18/11	357	21.2187	7,575.11	24 3600	8,696.52	1,121.41	58	65
		11/21/11	80	20.6747	1,653.98	24.3600	1,948.80	294.82	13	.65
Subtotal			884		*19,077.79*		***21,534.24***	*2,456.45*	***144***	.65
HELMERICH PAYNE INC	HP	06/03/11	487	63.9231	31,130.55	58.3600	**28,421.32**	(2,709.23)	**137**	.47
HERBALIFE LTD	HLF	06/03/11	596	55.5330	33,097.67	51.6700	30,795.32	(2,302.35)	433	1 40
		07/18/11	303	57.0868	17,297.33	51.6700	15,656.01	(1,641.32)	220	1.40
Subtotal			899		*50,395.00*		***46,451.33***	*(3,943.67)*	**653**	1.40
HERTZ GLOBAL HOLDINGS IN	HTZ	06/03/11	3,007	15.4891	46,576.02	11.7200	**35,242.04**	(11,333.98)		
HOME INNS & HOTELS MGMT INC	HMIN	06/03/11	547	39.1900	21,436.93	25.8000	**14,112.60**	(7,324.33)		
IAC INTERACTIVECORP	IACI	08/09/11	467	36.6892	17,133.90	42.6000	19,894.20	2,760.30	57	.28
		09/29/11	385	40.2389	15,491.98	42.6000	16,401.00	909.02	47	.28
Subtotal			852		*32,625.88*		***36,295.20***	*3,669.32*	***104***	.28
ILLUMINA INC COM	ILMN	12/08/11	983	29.1214	28,626.43	30 4800	**29,961.84**	1,335.41		
INCYTE CORPORATION	INCY	06/03/11	650	16.4580	10,697.70	15.0100	**9,756.50**	(941.20)		
INFORMATICA CORP CA	INFA	06/03/11	918	57.1248	52,440.57	36.9300	**33,901.74**	(18,538 83)		
IRON MOUNTAIN INC NEW	IRM	06/03/11	870	32 9151	28,636.22	30.8000	**26,796.00**	(1,840 22)	**871**	3.24

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
KAPSTONE PAPR AND PCKG CORP	KS	06/03/11	624	14.9042	9,300.28	15 7400	**9,821.76**	521.48		
LENDER PROCESSING SERV-INC	LPS	06/03/11	437	25.9378	11,334.82	15.0700	6,585.59	(4,749.23)	175	2.65
		12/06/11	565	19.5009	11,018.01	15.0700	8,514.55	(2,503.46)	226	2.65
Subtotal			*1,002*		*22,352.83*		***15,100.14***	*(7,252.69)*	***401***	2.65
MERCADOLIBRE INC	MELI	06/03/11	361	90.8429	32,794.32	79.5400	28,713.94	(4,080.38)	116	.40
		08/30/11	174	68.5266	11,923.63	79.5400	13,839.96	1,916.33	56	40
Subtotal			*535*		*44,717.95*		***42,553.90***	*(2,164.05)*	***172***	*.40*
METTLER-TOLEDO INTL INC	MTD	06/03/11	183	160.5639	29,383.21	147.7100	**27,030.93**	(2,352.28)		
NORDSON CORP	NDSN	06/03/11	553	51.1352	28,277.77	41.1800	**22,772.54**	(5,505.23)	**277**	1.21
NU SKIN ENTERPRS A $.001	NUS	06/03/11	1,055	37.3276	39,380.72	48.5700	**51,241.35**	11,860.63	**676**	1.31
NXP SEMICONDUCTORS N.V.	NXPI	06/03/11	1,049	26.7144	28,023.41	15.3700	**16,123.13**	(11,900.28)		
PANERA BREAD CO CL A	PNRA	09/20/11	205	118.4731	24,286.99	141.4500	**28,997.25**	4,710.26		
PETSMART INC	PETM	06/03/11	774	43.7683	33,876.74	51.2900	**39,698.46**	5,821.72	**434**	1.09
RACKSPACE HOSTING INC	RAX	06/03/11	798	44.0113	35,121.02	43.0100	34,321.98	(799.04)		
		09/15/11	158	38 1748	6,031.62	43.0100	6,795.58	763.96		
Subtotal			*956*		*41,152.64*		***41,117.56***	*(35.08)*		
RIVERBED TECHNOLOGY INC COM	RVBD	06/03/11	790	37.4900	29,617.10	23.5000	18,565.00	(11,052.10)		
		09/15/11	306	24.8670	7,609.33	23.5000	7,191.00	(418.33)		
Subtotal			*1,096*		*37,226.43*		***25,756.00***	*(11,470.43)*		
ROLLINS INC	ROL	06/03/11	1,022	19.4073	19,834.36	22.2200	**22,708.84**	2,874.48	**287**	1.26
RYDER SYSTEM INC	R	06/03/11	584	52.5459	30,686.81	53.1400	**31,033.76**	346.95	**678**	2.18
SANDRIDGE ENERGY INC	SD	06/03/11	2,507	11.3766	28,521.14	8.1600	**20,457.12**	(8,064.02)		
SENSATA TECH HLDNG BV, ALMELO	ST	06/03/11	682	35.4076	24,148.05	26.2800	**17,922.96**	(6,225.09)		

NESHOLM FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
SIGNET JEWELERS LTD SHS	SIG	06/03/11	501	44.3972	22,243 00	43.9600	22,023.96	(219.04)	201	.90
		06/27/11	237	44.4400	10,532.30	43.9600	10,418.52	(113.78)	95	.90
		08/30/11	197	38.5507	7,594.49	43.9600	8,660.12	1,065.63	79	.90
Subtotal			935		*40,369 79*		***41,102.60***	*732.81*	**375**	.90
SILGAN HLDGS INC COM	SLGN	06/03/11	1,099	44.4140	48,810.99	38.6400	**42,465.36**	(6,345.63)	**484**	1.13
SIRONA DENTAL SYSTEMS INC	SIRO	06/03/11	552	51.8436	28,617.67	44.0400	**24,310.08**	(4,307.59)		
SOLARWINDS INC	SWI	06/03/11	886	24.1630	21,408.42	27.9500	24,763.70	3,355.28		
		08/31/11	594	25.3829	15,077.50	27.9500	16,602.30	1,524.80		
Subtotal			*1,480*		*36,485.92*		***41,366.00***	*4,880.08*		
TEMPUR PEDIC INTL INC	TPX	09/20/11	382	62.5156	23,880.96	52.5300	**20,066.46**	(3,814.50)		
TIBCO SOFTWARE INC	TIBX	06/03/11	1,267	26.9683	34,168.96	23.9100	30,293.97	(3,874.99)		
		09/27/11	453	23.8098	10,785.88	23.9100	10,831.23	45.35		
Subtotal			*1,720*		*44,954.84*		***41,125.20***	*(3,829.64)*		
TOWERS WATSON & CO CL A	TW	06/03/11	307	61.2300	18,797.61	59.9300	18,398.51	(399.10)	123	.66
		08/03/11	167	60.8417	10,160.58	59.9300	10,008.31	(152.27)	67	.66
		10/03/11	190	59.5957	11,323.20	59.9300	11,386.70	63.50	76	.66
Subtotal			*664*		*40,281.39*		***39,793.52***	*(487.87)*	**266**	.66
TRACTOR SUPPLY CO	TSCO	06/03/11	859	60.5200	51,986.68	70.1500	**60,258.85**	8,272.17	**413**	.68
TRIPADVISOR INC SHS	TRIP	06/03/11	686	29.6127	20,314.37	25.2100	**17,294.06**	(3,020.31)		
ULTA SALON COSMETICS & FRAGRAN	ULTA	06/03/11	494	51.3071	25,345.71	64.9200	**32,070.48**	6,724.77		
UNDER ARMOUR INC	UA	06/03/11	350	67.5862	23,655 17	71.7900	**25,126.50**	1,471.33		
UNITED RENTALS INC COM	URI	06/03/11	1,666	24.8984	41,480.90	29.5500	**49,230.30**	7,749.40		
VERIFONE SYSTEMS INC	PAY	06/03/11	710	46.0881	32,722.62	35.5200	25,219.20	(7,503.42)		
		09/15/11	280	36.6116	10,251.25	35.5200	9,945.60	(305.65)		
Subtotal			990		*42,973.87*		***35,164.80***	*(7,809.07)*		

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
VOLCANO CORP	VOLC	06/03/11	1,211	30.5288	36,970.38	23.7900	**28,809.69**	(8,160.69)		
WABTEC	WAB	06/03/11	351	64.8452	22,760.70	69.9500	**24,552.45**	1,791.75	**42**	.17
WALTER ENERGY INC	WLT	06/24/11	268	113.2844	30,360.22	60.5600	**16,230.08**	(14,130.14)	**134**	.82
WESTERN REFNG INC	WNR	08/03/11	971	19.6843	19,113.46	13.2900	**12,904.59**	(6,208.87)		
WYNDHAM WORLDWIDE CORP W	WYN	06/03/11	968	33.8554	32,772.03	37.8400	36,629.12	3,857.09	581	1.58
/		08/26/11	318	29.7445	9,458.78	37.8400	12,033.12	2,574.34	191	1.58
Subtotal			*1,286*		*42,230.81*		***48,662.24***	*6,431.43*	***772***	*1.58*
XL GROUP PLC SHS	XL	06/03/11	1,200	22.6163	27,139.56	19.7700	**23,724.00**	(3,415.56)	**528**	2.22
TOTAL					1,954,946.36		**1,786,882.52**	(168,063.84)	**11,484**	.64
TOTAL PRINCIPAL INVESTMENTS					1,996,107.15		**1,828,043.31**	(168,063.84)	**11,488**	.63

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF INCOME INVESTMENTS

CASH/MONEY ACCOUNTS Description	Quantity	Total Cost Basis	Estimated Market Price	Estimated Market Value	Estimated Annual Income	Est. Annual Yield%
CASH	122.71	122.71		**122.71**		
BIF MONEY FUND	14,977.00	14,977.00	1.0000	**14,977.00**	**2**	.01
TOTAL		15,099.71		**15,099.71**	**2**	.01
TOTAL INCOME INVESTMENTS		15,099.71		**15,099.71**	**1**	.01

Merrill Lynch
Wealth Management
Bank of America Corporation

PRICEWATERHOUSE COOPERS LLP
600 GRANT STREET
47TH FLOOR
PITTSBURGH PA 15219-2709

Net Portfolio Value: $4,114,542.53

Your Financial Advisor:
CORP/INSTL GROUP
3455 PEACHTREE RD NE STE 1000
ATLANTA GA 30326-3244
1-800-937-0453

Trust Officer:
ERIC ELLIOTT
206-442-8402

TRUST MANAGEMENT ACCOUNT

Your Consults® Investment Manager is LAZARD INTL VAL EMERGING

December 01, 2011 - December 30, 2011

ASSETS

ASSETS	December 30	November 30
Cash/Money Accounts	**109,774.00**	134,951.94
Fixed Income	-	-
Equities	**4,004,911.49**	4,067,595.94
Mutual Funds	-	-
Options	-	-
Other	-	-
Subtotal (Long Portfolio)	**4,114,685.49**	4,202,547.88
TOTAL ASSETS	**$4,114,685.49**	$4,202,547.88

LIABILITIES

LIABILITIES	December 30	November 30
Debit Balance	**(142.96)**	-
Short Market Value	-	-
NET PORTFOLIO VALUE	**$4,114,542.53**	$4,202,547.88

CASH FLOW

CASH FLOW	This Statement	Year to Date
Opening Cash/Money Accounts	**$134,951.94**	
CREDITS		
Funds Received	-	-
Electronic Transfers	-	-
Other Credits	-	3,499,856.83
Subtotal	-	3,499,856 83
DEBITS		
Electronic Transfers	-	-
Other Debits	**(1,981.63)**	(21,001.15)
ML Trust Fees	**(4,514.98)**	(55,307.81)
Non ML Trust Fees	-	-
Bill Payment	-	-
Subtotal	**($6,496.61)**	($76,308.96)
Net Cash Flow	**($6,496.61)**	$3,423,547.87
Dividends/Interest Income	**11,549.06**	134,982.77
Security Purchases/Debits	**(30,373.35)**	(4,831,103.29)
Security Sales/Credits	-	1,318,933.13
Closing Cash/Money Accounts	**$109,631.04**	
Securities You Transferred In/Out	-	-

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MERRILL LYNCH CONSULTS SERVICE

December 01, 2011 - December 30, 2011

YOUR INVESTMENT MANAGER - LAZARD INTL VAL EMERGING

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

EQUITIES Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
ANHEUSER-BUSCH INBEV ADR	BUD	02/25/10	255	49.6054	12,649.40	60.9900	15,552.45	2,903.05	248	1.59
		05/10/10	219	49.7673	10,899.04	60.9900	13,356.81	2,457.77	213	1.59
		01/18/11	1,567	57.5246	90,141.20	60.9900	95,571.33	5,430.13	1,520	1.59
		04/01/11	246	58.9289	14,496.53	60.9900	15,003.54	507.01	239	1.59
Subtotal			*2,287*		*128,186.17*		***139,484.13***	*11,297.96*	***2,220***	*1.59*
ASSA ABLOY AB ADR	ASAZY	02/25/10	573	9.3100	5,334.63	12.4600	7,139.58	1,804.95	141	1.96
		05/10/10	504	10.5100	5,297.04	12.4600	6,279.84	982.80	124	1.96
		09/08/10	529	10.9811	5,809.05	12.4600	6,591.34	782.29	130	1.96
		01/18/11	5,413	13.8000	74,699.40	12.4600	67,445.98	(7,253.42)	1,327	1.96
Subtotal			*7,019*		*91,140.12*		***87,456.74***	*(3,683.38)*	***1,722***	*1.96*
ATLANTIA SPA SHS	ATASY	02/09/11	2,638	11.0650	29,189.68	7.9100	20,866.58	(8,323.10)	905	4.33
		02/15/11	2,122	10.9143	23,160.32	7.9100	16,785.02	(6,375.30)	728	4.33
		10/03/11	1,163	7.1522	8,318.01	7.9100	9,199.33	881.32	399	4.33
Subtotal			*5,923*		*60,668.01*		***46,850.93***	*(13,817.08)*	***2,032***	*4.33*
AXA -SPONS ADR	AXAHY	10/27/11	1,894	17.7391	33,598.04	12.8600	**24,356.84**	(9,241.20)	**1,588**	6.51
BANCO DO BRASIL SA-SPON	BDORY	05/28/10	626	14.9611	9,365.71	12.6000	7,887.60	(1,478.11)	275	3.48
		06/21/10	240	16.4525	3,948.62	12.6000	3,024.00	(924.62)	106	3.48
		08/20/10	242	17.5016	4,235.41	12.6000	3,049.20	(1,186.21)	107	3.48
		01/18/11	3,705	19.3300	71,617.65	12.6000	46,683.00	(24,934.65)	1,627	3.48
		04/07/11	1,348	19.3420	26,073.02	12.6000	16,984 80	(9,088.22)	592	3.48
Subtotal			*6,161*		*115,240.41*		***77,628.60***	*(37,611.81)*	***2,707***	*3.48*

NESHOLM FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) *Description*	*Symbol*	*Acquired*	*Quantity*	*Unit Cost Basis*	*Total Cost Basis*	*Estimated Market Price*	*Estimated Market Value*	*Unrealized Gain/(Loss)*	*Estimated Annual Income*	*Current Yield%*
BAYERISCHE MOTORENWERKE	BAMXY	02/09/11	1,648	28.2872	46,617.47	22.2300	36,635.04	(9,982.43)	673	1.83
AG BMW SHS		02/15/11	1,172	28.1883	33,036.80	22.2300	26,053.56	(6,983.24)	479	1.83
		04/01/11	550	29.0513	15,978.22	22.2300	12,226.50	(3,751.72)	225	1.83
Subtotal			*3,370*		*95,632.49*		***74,915.10***	*(20,717.39)*	***1,377***	*1.83*
BG GROUP PLC SPON ADR	BRGYY	02/25/10	84	87.2100	7,325.64	107.0000	8,988.00	1,662.36	95	1.05
		05/10/10	73	79.7400	5,821.02	107.0000	7,811.00	1,989.98	83	1.05
		01/18/11	476	109.2100	51,983.96	107 0000	50,932.00	(1,051.96)	538	1.05
Subtotal			*633*		*65,130.62*		***67,731.00***	*2,600.38*	***716***	*1.05*
BHP BILLITON LTD ADR	BHP	02/25/10	99	71.9798	7,126.01	70.6300	6,992.37	(133.64)	200	2.86
		05/10/10	107	69.8179	7,470.52	70.6300	7,557.41	86 89	217	2.86
		06/09/10	130	61.8762	8,043.91	70.6300	9,181.90	1,137.99	263	2.86
		01/18/11	1,088	91.4779	99,527.96	70.6300	76,845.44	(22,682.52)	2,198	2.86
		02/25/11	196	93 6255	18,350.60	70.6300	13,843.48	(4,507.12)	396	2.86
Subtotal			*1,620*		*140,519.00*		***114,420.60***	*(26,098.40)*	***3,274***	*2.86*
BNP PARIBAS SPONSORD ADR	BNPQY	02/25/10	1	35.2100	35.21	19.6500	19.65	(15.56)	2	5.63
		05/10/10	15	34.3093	514.64	19.6500	294.75	(219.89)	17	5.63
		05/11/10	61	32.8267	2,002.43	19.6500	1,198.65	(803.78)	68	5.63
		07/16/10	257	30.6298	7,871.86	19.6500	5,050.05	(2,821.81)	285	5.63
		01/18/11	1,065	35.6600	37,977.90	19.6500	20,927.25	(17,050.65)	1,179	5.63
		10/13/11	522	22.7925	11,897.69	19.6500	10,257 30	(1,640.39)	578	5.63
Subtotal			*1,921*		*60,299.73*		***37,747.65***	*(22,552.08)*	***2,129***	*5.63*
BRITISH AMN TOBACO SPADR	BTI	02/25/10	166	67.2868	11,169.61	94.8800	15,750.08	4,580.47	638	4.04
		05/10/10	155	61.9189	9,597.43	94.8800	14,706.40	5,108.97	596	4.04
		01/18/11	990	75.4964	74,741.44	94.8800	93,931.20	19,189.76	3,803	4.04
Subtotal			*1,311*		*95,508.48*		***124,387.68***	*28,879.20*	***5,037***	*4.04*
BRITISH SKY BDCT SPD ADR	BSYBY	10/20/11	694	46.0472	31,956.76	45.2900	**31,431.26**	(525.50)	**1,029**	3.27

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
CANON INC ADR REP5SH	CAJ	05/10/10	113	45.4459	5,135.39	44.0400	4,976 52	(158.87)	164	3.28
		01/18/11	1,808	50.8934	92,015.27	44.0400	79,624.32	(12,390.95)	2,617	3.28
Subtotal			*1,921*		*97,150.66*		***84,600.84***	*(12,549.82)*	***2,781***	3.28
CIELO S A SPONSORED ADR	CIOXY	03/10/10	108	22.1634	2,393.65	25.9200	2,799.36	405.71	170	6.05
		03/11/10	197	22.3100	4,395.07	25.9200	5,106.24	711.17	310	6.05
		05/10/10	252	24.9999	6,299.98	25.9200	6,531.84	231.86	396	6.05
		05/28/10	283	21.6059	6,114.47	25.9200	7,335.36	1,220.89	445	6.05
		06/14/10	144	23.8027	3,427.59	25.9200	3,732.48	304.89	226	6.05
		01/18/11	2,952	20.1755	59,558.28	25.9200	76,515.84	16,957.56	4,632	6.05
Subtotal			*3,936*		*82,189.04*		***102,021.12***	*19,832.08*	***6,179***	6.05
DAITO TR CONSTRUCTION CO *LTD SHS*	DITFY	06/25/10	272	14.0056	3,809.54	21.3000	5,793.60	1,984.06	209	3.59
		09/08/10	156	15.4682	2,413.05	21.3000	3,322.80	909.75	120	3.59
		10/06/10	232	15.7489	3,653.76	21.3000	4,941.60	1,287.84	178	3.59
		01/18/11	2,240	17.3900	38,953.60	21.3000	47,712.00	8,758.40	1,714	3.59
		03/11/11	224	20.2344	4,532.52	21.3000	4,771.20	238.68	172	3.59
		03/17/11	192	18.3247	3,518.35	21.3000	4,089.60	571.25	147	3.59
		03/18/11	292	19.5358	5,704.48	21.3000	6,219.60	515.12	224	3.59
Subtotal			*3,608*		*62,585.30*		***76,850.40***	*14,265.10*	***2,764***	3.59
DANONE-SPONS ADR	DANOY	01/18/11	3,122	12.1793	38,024.08	12.6400	**39,462.08**	1,438.00	**797**	2.01
FANUC LTD-UNSP	FANUY	02/25/10	237	16.1866	3,836.24	25.3000	5,996.10	2,159.86	88	1.46
		05/10/10	375	17.8033	6,676.25	25.3000	9,487.50	2,811.25	140	1.46
		06/04/10	171	17.8223	3,047.62	25.3000	4,326.30	1,278.68	64	1.46
		09/22/10	69	20.7020	1,428.44	25.3000	1,745.70	317.26	26	1.46
		01/18/11	2,749	26.4000	72,573.60	25.3000	69,549.70	(3,023.90)	1,020	1.46
Subtotal			*3,601*		*87,562.15*		***91,105.30***	*3,543.15*	***1,338***	1.46
GEA GROUP AG ADR	GEAGY	08/04/11	692	31.5243	21,814.82	28.1200	**19,459.04**	(2,355.78)	**389**	1.99

NESHOLM FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
GLAXOSMITHKLINE PLC ADR	GSK	02/25/10	337	36.9774	12,461.39	45.6300	15,377.31	2,915.92	744	4.83
		05/10/10	329	35.2159	11,586.06	45.6300	15,012.27	3,426.21	726	4.83
		01/18/11	2,152	38.1773	82,157.76	45.6300	98,195.76	16,038.00	4,746	4.83
Subtotal			*2,818*		*106,205.21*		**128,585.34**	22,380.13	**6,216**	4.83
INFORMA PLC UNSP ADR	IFPJY	01/27/11	1,603	14.5962	23,397.71	11.1600	17,889.48	(5,508.23)	664	3 70
		02/03/11	537	14.4475	7,758.31	11.1600	5,992.92	(1,765.39)	223	3 70
		02/04/11	384	14.6072	5,609.20	11.1600	4,285.44	(1,323.76)	159	3.70
		03/01/11	830	14.2216	11,804.01	11.1600	9,262.80	(2,541.21)	344	3.70
		03/02/11	634	14.1196	8,951.83	11.1600	7,075.44	(1,876.39)	263	3.70
		08/08/11	1,607	11.7767	18,925.16	11.1600	17,934.12	(991.04)	666	3.70
Subtotal			*5,595*		*76,446.22*		**62,440.20**	*(14,006.02)*	**2,319**	3.70
ING GP NV SPSD ADR	ING	01/19/11	3,373	10.4646	35,297.10	7.1700	24,184.41	(11,112.69)		
		05/27/11	1,818	11.9956	21,808.18	7.1700	13,035.06	(8,773.12)		
		10/13/11	1,090	8.1794	8,915.55	7.1700	7,815.30	(1,100.25)		
Subtotal			*6,281*		*66,020.83*		**45,034.77**	*(20,986.06)*		
JS GROUP CORP SHS	JSGRY	01/24/11	723	45.0308	32,557.34	38.0000	27,474.00	(5,083.34)	611	2.22
		03/10/11	330	48.9819	16,184.03	38.0000	12,540.00	(3,624.03)	279	2.22
		03/11/11	166	48.6459	8,075.22	38.0000	6,308.00	(1,767.22)	141	2.22
Subtotal			*1,219*		*56,796.59*		**46,322.00**	*(10,474.59)*	**1,031**	2.22
JULIUS BAER GROUP ADR	JBAXY	09/30/11	2,863	6.9211	19,815.11	7.7500	**22,188.25**	2,373.14	**324**	1.45
KASIKORNBANK PCL-UNSPON	KPCPY	12/20/11	1,883	16.1902	30,486.33	15.8000	**29,751.40**	(734 93)		
KOC HLDG AS-UNSPON	KHOLY	09/06/11	1,141	18.0470	20,591.63	14.8800	16,978.08	(3,613.55)	1,196	7.04
		09/23/11	920	17 8481	16,420.34	14.8800	13,689.60	(2,730.74)	965	7.04
Subtotal			*2,061*		*37,011.97*		**30,667.68**	*(6,344.29)*	**2,161**	7.04
LVMH MOET HENNESSY ADR	LVMUY	02/25/10	154	21.0100	3,235.54	28.1000	4,327.40	1,091.86	70	1.60
		05/10/10	327	22.3600	7,311.72	28 1000	9,188.70	1,876.98	148	1.60
		01/18/11	1,526	31.7200	48,404.72	28.1000	42,880.60	(5,524.12)	689	1.60
Subtotal			*2,007*		58,951.98		**56,396.70**	(2,555.28)	**907**	1.60

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) *Description*	*Symbol*	*Acquired*	*Quantity*	*Unit Cost Basis*	*Total Cost Basis*	*Estimated Market Price*	*Estimated Market Value*	*Unrealized Gain/(Loss)*	*Estimated Annual Income*	*Current Yield%*
MERCK KGAA	MKGAY	04/26/11	767	33.7719	25,903.05	33.2300	25,487.41	(415.64)	306	1.19
		04/27/11	681	33.8682	23,064.31	33.2300	22,629.63	(434.68)	272	1.19
Subtotal			*1,448*		*48,967.36*		***48,117.04***	*(850.32)*	***578***	*1.19*
MITSUBISHI ESTATE ADR	MITEY	02/25/10	430	15.4440	6,640.92	14.8900	6,402.70	(238.22)	56	.87
		05/10/10	460	17.5050	8,052.30	14.8900	6,849.40	(1,202.90)	60	.87
		01/18/11	2,460	19.8310	48,784.26	14.8900	36,629.40	(12,154.86)	320	.87
Subtotal			*3,350*		*63,477.48*		***49,881.50***	*(13,595.98)*	***436***	*.87*
MOBILE TELESYS OJSC ADR	MBT	02/25/10	165	20.0400	3,306.60	14.6800	2,422.20	(884.40)	142	5.85
		05/10/10	140	21.4582	3,004.15	14.6800	2,055.20	(948.95)	121	5.85
		12/06/10	185	21.1296	3,908.99	14.6800	2,715.80	(1,193.19)	159	5.85
		01/18/11	1,610	20.7270	33,370.47	14.6800	23,634.80	(9,735.67)	1,383	5.85
		09/07/11	577	15.4687	8,925.44	14.6800	8,470.36	(455.08)	496	5.85
Subtotal			*2,677*		*52,515.65*		***39,298.36***	*(13,217.29)*	***2,301***	*5.85*
MR PRICE GROUP LT-UNSPON	MRPZY	07/21/11	1,081	21.4945	23,235.66	19.8000	21,403.80	(1,831.86)	221	1.03
		08/16/11	461	20.7977	9,587.74	19.8000	9,127.80	(459.94)	95	1.03
		09/07/11	414	20.8642	8,637.78	19.8000	8,197.20	(440.58)	85	1.03
Subtotal			*1,956*		*41,461.18*		***38,728.80***	*(2,732.38)*	***401***	*1.03*
MRV ENGENHRA SPND ADR	MRVNY	06/09/11	1,802	19.9096	35,877.10	11.7800	21,227.56	(14,649.54)	374	1.75
		06/27/11	318	17.6534	5,613.81	11.7800	3,746.04	(1,867.77)	66	1.75
		06/28/11	468	17.8082	8,334.24	11.7800	5,513.04	(2,821.20)	97	1.75
		09/29/11	1,063	11.3966	12,114.59	11.7800	12,522.14	407.55	221	1.75
Subtotal			*3,651*		*61,939.74*		***43,008.78***	*(18,930.96)*	***758***	*1.75*
NOVARTIS ADR	NVS	02/25/10	283	54.8248	15,515.42	57.1700	16,179.11	663.69	568	3.50
		05/10/10	278	48.3488	13,440.97	57.1700	15,893.26	2,452.29	558	3.50
		01/18/11	1,696	57.5800	97,655.68	57.1700	96,960.32	(695.36)	3,401	3.50
		08/05/11	261	57.4104	14,984.14	57.1700	14,921.37	(62.77)	524	3.50
Subtotal			*2,518*		*141,596.21*		***143,954.06***	*2,357.85*	***5,051***	*3.50*

Merrill Lynch
Wealth Management
Bank of America Corporation

NESHOLM FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
PETROFAC LTD-	POFCY	04/05/11	1,203	12.8220	15,424.87	11.1900	13,461.57	(1,963.30)	256	1.89
		04/06/11	2,571	12 8580	33,057.92	11.1900	28,769 49	(4,288.43)	546	1.89
		07/20/11	1,132	12.0608	13,652.83	11.1900	12,667.08	(985.75)	240	1.89
Subtotal			*4,906*		*62,135.62*		***54,898.14***	*(7,237.48)*	***1,042***	*1.89*
PRUDENTIAL PLC ADR	PUK	01/18/11	2,562	22.0945	56,606.11	19.7400	50,573.88	(6,032.23)	2,068	4.08
		09/09/11	998	18.6170	18,579.77	19.7400	19,700.52	1,120.75	806	4.08
Subtotal			*3,560*		*75,185.88*		***70,274.40***	*(4,911.48)*	***2,874***	*4.08*
REXAM PLC- NEW NEW ADR	REXMY	02/08/11	364	29.7721	10,837.08	27.2500	9,919.00	(918.08)	370	3.72
		02/09/11	407	29.6843	12,081.55	27.2500	11,090.75	(990.80)	414	3.72
		03/01/11	665	30.1726	20,064.78	27.2500	18,121.25	(1,943 53)	676	3.72
		03/02/11	122	29.5591	3,606.22	27.2500	3,324.50	(281.72)	124	3.72
		06/28/11	406	30.3333	12,315.32	27.2500	11,063.50	(1,251.82)	413	3.72
		10/07/11	363	25.4095	9,223.68	27.2500	9,891.75	668.07	369	3.72
Subtotal			*2,327*		*68,128.63*		***63,410.75***	*(4,717.88)*	***2,366***	*3.72*
ROGERS COMMUNICATIONS B	RCI	02/25/10	32	32.3800	1,036.16	38.5100	1,232.32	196.16	45	3.62
		05/03/10	36	36.7588	1,323.32	38.5100	1,386.36	63.04	51	3.62
		05/10/10	217	34.9282	7,579.44	38.5100	8,356.67	777.23	304	3.62
		01/18/11	994	36.2569	36,039.36	38.5100	38,278.94	2,239.58	1,389	3.62
Subtotal			*1,279*		*45,978.28*		***49,254.29***	*3,276.01*	***1,789***	*3.62*
ROYAL DUTCH SHELL PLC	RDSA	05/10/10	114	56.4033	6,429.98	73.0900	8,332.26	1,902.28	326	3.90
SPONS ADR A		01/18/11	1,283	68.5756	87,982.62	73.0900	93,774.47	5,791.85	3,665	3.90
		02/24/11	350	71.4817	25,018.60	73.0900	25,581.50	562.90	1,000	3.90
		03/25/11	20	69.8050	1,396.10	73.0900	1,461.80	65.70	58	3.90
Subtotal			*1,767*		*120,827.30*		***129,150.03***	*8,322.73*	***5,049***	*3.90*

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) *Description*	*Symbol*	*Acquired*	*Quantity*	*Unit Cost Basis*	*Total Cost Basis*	*Estimated Market Price*	*Estimated Market Value*	*Unrealized Gain/(Loss)*	*Estimated Annual Income*	*Current Yield%*
RYANAIR HLDGS PLC	RYAAY	07/01/11	478	29.7179	14,205.20	27.8600	13,317.08	(888.12)		
SP ADR		07/05/11	325	29.4462	9,570.02	27.8600	9,054.50	(515.52)		
		07/15/11	473	27.0824	12,809.98	27.8600	13,177.78	367.80		
		09/07/11	373	25.4547	9,494.64	27 8600	10,391.78	897.14		
		10/03/11	345	25.9466	8,951 61	27 8600	9,611.70	660.09		
Subtotal			*1,994*		*55,031.45*		***55,552.84***	*521.39*		
SAMPO PLC SHS	SAXPY	08/20/10	61	12.1609	741.82	12.3300	752.13	10.31	41	5.41
		01/18/11	3,700	14.2200	52,614.00	12.3300	45,621.00	(6,993.00)	2,472	5.41
Subtotal			*3,761*		*53,355.82*		***46,373.13***	*(6,982.69)*	***2,513***	*5.41*
SANOFI ADR	SNY	02/25/10	468	36.0875	16,888.95	36.5400	17,100.72	211.77	619	3.61
		05/10/10	424	32.9695	13,979.07	36.5400	15,492.96	1,513.89	561	3.61
		01/18/11	2,914	34.0757	99,296.59	36.5400	106,477.56	7,180.97	3,853	3.61
Subtotal			*3,806*		*130,164.61*		***139,071.24***	*8,906.63*	***5,033***	*3.61*
SAP AG SHS	SAP	02/25/10	105	44.0181	4,621.91	52.9500	5,559.75	937.84	108	1.93
		03/16/10	124	46.3003	5,741.24	52.9500	6,565.80	824.56	128	1.93
		05/10/10	218	45.3877	9,894.54	52.9500	11,543.10	1,648.56	224	1.93
		01/18/11	1,365	54.4081	74,267.06	52.9500	72,276.75	(1,990.31)	1,400	1.93
		08/12/11	335	52.9873	17,750.75	52.9500	17,738.25	(12.50)	344	1.93
Subtotal			*2,147*		*112,275.50*		***113,683.65***	*1,408.15*	***2,204***	*1.93*
SBERBANK SPONSORED ADR	SBRCY	06/28/11	3,220	14.0114	45,116.71	9.9400	32,006.80	(13,109.91)	377	1.17
		06/28/11	1,678	14 2900	23,978.62	9.9400	16,679.32	(7,299.30)	197	1.17
		08/15/11	1,264	12.2273	15,455.31	9.9400	12,564.16	(2,891.15)	148	1.17
		10/13/11	1,043	9.7344	10,152.98	9.9400	10,367.42	214.44	123	1.17
Subtotal			*7,205*		*94,703.62*		***71,617.70***	*(23,085.92)*	***845***	*1.17*
STANDARD BANK GROUP-UNSP	SBGOY	11/23/10	343	29.8176	10,227.47	24.5900	8,434.37	(1,793.10)	351	4.16
		01/18/11	1,097	31.1300	34,149.61	24.5900	26,975.23	(7,174.38)	1,123	4.16
Subtotal			*1,440*		*44,377.08*		***35,409.60***	*(8,967.48)*	***1,474***	*4.16*

NESHOLM FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
SUMITOMO MITSUI-UNSPONS	SMFG	01/19/11	9,452	7.4506	70,424.01	5.5100	52,080.52	(18,343.49)	2,174	4.17
ADR		03/16/11	1,583	6.4054	10,139.75	5.5100	8,722.33	(1,417.42)	365	4.17
Subtotal			*11,035*		*80,563.76*		***60,802.85***	*(19,760.91)*	***2,539***	*4.17*
SWEDBANK A B ADR	SWDBY	04/12/11	2,515	18.6706	46,956.81	12.8500	32,317.75	(14,639.06)	589	1.82
		06/23/11	1,228	15.5789	19,130.89	12.8500	15,779 80	(3,351.09)	288	1.82
Subtotal			*3,743*		*66,087.70*		***48,097.55***	*(17,990.15)*	***877***	*1.82*
TAIWAN S MANUFCTRING ADR	TSM	01/19/11	6,889	13.7944	95,030.31	12.9100	88,936.99	(6,093.32)	2,853	3.20
		04/06/11	2,217	12.8559	28,501.75	12.9100	28,621.47	119.72	918	3.20
Subtotal			*9,106*		*123,532.06*		***117,558.46***	*(5,973.60)*	***3,771***	*3.20*
TECHNIP SP ADR	TKPPY	01/18/11	1,801	24.8324	44,723.33	23.6000	**42,503.60**	(2,219.73)	**685**	1.61
TELEKOMUNIKASI INDONESIA	TLK	02/25/10	232	35.4197	8,217 39	30.7400	7,131.68	(1,085.71)	296	4.13
SP ADR		05/10/10	211	34.1700	7,209.87	30.7400	6,486.14	(723.73)	269	4.13
		01/18/11	1,360	34.0421	46,297.39	30.7400	41,806.40	(4,490.99)	1,730	4.13
Subtotal			*1,803*		*61,724.65*		***55,424.22***	*(6,300.43)*	***2,295***	*4.13*
TELSTRA CORP ADR	TLSYY	11/29/10	730	13.8120	10,082.76	17.0500	12,446.50	2,363.74	965	7.74
		01/18/11	2,342	14.3100	33,514.02	17.0500	39,931.10	6,417.08	3,094	7.74
		02/18/11	3,160	15.1553	47,890.75	17.0500	53,878.00	5,987.25	4,175	7.74
		08/15/11	693	16.2284	11,246.35	17.0500	11,815 65	569.30	916	7.74
Subtotal			*6,925*		*102,733.88*		***118,071.25***	*15,337.37*	***9,150***	*7.74*
TOTAL S A. SP ADR	TOT	02/25/10	210	55.2177	11,595.72	51.1100	10,733.10	(862.62)	566	5.27
		05/10/10	182	51.2798	9,332.94	51.1100	9,302.02	(30.92)	491	5.27
		01/18/11	1,281	57.1756	73,242.07	51.1100	65,471.91	(7,770.16)	3,452	5.27
		02/24/11	443	60.5202	26,810.45	51.1100	22,641.73	(4,168.72)	1,194	5.27
Subtotal			*2,116*		*120,981.18*		***108,148.76***	*(12,832.42)*	***5,703***	*5.27*
TULLOW OIL PLC SHS	TUWOY	07/16/10	98	8.9500	877.10	10.7460	1,053.11	176.01	6	.50
		01/18/11	4,529	11.1100	50,317.19	10.7460	48,668.63	(1,648.56)	245	.50
Subtotal			*4,627*		*51,194.29*		***49,721.74***	*(1,472.55)*	***251***	*.50*

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
TURKCELL ILETISIM ADR	TKC	02/25/10	47	15.0591	707.78	11.7600	552.72	(155.06)		
		05/10/10	483	14.7049	7,102 47	11.7600	5,680.08	(1,422.39)		
		01/18/11	1,679	16.8100	28,223.99	11.7600	19,745.04	(8,478.95)		
Subtotal			*2,209*		*36,034.24*		***25,977.84***	*(10,056.40)*		
TURKIYE GRTI BK SPN ADR	TKGBY	06/10/11	7,412	4.8028	35,599.09	3.1100	**23,051.32**	(12,547.77)	**482**	2.09
UNILEVER PLC NEW ADR	UL	02/25/10	358	29.5700	10,586.06	33.5200	12,000.16	1,414.10	444	3.69
		05/10/10	329	28.5390	9,389.36	33.5200	11,028.08	1,638.72	408	3.69
		01/18/11	2,180	30.2483	65,941.51	33.5200	73,073.60	7,132.09	2,704	3.69
		08/12/11	493	32.8150	16,177.80	33.5200	16,525.36	347.56	612	3.69
Subtotal			*3,360*		*102,094.73*		***112,627.20***	*10,532.47*	***4,168***	3.69
VALE SA	VALE	02/25/10	181	27.7591	5,024.40	21.4500	3,882.45	(1,141.95)	6	.13
		05/10/10	159	29.4774	4,686.91	21.4500	3,410.55	(1,276.36)	5	.13
		09/20/10	363	27.9285	10,138.08	21.4500	7,786.35	(2,351.73)	11	.13
		01/18/11	2,217	37.2041	82,481.71	21.4500	47,554.65	(34,927.06)	63	.13
Subtotal			*2,920*		*102,331.10*		***62,634.00***	*(39,697.10)*	***85***	.13
VALEO SPONSORED ADR	VLEEY	06/01/11	1,175	32.5946	38,298.77	19.7800	23,241.50	(15,057.27)	837	3.59
		09/08/11	553	24.3443	13,462.45	19.7800	10,938.34	(2,524.11)	394	3.59
Subtotal			*1,728*		*51,761.22*		***34,179.84***	*(17,581.38)*	***1,231***	3.59
WEICHAI PWR CO LTD *UNSPOND ADR*	WEICY	08/18/10	300	16.1674	4,850.22	19.4500	5,835.00	984.78	66	1.11
		01/18/11	865	26.9240	23,289.26	19.4500	16,824.25	(6,465.01)	188	1.11
		01/20/11	537	27.8667	14,964.45	19.4500	10,444.65	(4,519.80)	117	1.11
		04/12/11	733	27.4851	20,146.60	19.4500	14,256.85	(5,889.75)	160	1.11
Subtotal			*2,435*		*63,250.53*		***47,360.75***	*(15,889.78)*	***531***	*1.11*
WM MORRISON SUPERMARKETS *PLC SHS*	MRWSY	01/18/11	2,043	21.6500	44,230.95	25.1500	**51,381.45**	7,150.50	**1,755**	3.41
WOLSELEY PLC ADR *EST MKT PRICE AS OF 12/29/11*	WOSYY	10/20/11	11,352	2.8640	32,513.26	3 2500	**36,894.00**	4,380.74	**704**	1.90

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NESHOLM FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
XSTRATA PLC-ADR	XSRAY	03/10/10	1,444	3.6904	5,328.94	2.9400	4,245.36	(1,083.58)	50	1.15
EST MKT PRICE AS OF 12/29/11		05/10/10	1,231	3.2700	4,025.37	2.9400	3,619.14	(406.23)	42	1.15
		06/10/10	1,481	2.9551	4,376.65	2.9400	4,354.14	(22.51)	51	1.15
		08/19/10	933	3.3809	3,154.47	2.9400	2,743.02	(411.45)	32	1.15
		01/19/11	16,676	4.6710	77,895.26	2.9400	49,027.44	(28,867.82)	567	1.15
		10/27/11	6,315	3.6333	22,944.92	2.9400	18,566.10	(4,378.82)	215	1.15
Subtotal			*28,080*		*117,725.61*		***82,555.20***	*(35,170.41)*	**957**	*1.15*
YAHOO JAPAN CORP SHS	YAHOY	02/25/10	430	12.2860	5,282.98	10.6300	4,570.90	(712.08)	51	1.10
EST MKT PRICE AS OF 12/29/11		03/05/10	190	12.7184	2,416.50	10.6300	2,019.70	(396.80)	23	1.10
		05/10/10	670	12.6540	8,478.18	10.6300	7,122.10	(1,356.08)	79	1.10
		01/18/11	3,880	12.6810	49,202.28	10 6300	41,244.40	(7,957.88)	454	1.10
		01/31/11	1,880	12.6431	23,769.16	10 6300	19,984.40	(3,784.76)	220	1.10
Subtotal			*7,050*		*89,149.10*		***74,941.50***	*(14,207.60)*	***827***	*1.10*
TOTAL					4,357,292.21		**4,004,911.49**	(352,380 72)	**121,762**	3.04
TOTAL PRINCIPAL INVESTMENTS					4,357,292.21		**4,004,911.49**	(352,380.72)	**121,762**	3.04

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF INCOME INVESTMENTS

CASH/MONEY ACCOUNTS Description	Quantity	Total Cost Basis	Estimated Market Price	Estimated Market Value	Estimated Annual Income	Est. Annual Yield%
BIF MONEY FUND	109,774.00	109,774.00	1.0000	**109,774.00**	**11**	.01
TOTAL INCOME INVESTMENTS		109,774.00		**109,774.00**	**10**	.01

Income Debit Balance **142.96**

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF INCOME INVESTMENTS

December 01, 2011 - December 30, 2011

LONG PORTFOLIO	Adjusted/Total Cost Basis	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Accrued Interest	Estimated Annual Income	Current Yield%
TOTAL PRINCIPAL/INCOME INVESTMENTS	4,467,066.21	**4,114,685.49**	(352,380.72)		**121,773**	2.96

YOUR TRUST MANAGEMENT ACCOUNT TRANSACTIONS

DIVIDENDS/INTEREST INCOME TRANSACTIONS

Date	Transaction Type	Quantity	Description	Income Cash	Principal Cash	Income Year To Date
12/02	Rpt Fgn Div		HONDA MOTOR ADR NEW RPT FGN DIV HOLDING 1349.0000 PAY DATE 12/02/2011	260.59		
12/05	Rpt Fgn Div		BANCO DO BRASIL SA-SPON RPT FGN DIV HOLDING 6161.0000 PAY DATE 12/05/2011	926.42		
12/06	Rpt Fgn Div		BANCO DO BRASIL SA-SPON RPT FGN DIV HOLDING 6161.0000 PAY DATE 12/06/2011	419.23		
12/06	Rpt Fgn Div		DAITO TR CONSTRUCTION CO LTD SHS RPT FGN DIV HOLDING 3608.0000 PAY DATE 12/06/2011	1,740.99		
12/09	Rpt Fgn Div		ATLANTIA SPA SHS RPT FGN DIV HOLDING 5923.0000 PAY DATE 12/09/2011	1,409.31		
12/09	Rpt Fgn Div		SUMITOMO MITSUI-UNSPONS ADR	1,413.47		

Merrill Lynch
Wealth Management
Bank of America Corporation

PRICEWATERHOUSE COOPERS LLP
600 GRANT STREET
47TH FLOOR
PITTSBURGH PA 15219-2709

Net Portfolio Value: $2,024,663.42

Your Financial Advisor:
CORP/INSTL GROUP
3455 PEACHTREE RD NE STE 1000
ATLANTA GA 30326-3244
1-800-937-0453

Trust Officer:
ERIC ELLIOTT
206-442-8402

TRUST MANAGEMENT ACCOUNT

Your Consults® Investment Manager is JENNISON MCG

December 01, 2011 - December 30, 2011

ASSETS	*December 30*	*November 30*
Cash/Money Accounts	**60,079.69**	52,922.13
Fixed Income	-	-
Equities	**1,964,583.73**	2,003,033.71
Mutual Funds	-	-
Options	-	-
Other	-	-
Subtotal (Long Portfolio)	**2,024,663.42**	2,055,955.84
TOTAL ASSETS	**$2,024,663.42**	$2,055,955.84

LIABILITIES		
Debit Balance	-	-
Short Market Value	-	-
NET PORTFOLIO VALUE	**$2,024,663.42**	$2,055,955.84

CASH FLOW	*This Statement*	*Year to Date*
Opening Cash/Money Accounts	**$52,922.13**	
CREDITS		
Funds Received	-	2,000,000.00
Electronic Transfers	-	-
Other Credits	-	2,615.25
Subtotal	-	2,002,615.25
DEBITS		
Electronic Transfers	-	-
Other Debits	**(22.66)**	(2,724.02)
ML Trust Fees	**(2,211.51)**	(23,320.24)
Non ML Trust Fees	-	-
Bill Payment	-	-
Subtotal	***($2,234.17)***	*($26,044.26)*
Net Cash Flow	**($2,234.17)**	$1,976,570.99
Dividends/Interest Income	**1,813.44**	18,331.37
Security Purchases/Debits	**(37,650.00)**	(2,705,149.44)
Security Sales/Credits	**45,228.29**	770,326.77
Closing Cash/Money Accounts	**$60,079.69**	
Securities You Transferred In/Out	-	-

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MERRILL LYNCH CONSULTS SERVICE

December 01, 2011 - December 30, 2011

YOUR INVESTMENT MANAGER - JENNISON MCG

We encourage you to contact your Financial Advisor whenever there are changes in your particular situation or objectives. These changes can then be discussed directly with your Investment Manager. We also encourage you to discuss your portfolio at least annually with your Investment Manager. Your Financial Advisor would be pleased to arrange such discussions.

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

CASH/MONEY ACCOUNTS Description	Quantity	Total Cost Basis	Estimated Market Price	Estimated Market Value	Estimated Annual Income	Est. Annual Yield%
CASH	0.48	0.48		.48		-
BIF MONEY FUND	53,597.00	53,597.00	1.0000	**53,597.00**	5	.01
TOTAL		53,597.48		**53,597.48**	5	.01

EQUITIES Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
ACTIVISION BLIZZARD INC	ATVI	09/30/11	621	12.0599	7,489.20	12.3200	7,650.72	161.52	103	1.33
		10/03/11	135	12.0974	1,633.16	12.3200	1,663.20	30.04	23	1.33
		11/15/11	920	12.3339	11,347 19	12.3200	11,334.40	(12.79)	152	1.33
		11/23/11	105	11.8680	1,246.15	12.3200	1,293.60	47.45	18	1.33
Subtotal			*1,781*		*21,715.70*		***21,941.92***	*226.22*	***296***	*1.33*
AGILENT TECHNOLOGIES INC	A	01/28/11	278	41.3200	11,486.96	34.9300	9,710.54	(1,776.42)		
		02/25/11	81	40.3755	3,270.42✦	34.9300	2,829.33	(441.09)		
		02/25/11	42	40.3428	1,694.40✦	34.9300	1,467.06	(227.34)		
		10/18/11	106	33.0773	3,506.20	34.9300	3,702.58	196.38		
		10/19/11	86	33.3737	2,870.14	34.9300	3,003.98	133.84		
Subtotal			593		*22,828.12*		***20,713.49***	*(2,114.63)*		
AIRGAS INC COM	ARG	11/09/11	44	70.5018	3,102.08	78.0800	3,435.52	333.44	57	1.63
		11/09/11	42	70.1966	2,948.26	78.0800	3,279.36	331.10	54	1.63
		11/18/11	53	71.3275	3,780.36	78.0800	4,138.24	357.88	68	1.63
Subtotal			*139*		*9,830.70*		***10,853.12***	*1,022.42*	***179***	*1.63*

Merrill Lynch
Wealth Management
Bank of America Corporation

NESHOLM FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) *Description*	*Symbol*	*Acquired*	*Quantity*	*Unit Cost Basis*	*Total Cost Basis*	*Estimated Market Price*	*Estimated Market Value*	*Unrealized Gain/(Loss)*	*Estimated Annual Income*	*Current Yield%*
ALBEMARLE CORP COM	ALB	05/06/11	95	69.0394	6,558.75	51.5100	4,893.45	(1,665.30)	67	1.35
		05/11/11	62	69.7661	4,325.50	51.5100	3,193.62	(1,131.88)	44	1.35
		05/20/11	33	68.2000	2,250 60	51.5100	1,699.83	(550.77)	24	1.35
		08/23/11	129	46.8273	6,040 73	51.5100	6,644 79	604.06	91	1.35
		08/29/11	24	51.3245	1,231 79	51.5100	1,236 24	4.45	17	1.35
		09/08/11	21	48.3523	1,015.40	51.5100	1,081.71	66.31	15	1.35
		09/19/11	70	45.6291	3,194.04	51.5100	3,605.70	411 66	49	1.35
		10/17/11	60	47.5188	2,851.13	51.5100	3,090.60	239 47	42	1.35
Subtotal			*494*		*27,467.94*		***25,445.94***	*(2,022.00)*	***349***	*1.35*
ALEXION PHARMS INC	ALXN	01/28/11	266	41.5342	11,048.10	71.5000	19,019.00	7,970.90		
		04/25/11	54	47.8300	2,582.82	71.5000	3,861.00	1,278.18		
		04/27/11	54	46.8529	2,530 06	71.5000	3,861.00	1,330.94		
Subtotal			*374*		*16,160.98*		***26,741.00***	*10,580.02*		
ALLIANCE DATA SYS CORP	ADS	01/28/11	215	71.5975	15,393.48	103.8400	22,325.60	6,932.12		
		03/07/11	42	81.0411	3,403.73	103.8400	4,361.28	957.55		
		08/05/11	24	92.2100	2,213.04	103.8400	2,492.16	279.12		
Subtotal			*281*		*21,010.25*		***29,179.04***	*8,168.79*		
ALTERA CORP COM	ALTR	01/28/11	494	37.6800	18,613.92	37.1000	18,327.40	(286.52)	159	.86
		09/08/11	59	35.2823	2,081.66	37.1000	2,188.90	107.24	19	.86
Subtotal			*553*		*20,695.58*		***20,516.30***	*(179.28)*	***178***	*.86*
AMERICAN TOWER CORP CL A	AMT	01/28/11	630	51.5173	32,455.90	60.0100	**37,806.30**	5,350.40		
AMETEK INC NEW	AME	01/28/11	668	38.9583	26,024.15	42.1000	**28,122.80**	2,098.65	**161**	.57
AMPHENOL CORP CL A NEW	APH	01/28/11	413	55.2283	22,809.29	45.3900	18,746.07	(4,063.22)	25	.13
		02/26/11	36	55.3663	1,993.19✦	45.3900	1,634.04	(359.15)	3	.13
Subtotal			*449*		*24,802.48*		***20,380.11***	*(4,422.37)*	***28***	*.13*

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
ANNALY CAP MGMT INC	NLY	01/28/11	1,589	17.9346	28,498.08	15.9600	25,360.44	(3,137.64)	3,623	14.28
		08/09/11	136	17.0800	2,322 88	15.9600	2,170.56	(152.32)	311	14.28
		09/14/11	124	17.9575	2,226.73	15.9600	1,979.04	(247.69)	283	14.28
		10/18/11	238	15.9747	3,801.98	15.9600	3,798.48	(3.50)	543	14.28
Subtotal			*2,087*		*36,849.67*		***33,308.52***	*(3,541.15)*	***4,760***	*14.28*
ARIBA INC	ARBA	01/28/11	109	27.6184	3,010.41	28.0800	3,060.72	50.31		
		04/14/11	158	31.6774	5,005.03	28.0800	4,436.64	(568.39)		
		05/27/11	126	33.5316	4,224.99	28.0800	3,538.08	(686.91)		
		06/03/11	76	32.0600	2,436.56	28.0800	2,134.08	(302.48)		
		06/06/11	73	31.2369	2,280.30	28.0800	2,049.84	(230.46)		
		08/23/11	101	23.0826	2,331.35	28.0800	2,836.08	504.73		
Subtotal			*643*		*19,288.64*		***18,055.44***	*(1,233.20)*		
BED BATH & BEYOND INC	BBBY	01/28/11	506	48.8165	24,701.15	57.9700	29,332.82	4,631.67		
		12/23/11	98	57.4741	5,632.47	57.9700	5,681.06	48 59		
Subtotal			*604*		*30,333.62*		***35,013.88***	*4,680.26*		
BIOMARIN PHARMACEUTICALS	BMRN	01/28/11	396	25.6048	10,139.54	34.3800	13,614.48	3,474.94		
		09/19/11	44	31.3329	1,378.65	34.3800	1,512.72	134.07		
		12/12/11	48	33.0489	1,586.35	34.3800	1,650.24	63.89		
Subtotal			*488*		*13,104.54*		***16,777.44***	*3,672.90*		
BROADCOM CORP CALIF CL A	BRCM	01/28/11	650	44.7126	29,063.19	29.3600	19,084.00	(9,979.19)	235	1.22
		08/23/11	82	33.1745	2,720.31	29.3600	2,407.52	(312.79)	30	1.22
Subtotal			*732*		*31,783.50*		***21,491.52***	*(10,291.98)*	***265***	*1.22*
BUNGE LIMITED	BG	01/28/11	311	66.8907	20,803.01	57.2000	**17,789.20**	(3,013.81)	**312**	1.74
CAMERON INTL CORP	CAM	01/28/11	481	52.7233	25,359.91	49.1900	23,660.39	(1,699.52)		
		08/05/11	42	49.9300	2,097.06	49.1900	2,065.98	(31.08)		
Subtotal			*523*		*27,456.97*		***25,726.37***	*(1,730.60)*		
CHECK POINT SOFTWRE TECH	CHKP	01/28/11	603	46.3054	27,922.16	52.5400	**31,681.62**	3,759.46		

NESHOLM FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) *Description*	*Symbol*	*Acquired*	*Quantity*	*Unit Cost Basis*	*Total Cost Basis*	*Estimated Market Price*	*Estimated Market Value*	*Unrealized Gain/(Loss)*	*Estimated Annual Income*	*Current Yield%*
CHURCH&DWIGHT CO INC	CHD	01/28/11	636	34.4580	21,915.35	45.7600	**29,103.36**	7,188.01	**433**	1.48
CIMAREX ENERGY CO	XEC	01/28/11	108	100.3921	10,842.35	61.9000	6,685.20	(4,157.15)	44	.64
		05/05/11	39	100.3753	3,914.64	61.9000	2,414.10	(1,500.54)	16	.64
		05/18/11	16	93.2537	1,492.06	61.9000	990.40	(501.66)	7	.64
		07/12/11	46	85.1336	3,916.15	61.9000	2,847.40	(1,068.75)	19	.64
Subtotal			*209*		*20,165.20*		***12,937.10***	*(7,228.10)*	***86***	.64
COBALT INTL ENERGY INC	CIE	04/12/11	741	14.1983	10,521.01	15.5200	11,500.32	979.31		
		11/16/11	217	10.7905	2,341.54	15.5200	3,367.84	1,026.30		
Subtotal			958		*12,862.55*		***14,868.16***	*2,005.61*		
COLFAX CORP	CFX	10/27/11	132	23.7711	3,137.79	28.4800	3,759.36	621.57		
		10/27/11	136	23.0611	3,136.31	28.4800	3,873.28	736.97		
		11/29/11	86	28.0600	2,413.16	28.4800	2,449.28	36.12		
Subtotal			*354*		*8,687.26*		***10,081.92***	*1,394.66*		
CONCHO RESOURCES INC	CXO	06/24/11	37	86 4662	3,199.25	93.7500	3,468.75	269.50		
		06/24/11	36	86.4833	3,113.40	93.7500	3,375.00	261.60		
		06/29/11	46	90.1252	4,145 76	93.7500	4,312.50	166.74		
		07/12/11	48	91.0595	4,370.86	93.7500	4,500.00	129.14		
		07/27/11	60	94.5108	5,670.65	93.7500	5,625.00	(45.65)		
Subtotal			*227*		*20,499.92*		***21,281.25***	*781.33*		
CROWN CASTLE INTL CORP	CCI	01/28/11	926	43.1369	39,944.86	44.8000	41,484.80	1,539.94		
		06/02/11	50	41.8632	2,093.16	44.8000	2,240.00	146 84		
		06/02/11	58	41.9065	2,430.58	44.8000	2,598.40	167.82		
Subtotal			*1,034*		*44,468.60*		***46,323.20***	*1,854.60*		
DARDEN RESTAURANTS INC	DRI	01/28/11	542	45.3168	24,561.71	45.5800	**24,704.36**	142.65	**933**	3.77
DAVITA INC	DVA	01/28/11	467	74.2598	34,679.37	75.8100	**35,403.27**	723.90		

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
DECKERS OUTDOORS CORP	DECK	05/02/11	65	84.1540	5,470 01	75.5700	4,912.05	(557.96)		
		05/02/11	65	84.7218	5,506.92	75.5700	4,912.05	(594.87)		
		07/26/11	76	95.3627	7,247.57	75.5700	5,743.32	(1,504.25)		
		10/10/11	16	104.0881	1,665.41	75.5700	1,209.12	(456.29)		
Subtotal			*222*		*19,889 91*		***16,776.54***	*(3,113.37)*		
DENBURY RES INC	DNR	01/28/11	760	19.3000	14,668.00	15.1000	11,476.00	(3,192.00)		
		03/07/11	262	23.7861	6,231.98	15.1000	3,956.20	(2,275.78)		
		05/18/11	113	21.0297	2,376.36	15.1000	1,706.30	(670.06)		
		08/25/11	163	14.4200	2,350.46	15.1000	2,461.30	110.84		
		10/11/11	159	13.2852	2,112.35	15.1000	2,400.90	288.55		
		10/18/11	172	14.6163	2,514.02	15.1000	2,597.20	83.18		
		11/04/11	194	17.0597	3,309.60	15.1000	2,929.40	(380.20)		
Subtotal			*1,823*		*33,562.77*		***27,527.30***	*(6,035.47)*		
DOLLAR TREE INC	DLTR	01/28/11	570	51.0988	29,126.32	83.1100	**47,372.70**	18,246.38		
EATON VANCE CORP NVT	EV	01/28/11	618	30.6733	18,956.16	23.6400	**14,609.52**	(4,346.64)	**470**	3.21
ECOLAB INC	ECL	01/28/11	654	49.5462	32,403.28	57.8100	37,807.74	5,404.46	524	1.38
		07/22/11	51	53.0600	2,706.06	57.8100	2,948.31	242.25	41	1.38
Subtotal			*705*		*35,109.34*		***40,756.05***	*5,646.71*	***565***	*1.38*
ELDORADO GOLD CORP NEW	EGO	08/04/11	334	17.6590	5,898.11	13.7100	4,579.14	(1,318.97)	41	.88
		08/08/11	185	18.2689	3,379.75	13.7100	2,536.35	(843.40)	23	.88
Subtotal			*519*		*9,277.86*		***7,115.49***	*(2,162.37)*	***64***	*.88*
EXPEDITORS INTL WASH INC	EXPD	01/28/11	267	50.8862	13,586.64	40.9600	10,936.32	(2,650.32)	134	1.22
		01/28/11	72	52.9305	3,811.00✦	40.9600	2,949.12	(861.88)	36	1.22
		10/19/11	34	44.5594	1,515.02	40.9600	1,392.64	(122.38)	17	1.22
Subtotal			*373*		*18,912.66*		***15,278.08***	*(3,634.58)*	***187***	*1.22*
FASTENAL COMPANY	FAST	01/28/11	456	29.0377	13,241.21	43.6100	19,886.16	6,644.95	256	1.28
		09/14/11	57	35.4491	2,020.60	43.6100	2,485.77	465.17	32	1.28
Subtotal			*513*		*15,261.81*		***22,371.93***	*7,110.12*	***288***	*1.28*

NESHOLM FOUNDATION

Merrill Lynch
Wealth Management
Bank of America Corporation

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
FINISAR CORPORATION	FNSR	03/09/11	207	25.0528	5,185.93	16.7450	3,466.22	(1,719 71)		
		03/15/11	149	23 2781	3,468.45	16.7450	2,495.01	(973.44)		
		03/17/11	92	22.2595	2,047.88	16.7450	1,540.54	(507.34)		
		03/22/11	120	21.8824	2,625.89	16.7450	2,009.40	(616.49)		
		07/26/11	77	20.5567	1,582.87	16.7450	1,289.37	(293.50)		
		08/23/11	156	15.8982	2,480.12	16 7450	2,612.22	132.10		
Subtotal			*801*		*17,391.14*		***13,412.76***	*(3,978.38)*		
FIRST REP BK SAN FRNCISC *CALIF NEW COM SHARES*	FRC	07/01/11	211	31.3600	6,616.96	30 6100	6,458.71	(158.25)		
		07/05/11	137	31.1500	4,267.55	30.6100	4,193.57	(73.98)		
		09/09/11	212	24.0438	5,097.29	30.6100	6,489.32	1,392.03		
Subtotal			*560*		*15,981.80*		***17,141.60***	*1,159.80*		
FLIR SYSTEMS INC	FLIR	01/28/11	643	30.6876	19,732.13	25.0700	**16,120.01**	(3,612.12)	**155**	.95
FMC CORP COM NEW	FMC	01/28/11	175	75.6690	13,242.08	86.0400	15,057.00	1,814 92	106	.69
		03/16/11	41	75.3412	3,088.99	86.0400	3,527.64	438 65	25	.69
		11/07/11	30	83.7093	2,511.28	86.0400	2,581.20	69.92	18	.69
Subtotal			*246*		*18,842.35*		***21,165.84***	*2,323.49*	**149**	.69
F5 NETWORKS INC COM	FFIV	04/01/11	33	100.4781	3,315.78	106.1200	3,501.96	186.18		
		04/08/11	26	95.0600	2,471.56	106.1200	2,759.12	287.56		
		04/20/11	43	97.8465	4,207.40	106.1200	4,563.16	355.76		
		06/03/11	22	111.0086	2,442.19	106.1200	2,334.64	(107.55)		
		08/31/11	16	81.2756	1,300.41	106.1200	1,697.92	397.51		
Subtotal			*140*		*13,737.34*		***14,856.80***	*1,119.46*		

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
GARTNER INC	IT	06/14/11	83	37.3703	3,101.74	34 7700	2,885.91	(215.83)		
		06/15/11	83	37 5600	3,117.48	34.7700	2,885.91	(231.57)		
		06/22/11	56	38.8239	2,174.14	34.7700	1,947.12	(227.02)		
		06/22/11	52	38.9500	2,025.40	34.7700	1,808.04	(217.36)		
		09/19/11	55	36.3767	2,000.72	34.7700	1,912.35	(88.37)		
		10/13/11	84	37.6473	3,162.38	34.7700	2,920.68	(241.70)		
		11/01/11	105	39.0860	4,104.04	34.7700	3,650.85	(453.19)		
Subtotal			*518*		*19,685.90*		***18,010.86***	*(1,675.04)*		
HARLEY DAVIDSON INC WIS	HOG	07/29/11	146	43.4765	6,347.58	38.8700	5,675.02	(672.56)	73	1.28
		08/02/11	98	42.2674	4,142.21	38.8700	3,809.26	(332.95)	49	1.28
Subtotal			*244*		*10,489.79*		***9,484.28***	*(1,005.51)*	***122***	*1.28*
HERBALIFE LTD	HLF	09/28/11	49	57.6228	2,823.52	51.6700	2,531.83	(291.69)	36	1.40
		09/29/11	50	58.0494	2,902.47	51.6700	2,583.50	(318.97)	37	1.40
		10/03/11	74	52.5574	3,889.25	51.6700	3,823.58	(65.67)	54	1.40
		11/04/11	71	59.3850	4,216.34	51.6700	3,668.57	(547.77)	52	1.40
		11/23/11	47	53.0400	2,492.88	51.6700	2,428.49	(64.39)	35	1.40
Subtotal			*291*		*16,324.46*		***15,035.97***	*(1,288.49)*	***214***	*1.40*
HUNT J B TRANS SVCS INC	JBHT	01/28/11	161	41.4360	6,671.20	45.0700	7,256.27	585.07	84	1.15
		04/11/11	36	44.7400	1,610.64	45.0700	1,622.52	11.88	19	1.15
		04/12/11	43	44.8944	1,930.46	45.0700	1,938.01	7.55	23	1.15
Subtotal			*240*		*10,212.30*		***10,816.80***	*604.50*	***126***	*1.15*
IDEX CORP DELAWARE COM	IEX	01/28/11	572	39.2158	22,431.44	37.1100	21,226.92	(1,204.52)	389	1.83
		08/25/11	79	34.6907	2,740.57	37.1100	2,931.69	191.12	54	1.83
		10/13/11	89	34.0726	3,032.47	37.1100	3,302.79	270.32	61	1.83
		10/27/11	45	36.6200	1,647.90	37.1100	1,669.95	22.05	31	1.83
Subtotal			*785*		*29,852.38*		***29,131.35***	*(721.03)*	***535***	*1.83*

NESHOLM FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
IDEXX LAB INC DEL $0.10	IDXX	06/22/11	42	75.4288	3,168.01	76.9600	3,232.32	64.31		
		06/22/11	42	75.3740	3,165.71	76.9600	3,232.32	66.61		
		08/08/11	43	73 7923	3,173.07	76.9600	3,309.28	136.21		
		11/04/11	16	72.1968	1,155.15	76.9600	1,231.36	76.21		
Subtotal			*143*		*10,661.94*		***11,005.28***	*343.34*		
IHS INC	IHS	04/15/11	8	85.8662	686.93	86.1600	689.28	2.35		
		04/25/11	25	87.0600	2,176.50	86.1600	2,154.00	(22.50)		
		05/05/11	38	87.2597	3,315.87✦	86.1600	3,274.08	(41.79)		
		05/05/11	1	87.2800	87.28✦	86.1600	86.16	(1.12)		
		05/06/11	25	86.7808	2,169.52	86.1600	2,154.00	(15.52)		
		06/23/11	22	81.5600	1,794.32	86.1600	1,895.52	101.20		
		06/24/11	34	81.3091	2,764.51	86.1600	2,929.44	164 93		
		10/12/11	23	78 1834	1,798.22	86.1600	1,981.68	183.46		
		10/20/11	37	78.7770	2,914.75	86.1600	3,187.92	273.17		
		10/24/11	40	81.0585	3,242.34	86.1600	3,446.40	204.06		
Subtotal			*253*		*20,950.24*		***21,798.48***	*848.24*		
INTUIT INC COM	INTU	02/18/11	57	53.9954	3,077.74	52.5900	2,997.63	(80.11)	35	1.14
		02/18/11	57	54.6680	3,116.08	52.5900	2,997.63	(118.45)	35	1.14
		03/01/11	79	52.6600	4,160.14	52.5900	4,154.61	(5 53)	48	1.14
		03/16/11	38	48.6857	1,850.06	52.5900	1,998.42	148.36	23	1.14
		03/16/11	60	48.6851	2,921.11	52.5900	3,155 40	234.29	36	1.14
		04/05/11	49	53 8761	2,639.93	52.5900	2,576.91	(63.02)	30	1.14
		04/05/11	62	53.5685	3,321.25	52.5900	3,260.58	(60.67)	38	1.14
		09/30/11	54	48 6164	2,625.29	52.5900	2,839.86	214.57	33	1.14
Subtotal			456		23,711.60		**23,981.04**	269.44	**278**	1.14

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
IRON MOUNTAIN INC NEW	IRM	01/28/11	452	24.9873	11,294.26	30.8000	13,921.60	2,627.34	453	3.24
		08/05/11	123	30.6400	3,768.72	30.8000	3,788.40	19.68	123	3.24
		09/14/11	70	33 2597	2,328.18	30.8000	2,156.00	(172 18)	70	3.24
		09/30/11	37	32.3756	1,197.90	30.8000	1,139.60	(58.30)	37	3.24
Subtotal			682		*18,589.06*		***21,005.60***	*2,416.54*	***683***	*3.24*
J M SMUCKER CO	SJM	01/28/11	272	61.8000	16,809.60	78.1700	**21,262.24**	4,452.64	**523**	2.45
JUNIPER NETWORKS INC	JNPR	01/28/11	521	36.4650	18,998.27	20.4100	10,633.61	(8,364.66)		
		11/22/11	118	21.4271	2,528.40	20.4100	2,408.38	(120.02)		
Subtotal			639		*21,526.67*		***13,041.99***	*(8,484.68)*		
LABORATORY CP AMER HLDGS	LH	01/28/11	259	90.7300	23,499.07	85.9700	**22,266.23**	(1,232.84)		
MAXIM INTEGRATED PRODS	MXIM	01/28/11	653	26.0322	16,999.09	26.0400	17,004.12	5.03	575	3.37
		02/09/11	128	25 8561	3,309.59	26.0400	3,333.12	23.53	113	3.37
		12/08/11	173	25 6990	4,445.94	26.0400	4,504.92	58.98	153	3.37
Subtotal			954		*24,754.62*		***24,842.16***	*87.54*	***841***	*3.37*
MEAD JOHNSON NUTRTION CO	MJN	01/28/11	184	58.5015	10,764.29	68.7300	12,646.32	1,882.03	192	1.51
		04/27/11	33	61.8006	2,039.42	68 7300	2,268.09	228.67	35	1.51
		11/25/11	52	71.2044	3,702.63	68.7300	3,573.96	(128.67)	55	1.51
Subtotal			269		*16,506.34*		***18,488.37***	*1,982.03*	***282***	*1.51*
NEOGEN CORP	NEOG	01/28/11	217	36.1956	7,854.45	30.6400	6,648.88	(1,205.57)		
		02/22/11	55	37.0381	2,037.10	30.6400	1,685.20	(351.90)		
Subtotal			272		9,891.55		***8,334.08***	*(1,557.47)*		
NETAPP INC	NTAP	01/28/11	322	54.0294	17,397.47	36.2700	11,678.94	(5,718.53)		
		02/17/11	109	53.0385	5,781.20	36.2700	3,953.43	(1,827.77)		
		11/23/11	125	34.4992	4,312.41	36.2700	4,533.75	221.34		
Subtotal			556		*27,491.08*		***20,166.12***	*(7,324.96)*		

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
NII HLDGS INC CL B	NIHD	01/28/11	922	42.5050	39,189.61	21.3000	19,638.60	(19,551.01)		
		02/14/11	64	41.7040	2,669.06	21.3000	1,363.20	(1,305.86)		
		03/07/11	64	38.5071	2,464.46	21.3000	1,363.20	(1,101.26)		
		03/24/11	125	39.2764	4,909.56	21.3000	2,662.50	(2,247.06)		
		10/13/11	29	27.3693	793.71	21.3000	617.70	(176 01)		
		10/27/11	79	25.8534	2,042.42	21.3000	1,682.70	(359.72)		
		10/27/11	343	26.5579	9,109.39	21.3000	7,305.90	(1,803.49)		
Subtotal			*1,626*		*61,178.21*		***34,633.80***	*(26,544.41)*		
NOBLE ENERGY INC	NBL	01/28/11	112	87.5075	9,800.84	94.3900	10,571.68	770.84	99	.93
		02/02/11	42	89.2350	3,747.87	94.3900	3,964.38	216.51	37	.93
		04/27/11	32	94.0443	3,009.42	94.3900	3,020.48	11.06	29	.93
		06/24/11	60	85.4638	5,127.83	94.3900	5,663 40	535.57	53	.93
		07/12/11	44	89.6695	3,945.46	94.3900	4,153.16	207.70	39	.93
		08/05/11	21	90.8800	1,908.48	94.3900	1,982.19	73 71	19	.93
Subtotal			*311*		*27,539.90*		***29,355.29***	*1,815.39*	***276***	*.93*
NORDSTROM INC	JWN	01/28/11	361	40.9372	14,778.33	49 7100	17,945.31	3,166.98	333	1.85
		04/27/11	93	48.2098	4,483 52	49.7100	4,623.03	139.51	86	1.85
Subtotal			*454*		*19,261.85*		***22,568.34***	*3,306.49*	***419***	*1.85*
O'REILLY AUTOMOTIVE INC	ORLY	02/16/11	105	58.4447	6,136 70	79.9500	8,394.75	2,258.05		
		02/17/11	76	56.3793	4,284.83	79.9500	6,076.20	1,791.37		
		05/10/11	76	60.1032	4,567.85	79.9500	6,076.20	1,508.35		
		05/19/11	42	58.6409	2,462.92	79 9500	3,357.90	894 98		
		06/30/11	32	65 6846	2,101.91	79.9500	2,558 40	456.49		
Subtotal			*331*		*19,554.21*		***26,463.45***	*6,909.24*		

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
PATTERSON UTI ENERGY INC	PTEN	11/23/11	202	19.0958	3,857.37	19.9800	4,035.96	178.59	41	1.00
		11/28/11	246	19.8043	4,871.86	19.9800	4,915.08	43 22	50	1.00
		11/29/11	153	19.7977	3,029.06	19.9800	3,056.94	27 88	31	1.00
		11/30/11	84	21.0819	1,770.88	19.9800	1,678.32	(92.56)	17	1.00
Subtotal			*685*		*13,529.17*		***13,686.30***	*157.13*	**139**	*1.00*
PERRIGO CO	PRGO	01/28/11	357	73.2033	26,133.58	97.3000	**34,736.10**	8,602.52	**115**	.32
PVH CORP	PVH	01/28/11	438	58.2979	25,534.52	70.4900	**30,874.62**	5,340.10	**66**	.21
RACKSPACE HOSTING INC	RAX	09/20/11	107	37.2048	3,980 92	43.0100	4,602.07	621.15		
		09/22/11	108	34.5416	3,730.50	43.0100	4,645.08	914.58		
		10/13/11	31	39.2648	1,217.21	43.0100	1,333.31	116.10		
		10/27/11	64	40.0573	2,563.67	43.0100	2,752.64	188.97		
		11/21/11	36	39.6161	1,426.18	43.0100	1,548.36	122.18		
Subtotal			*346*		*12,918.48*		***14,881.46***	*1,962.98*		
RED HAT INC	RHT	01/28/11	426	41.1120	17,513.75	41.2900	**17,589.54**	75.79		
RELIANCE STL & ALUM CO	RS	01/28/11	294	52.6731	15,485.92	48.6900	14,314.86	(1,171.06)	142	.98
		05/20/11	42	51.2200	2,151.24	48.6900	2,044.98	(106.26)	21	.98
		11/22/11	116	43.4139	5,036.02	48.6900	5,648.04	612 02	56	.98
Subtotal			*452*		*22,673.18*		***22,007.88***	*(665.30)*	**219**	.98
RIVERBED TECHNOLOGY INC	RVBD	07/22/11	99	32.1189	3,179.78	23.5000	2,326.50	(853.28)		
COM		08/25/11	212	21.0525	4,463.13	23.5000	4,982.00	518.87		
Subtotal			*311*		*7,642.91*		***7,308.50***	*(334.41)*		
ROBERTHALF INTL INC COM	RHI	01/28/11	559	30.8283	17,233.02	28.4600	**15,909.14**	(1,323 88)	**314**	1.96
ROPER INDUSTRIES INC COM	ROP	01/28/11	403	75.9188	30,595.28	86.8700	**35,008.61**	4,413.33	**222**	.63
ROSS STORES INC COM	ROST	01/28/11	802	32.7575	26,271.55	47.5300	**38,119.06**	11,847.51	**353**	.92

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) *Description*	*Symbol*	*Acquired*	*Quantity*	*Unit Cost Basis*	*Total Cost Basis*	*Estimated Market Price*	*Estimated Market Value*	*Unrealized Gain/(Loss)*	*Estimated Annual Income*	*Current Yield%*
ROWAN COMPANIES INC	RDC	07/25/11	170	38.7721	6,591.27	30.3300	5,156.10	(1,435.17)		
		08/01/11	98	38.7805	3,800.49	30.3300	2,972.34	(828.15)		
		08/25/11	84	31.7442	2,666.52	30.3300	2,547.72	(118.80)		
		10/19/11	62	33.3741	2,069.20	30.3300	1,880.46	(188.74)		
Subtotal			*414*		*15,127.48*		**12,556.62**	*(2,570.86)*		
SALESFORCE COM INC	CRM	01/28/11	41	132.3400	5,425.94	101.4600	4,159.86	(1,266.08)		
		03/08/11	16	128.0175	2,048.28	101.4600	1,623.36	(424.92)		
		03/08/11	23	128 1847	2,948.25	101.4600	2,333.58	(614.67)		
		03/25/11	18	129.1688	2,325.04	101.4600	1,826.28	(498.76)		
		08/23/11	14	114.1728	1,598.42	101.4600	1,420.44	(177.98)		
		11/09/11	11	130.6890	1,437.58	101.4600	1,116.06	(321.52)		
		11/23/11	59	105.3101	6,213.30	101.4600	5,986.14	(227.16)		
Subtotal			*182*		*21,996.81*		**18,465.72**	(3,531.09)		
SCHEIN (HENRY) INC COM	HSIC	01/28/11	438	65 5100	28,693.38	64.4300	28,220.34	(473.04)		
		08/05/11	58	63.9900	3,711.42	64.4300	3,736.94	25.52		
Subtotal			*496*		*32,404.80*		**31,957.28**	*(447.52)*		
SILVER WHEATON CORP	SLW	01/28/11	316	31.4870	9,949.90	28.9600	**9,151.36**	(798.54)	**114**	1.24
SOUTHWESTERN ENERGY CO	SWN	01/28/11	893	39.1024	34,918.53	31.9400	**28,522.42**	(6,396.11)		
TD AMERITRADE HLDG CORP	AMTD	01/28/11	489	20.2778	9,915.89	15.6500	7,652.85	(2,263.04)	118	1.53
		08/08/11	238	16.0244	3,813.81	15.6500	3,724.70	(89.11)	58	1.53
		08/09/11	169	15.0889	2,550.04	15.6500	2,644.85	94.81	41	1.53
Subtotal			*896*		*16,279.74*		***14,022.40***	*(2,257.34)*	***217***	*1.53*
TERADATA CORP DEL	TDC	01/28/11	255	42 9458	10,951.18	48.5100	12,370.05	1,418.87		
		08/05/11	39	54.8300	2,138.37	48.5100	1,891.89	(246.48)		
Subtotal			*294*		*13,089.55*		***14,261.94***	*1,172.39*		
TIM HORTONS INC	THI	01/28/11	751	40.9470	30,751.20	48.4200	**36,363.42**	5,612.22	**492**	1.35

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
TJX COS INC NEW	TJX	01/28/11	434	47.8358	20,760.74	64.5500	28,014.70	7,253.96	330	1.17
		08/05/11	52	52.6700	2,738.84	64.5500	3,356.60	617 76	40	1.17
Subtotal			486		*23,499.58*		***31,371.30***	*7,871.72*	***370***	*1.17*
UNITED THERAPEUTICS CORP	UTHR	01/28/11	218	68.4249	14,916.63	47 2500	10,300.50	(4,616.13)		
		12/21/11	53	44.7384	2,371.14	47.2500	2,504.25	133.11		
		12/22/11	38	46.0728	1,750.77	47.2500	1,795.50	44.73		
Subtotal			*309*		*19,038.54*		***14,600.25***	*(4,438.29)*		
UNIVERSAL HEALTH SVCS B	UHS	01/28/11	546	42.2800	23,084.88	38.8600	21,217.56	(1,867.32)	110	.51
		08/02/11	78	46.2339	3,606.25	38.8600	3,031.08	(575.17)	16	.51
Subtotal			624		*26,691.13*		***24,248.64***	*(2,442.49)*	***126***	.51
VALEANT PHARMACEUTICALS	VRX	01/28/11	482	37.1069	17,885.57	46.6900	22,504.58	4,619.01		
INTERNATIONL INC		04/27/11	70	51.6315	3,614.21	46.6900	3,268.30	(345.91)		
		12/16/11	63	45.3934	2,859.79	46.6900	2,941.47	81.68		
Subtotal			615		*24,359.57*		***28,714.35***	*4,354.78*		
VERISIGN INC	VRSN	01/28/11	951	34.0443	32,376.13	35.7200	33,969.72	1,593.59		
		09/30/11	88	28.8275	2,536.82	35.7200	3,143.36	606.54		
		10/28/11	110	33.0418	3,634.60	35.7200	3,929.20	294.60		
		12/08/11	72	33.4858	2,410.98	35.7200	2,571.84	160.86		
Subtotal			*1,221*		*40,958.53*		***43,614.12***	*2,655.59*		
W R BERKLEY CORP	WRB	01/28/11	337	28.4970	9,603.49	34.3900	**11,589.43**	1,985.94	**108**	.93
WATERS CORP	WAT	01/28/11	158	76.3307	12,060.26	74.0500	11,699.90	(360.36)		
		02/13/11	23	77.3669	1,779.44✦	74.0500	1,703.15	(76.29)		
		02/20/11	34	78.9141	2,683.08✦	74.0500	2,517 70	(165.38)		
		03/16/11	46	82.0045	3,772.21	74.0500	3,406.30	(365.91)		
Subtotal			*261*		*20,294.99*		***19,327.05***	*(967.94)*		

NESHOLM FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
WHOLE FOODS MKT INC COM	WFM	06/10/11	22	54.6863	1,203.10	69.5800	1,530.76	327.66	13	.80
		06/10/11	57	54.6810	3,116.82	69.5800	3,966.06	849.24	32	.80
		06/13/11	114	54.7579	6,242.41	69.5800	7,932.12	1,689.71	64	80
Subtotal			*193*		*10,562.33*		***13,428.94***	*2,866.61*	**109**	.80
WILLIAMS SONOMA INC	WSM	01/28/11	26	32.5238	845.62	38.5000	1,001.00	155.38	18	1.76
		04/26/11	90	42 5376	3,828 39	38.5000	3,465.00	(363.39)	62	1.76
		05/19/11	65	41.0484	2,668.15	38.5000	2,502.50	(165.65)	45	1.76
		07/26/11	100	38.9793	3,897 93	38.5000	3,850.00	(47.93)	68	1.76
Subtotal			*281*		*11,240.09*		***10,818.50***	*(421.59)*	**193**	1 76
XILINX INC	XLNX	01/28/11	733	32.3748	23,730.80	32.0600	23,499.98	(230.82)	558	2.37
		12/12/11	143	32.0490	4,583.02	32.0600	4,584.58	1.56	109	2.37
Subtotal			*876*		*28,313.82*		***28,084.56***	*(229.26)*	**667**	2.37
YUM BRANDS INC	YUM	01/28/11	524	46.6458	24,442.40	59.0100	**30,921.24**	6,478.84	**598**	1.93
TOTAL					1,926,214.15		**1,964,583.73**	38,369.58	**18,579**	.95
TOTAL PRINCIPAL INVESTMENTS					1,979,811.63		**2,018,181.21**	38,369.58	**18,584**	.92

✦Cost Basis equals original purchase plus Wash Sale deferred loss.

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF INCOME INVESTMENTS

CASH/MONEY ACCOUNTS Description	Quantity	Total Cost Basis	Estimated Market Price	Estimated Market Value	Estimated Annual Income	Est. Annual Yield%
CASH	154.21	154.21		**154.21**		
BIF MONEY FUND	6,328.00	6,328.00	1.0000	**6,328.00**	**1**	.01
TOTAL		6,482.21		**6,482.21**	**1**	.01
TOTAL INCOME INVESTMENTS		6,482.21		**6,482.21**		.01

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF INCOME INVESTMENTS

December 01, 2011 - December 30, 2011

LONG PORTFOLIO	Adjusted/Total Cost Basis	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Accrued Interest	Estimated Annual Income	Current Yield%
TOTAL PRINCIPAL/INCOME INVESTMENTS	1,986,293.84	**2,024,663.42**	38,369.58		**18,585**	.92

YOUR TRUST MANAGEMENT ACCOUNT TRANSACTIONS

DIVIDENDS/INTEREST INCOME TRANSACTIONS

Date	Transaction Type	Quantity	Description	Income Cash	Principal Cash	Income Year To Date
12/01	Dividend		ALTERA CORP COM DIVIDEND HOLDING 553.0000 PAY DATE 12/01/2011	44.24		
12/01	Dividend		CIMAREX ENERGY CO DIVIDEND HOLDING 209.0000 PAY DATE 12/01/2011	20.90		
12/01	Dividend		CHURCH&DWIGHT CO INC DIVIDEND HOLDING 636.0000 PAY DATE 12/01/2011	108.12		
12/01	Dividend		HUNT J B TRANS SVCS INC DIVIDEND HOLDING 240.0000 PAY DATE 12/01/2011	31.20		
12/01	Dividend		J M SMUCKER CO DIVIDEND HOLDING 272.0000 PAY DATE 12/01/2011	130.56		
12/01	Dividend		TJX COS INC NEW DIVIDEND	108.49		

Online at: **www.mymerrill.com** Account Number: **24-Hour Assistance: (800) MERRILL**

NESHOLM FAMILY FOUNDATION
120 LAKESIDE AVE STE 340
SEATTLE WA 98122-6548

Net Portfolio Value: $7,050,633.63

Your Private Wealth Advisor:
CORP/INST GROUP
3455 PEACHTREE RD NE STE 1000
ATLANTA GA 30326
1-800-937-0453

Yield Enhancement

This account is enrolled in the Personal Investment Advisory Program

December 01, 2011 - December 30, 2011

ASSETS	*December 30*	*November 30*
Cash/Money Accounts	**152,677.63**	90,738.26
Fixed Income	-	-
Equities	**6,967,688.00**	6,773,200.00
Mutual Funds	-	-
Options	-	-
Other	-	-
Subtotal (Long Portfolio)	**7,120,365.63**	6,863,938.26
TOTAL ASSETS	**$7,120,365.63**	$6,863,938.26

LIABILITIES		
Debit Balance	-	-
Short Market Value	**(69,732.00)**	(7,695.00)
TOTAL LIABILITIES	**(69,732.00)**	(7,695.00)
NET PORTFOLIO VALUE	**$7,050,633.63**	$6,856,243.26

CASH FLOW	*This Statement*	*Year to Date*
Opening Cash/Money Accounts	**$90,738.26**	
CREDITS		
Funds Received	-	9,335.07
Electronic Transfers	-	-
Other Credits	-	-
Subtotal	-	9,335.07
DEBITS		
Electronic Transfers	-	-
Margin Interest Charged	-	-
Other Debits	-	(292,181.10)
Visa Purchases *(debits)*	-	-
ATM/Cash Advances	-	-
Checks Written/Bill Payment	-	-
Subtotal	-	(292,181.10)
Net Cash Flow	-	($282,846.03)
Dividends/Interest Income	**16.61**	96,338.81
Security Purchases/Debits	**(2,295.00)**	(68,491.17)
Security Sales/Credits	**64,217.76**	195,327.94
Closing Cash/Money Accounts	**$152,677.63**	
Securities You Transferred In/Out	**154,270.00**	(647,204.00)

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NESHOLM FAMILY FOUNDATION   Account Number: .   **24-Hour Assistance: (800) MERRILL**

YOUR EMA BANK DEPOSIT INTEREST SUMMARY

December 01, 2011 - December 30, 2011

Money Account Description	Opening Balance	Average Deposit Balance	Current Yield%	Interest on Deposits	Closing Balance
FIA Card Services, N.A.	55,585	134,749	.15	16.61	**139,790**
TOTAL ML Bank Deposit Program	55,585			16.61	**139,790**

ITEMS FOR ATTENTION

Security	Message	Date	Security	Message	Date
CALL UPS 00075.000	Option Expiring	01/21/12	CALL UPS 00077.500	Option Expiring	02/18/12

YOUR EMA ASSETS

CASH/MONEY ACCOUNTS Description	Quantity	Total Cost Basis	Estimated Market Price	Estimated Market Value	Estimated Annual Income	Est. Annual Yield%
CASH	12,887 63	12,887.63		**12,887.63**		
ML BANK DEPOSIT PROGRAM	139,790.00	139,790.00	1.0000	**139,790.00**	**210**	.15
TOTAL		152,677.63		**152,677.63**	**210**	.15

EQUITIES Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
UNITED PARCEL SVC CL B	UPS	05/14/09	17,499	0.0000	0.00	73.1900	1,280,751.81	1,280,751.81	36,398	2 84
		05/14/09	3,799	0.0000	0.00	73.1900	278,048.81	278,048.81	7,902	2.84
		05/14/09	9,701	0.0000	0.00	73.1900	710,016.19	710,016.19	20,178	2.84
		05/14/09	23,201	0.0000	0.00	73.1900	1,698,081.19	1,698,081.19	48,258	2.84
		05/14/09	1,401	0.0000	0.00	73.1900	102,539 19	102,539.19	2,915	2.84
		05/14/09	12,099	0.0000	0.01	73.1900	885,525.81	885,525.80	25,166	2.84
		05/14/09	400	0.0000	0.00	73.1900	29,276.00	29,276.00	832	2.84
		05/14/09	800	0.0000	0.00	73.1900	58,552 00	58,552.00	1,664	2.84

Merrill Lynch Wealth Management | PRIVATE BANKING & INVESTMENT GROUP
Bank of America Corporation

NESHOLM FAMILY FOUNDATION — Account Number:

YOUR EMA ASSETS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
UNITED PARCEL SVC CL B	UPS	05/14/09	7,100	0.0000	0.01	73.1900	519,649.00	519,648.99	14,768	2.84
		05/14/09	6,400	0.0000	0.00	73.1900	468,416.00	468,416.00	13,312	2.84
		05/14/09	12,800	0 0000	0.00	73.1900	936,832 00	936,832.00	26,624	2.84
Subtotal			95,200		404,600		**6,967,688.00**	6,967,687.98	**198,017**	2.84
TOTAL					0.02		**6,967,688.00**	6,967,687.98	**198,017**	2.84

LONG PORTFOLIO	Adjusted/Total Cost Basis	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Accrued Interest	Estimated Annual Income	Current Yield%
TOTAL	152,677.65	**7,120,365.63**	6,967,687.98		**198,226**	2.78

YOUR EMA LIABILITIES

SHORTS Description	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
CALL UPS 00077.500	12/20/11	8	0.4499	359.99	0.5000	**400.00**	(40 01)		
UNITED PARCEL SVC CL B EXP 02-18-2012									
CALL UPS 00077.500	12/29/11	263	0.4899	12,886.75	0.5000	**13,150.00**	(263.25)		
Subtotal		*271*		*13,246.74*		***13,550.00***	*(303.26)*		
CALL UPS 00075.000	11/30/11	271	0.5999	16,259.69	0.5000	**13,550.00**	2,709.69		
UNITED PARCEL SVC CL B EXP 01-21-2012									
CALL UPS 00077.500	11/30/11	271	1.0999	29,809 43	1.2500	**33,875.00**	(4,065.57)		
UNITED PARCEL SVC CL B EXP 04-21-2012									
CALL UPS 00080.000	10/28/11	135	0.5999	8,099 84	0.6300	**8,505.00**	(405.16)		
UNITED PARCEL SVC CL B EXP 04-21-2012									
CALL UPS 00080.000	12/09/11	4	0.7799	311.99	0.6300	**252.00**	59.99		
Subtotal		*139*		*8,411.83*		***8,757.00***	*(345.17)*		
TOTAL				67,727.69		**69,732.00**	(2,004.31)		

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Merrill Lynch Wealth Management
Bank of America Corporation

PRIVATE BANKING & INVESTMENT GROUP

NESHOLM FAMILY FOUNDATION
120 LAKESIDE AVE STE 340
SEATTLE WA 98122-6548

Account Number:

24-Hour Assistance: (800) MERRILL

Your Financial Advisor:
CORP/INSTL GROUP
3455 PEACHTREE RD NE STE 1000
ATLANTA GA 30326-3244

1-800-937-0453

LMA® ACCOUNT

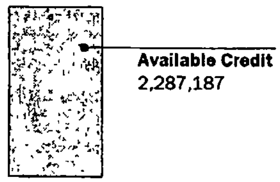
The Loan Management Account® (LMA® Account) is offered by Bank of America, N.A.

December 01, 2011 - December 30, 2011

ACCOUNT ACTIVITY

	December
Opening Monthly Loan Balance	-
Your Borrowings	-
Your Repayments	-
Closing Monthly Loan Balance	-
Finance Charges Paid Month to Date	-
Finance Charges Paid Year to Date	-

LMA LOAN STATUS



SUMMARY

	Dec 30, 2011
Revolving Line of Credit (Variable)	-
Term Loans (Fixed) [1]	-
Promotional Rate Loans	-
LOAN TOTAL(S)	-

COLLATERAL

Pledged Collateral	12,921,498.55
AVAILABLE CREDIT [2]	2,287,187.50

[1] *Fixed-Rate Term Loans include LIBOR contracts and Interest-Only Payment loans, and may be subject to breakage fees that may be significant*
[2] *Available credit at month end is equal to the loan value of the pledged collateral less outstanding loan balances and accrued finance charges.*

The Private Banking and Investment Group makes available products and services offered by Merrill Lynch, Pierce, Fenner & Smith Incorporated (MLPF&S) and other subsidiaries of Bank of America Corporation. Investment products: **Are Not FDIC Insured** | **Are Not Bank Guaranteed** | **May Lose Value**
MLPF&S is a registered broker-dealer, Member Securities Investor Protection Corporation (SIPC) and a wholly owned subsidiary of Bank of America Corporation.

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NESHOLM FAMILY FOUNDATION | Account Numb. | **24-Hour Assistance: (800) MERRILL**

YOUR COLLATERAL

December 01, 2011 - December 30, 2011

PLEDGED COLLATERAL ACCOUNTS

Account No.	*Account Name*	*Account Type*	*Pledged Collateral Value*
701-02146	NESHOLM FAMILY FOUNDATION	EMA	12,921,498
	TOTAL PLEDGED COLLATERAL		**12,921,498**

IMPORTANT INFORMATION

Finance Charge Computation - The Finance Charge for each billing period is calculated by first determining the Finance Charge for each day in the billing period and then totaling the Finance Charge for all days in the billing period We calculate the Finance Charge for each day in the billing period by multiplying the daily balance in your account for that day by the daily periodic rate for the same day and divide by 360. To get the daily balance, we take the beginning balance of your account each day, add any new advances and subtract any payments or credits. This gives us the daily balance For Fixed-Rate Term Loans, principal payments made in advance of their due date will be subject to a breakage fee based on any loss, cost and/or expense to the lender.

Online at: **www.mymerrill.com** Account Numbe **24-Hour Assistance: (800) MERRILL**

NESHOLM FAMILY FOUNDATION
PLEDGED TO ML LENDER
120 LAKESIDE AVE STE 340
SEATTLE WA 98122-6548

Net Portfolio Value: $12,921,498.55

Your Private Wealth Advisor:
CORP/INSTL GROUP
3455 PEACHTREE RD NE STE 1000
ATLANTA GA 30326-3244
1-800-937-0453

EMA® ACCOUNT

December 01, 2011 - December 30, 2011

ASSETS	*December 30*	*November 30*
Cash/Money Accounts	**69,257.65**	532,611.06
Fixed Income	-	-
Equities	**12,852,240.90**	12,656,775 40
Mutual Funds	-	-
Options	-	-
Other	-	-
Subtotal (Long Portfolio)	***12,921,498.55***	*13,189,386.46*
TOTAL ASSETS	**$12,921,498.55**	$13,189,386.46

LIABILITIES		
Debit Balance	-	-
Short Market Value	-	-
TOTAL LIABILITIES	-	-
NET PORTFOLIO VALUE	**$12,921,498.55**	$13,189,386.46

This account is pledged as collateral for Loan Management Account # 701-02171

CASH FLOW	*This Statement*	*Year to Date*
Opening Cash/Money Accounts	**$532,611.06**	
CREDITS		
Funds Received	-	534.84
Electronic Transfers	-	1,213.30
Other Credits	-	1,447,750.17
Subtotal	-	1,449,498 31
DEBITS		
Electronic Transfers	**(3,373.34)**	(46,217.49)
Margin Interest Charged	-	-
Other Debits	**(453,169.00)**	(1,832,117.66)
Visa Purchases *(debits)*	**(151.85)**	(14,902.39)
ATM/Cash Advances	-	-
Checks Written/Bill Payment	**(6,700.68)**	(99,434.21)
Subtotal	***(463,394.87)***	*(1,992,671 75)*
Net Cash Flow	**($463,394.87)**	($543,173.44)
Dividends/Interest Income	**41.46**	468,158.93
Security Purchases/Debits	-	-
Security Sales/Credits	-	-
Closing Cash/Money Accounts	**$69,257.65**	
Securities You Transferred In/Out	**(154,270.00)**	647,204 00

The Private Banking and Investment Group makes available products and services offered by Merrill Lynch, Pierce, Fenner & Smith Incorporated (MLPF&S) and other subsidiaries of Bank of America Corporation. Investment products. **Are Not FDIC Insured | Are Not Bank Guaranteed | May Lose Value**
MLPF&S is a registered broker-dealer, Member Securities Investor Protection Corporation (SIPC) and a wholly owned subsidiary of Bank of America Corporation.

NESHOLM FAMILY FOUNDATION | Account Number: | **24-Hour Assistance: (800) MERRILL**

YOUR EMA BANK DEPOSIT INTEREST SUMMARY

December 01, 2011 - December 30, 2011

Money Account Description	Opening Balance	Average Deposit Balance	Current Yield%	Interest on Deposits	Closing Balance
FIA Card Services, N.A.	244,867	156,304	.20	25.66	**69,240**
Bank of America RI, N.A.	182,078	96,269	.20	15.80	**16**
TOTAL ML Bank Deposit Program	426,945			41.46	**69,256**

YOUR EMA ASSETS

CASH/MONEY ACCOUNTS Description	Quantity	Total Cost Basis	Estimated Market Price	Estimated Market Value	Estimated Annual Income	Est. Annual Yield%
CASH	1.65	1.65		**1.65**		
ML BANK DEPOSIT PROGRAM	69,256.00	69,256.00	1.0000	**69,256.00**	**139**	.20
TOTAL		69,257.65		**69,257.65**	**139**	.20

EQUITIES Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
NORTEL NETWORKS CORP	NRTLQ	10/29/08	225	0.0000	0.01	0.0165	**3.71**	3.70		
UNITED PARCEL SVC CL B	UPS	05/14/09	7,400	0.0000	0.00	73.1900	541,606.00	541,606.00	15,392	2.84
		05/14/09	3,101	0.0000	0.00	73.1900	226,962.19	226,962.19	6,451	2.84
		05/14/09	1,600	0.0000	0.00	73.1900	117,104.00	117,104.00	3,328	2.84
		05/14/09	2,299	0.0000	0.00	73.1900	168,263.81	168,263.81	4,782	2.84
		05/14/09	13,500	0.0000	0.00	73.1900	988,065.00	988,065.00	28,080	2.84
		05/14/09	9,701	0.0000	0.00	73.1900	710,016.19	710,016.19	20,178	2.84
		05/14/09	14,500	0.0000	0.00	73.1900	1,061,255.00	1,061,255.00	30,160	2.84
		05/14/09	12,500	0.0000	0.00	73.1900	914,875.00	914,875.00	26,000	2.84
		05/14/09	11,400	0.0000	0.00	73 1900	834,366.00	834,366.00	23,712	2.84
		05/14/09	2,100	0.0000	0.00	73.1900	153,699.00	153,699.00	4,368	2.84
		05/14/09	3,899	0.0000	0.00	73.1900	285,367.81	285,367.81	8,110	2.84
		05/14/09	8,001	0.0000	0.01	73.1900	585,593.19	585,593.18	16,642	2.84
		05/14/09	1,600	0.0000	0.00	73.1900	117,104.00	117,104.00	3,328	2.84
		05/14/09	100	0.0000	0.00	73.1900	7,319.00	7,319.00	208	2.84

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NESHOLM FAMILY FOUNDATION — Account Number [illegible]

YOUR EMA ASSETS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
UNITED PARCEL SVC CL B	UPS	05/14/09	300	0.0000	0.00	73.1900	21,957.00	21,957.00	624	2.84
		05/14/09	16,800	0.0000	0.00	73.1900	1,229,592.00	1,229,592.00	34,944	2.84
		05/14/09	9,901	0 0000	0 00	73.1900	724,654.19	724,654.19	20,594	2.84
		05/14/09	3,199	0.0000	0.00	73.1900	234,134.81	234,134.81	6,654	2.84
		05/14/09	3,799	0.0000	0.00	73.1900	278,048.81	278,048.81	7,902	2.84
		05/14/09	23,201	0.0000	0.01	73.1900	1,698,081.19	1,698,081 18	48,258	2.84
		05/14/09	13,200	0.0000	0.01	73.1900	966,108.00	966,107.99	27,456	2.84
		05/14/09	12,800	0.0000	0.01	73.1900	936,832.00	936,831.99	26,624	2.84
		05/14/09	700	0.0000	0 00	73.1900	51,233.00	51,233.00	1,456	2.84
Subtotal			*175,601*		746,304		***12,852,237.19***	*12,852,237.15*	***365,251***	*2.84*
TOTAL					0.05		**12,852,240.90**	12,852,240.85	**365,251**	2.84

RESEARCH RATINGS

Security	*Symbol*	*BofAML Research*	*Morningstar*	*S&P*
UNITED PARCEL SVC CL B	UPS	Buy (B17)	Hold	Buy

PLEASE REFER TO THE BACK OF YOUR STATEMENT FOR A GUIDE TO BofAML AND THIRD PARTY RESEARCH RATINGS.

LONG PORTFOLIO	Adjusted/Total Cost Basis	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Accrued Interest	Estimated Annual Income	Current Yield%
TOTAL	69,257.70	**12,921,498.55**	12,852,240.85		**365,389**	2.83

APPLICATION TO THE NESHOLM FAMILY FOUNDATION

NESHOLM FAMILY

FOUNDATION

DATE:

APPLICANT ORGANIZATION

NAME:

Year organization incorporated:

ADDRESS:

Is the name at left the same as it appears on the IRS Letter of Determination?
Yes___ No___ If not, explain:

CHIEF EXECUTIVE'S NAME & TITLE:

CONTACT'S NAME & TITLE *(if different)*:

TELEPHONE NUMBER:

E-MAIL:

FAX NUMBER:

ORGANIZATIONAL INFORMATION

Number of full-time staff:

Number of part-time staff:

Number of volunteers:

GEOGRAPHIC AREA:

OPERATING BUDGET TOTAL FOR CURRENT FISCAL YEAR: $ ____________________

Fiscal Year: ____________ ____________
From To

SOURCES OF INCOME

Government: Federal _____%
State _____%
County _____%
City _____%

Fees/earned income _____%
Individual contributions _____%
United Way _____%
Workplace Campaigns (not United Way) _____%
Corporate and/or Foundation grants _____%
Special events _____%
Membership _____%
Other _____%

NESHOLM FAMILY FOUNDATION

AMOUNT OF THIS REQUEST: $ FUNDS NEEDED BY·

TIME FRAME IN WHICH FUNDS WILL BE USED: ____________ from ____________ to

IF CAPITAL CAMPAIGN: Time frame for completion ______________________________

IF PERFORMING ARTS: Dates of production ______________________________

PROJECT NAME:

PROJECT DIRECTOR:

TOTAL PROJECT COST: $

PERCENT THIS REQUEST OF PROJECT TOTAL: ________%

PROJECT COST PER CLIENT (if applicable): $

PROJECT TYPE:

___CAPITAL: ☐ construction ☐ renovation ☐ equipment (check one)

___SPECIFIC PROGRAM

___OTHER (describe)

OTHER SOURCES OF REVENUE FOR THE PROJECT:

Pending/Amount: Committed/Amount:

Do not exceed the space allowed.

1. WHO WILL PROJECT SERVE?

2. HOW MANY WILL PROJECT SERVE?

3. WHAT GEOGRAPHIC AREA WILL PROJECT SERVE?

4. HOW WILL THE PROJECT BE FUNDED IN THE FUTURE? (if applicable)

APPLICATION TO THE NESHOLM FAMILY FOUNDATION

NESHOLM FAMILY FOUNDATION
120 Lakeside Avenue
Suite 340
Seattle, Washington
98122
206 324 3339

DATE:

APPLICANT ORGANIZATION

NAME:

Year organization incorporated:

ADDRESS:

Is the name at left the same as it appears on the IRS Letter of Determination?

☐ yes ☐ no If not, explain:

CHIEF EXECUTIVE'S NAME & TITLE:

CONTACT'S NAME & TITLE (if different):

TELEPHONE NUMBER: E-MAIL:

ORGANIZATIONAL INFORMATION

Number of full-time staff:

Number of part-time staff:

Number of volunteers:

GEOGRAPHIC AREA:

OPERATING BUDGET TOTAL FOR CURRENT FISCAL YEAR: $

Fiscal Year: from to

SOURCES OF INCOME

Government:Federal	%	Fees/earned income:	%
State	%	Individual contributions	%
County	%	United Way	%
City	%	Workplace Campaigns (not United Way)	%
			%
		Corporate &/or Foundation grants	%
		Special Events	%
		Membership	%
		Other	

NESHOLM FAMILY FOUNDATION

REQUEST

AMOUNT OF THIS REQUEST: $ FUNDS NEEDED BY:

TIME FRAME IN WHICH FUNDS WILL BE USED: from to

IF CAPITAL CAMPAIGN: Time frame for completion

IF PERFORMING ARTS: Dates of production

PROJECT NAME:

PROJECT DIRECTOR:

TOTAL PROJECT COST: $

PERCENT THIS REQUEST OF PROJECT TOTAL: %

PROJECT COST PER CLIENT: $

PROJECT TYPE:

- ☐ CAPITAL: ☐ construction ☐ renovation ☐ equipment (choose one)
- ☐ SPECIFIC PROGRAM
- ☐ OTHER (describe)

OTHER SOURCES OF REVENUE FOR THE PROJECT:

Pending/Amount: Committed/Amount:

Please do not exceed space allowed for each question:

1. WHO WILL PROJECT SERVE?

2. HOW MANY WILL PROJECT SERVE?

3. WHAT GEOGRAPHIC AREA WILL PROJECT SERVE?

4. HOW WILL THE PROJECT BE FUNDED IN THE FUTURE? (if applicable)

NESHOLM FAMILY

FOUNDATION

PROGRAM OBJECTIVES AND POLICIES

The Nesholm Family Foundation was established by the Will of Elmer J. Nesholm (1910-1986), a resident of Seattle and New York City who spent his working career as a key executive with United Parcel Service, which was founded in Seattle in 1907. His concern for the welfare of others, his outlook as a future oriented problem solver, and his commitment to share his success with the community where he grew up led to the establishment of the Foundation in 1987.

Grants, which redound to the benefit of the people of the City of Seattle, will be made to qualifying organizations. Occasionally, projects and programs elsewhere in King County may be considered. The Nesholm Family Foundation awards grants in health and human services, education, and the performing arts. Within the framework of these three categories, the Foundation favors investment in projects and programs that have the potential to:

- Develop human potential
- Enhance quality of life
- Deal with important community issues and problems
- Affect significant numbers of people in positive ways
- Encourage the involvement of others
- Leverage the use of Foundation assets to increase the project's long-term impact.

NESHOLM FAMILY

FOUNDATION

FOUNDATION FOCUS

The Performing Arts

The city of Seattle is known nationally as an outstanding center for the performing arts. We believe that the performing arts are a primary force in shaping our cultural heritage and in contributing to the vitality of our society. The Foundation is particularly interested in projects that:

- Encourage the highest professional performance standards
- Improve the availability and accessibility of the arts
- Support artistic and organizational development

Health and Human Services

The Foundation is concerned with community, public health, and quality of life issues. The Foundation is particularly interested in projects that:

- Address community and public health issues
- Support the health and well being of children and families
- Address the problems and needs of disadvantaged groups

Education

Educational opportunities provide the means for fulfilling human potential and enriching the community. We believe that the public school systems play an essential role in the future of our community and our democratic institutions. The Foundation is particularly interested in projects that:

- Develop the potential of underachieving students
- Expand opportunities for cultural education for public school children
- Bring the community to the public schools

NESHOLM FAMILY

FOUNDATION

FUNDING POLICIES

Applications are considered for programs that will benefit health and human services, education, and the performing arts in Seattle. On rare occasions, the Foundation considers programs to other areas of King County.

Applications are considered only from organizations ruled to be tax-exempt under Section 501 (c)(3) of the Internal Revenue Code and that are not private foundations as defined in Section 509(a) of the Code, other than qualified private operating funds.

Grants are usually awarded for one year. Occasionally, the Foundation may invite renewal applications after evaluation of progress and review of plans for further work. From time to time, the Foundation may solicit proposals to develop projects and programs.

The Foundation will not consider applications for:

- Ongoing normal operations or operating deficits
- Debt retirement or endowment funds
- Loans of any kind
- Contributions to general fund drives, annual appeals, federated campaigns
- Scholarships and fellowships, or the benefit of specific individuals
- Basic science research

Also, the Foundation will not consider requests for grants to:

- Conduit organizations, i.e., tax-exempt organizations that pass funds on to organizations not tax-exempt in their own right
- Organizations that carry on propaganda or attempt to influence legislation or elections
- Institutions that in policy or practice unfairly discriminate against race, ethnic origin, sex, or creed
- Activities of sectarian or religious organizations that principally benefit their own members or adherents

8/24/05

NESHOLM FAMILY

FOUNDATION

APPLICATION PROCEDURES

To apply to the Nesholm Family Foundation for a grant, please send eight (8) copies of the following:

1. A letter of not more than two pages, signed by the Executive Director, which includes:
   - a brief description of the organization,
   - a short description of the project for which funding is sought,
   - a statement as to how the project relates to the Foundation Guidelines,
   - a statement as to why this project is important.

2. A completed copy of the *Application to the Nesholm Family Foundation*. (If you would like an electronic version of the Application, please send an e-mail to grants@nesholmfoundation.org. We cannot, however, accept your completed Application by e-mail.)

3. A project budget including expenses as well as all anticipated sources of revenue.

If the application is accepted for further consideration, a site visit will ordinarily be scheduled by Foundation staff.

The Foundation Board meets 6-8 times per year. You may call or e-mail the office to determine the submission deadline for the next meeting.

We are unable to receive personal presentations. Unless told otherwise, we will feel free to contact anyone involved in your organization for additional information. The entire application process may require up to four months. You will be notified within ten days of the Board's final decision.

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

Recipient(s) paid during the year

Name					
ALLIANCE FOR EDUCATION					
Street					
City: SEATTLE	State: WA	Zip Code	Foreign Country		
Relationship: NONE	Foundation Status: 501(C)(3)				
Purpose of grant/contribution: SUPPORT OF THE MIDDLE SCHOOL INITIATIVE				Amount	250,000

Name					
PHILANTHROPY NORTHWEST					
Street					
City: SEATTLE	State: WA	Zip Code	Foreign Country		
Relationship: NONE	Foundation Status: 501(C)(3)				
Purpose of grant/contribution: TRUSTEE DISCRETIONARY GRANT FOR OPERATING SUPPORT				Amount	7,500

Name					
PHILANTHROPY NORTHWEST					
Street					
City: SEATTLE	State: WA	Zip Code	Foreign Country		
Relationship: NONE	Foundation Status: 501(C)(3)				
Purpose of grant/contribution: SUSTAINING MEMBERSHIP DUES				Amount	7,900

Name					
COUNCIL ON FOUNDATIONS					
Street					
City: SEATTLE	State: WA	Zip Code	Foreign Country		
Relationship: NONE	Foundation Status: 501(C)(3)				
Purpose of grant/contribution: ANNUAL MEMBERSHIP DUES				Amount	4,990

Name					
A&S COLLGE FD/EXCELLE					
Street					
City: SEATTLE	State: WA	Zip Code	Foreign Country		
Relationship: NONE	Foundation Status: 501(C)(3)				
Purpose of grant/contribution: TRUSTEE DISCRETIONARY GRANT FOR OPERATING SUPPORT				Amount	2,000

Name					
PACIFIC NORTHWEST BALLET					
Street					
City: SEATTLE	State: WA	Zip Code	Foreign Country		
Relationship: NONE	Foundation Status: 501(C)(3)				
Purpose of grant/contribution: PRODUCTION SUPPORT				Amount	40,000

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

Recipient(s) paid during the year

Name: SEATTLE REPERTORY THEATRE					
Street:					
City: SEATTLE		State: WA	Zip Code:	Foreign Country:	
Relationship: NONE	Foundation Status: 501(C)(3)				
Purpose of grant/contribution: PRODUCTION SUPPORT					Amount: 25,000
Name: SEATTLE SYMPHONY ORCHESTRA					
Street:					
City: SEATTLE		State: WA	Zip Code:	Foreign Country:	
Relationship: NONE	Foundation Status: 501(C)(3)				
Purpose of grant/contribution: PRODUCTION SUPPORT					Amount: 50,000
Name: SOUND MENTAL HEALTH					
Street:					
City: SEATTLE		State: WA	Zip Code:	Foreign Country:	
Relationship: NONE	Foundation Status: 501(C)(3)				
Purpose of grant/contribution: SUPPORT OF THE MSSP					Amount: 100,000
Name: WESTERN WASHINGTON UNIVERSITY					
Street:					
City: SEATTLE		State: WA	Zip Code:	Foreign Country:	
Relationship: NONE	Foundation Status: 501(C)(3)				
Purpose of grant/contribution: GRANT FOR EVALUATION					Amount: 13,950
Name: ON THE BOARDS					
Street:					
City: SEATTLE		State: WA	Zip Code:	Foreign Country:	
Relationship: NONE	Foundation Status: 501(C)(3)				
Purpose of grant/contribution: PRODUCTION SUPPORT					Amount: 5,000
Name: SEATTLE CHILDREN'S THEATRE					
Street:					
City: SEATTLE		State: WA	Zip Code:	Foreign Country:	
Relationship: NONE	Foundation Status: 501(C)(3)				
Purpose of grant/contribution: PRODUCTION SUPPORT					Amount: 20,000

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

Recipient(s) paid during the year

Name	Street	City	State	Zip Code	Foreign Country	Relationship	Foundation Status	Purpose of grant/contribution	Amount
SEATTLE YOUTH SYMPHONY ORCHESTRAS		SEATTLE	WA			NONE	501(C)(3)	PRODUCTION SUPPORT	10,000
UW WORLD SERIES		SEATTLE	WA			NONE	501(C)(3)	PRODUCTION SUPPORT	25,000
SEATTLE PARK FOUNDATION		SEATTLE	WA			NONE	501(C)(3)	TRUSTEE DISCRETIONARY GRANT FOR OPERATING SUPPORT	10,000
SEATTLE OPERA		SEATTLE	WA			NONE	501(C)(3)	GENERAL OPERATING	400,000
CROSSCUT		SEATTLE	WA			NONE	501(C)(3)	TRUSTEE DISCRETIONARY GRANT FOR OPERATING SUPPORT	2,500
SEATTLE PARKS FOUNDATION		SEATTLE	WA			NONE	501(C)(3)	TRUSTEE DISCRETIONARY GRANT FOR OPERATING SUPPORT	7,500

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

Recipient(s) paid during the year

Name: SKAGITONIANS TO PRESERVE FARMLAND				
Street:				
City: SEATTLE	State: WA	Zip Code:	Foreign Country:	
Relationship: NONE	Foundation Status: 501(C)(3)			
Purpose of grant/contribution: TRUSTEE DISCRETIONARY GRANT FOR OPERATING SUPPORT				Amount: 5,000

Name: SEATTLE OPERA - ARTISTIC CAMPAIGN				
Street:				
City: SEATTLE	State: WA	Zip Code:	Foreign Country:	
Relationship: NONE	Foundation Status: 501(C)(3)			
Purpose of grant/contribution: TRUSTEE DISCRETIONARY GRANT FOR OPERATING SUPPORT				Amount: 30,000

Name: EPIPHANY PARISH OF SEATTLE				
Street:				
City: SEATTLE	State: WA	Zip Code:	Foreign Country:	
Relationship: NONE	Foundation Status: 501(C)(3)			
Purpose of grant/contribution: TRUSTEE DISCRETIONARY GRANT FOR OPERATING SUPPORT				Amount: 10,000

Name: UW WORLD SERIES				
Street:				
City: SEATTLE	State: WA	Zip Code:	Foreign Country:	
Relationship: NONE	Foundation Status: 501(C)(3)			
Purpose of grant/contribution: TRUSTEE DISCRETIONARY GRANT FOR OPERATING SUPPORT				Amount: 5,000

Name: SEATTLE CHAMBER MUSIC SOCIETY				
Street:				
City: SEATTLE	State: WA	Zip Code:	Foreign Country:	
Relationship: NONE	Foundation Status: 501(C)(3)			
Purpose of grant/contribution: PRODUCTION SUPPORT				Amount: 5,000

Name: SOUND MENTAL HEALTH				
Street:				
City: SEATTLE	State: WA	Zip Code:	Foreign Country:	
Relationship: NONE	Foundation Status: 501(C)(3)			
Purpose of grant/contribution: SUPPORT OF THE MSSP				Amount: 50,000

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

Recipient(s) paid during the year

Name	Street	City	State	Zip Code	Foreign Country	Relationship	Foundation Status	Purpose of grant/contribution	Amount
EARLY MUSIC GUILD		SEATTLE	WA			NONE	501(C)(3)	PRODUCTION SUPPORT	2,500
TAPROOT THEATRE		SEATTLE	WA			NONE	501(C)(3)	PRODUCTION SUPPORT	2,500
TOWN HALL SEATTLE		SEATTLE	WA			NONE	501(C)(3)	PRODUCTION SUPPORT	2,500
ALLIANCE FOR EDUCATION		SEATTLE	WA			NONE	501(C)(3)	SUPPORT OF THE MIDDLE SCHOOL INITIATIVE	200,000
SCHOOL OF ACROBATICS & NEW CIRCUS ARTS (SANCA)		SEATTLE	WA			NONE	501(C)(3)	TRUSTEE DISCRETIONARY GRANT FOR OPERATING SUPPORT	7,500
A CONTEMPORARY THEATRE		SEATTLE	WA			NONE	501(C)(3)	PRODUCTION SUPPORT	25,000

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

Recipient(s) paid during the year

Name	Street	City	State	Zip Code	Foreign Country	Relationship	Foundation Status	Purpose of grant/contribution	Amount
BOOK-IT REPERTORY THEATRE		SEATTLE	WA			NONE	501(C)(3)	PRODUCTION SUPPORT	2,500
SEATTLE SYMPHONY ORCHESTRA		SEATTLE	WA			NONE	501(C)(3)	OPERATING SUPPORT	5,000
SEATTLE PARKS FOUNDATION		SEATTLE	WA			NONE	501(C)(3)	OPERATING SUPPORT	2,500
NORDIC HERITAGE MUSEUM		SEATTLE	WA			NONE	501(C)(3)	SUPPORT OF THE CAPITAL CAMPAIGN	25,000
SEATTLE SYMPHONY ORCHESTRA		SEATTLE	WA			NONE	501(C)(3)	TRUSTEE DISCRETIONARY GRANT FOR OPERATING SUPPORT	13,000
SEATTLE AUDUBON		SEATTLE	WA			NONE	501(C)(3)	TRUSTEE DISCRETIONARY GRANT FOR OPERATING SUPPORT	2,000

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

Recipient(s) paid during the year

Name
COMMUNITY PEDIATRIC FOUNDATION OF WA
Street

City	State	Zip Code	Foreign Country
SEATTLE	WA		

Relationship	Foundation Status
NONE	501(C)(3)

Purpose of grant/contribution	Amount
TRUSTEE DISCRETIONARY GRANT FOR OPERATING SUPPORT	5,000

Name
SEATTLE JAZZED
Street

City	State	Zip Code	Foreign Country
SEATTLE	WA		

Relationship	Foundation Status
NONE	501(C)(3)

Purpose of grant/contribution	Amount
TRUSTEE DISCRETIONARY GRANT FOR OPERATING SUPPORT	2,500

Name
SEATTLE SHAKESPEARE COMPANY
Street

City	State	Zip Code	Foreign Country
SEATTLE	WA		

Relationship	Foundation Status
NONE	501(C)(3)

Purpose of grant/contribution	Amount
PRODUCTION SUPPORT	2,500

Name
SEATTLE SYMPHONY
Street

City	State	Zip Code	Foreign Country
SEATTLE	WA		

Relationship	Foundation Status
NONE	501(C)(3)

Purpose of grant/contribution	Amount
GENERAL OPERATING	500

Name
SEATTLE PARKS FOUNDATION
Street

City	State	Zip Code	Foreign Country
SEATTLE	WA		

Relationship	Foundation Status
NONE	501(C)(3)

Purpose of grant/contribution	Amount
TRUSTEE DISCRETIONARY GRANT FOR OPERATING SUPPORT	7,500

Name
SEATTLE OPERA
Street

City	State	Zip Code	Foreign Country
SEATTLE	WA		

Relationship	Foundation Status
NONE	501(C)(3)

Purpose of grant/contribution	Amount
TRUSTEE DISCRETIONARY GRANT FOR OPERATING SUPPORT	25,000

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

Recipient(s) paid during the year

Name					
UNIVERSITY DISTRICT FOOD BANK					
Street					
City: SEATTLE	State: WA	Zip Code	Foreign Country		
Relationship: NONE	Foundation Status: 501(C)(3)				
Purpose of grant/contribution: TRUSTEE DISCRETIONARY GRANT FOR OPERATING SUPPORT				Amount	2,500

Name					
SEATTLE OPERA					
Street					
City: SEATTLE	State: WA	Zip Code	Foreign Country		
Relationship: NONE	Foundation Status: 501(C)(3)				
Purpose of grant/contribution: SUPPORT OF THE CAMPAIGN FOR SEATTLE OPERA				Amount	300,000

Name					
SEATTLE UNIVERSITY					
Street					
City: SEATTLE	State: WA	Zip Code	Foreign Country		
Relationship: NONE	Foundation Status: 501(C)(3)				
Purpose of grant/contribution: GENERAL OPERATING				Amount	10,000

Name					
SOUND MENTAL HEALTH					
Street					
City: SEATTLE	State: WA	Zip Code	Foreign Country		
Relationship: NONE	Foundation Status: 501(C)(3)				
Purpose of grant/contribution: SUPPORT OF THE MSSP				Amount	50,000

Name					
SEATTLE UNIVERSITY					
Street					
City: SEATTLE	State: WA	Zip Code	Foreign Country		
Relationship: NONE	Foundation Status: 501(C)(3)				
Purpose of grant/contribution: SUPPORT OF MENTAL HEALTH LAW CLINIC				Amount	10,000

Name					
SEATTLE CHILDREN'S FOUNDATION					
Street					
City: SEATTLE	State: WA	Zip Code	Foreign Country		
Relationship: NONE	Foundation Status: 501(C)(3)				
Purpose of grant/contribution: TRUSTEE DISCRETIONARY GRANT FOR OPERATING SUPPORT				Amount	5,000

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

Recipient(s) paid during the year

Name					
BURKE MUSEUM					
Street					
City: SEATTLE	State: WA	Zip Code	Foreign Country		
Relationship: NONE	Foundation Status: 501(C)(3)				
Purpose of grant/contribution: TRUSTEE DISCRETIONARY GRANT FOR OPERATING SUPPORT					Amount: 3,000
SEATTLE PREPATORY SCHOOL					
Street					
City: SEATTLE	State: WA	Zip Code	Foreign Country		
Relationship: NONE	Foundation Status: 501(C)(3)				
Purpose of grant/contribution: TRUSTEE DISCRETIONARY GRANT FOR OPERATING SUPPORT					Amount: 7,500
COLLEGE SUCCESS					
Street					
City: SEATTLE	State: WA	Zip Code	Foreign Country		
Relationship: NONE	Foundation Status: 501(C)(3)				
Purpose of grant/contribution: TRUSTEE DISCRETIONARY GRANT FOR OPERATING SUPPORT					Amount: 2,500
HERO HOUSE					
Street					
City: SEATTLE	State: WA	Zip Code	Foreign Country		
Relationship: NONE	Foundation Status: 501(C)(3)				
Purpose of grant/contribution: TRUSTEE DISCRETIONARY GRANT FOR OPERATING SUPPORT					Amount: 2,500
FAITH ACTION NETWORK					
Street					
City: SEATTLE	State: WA	Zip Code	Foreign Country		
Relationship: NONE	Foundation Status: 501(C)(3)				
Purpose of grant/contribution: TRUSTEE DISCRETIONARY GRANT FOR OPERATING SUPPORT					Amount: 7,500
MUSEUM OF HISTORY & INDUSTRY					
Street					
City: SEATTLE	State: WA	Zip Code	Foreign Country		
Relationship: NONE	Foundation Status: 501(C)(3)				
Purpose of grant/contribution: TRUSTEE DISCRETIONARY GRANT FOR OPERATING SUPPORT					Amount: 10,000

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

Recipient(s) paid during the year

Name
PEDIATRIC INTERIM CARE CENTER
Street

City	State	Zip Code	Foreign Country
SEATTLE	WA		

Relationship	Foundation Status
NONE	501(C)(3)

Purpose of grant/contribution	Amount
TRUSTEE DISCRETIONARY GRANT FOR OPERATING SUPPORT	10,000

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

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

	Amount
Long Term CG Distributions	578
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	18,249,033	18,192,333	56,700
Other sales	78,030	7,844	70,186

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	BARCLAYS BANK PLC	06739H776			4/19/2011		5/20/2011	1,563	1,544				19
2	X	BARNES & NOBLE INC	067774109			2/14/2011		4/27/2011	1,853	3 470				-1,617
3	X	BARNES & NOBLE INC	067774109			2/14/2011		6/28/2011	11,155	12,511				-1,356
4	X	BARNES & NOBLE INC	067774109			2/14/2011		6/29/2011	48,296	54,827				-6,531
5	X	BARNES & NOBLE INC	067774109			2/14/2011		11/2/2011	16,815	26,166				-9,351
6	X	BARRICK GOLD CORPORATIC	067901108			2/14/2011		10/21/2011	6,008	6,554				-546
7	X	BARRICK GOLD CORPORATIC	067901108			2/14/2011		11/2/2011	135,240	128,415				6,825
8	X	BAYER AG SP ADR	072730302			2/23/2010		12/8/2011	12,996	14,200				-1,204
9	X	BECTON DICKINSON CO	075887109			2/25/2010		1/12/2011	12,532	11,741				791
10	X	BECTON DICKINSON CO	075887109			2/25/2010		1/14/2011	15,962	15,107				855
11	X	BECTON DICKINSON CO	075887109			5/10/2010		1/14/2011	5,210	4,728				482
12	X	W R BERKLEY CORP	084423102			1/28/2011		7/28/2011	2,769	2,484				285
13	X	W R BERKLEY CORP	084423102			1/28/2011		8/23/2011	3,005	2,970				35
14	X	W R BERKLEY CORP	084423102			1/28/2011		9/16/2011	3,064	2,913				151
15	X	W R BERKLEY CORP	084423102			1/28/2011		9/27/2011	1,800	1,713				87
16	X	W R BERKLEY CORP	084423102			1/28/2011		10/12/2011	3,824	3,741				83
17	X	W R BERKLEY CAPTL TR II	08449Q203			12/16/2010		5/20/2011	956	917				39
18	X	W R BERKLEY CAPTL TR II	08449Q203			12/20/2010		5/20/2011	6,744	6,393				351
19	X	BOEING COMPANY	097023105			2/14/2011		5/5/2011	8,228	7,601				627
20	X	BOEING COMPANY	097023105			2/14/2011		11/2/2011	53,218	59,718				-6,500
21	X	BOEING COMPANY	097023105			3/21/2011		11/2/2011	32,576	36,006				-3,430
22	X	BOEING COMPANY	097023105			6/2/2011		11/2/2011	25,480	29,991				-4,511
23	X	BROADCOM CORP CALIF CL /	111320107			1/28/2011		4/28/2011	4,093	5 283				-1,190
24	X	BROADCOM CORP CALIF CL /	111320107			1/28/2011		5/18/2011	3,806	5 059				-1,253
25	X	ESPRIT HOLDNG LTD SP ADR	29666V204			2/23/2010		4/11/2011	8,775	13 958				-5,183
26	X	ESPRIT HOLDNG LTD SP ADR	29666V204			5/7/2010		4/11/2011	4,107	5,893				-1 786
27	X	ESPRIT HOLDNG LTD SP ADR	29666V204			5/10/2010		4/11/2011	3,564	5,248				-1,684
28	X	ESPRIT HOLDNG LTD SP ADR	29666V204			1/18/2011		4/11/2011	15,758	16 601				-843
29	X	EXELIXIS INC COM	30161Q104			6/3/2011		12/6/2011	4,594	12,142				-7,548
30	X	EXPEDIA INC DEL	30212P105			2/25/2010		1/14/2011	42,004	34,714				7,290
31	X	EXPEDIA INC DEL	30212P105			5/10/2010		1/14/2011	5,189	4,507				682
32	X	EXPEDITORS INTL WASH INC	302130109			1/28/2011		3/4/2011	3,947	4,178				-231
33	X	EXPEDITORS INTL WASH INC	302130109			1/28/2011		11/18/2011	3,065	3,668				-603
34	X	EXXON MOBIL CORP COM	30231G102			2/14/2011		8/3/2011	7,736	8,496				-760
35	X	EXXON MOBIL CORP COM	30231G102			2/14/2011		9/22/2011	12,452	15 292				-2,840
36	X	EXXON MOBIL CORP COM	30231G102			2/14/2011		9/30/2011	7,731	8 921				-1,190
37	X	EXXON MOBIL CORP COM	30231G102			2/14/2011		10/17/2011	6,594	7,221				-627
38	X	EXXON MOBIL CORP COM	30231G102			2/14/2011		11/2/2011	137,605	151,224				-13,619
39	X	FPC CAPITAL I	302552203			9/29/2010		5/20/2011	23,491	23,433				58
40	X	FANUC LTD-UNSP	307305102			2/25/2010		1/13/2011	2,652	1,657				995
41	X	CBL & ASSOCIATES PROP	124830605			9/29/2010		5/23/2011	7,550	7,320				230
42	X	CBL & ASSOCIATES PROP	124830605			10/13/2010		5/23/2011	1,505	1,441				64
43	X	CBL & ASSOCIATES PROP	124830605			10/14/2010		5/23/2011	99	94				5
44	X	CBL & ASSOCIATES PROP	124830605			10/15/2010		5/23/2011	2,344	2,242				102
45	X	CBL & ASSOCIATES PROP	124830605			1/6/2011		5/23/2011	962	933				29
46	X	CBL & ASSOCIATES PROP	124830605			1/7/2011		5/23/2011	1,135	1,109				26
47	X	CBL & ASSOCIATES PROP	124830605			1/10/2011		5/23/2011	247	241				6
48	X	CBL & ASSOCIATES PROP	124830605			1/11/2011		5/23/2011	49	48				1
49	X	CBL & ASSOCIATES PROP	124830605			1/12/2011		5/23/2011	395	386				9
50	X	CBL & ASSOCIATES PROP	124830605			1/13/2011		5/23/2011	518	501				17
51	X	CBL & ASSOCIATES PROP	124830605			1/14/2011		5/23/2011	296	286				10

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

	Amount
Long Term CG Distributions	578
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	18,249,033	18,192,333	56,700
Other sales	78,030	7,844	70,186

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
52	X	CBL & ASSOCIATES PROP	124830605			5/10/2011		5/23/2011	962	962				0
53	X	CBL & ASSOCIATES PROP	124830605			5/13/2011		5/23/2011	419	424				-5
54	X	CBL & ASSOCIATES PROP	124830605			5/16/2011		5/23/2011	913	921				-8
55	X	CBL & ASSOCIATES PROP	124830605			5/19/2011		5/23/2011	814	825				-11
56	X	CBL & ASSOCIATES PROP	124830605			5/20/2011		5/23/2011	864	872				-8
57	X	CBS CORPORATION	124857400			9/29/2010		5/20/2011	29,171	28,976				195
58	X	MEDTRONIC INC COM	585055106			1/19/2011		8/9/2011	20,238	24,080				-3,842
59	X	MEDTRONIC INC COM	585055106			3/22/2011		8/9/2011	12,755	15,205				-2 450
60	X	MEDTRONIC INC COM	585055106			2/14/2011		10/21/2011	2,398	2,767				-369
61	X	MEDTRONIC INC COM	585055106			2/14/2011		11/2/2011	42,591	49,407				-6,816
62	X	MERCK AND CO INC SHS	58933Y105			2/14/2011		3/31/2011	1,656	1,643				13
63	X	REHABCARE GROUP INC CO	759148109			1/19/2011		2/14/2011	1,132	790				342
64	X	REGIONS FINANCING TR III	7591EM107			1/27/2011		5/20/2011	623	616				7
65	X	REGIONS FINANCING TR III	7591EM107			1/28/2011		5/20/2011	727	720				7
66	X	REGIONS FINANCING TR III	7591EM107			1/31/2011		5/20/2011	883	873				10
67	X	REGIONS FINANCING TR III	7591EM107			2/1/2011		5/20/2011	1,454	1,446				8
68	X	REGIONS FINANCING TR III	7591EM107			2/4/2011		5/20/2011	3,712	3,733				-21
69	X	RENT-A-CENTER INC	76009N100			2/25/2010		1/3/2011	7,040	4,869				2,171
70	X	RENT-A-CENTER INC	76009N100			2/25/2010		1/14/2011	27,484	20,537				6,947
71	X	RENT-A-CENTER INC	76009N100			5/10/2010		1/14/2011	6,034	5,038				996
72	X	RICOH CO LTD NEW ADR	765658307			2/23/2010		7/12/2011	18,460	23,574				-5,114
73	X	RICOH CO LTD NEW ADR	765658307			2/23/2010		7/13/2011	5,425	6,896				-1,471
74	X	RICOH CO LTD NEW ADR	765658307			5/10/2010		7/13/2011	8,083	12,055				-3,972
75	X	RICOH CO LTD NEW ADR	765658307			1/18/2011		7/13/2011	31,611	40,935				-9,324
76	X	RIVERBED TECHNOLOGY INC	768573107			1/28/2011		9/30/2011	3,333	5 950				-2,617
77	X	RIVERBED TECHNOLOGY INC	768573107			1/28/2011		10/26/2011	3,930	5,369				-1,439
78	X	RIVERBED TECHNOLOGY INC	768573107			7/22/2011		10/26/2011	27	32				-5
79	X	ROBERTHALF INTL INC COM	770323103			1/28/2011		9/30/2011	2 015	2 904				-889
80	X	ROBERTHALF INTL INC COM	770323103			1/28/2011		10/18/2011	7,950	9,822				-1,872
81	X	ROCHE HLDG LTD SPN ADR	771195104			2/23/2010		12/8/2011	13,949	14,280				-331
82	X	ROPER INDUSTRIES INC CON	776696106			1/28/2011		10/3/2011	2,650	2,963				-313
83	X	ROSS STORES INC COM	778296103			1/28/2011		10/27/2011	2,898	2,164				734
84	X	ROYAL DUTCH SHELL PLC	780259206			4/27/2010		10/20/2011	14,564	12,896				1,668
85	X	ROYAL DUTCH SHELL PLC	780259206			5/10/2010		10/20/2011	5,895	4,799				1,096
86	X	ROYAL DUTCH SHELL PLC	780259206			2/23/2010		12/12/2011	8,757	6,798				1,959
87	X	SAIC INC	78390X101			2/14/2011		4/29/2011	3,046	2,871				175
88	X	SAIC INC	78390X101			2/14/2011		5/25/2011	7,181	6,809				372
89	X	SAIC INC	78390X101			2/14/2011		9/30/2011	2,031	2,789				-758
90	X	SAIC INC	78390X101			2/14/2011		11/2/2011	31 960	43 725				-11,765
91	X	SLM CORP	78442P106			2/25/2010		1/14/2011	42,998	33,692				9,306
92	X	SLM CORP	78442P106			5/10/2010		1/14/2011	5,241	4,438				803
93	X	SPDR GOLD TRUST	78463V107			2/14/2011		3/3/2011	1	1				0
94	X	SPDR GOLD TRUST	78463V107			2/14/2011		3/3/2011	2	2				0
95	X	SPDR GOLD TRUST	78463V107			2/14/2011		3/3/2011	2	2				0
96	X	SPDR GOLD TRUST	78463V107			2/14/2011		3/3/2011	18	17				1
97	X	SPDR GOLD TRUST	78463V107			2/14/2011		4/7/2011	20	19				1
98	X	SPDR GOLD TRUST	78463V107			2/14/2011		4/7/2011	2	2				0
99	X	SPDR GOLD TRUST	78463V107			2/14/2011		4/7/2011	2	2				0
100	X	SPDR GOLD TRUST	78463V107			2/14/2011		4/7/2011	1	1				0
101	X	SPDR GOLD TRUST	78463V107			2/14/2011		5/9/2011	3	2				1
102	X	SPDR GOLD TRUST	78463V107			2/14/2011		5/9/2011	22	20				2

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

	Amount
Long Term CG Distributions	578
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	18,249,033	18,192,333	56,700
Other sales	78,030	7,844	70,186

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	AOL INC	00184X105			2/14/2011		4/29/2011	1,745	1,858				-113
104	X	AOL INC	00184X105			2/14/2011		7/22/2011	1,266	1,420				-154
105	X	AOL INC	00184X105			2/14/2011		11/2/2011	35,622	52,994				-17,372
106	X	AOL INC	00184X105			2/18/2011		11/2/2011	18,582	27,916				-9,334
107	X	ATP OIL AND GAS CORP COM	00208J108			2/14/2011		11/2/2011	37,048	67,673				-30,625
108	X	ATP OIL AND GAS CORP COM	00208J108			5/5/2011		11/2/2011	12,008	19,173				-7,165
109	X	ABERCROMBIE & FITCH CO	002896207			10/10/2011		11/16/2011	1,444	2,028				-584
110	X	MONSTER WORLDWIDE INC	611742107			6/10/2010		1/14/2011	7,947	4,419				3,528
111	X	MOODY'S CORP	615369105			2/25/2010		1/14/2011	10,592	9,826				766
112	X	MOODY'S CORP	615369105			5/10/2010		1/14/2011	3,241	2 433				808
113	X	MORGAN STANLEY CP TR III	617460209			9/29/2010		1/26/2011	455	477				-22
114	X	MORGAN STANLEY CP TR III	617460209			9/29/2010		1/27/2011	1,341	1,408				-67
115	X	MORGAN STANLEY CP TR III	617460209			9/29/2010		1/28/2011	1,448	1,528				-80
116	X	MORGAN STANLEY CP TR III	617460209			9/29/2010		2/3/2011	3,677	3,843				-166
117	X	MORGAN STANLEY CP TR III	617460209			9/29/2010		5/20/2011	11,040	10,813				227
118	X	MORGAN STANLEY CP TR III	617460209			10/12/2010		5/20/2011	8,115	7,906				209
119	X	MORGAN STANLEY CAP TRVI	61750K208			9/29/2010		5/20/2011	21,873	21,945				-72
120	X	MORGAN STANLEY CAP TRVI	61750K208			12/16/2010		5/20/2011	3,600	3,563				37
121	X	SINGAPORE TELECOMM LT A	82929R304			1/18/2011		2/24/2011	23,006	24,737				-1,731
122	X	SMITH-NPHW PLC SPADR NE	83175M205			7/8/2010		2/22/2011	5,689	4,405				1,284
123	X	SMITH-NPHW PLC SPADR NE	83175M205			7/9/2010		2/22/2011	11,784	9,283				2,501
124	X	SMITHFILDS FOODS PV$0 50	832248108			10/17/2011		11/2/2011	32,049	31,845				204
125	X	SOUTHWESTERN ENERGY C	845467109			1/28/2011		3/1/2011	3,704	3,799				-95
126	X	SOUTHWESTERN ENERGY C	845467109			1/28/2011		3/31/2011	2,548	2,311				237
127	X	STANLEY BLACK & DECKER	854502101			10/28/2010		1/14/2011	19,064	16 974				2,090
128	X	STATE STREET CORP	857477103			2/25/2010		1/14/2011	31,331	28,338				2,993
129	X	STATE STREET CORP	857477103			5/10/2010		1/14/2011	4,767	4,135				632
130	X	STATE STREET CORP	857477103			6/10/2010		1/14/2011	6,604	4,936				1,668
131	X	STERICYCLE INC COM	858912108			1/28/2011		4/28/2011	4,381	3,780				601
132	X	STERICYCLE INC COM	858912108			1/28/2011		4/29/2011	3,301	2,835				466
133	X	STERICYCLE INC COM	858912108			1/28/2011		5/24/2011	5,263	4,725				538
134	X	STERICYCLE INC COM	858912108			1/28/2011		5/25/2011	5,339	4,803				536
135	X	STIFEL FINANCIAL CORP	860630102			6/3/2011		9/15/2011	7,127	9,054				-1,927
136	X	STIFEL FINANCIAL CORP	860630102			6/3/2011		9/16/2011	6,302	8,052				-1,750
137	X	SUCCESSFACTORS INC	864596101			4/12/2011		12/5/2011	3,336	3,184				152
138	X	SUCCESSFACTORS INC	864596101			4/12/2011		12/5/2011	3,336	3,192				144
139	X	SUCCESSFACTORS INC	864596101			4/27/2011		12/5/2011	2,740	2,494				246
140	X	SUCCESSFACTORS INC	864596101			5/5/2011		12/5/2011	3,614	3,009				605
141	X	SUCCESSFACTORS INC	864596101			8/23/2011		12/5/2011	5,043	2,561				2 482
142	X	SUCCESSFACTORS INC	864596101			11/9/2011		12/5/2011	2,502	1 716				786
143	X	SUMITOMO MITSUI-UNSPONS	86562M209			2/25/2010		5/17/2011	9,515	10,627				-1,112
144	X	SUMITOMO MITSUI-UNSPONS	86562M209			12/8/2010		5/17/2011	2,320	2,572				-252
145	X	SUMITOMO MITSUI-UNSPONS	86562M209			12/8/2010		5/18/2011	7,533	8,125				-592
146	X	SUMITOMO MITSUI-UNSPONS	86562M209			1/19/2011		5/18/2011	6,843	8 645				-1,802
147	X	SUMITOMO MITSUI-UNSPONS	86562M209			2/23/2010		8/30/2011	4,410	4,904				-494
148	X	SUMITOMO MITSUI-UNSPONS	86562M209			2/23/2010		8/31/2011	3,355	3,638				-283
149	X	SUMITOMO MITSUI-UNSPONS	86562M209			2/23/2010		9/1/2011	2,640	2,919				-279
150	X	SUMITOMO MITSUI-UNSPONS	86562M209			2/23/2010		9/2/2011	1,412	1,603				-191
151	X	SUMITOMO MITSUI-UNSPONS	86562M209			2/23/2010		9/6/2011	1,897	2 245				-348
152	X	SUN HG KAI PPTY SPSD ADR	86676H302			2/25/2010		4/19/2011	5,480	4,949				531
153	X	SUN HG KAI PPTY SPSD ADR	86676H302			5/10/2010		4/19/2011	5,542	4,867				675

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

	Amount
Long Term CG Distributions	578
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	18,249,033	18,192,333	56,700
Other sales	78,030	7,844	70,186

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
154	X	SUN HG KAI PPTY SPSD ADR	86676H302			1/18/2011		4/19/2011	33,189	38,417				-5,228
155	X	SUNCOR ENERGY INC NEW	867224107			2/14/2011		11/2/2011	66,987	89,981				-22,994
156	X	SUNPWR CORP CL A	867652109			2/14/2011		3/10/2011	8,960	9,976				-1,016
157	X	SUNPWR CORP CL A	867652109			2/14/2011		3/10/2011	15,846	17,643				-1,797
158	X	SUNPWR CORP CL A	867652109			2/14/2011		11/2/2011	22,619	39,903				-17 284
159	X	SUNPWR CORP CL A	867652109			3/8/2011		11/2/2011	10,001	19,950				-9,949
160	X	SUNPWR CORP CL A	867652109			4/29/2011		11/2/2011	7,711	17,996				-10,285
161	X	SUNPWR CORP CL A	867652109			5/5/2011		11/2/2011	4,206	9,719				-5 513
162	X	ABERCROMBIE & FITCH CO	002896207			10/10/2011		11/16/2011	866	1,217				-351
163	X	ABERCROMBIE & FITCH CO	002896207			10/10/2011		11/16/2011	1,107	1,555				-448
164	X	ABERCROMBIE & FITCH CO	002896207			10/12/2011		11/16/2011	1,781	2,605				-824
165	X	ABERCROMBIE & FITCH CO	002896207			10/10/2011		11/16/2011	1,424	2,665				-1,241
166	X	ABERCROMBIE & FITCH CO	002896207			10/10/2011		11/16/2011	1,092	2,143				-1,051
167	X	ABERCROMBIE & FITCH CO	002896207			10/12/2011		11/16/2011	1,472	2,182				-710
168	X	ACTUANT CORP CL A	00508X203			2/25/2010		1/7/2011	10,661	7,541				3,120
169	X	ACTUANT CORP CL A	00508X203			2/25/2010		1/14/2011	11,153	7,357				3,796
170	X	ACTUANT CORP CL A	00508X203			5/10/2010		1/14/2011	4,339	3 437				902
171	X	AEGON NV	007924301			9/29/2010		1/6/2011	3,770	4,035				-265
172	X	AEGON NV PFD	007924400			9/29/2010		1/10/2011	4,377	4,709				-332
173	X	AEGON NV PFD	007924400			9/29/2010		4/18/2011	827	862				-35
174	X	AEGON NV PFD	007924400			9/29/2010		4/19/2011	2,796	2,914				-118
175	X	AEGON NV PFD	007924400			9/29/2010		5/20/2011	4,123	4,009				114
176	X	AETNA INC NEW	00817Y108			2/25/2010		1/14/2011	15,691	13 946				1,745
177	X	AETNA INC NEW	00817Y108			5/10/2010		1/14/2011	2,761	2,403				358
178	X	AGILENT TECHNOLOGIES INC	00846U101			5/25/2010		1/3/2011	36,155	26,713				9,442
179	X	AGILENT TECHNOLOGIES INC	00846U101			5/25/2010		2/2/2011	25,670	19,431				6,239
180	X	AGILENT TECHNOLOGIES INC	00846U101			5/25/2010		2/22/2011	44,934	32,106				12,828
181	X	AGILENT TECHNOLOGIES INC	00846U101			1/28/2011		9/13/2011	1,462	1,738				-276
182	X	AGILENT TECHNOLOGIES INC	00846U101			1/28/2011		9/13/2011	3,760	4,469				-709
183	X	AGILENT TECHNOLOGIES INC	00846U101			1/28/2011		9/13/2011	2,817	3,352				-535
184	X	AGNICO EAGLE MINES LTD	008474108			1/28/2011		8/4/2011	2,870	3,557				-687
185	X	AGNICO EAGLE MINES LTD	008474108			1/28/2011		8/5/2011	2,980	3,696				-716
186	X	AGNICO EAGLE MINES LTD	008474108			1/28/2011		8/8/2011	4,391	5,230				-839
187	X	AGNICO EAGLE MINES LTD	008474108			1/28/2011		10/27/2011	4,185	6,765				-2,580
188	X	AKAMAI TECHNOLOGIES INC	00971T101			1/28/2011		2/9/2011	3,723	3,667				56
189	X	AKAMAI TECHNOLOGIES INC	00971T101			1/28/2011		2/9/2011	2,940	2,905				35
190	X	AKAMAI TECHNOLOGIES INC	00971T101			1/28/2011		2/14/2011	8,791	10,001				-1,210
191	X	AKAMAI TECHNOLOGIES INC	00971T101			5/25/2011		10/6/2011	6,197	9,058				-2,861
192	X	AKAMAI TECHNOLOGIES INC	00971T101			5/25/2011		11/2/2011	37,411	44 633				-7,222
193	X	ALCOA INC	013817101			5/25/2010		10/14/2011	67,221	74,974				-7 753
194	X	ALCOA INC	013817101			3/22/2011		10/14/2011	7,561	12,412				-4,851
195	X	ALCOA INC	013817101			8/10/2011		10/14/2011	17,825	21,191				-3,366
196	X	ALEXION PHARMS INC	015351109			6/3/2011		9/8/2011	29,584	24,059				5,525
197	X	ALLEGHANY CORP DEL COM	017175100			2/25/2010		1/14/2011	49,068	43,711				5,357
198	X	ALLEGHANY CORP DEL COM	017175100			5/10/2010		1/14/2011	8 534	8,179				355
199	X	ALLEGHENY ENERGY INC CO	017361106			2/25/2010		1/14/2011	12,779	11,621				1,158
200	X	ALLEGHENY ENERGY INC CO	017361106			5/10/2010		1/14/2011	2,181	1,766				415
201	X	ALLIANCE DATA SYS CORP	018581108			1/28/2011		7/21/2011	2,979	2,221				758
202	X	ALLIANCE DATA SYS CORP	018581108			1/28/2011		7/27/2011	4,263	3 081				1 182
203	X	DUKE RLTY CORP	264411679			9/29/2010		4/27/2011	848	842				6
204	X	DUKE RLTY CORP	264411679			9/29/2010		4/28/2011	610	605				5

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

	Amount
Long Term CG Distributions	578
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	18,249,033	18,192,333	56,700
Other sales	78,030	7,844	70,186

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
205	X	DUKE RLTY CORP	264411679			9/29/2010		4/29/2011	344	342				2
206	X	DUKE RLTY CORP	264411679			9/29/2010		5/2/2011	291	289				2
207	X	DUKE RLTY CORP	264411679			9/29/2010		5/3/2011	238	237				1
208	X	PARTNER RE LTD	G6852T204			4/14/2011		5/20/2011	424	417				7
209	X	PARTNER RE LTD	G6852T204			4/19/2011		5/20/2011	1,147	1,138				9
210	X	RENAISSANCERE HLDGS LTD	G7498P408			9/29/2010		3/11/2011	7,138	7,296				-158
211	X	VALIDUS HOLDINGS LTD	G9319H102			2/25/2010		1/14/2011	22,849	20,636				2,213
212	X	VALIDUS HOLDINGS LTD	G9319H102			5/10/2010		1/14/2011	6,815	5,377				1,438
213	X	GOLAR LNG LIMITED	G9456A100			8/25/2011		11/2/2011	22,516	17,518				4,998
214	X	GOLAR LNG LIMITED	G9456A100			8/26/2011		11/2/2011	19,527	15 034				4,493
215	X	WHITE MTNS INS GRP LTD	G9618E107			2/25/2010		1/14/2011	34,755	34,410				345
216	X	WHITE MTNS INS GRP LTD	G9618E107			5/10/2010		1/14/2011	6,951	6,517				434
217	X	ACE LIMITED	H0023R105			2/25/2010		1/14/2011	27,282	22,576				4,706
218	X	ACE LIMITED	H0023R105			5/10/2010		1/14/2011	5,384	4,527				857
219	X	TYCO INTL LTD NAMEN-AKT	H89128104			3/24/2010		1/14/2011	17,855	14,689				3,166
220	X	TYCO INTL LTD NAMEN-AKT	H89128104			5/10/2010		1/14/2011	3,164	2,636				528
221	X	TYCO ELECTRONICS LTD	H8912P106			2/25/2010		1/14/2011	31,434	22,308				9,126
222	X	TYCO ELECTRONICS LTD	H8912P106			5/10/2010		1/14/2011	3,952	3,202				750
223	X	TYCO ELECTRONICS LTD	H8912P106			7/12/2010		1/14/2011	9,405	6,484				2,921
224	X	UBS AG REG	H89231338			2/25/2010		9/15/2011	6,547	7,890				-1,343
225	X	UBS AG REG	H89231338			5/10/2010		9/15/2011	5,873	7,586				-1,713
226	X	UBS AG REG	H89231338			1/18/2011		9/15/2011	11,130	17,549				-6,419
227	X	UBS AG REG	H89231338			1/18/2011		10/3/2011	28,578	48,123				-19,545
228	X	FLAGSTONE REINSURANCE	L3466T104			2/25/2010		1/14/2011	24,671	22,916				1,755
229	X	FLAGSTONE REINSURANCE	L3466T104			5/10/2010		1/14/2011	5,028	4,496				532
230	X	CHECK POINT SOFTWRE TEC	M22465104			1/28/2011		10/13/2011	2,677	2,179				498
231	X	CHECK POINT SOFTWRE TEC	M22465104			1/28/2011		11/1/2011	4,973	4 080				893
232	X	AEGON NV	N00927348			9/29/2010		5/20/2011	16,937	16,785				152
233	X	COLONY FINANCIAL INC	19624R106			2/25/2010		1/14/2011	7,926	7 852				74
234	X	TELEPHONE & DATA SYSTEM	879433837			4/12/2011		5/20/2011	1,673	1,642				31
235	X	TELEPHONE & DATA SYSTEM	879433837			4/13/2011		5/20/2011	1,242	1,221				21
236	X	TELEPHONE & DATA SYSTEM	879433837			4/14/2011		5/20/2011	380	374				6
237	X	TELEPHONE & DATA SYSTEM	879433845			12/6/2010		5/20/2011	3,191	3,165				26
238	X	TELEPHONE & DATA SYSTEM	879433845			12/7/2010		5/20/2011	5,627	5,587				40
239	X	TELEPHONE & DATA SYSTEM	879433845			12/8/2010		5/20/2011	6,431	6,331				100
240	X	TELEPHONE & DATA SYSTEM	879433845			12/9/2010		5/20/2011	2,311	2,269				42
241	X	TELEPHONE & DATA SYSTEM	879433845			12/10/2010		5/20/2011	854	843				11
242	X	TELEPHONE & DATA SYSTEM	879433845			3/21/2011		5/20/2011	1,181	1 174				7
243	X	TELEPHONE & DATA SYSTEM	879433845			3/22/2011		5/20/2011	3,643	3 610				33
244	X	TELEPHONE & DATA SYS CLD	879433878			9/29/2010		3/30/2011	3,103	3 117				-14
245	X	TELEPHONE & DATA SYS CLD	879433878			9/29/2010		3/30/2011	2,241	2,251				-10
246	X	TELEPHONE & DATA SYS CLD	879433878			9/29/2010		4/4/2011	7,572	7,471				101
247	X	TELEPHONE & DATA SYS CLD	879433878			9/29/2010		4/11/2011	2,054	2,029				25
248	X	TELEPHONE & DATA SYS CLD	879433878			12/29/2010		4/11/2011	3,858	3,807				51
249	X	TELEPHONE & DATA SYS CLD	879433878			12/30/2010		4/11/2011	1 779	1,755				24
250	X	TELEPHONE & DATA SYS CLD	879433878			12/30/2010		4/14/2011	3 858	3 806				52
251	X	AMERICAN FINANCIAL GROU	025932302			10/11/2010		5/20/2011	3,181	3 115				66
252	X	AMERICAN FINANCIAL GROU	025932302			10/12/2010		5/20/2011	2,745	2 690				55
253	X	AMERICAN FINANCIAL GROU	025932302			10/12/2010		5/20/2011	3 412	3 344				68
254	X	AMERICAN FINANCIAL GROU	025932302			10/13/2010		5/20/2011	385	378				7
255	X	AMERICAN FINANCIAL GROU	025932302			1/27/2011		5/20/2011	231	226				5

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

	Amount
Long Term CG Distributions	578
Short Term CG Distributions	0

Totals	Gross Sales	Cost Other Basis and Expenses	Net Gain or Loss
Securities	18,249,033	18,192,333	56,700
Other sales	78,030	7,844	70,186

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
256	X	AMERICAN FINANCIAL GROU	025932302			1/28/2011		5/20/2011	744	729				15
257	X	AMERICAN FINANCIAL GROU	025932302			2/2/2011		5/20/2011	2,745	2,691				54
258	X	AMERICAN INTL GROUP	026874800			5/12/2011		5/20/2011	1,830	1,839				-9
259	X	AMERICAN INTL GROUP	026874800			5/13/2011		5/20/2011	2,501	2,543				-42
260	X	AMERICAN INTL GROUP	026874800			5/16/2011		5/20/2011	2,432	2,460				-28
261	X	AMERICAN INTL GROUP	026874800			5/17/2011		5/20/2011	1,251	1 271				-20
262	X	AMERICAN INTL GROUP	026874859			1/14/2011		5/20/2011	1,249	1,204				45
263	X	AMERICAN INTL GROUP	026874859			1/18/2011		5/20/2011	2,396	2,304				92
264	X	AMERICAN INTL GROUP	026874859			1/19/2011		5/20/2011	1,912	1,844				68
265	X	AMERICAN INTL GROUP	026874859			1/20/2011		5/20/2011	2,039	1,967				72
266	X	AMERICAN INTL GROUP	026874859			1/20/2011		5/20/2011	3,773	3,650				123
267	X	AMERICAN INTL GROUP	026874859			1/28/2011		5/20/2011	3,875	3,745				130
268	X	AMERICAN INTL GROUP	026874859			2/1/2011		5/20/2011	1,580	1,532				48
269	X	AMERICAN INTL GROUP	026874859			2/2/2011		5/20/2011	2,218	2,157				61
270	X	AMERICAN INTL GROUP	026874859			2/3/2011		5/20/2011	3,620	3,537				83
271	X	AMERICAN INTL GROUP	026874859			2/4/2011		5/20/2011	1,504	1,472				32
272	X	AMERICAN INTL GROUP	026874859			2/7/2011		5/20/2011	2,269	2,231				38
273	X	AMERICAN INTL GROUP	026874859			2/8/2011		5/20/2011	2,626	2,578				48
274	X	AMERICAN INTL GROUP	026874859			2/9/2011		5/20/2011	1,096	1,074				22
275	X	AMERICAN TOWER CORP CL	029912201			1/28/2011		3/7/2011	4,097	3,971				126
276	X	AMERICAN TOWER CORP CL	029912201			1/28/2011		12/8/2011	2,900	2 579				321
277	X	AMETEK INC NEW	031100100			1/28/2011		5/10/2011	3,090	2,692				398
278	X	AMETEK INC NEW	031100100			1/28/2011		9/30/2011	4,032	4,721				-689
279	X	AMGEN INC COM PV $0 0001	031162100			2/25/2010		1/14/2011	57,976	57,472				504
280	X	AMGEN INC COM PV $0 0001	031162100			5/10/2010		1/14/2011	10,314	10,121				193
281	X	AMPHENOL CORP CL A NEW	032095101			1/28/2011		9/19/2011	786	995				-209
282	X	TELEPHONE & DATA SYS CLD	879433878			12/30/2010		5/2/2011	7,675	7,587				88
283	X	TERADATA CORP DEL	88076W103			1/28/2011		4/12/2011	3,455	3 010				445
284	X	TERADATA CORP DEL	88076W103			6/3/2011		7/5/2011	40,412	35,852				4,560
285	X	TEREX CORP DEL NEW CON	880779103			5/25/2010		2/1/2011	12,535	7,402				5,133
286	X	TEREX CORP DEL NEW CON	880779103			5/25/2010		2/18/2011	20,669	11,062				9,607
287	X	TERRENO REALTY CORP SHS	88146M101			2/25/2010		1/14/2011	8,958	9,078				-120
288	X	TERRENO REALTY CORP SHS	88146M101			5/10/2010		1/14/2011	1,490	1,471				19
289	X	TESCO PLC SPNRD ADR	881575302			2/23/2010		12/13/2011	11,731	12,746				-1,015
290	X	TESCO PLC SPNRD ADR	881575302			5/10/2010		12/13/2011	416	433				-17
291	X	TEXAS INSTRUMENTS	882508104			2/25/2010		1/14/2011	19,958	14,334				5,624
292	X	TEXAS INSTRUMENTS	882508104			3/24/2010		1/14/2011	11,947	8,810				3,137
293	X	TEXAS INSTRUMENTS	882508104			5/10/2010		1/14/2011	5,363	4,078				1,285
294	X	THERMO FISHER SCIENTIFIC	883556102			1/28/2011		3/29/2011	3,160	3 324				-164
295	X	THERMO FISHER SCIENTIFIC	883556102			1/28/2011		3/29/2011	2,174	2 292				-118
296	X	THERMO FISHER SCIENTIFIC	883556102			1/28/2011		5/20/2011	2,414	2,120				294
297	X	THERMO FISHER SCIENTIFIC	883556102			1/28/2011		6/15/2011	2,090	1,948				142
298	X	THERMO FISHER SCIENTIFIC	883556102			1/28/2011		6/15/2011	2,091	1,948				143
299	X	THERMO FISHER SCIENTIFIC	883556102			1/28/2011		8/2/2011	4,381	4,413				-32
300	X	THERMO FISHER SCIENTIFIC	883556102			1/28/2011		8/3/2011	5,072	5 158				-86
301	X	THOR INDUSTRIES INC	885160101			10/27/2010		1/14/2011	11,779	10,188				1,591
302	X	TOWER INTL INC	891826109			10/18/2010		1/14/2011	11,964	8,395				3,569
303	X	TOWERS WATSON & CO CL A	891894107			2/25/2010		1/14/2011	25,972	20,979				4,993
304	X	TOWERS WATSON & CO CL A	891894107			5/10/2010		1/14/2011	4 311	3 870				441
305	X	TRAVELERS COS INC	89417E109			2/25/2010		1/14/2011	50,616	49 189				1,427
306	X	TRAVELERS COS INC	89417E109			5/10/2010		1/14/2011	10,243	9,373				870

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

	Amount
Long Term CG Distributions	578
Short Term CG Distributions	0

Totals	Gross Sales	Cost Other Basis and Expenses	Net Gain or Loss
Securities	18,249,033	18,192,333	56,700
Other sales	78,030	7,844	70,186

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	TRUE RELIGION APPAREL IN	89784N104			12/22/2010		7/7/2011	24,336	18,798				5,538
308	X	TRUE RELIGION APPAREL IN	89784N104			12/23/2010		7/7/2011	5,142	3,968				1,174
309	X	TRUE RELIGION APPAREL IN	89784N104			1/11/2011		7/7/2011	6,159	4,186				1,973
310	X	TRUE RELIGION APPAREL IN	89784N104			1/11/2011		7/8/2011	13,520	9,225				4,295
311	X	TRUE RELIGION APPAREL IN	89784N104			1/19/2011		7/8/2011	1,727	1,214				513
312	X	TRUE RELIGION APPAREL IN	89784N104			2/3/2011		7/8/2011	32,639	22,250				10,389
313	X	TULLOW OIL PLC SHS	899415202			2/25/2010		4/12/2011	3,038	2,393				645
314	X	TULLOW OIL PLC SHS	899415202			3/25/2010		4/12/2011	3 387	2,800				587
315	X	TULLOW OIL PLC SHS	899415202			5/11/2010		4/12/2011	2,095	1,481				614
316	X	TULLOW OIL PLC SHS	899415202			7/16/2010		4/12/2011	6,029	4,667				1,362
317	X	TURKIYE GRTI BK SPN ADR	900148701			5/12/2010		2/15/2011	23	24				-1
318	X	AMPHENOL CORP CL A NEW	032095101			1/28/2011		9/19/2011	1,571	1,990				-419
319	X	ANIXTER INTL INC	035290105			1/28/2011		5/2/2011	2,775	2,335				440
320	X	ANIXTER INTL INC	035290105			1/28/2011		7/1/2011	4,753	4,544				209
321	X	ANIXTER INTL INC	035290105			1/28/2011		8/9/2011	3,915	4,986				-1,071
322	X	ANIXTER INTL INC	035290105			1/28/2011		8/11/2011	2,754	3,471				-717
323	X	APACHE CORP	037411105			2/25/2010		1/14/2011	25,581	20,970				4,611
324	X	APACHE CORP	037411105			5/10/2010		1/14/2011	7,487	5,848				1,639
325	X	ARCHER DANIELS MIDLD	039483102			2/14/2011		9/12/2011	1,884	2,563				-679
326	X	ARCHER DANIELS MIDLD	039483102			2/14/2011		11/2/2011	45,242	58 219				-12,977
327	X	ARROW ELECTRONICS	042735100			3/30/2010		1/14/2011	17,185	14,794				2,391
328	X	ARROW ELECTRONICS	042735100			5/4/2010		1/14/2011	7,525	6,368				1,157
329	X	ARROW ELECTRONICS	042735100			5/10/2010		1/14/2011	3,395	2,829				566
330	X	ASHFORD HOSPITALITY TR	044103109			2/25/2010		1/14/2011	23,379	13,472				9,907
331	X	ASHFORD HOSPITALITY TR	044103109			5/10/2010		1/14/2011	811	707				104
332	X	ATLANTIA SPA SHS	048173108			1/18/2011		11/11/2011	5,683	8,367				-2,684
333	X	ATLANTIA SPA SHS	048173108			2/9/2011		11/11/2011	11,632	17 989				-6 357
334	X	ATMEL CORP COM	049513104			1/28/2011		8/23/2011	5,161	7 824				-2,663
335	X	ATMEL CORP COM	049513104			3/8/2011		8/23/2011	2,055	2,906				-851
336	X	ATMEL CORP COM	049513104			3/15/2011		8/23/2011	2 576	3,268				-692
337	X	ATMEL CORP COM	049513104			5/5/2011		8/23/2011	1,618	2,497				-879
338	X	AUTONATION INC	05329W102			6/3/2011		9/27/2011	22,825	22,094				731
339	X	AVERY DENNISON CORP	053611109			5/25/2010		7/26/2011	82,090	83,354				-1 264
340	X	AVERY DENNISON CORP	053611109			1/19/2011		7/26/2011	858	1,095				-237
341	X	AVERY DENNISON CORP	053611109			3/14/2011		7/26/2011	13,258	16,834				-3 576
342	X	AVNET INC	053807103			2/25/2010		1/14/2011	17,009	13,923				3,086
343	X	DUKE RLTY CORP	264411679			9/29/2010		5/4/2011	237	237				0
344	X	DUKE RLTY CORP	264411679			9/29/2010		5/5/2011	422	421				1
345	X	DUKE RLTY CORP	264411679			9/29/2010		5/6/2011	290	289				1
346	X	DUKE RLTY CORP	264411679			9/29/2010		5/20/2011	3,952	3,842				110
347	X	DUKE REALTY CORPORATIO	264411729			1/6/2011		5/23/2011	1,612	1,564				48
348	X	DUKE REALTY CORPORATIO	264411729			1/7/2011		5/23/2011	2,417	2 393				24
349	X	DUKE REALTY CORPORATIO	264411729			1/26/2011		5/23/2011	302	295				7
350	X	DUKE REALTY CORPORATIO	264411729			1/27/2011		5/23/2011	151	148				3
351	X	DUKE REALTY CORPORATIO	264411729			2/4/2011		5/23/2011	554	542				12
352	X	DUKE REALTY CORPORATIO	264411729			3/15/2011		5/23/2011	1,032	1 009				23
353	X	DUKE REALTY CORPORATIO	264411729			3/16/2011		5/23/2011	353	345				8
354	X	DUKE REALTY CORPORATIO	264411729			3/17/2011		5/23/2011	1,133	1 111				22
355	X	SUNPWR CORP CL A	867652109			7/14/2011		11/2/2011	5,514	12 383				-6,869
356	X	SUNPWR CORP CL A	867652109			10/17/2011		11/2/2011	19,207	18 020				1,187
357	X	SUNTRUST CAPITAL IX	867885105			12/16/2010		4/14/2011	1,548	1,536				12

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

	Amount
Long Term CG Distributions	578
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	18,249,033	18,192,333	56,700
Other sales	78,030	7,844	70,186

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
358	X	SUNTRUST CAPITAL IX	867885105			12/21/2010		4/14/2011	490	491				-1
359	X	SUNTRUST CAPITAL IX	867885105			12/21/2010		4/15/2011	852	853				-1
360	X	SUNTRUST CAPITAL IX	867885105			12/21/2010		4/18/2011	516	517				-1
361	X	SUNTRUST CAPITAL IX	867885105			12/21/2010		5/11/2011	2,441	2,403				38
362	X	SUNTRUST CAPITAL IX	867885105			12/21/2010		5/12/2011	1,022	1,008				14
363	X	SUNTRUST CAPITAL IX	867885105			12/21/2010		5/13/2011	445	439				6
364	X	SUNTRUST CAPITAL IX	867885105			12/21/2010		5/18/2011	104	103				1
365	X	SUNTRUST CAPITAL IX	867885105			1/6/2011		5/18/2011	1,269	1,263				6
366	X	SUNTRUST CAPITAL IX	867885105			1/6/2011		5/19/2011	129	129				0
367	X	SUNTRUST CAPITAL IX	867885105			1/7/2011		5/19/2011	774	773				1
368	X	SUNTRUST CAPITAL IX	867885105			1/10/2011		5/19/2011	1,574	1,573				1
369	X	SWISS REINS SPNSD ADR	870887205			4/16/2010		2/22/2011	20,073	16,236				3,837
370	X	SWISS REINS SPNSD ADR	870887205			5/10/2010		2/22/2011	3,417	2,440				977
371	X	SWISS REINS SPNSD ADR	870887205			10/12/2010		2/22/2011	9 335	7,347				1,988
372	X	SWISS REINS SPNSD ADR	870887205			10/12/2010		2/28/2011	19 361	15,270				4,091
373	X	SWISS REINS SPNSD ADR	870887205			1/18/2011		2/28/2011	12,420	11,469				951
374	X	SWISS REINS SPNSD ADR	870887205			1/18/2011		3/8/2011	35 260	33,507				1,753
375	X	SYMANTEC CORP COM	871503108			2/25/2010		1/10/2011	26,129	25,390				739
376	X	SYMANTEC CORP COM	871503108			5/10/2010		1/10/2011	4,332	4,146				186
377	X	TCF FINANCIAL CORP COM	872275102			1/5/2011		8/11/2011	22,549	36 854				-14,305
378	X	TCF FINANCIAL CORP COM	872275102			1/19/2011		8/11/2011	331	549				-218
379	X	TCF FINANCIAL CORP COM	872275102			1/24/2011		8/11/2011	23,786	38,304				-14,518
380	X	TCF FINANCIAL CORP COM	872275102			3/22/2011		8/11/2011	3,146	5,098				-1,952
381	X	TCF FINANCIAL CORP COM	872275102			8/10/2011		8/11/2011	14,951	15,302				-351
382	X	TD AMERITRADE HLDG COR	87236Y108			1/28/2011		4/13/2011	1,729	1,647				82
383	X	TD AMERITRADE HLDG COR	87236Y108			1/28/2011		10/14/2011	3,179	4,190				-1,011
384	X	TJX COS INC NEW	872540109			1/28/2011		10/10/2011	1,771	1,485				286
385	X	TJX COS INC NEW	872540109			1/28/2011		12/8/2011	5,348	4,071				1,277
386	X	TAIWAN S MANUFCTRING AD	874039100			2/25/2010		2/2/2011	10,892	7,980				2,912
387	X	TAIWAN S MANUFCTRING AD	874039100			3/17/2010		2/2/2011	2,736	2 162				574
388	X	TAIWAN S MANUFCTRING AD	874039100			5/10/2010		2/2/2011	13,402	10,340				3,062
389	X	TAIWAN S MANUFCTRING AD	874039100			9/20/2010		2/2/2011	5,967	4,531				1,436
390	X	TAIWAN S MANUFCTRING AD	874039100			1/19/2011		2/2/2011	15,617	16 210				-593
391	X	TAIWAN S MANUFCTRING AD	874039100			2/23/2010		11/30/2011	24,168	18,851				5,317
392	X	TALBOTS INC	874161102			2/8/2011		6/8/2011	8,647	21,452				-12,805
393	X	TALBOTS INC	874161102			3/22/2011		6/8/2011	2,940	5,501				-2,561
394	X	TARGET CORP COM	87612E106			12/2/2010		1/14/2011	32,834	35,161				-2,327
395	X	TARGET CORP COM	87612E106			1/6/2011		1/14/2011	10,430	10,518				-88
396	X	ALLIANCE DATA SYS CORP	018581108			1/28/2011		7/29/2011	4,139	3,010				1,129
397	X	FASTENAL COMPANY	311900104			1/28/2011		11/8/2011	4 171	2,997				1,174
398	X	FASTENAL COMPANY	311900104			1/28/2011		12/21/2011	4,590	3 113				1,477
399	X	FEDERATED INVESTRS B	314211103			2/25/2010		1/14/2011	14,068	13 208				860
400	X	FEDERATED INVESTRS B	314211103			5/10/2010		1/14/2011	2,546	2,257				289
401	X	FEDERATED INVESTRS B	314211103			6/10/2010		1/14/2011	7,315	5 855				1,460
402	X	F5 NETWORKS INC COM	315616102			4/1/2011		10/26/2011	3 134	3 117				17
403	X	FIFTH THIRD CAPTRUST CLD	316780204			12/21/2010		4/28/2011	909	899				10
404	X	FIFTH THIRD CAPTRUST CLD	316780204			12/21/2010		4/29/2011	828	820				8
405	X	FIFTH THIRD CAPTRUST CLD	316780204			12/21/2010		5/2/2011	1 039	1 031				8
406	X	FIFTH THIRD CAPTRUST CLD	316780204			12/21/2010		5/3/2011	558	555				3
407	X	FIFTH THIRD CAPTRUST CLD	316780204			12/21/2010		5/10/2011	3,918	3 861				57
408	X	FIFTH THIRD CAPTRUST CLD	316780204			12/21/2010		5/19/2011	176	185				-9

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

	Amount
Long Term CG Distributions	578
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	18,249,033	18,192,333	56,700
Other sales	78,030	7,844	70,186

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	FIFTH THIRD CAPTRUST CLD	316780204			1/6/2011		5/19/2011	1,710	1,783				-73
410	X	FIFTH THIRD CAPTRUST CLD	316780204			1/7/2011		5/19/2011	528	550				-22
411	X	FIFTH THIRD CAPTRUST CLD	316780204			1/10/2011		5/19/2011	226	237				-11
412	X	FIFTH THIRD CAPTRUST CLD	316780204			1/11/2011		5/19/2011	327	343				-16
413	X	FIFTH THIRD CAPTRUST CLD	316780204			1/12/2011		5/19/2011	704	737				-33
414	X	FIFTH THIRD CAPITAL TR	31678V206			9/29/2010		5/10/2011	478	469				9
415	X	FIFTH THIRD CAPITAL TR	31678V206			9/29/2010		5/11/2011	1,637	1,628				9
416	X	FIFTH THIRD CAPITAL TR	31678V206			9/29/2010		5/12/2011	74	74				0
417	X	FIFTH THIRD CAPITAL TR	31678V206			9/29/2010		5/20/2011	31,354	30,692				662
418	X	FIFTH THIRD CAPITAL TR	31678V206			1/13/2011		5/20/2011	1,336	1 295				41
419	X	FIFTH THIRD CAPITAL TR	31678V206			1/14/2011		5/20/2011	1,941	1,889				52
420	X	FINISAR CORPORATION	31787A507			6/3/2011		11/29/2011	14 894	18,800				-3,906
421	X	FIRST AMERICAN FINL CORP	31847R102			2/25/2010		1/14/2011	6,325	5,988				337
422	X	GAP INC DELAWARE	364760108			5/25/2010		8/22/2011	21,344	29,924				-8,580
423	X	GAP INC DELAWARE	364760108			1/19/2011		8/22/2011	19,643	25,001				-5,358
424	X	GAP INC DELAWARE	364760108			3/22/2011		8/22/2011	4,686	6,432				-1,746
425	X	GAP INC DELAWARE	364760108			3/31/2011		11/2/2011	41,703	49,779				-8,076
426	X	GOLDCORP INC	380956409			2/14/2011		2/22/2011	20 309	19 514				795
427	X	GOLDCORP INC	380956409			2/14/2011		9/30/2011	9,825	9,323				502
428	X	GOLDCORP INC	380956409			2/14/2011		11/2/2011	45,019	38,594				6,425
429	X	GOLDMAN SACHS GROUP IN(	38144G804			9/29/2010		5/20/2011	7,848	7,564				284
430	X	GOODRICH CORPORATION	382388106			6/3/2011		7/6/2011	44,755	39,633				5,122
431	X	GRUPO TELEVISA SA ADR	40049J206			2/25/2010		1/12/2011	3,355	2,487				868
432	X	GRUPO TELEVISA SA ADR	40049J206			3/17/2010		1/12/2011	2,587	2,114				473
433	X	ALLIANZ SE	018805200			10/4/2010		5/20/2011	36 203	36,325				-122
434	X	ALTERA CORP COM	021441100			1/28/2011		6/9/2011	3,102	2,642				460
435	X	ALTERA CORP COM	021441100			1/28/2011		7/13/2011	3,332	2,830				502
436	X	AMER EAGLE OUTFITTERS	02553E106			9/30/2011		11/2/2011	33,547	30,033				3,514
437	X	AMER EXPRESS COMPANY	025816109			2/25/2010		1/14/2011	37,337	30,508				6,829
438	X	AMER EXPRESS COMPANY	025816109			5/10/2010		1/14/2011	4,592	4 260				332
439	X	AMERICAN FINANCIAL GROU	025932302			10/8/2010		5/20/2011	1,539	1,512				27
440	X	DUKE REALTY CORPORATIO	264411729			4/26/2011		5/23/2011	705	711				-6
441	X	DUKE REALTY CORPORATIO	264411729			5/13/2011		5/23/2011	25	25				0
442	X	DUKE REALTY CORP	264411745			9/29/2010		1/7/2011	2,711	2,879				-168
443	X	DUKE REALTY CORP	264411745			9/29/2010		1/11/2011	23	24				-1
444	X	DUKE REALTY CORP	264411745			9/29/2010		1/14/2011	343	360				-17
445	X	DUKE REALTY CORP	264411745			9/29/2010		1/21/2011	3,349	3,527				-178
446	X	DUKE REALTY CORP	264411745			9/29/2010		5/20/2011	12,360	12,213				147
447	X	DUKE REALTY CORP	264411745			10/12/2010		5/20/2011	1,676	1,662				14
448	X	DUKE REALTY CORP	264411745			10/13/2010		5/20/2011	680	678				2
449	X	TECH DATA CORP	878237106			2/25/2010		1/14/2011	26,472	24,643				1,829
450	X	TECH DATA CORP	878237106			5/10/2010		1/14/2011	4,187	3,701				486
451	X	TECHNIP SP ADR	878546209			9/24/2010		4/12/2011	11,246	8,056				3,190
452	X	TECHNIP SP ADR	878546209			10/28/2010		4/12/2011	5,350	4 073				1 277
453	X	TECHNIP SP ADR	878546209			12/17/2010		4/12/2011	4,367	3 674				693
454	X	TECHNIP SP ADR	878546209			1/18/2011		4/12/2011	1,392	1,270				122
455	X	TECHNIP SP ADR	878546209			1/18/2011		10/21/2011	16,508	17,624				-1 116
456	X	TEJON RANCH CO PV 0 50	879080109			3/23/2011		10/17/2011	351	530				-179
457	X	TEJON RANCH CO PV 0 50	879080109			3/23/2011		11/2/2011	10,476	14 663				-4 187
458	X	TEJON RANCH CO PV 0 50	879080109			3/24/2011		11/2/2011	5,680	8,118				-2 438
459	X	TEJON RANCH CO PV 0 50	879080109			3/29/2011		11/2/2011	2,272	3,264				-992

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	Amount
Long Term CG Distributions	578
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	18,249,033	18,192,333	56,700
Other sales	78,030	7,844	70,186

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
460	X	TEJON RANCH CO PV 0 50	879080109			5/17/2011		11/2/2011	3,029	4,237				-1,208
461	X	TEJON RANCH CO PV 0 50	879080109			5/18/2011		11/2/2011	3,282	4,678				-1,396
462	X	TEJON RANCH CO PV 0 50	879080109			6/2/2011		11/2/2011	4,039	5,603				-1,564
463	X	TEJON RANCH CO PV 0 50	879080109			6/28/2011		11/2/2011	3,408	4,557				-1,149
464	X	TEJON RANCH CO PV 0 50	879080109			7/12/2011		11/2/2011	3,660	5,217				-1,557
465	X	TEJON RANCH CO PV 0 50	879080109			7/13/2011		11/2/2011	12,495	18,063				-5,568
466	X	TEJON RANCH CO PV 0 50	879080109			7/14/2011		11/2/2011	1,893	2,761				-868
467	X	TELEPHONE & DATA SYSTEM	879433837			3/30/2011		5/20/2011	4,511	4,449				62
468	X	TELEPHONE & DATA SYSTEM	879433837			3/31/2011		5/20/2011	3,345	3,298				47
469	X	TELEPHONE & DATA SYSTEM	879433837			4/4/2011		5/20/2011	2,078	2,047				31
470	X	TELEPHONE & DATA SYSTEM	879433837			4/5/2011		5/20/2011	5,804	5,704				100
471	X	TELEPHONE & DATA SYSTEM	879433837			4/11/2011		5/20/2011	811	794				17
472	X	GRUPO TELEVISA SA ADR	40049J206			3/17/2010		3/16/2011	546	502				44
473	X	GRUPO TELEVISA SA ADR	40049J206			5/10/2010		3/16/2011	5,458	4,637				821
474	X	GRUPO TELEVISA SA ADR	40049J206			8/20/2010		3/16/2011	5,390	4,554				836
475	X	GRUPO TELEVISA SA ADR	40049J206			1/18/2011		3/16/2011	36,979	42,092				-5,113
476	X	GUESS INC COM	401617105			1/28/2011		7/13/2011	3,662	3 770				-108
477	X	GUESS INC COM	401617105			1/28/2011		8/10/2011	6,150	8,006				-1,856
478	X	GUESS INC COM	401617105			1/28/2011		9/27/2011	2,935	3,982				-1,047
479	X	GUESS INC COM	401617105			1/28/2011		10/6/2011	1,695	2 457				-762
480	X	GUESS INC COM	401617105			1/28/2011		10/10/2011	2,014	2,796				-782
481	X	GUESS INC COM	401617105			1/28/2011		10/13/2011	663	890				-227
482	X	GUESS INC COM	401617105			4/28/2011		10/13/2011	3,313	4,504				-1,191
483	X	HDFC BANK LTD ADR	40415F101			2/23/2010		11/22/2011	10,611	9,756				855
484	X	HSBC HLDG PLC SP ADR	404280406			2/25/2010		3/10/2011	13,800	14 182				-382
485	X	HSBC HLDG PLC SP ADR	404280406			5/10/2010		3/10/2011	12,526	11,739				787
486	X	HSBC HLDG PLC SP ADR	404280406			8/11/2010		3/10/2011	743	722				21
487	X	HSBC HLDG PLC SP ADR	404280406			1/18/2011		3/10/2011	32,482	34,767				-2,285
488	X	HSBC HLDG PLC SP ADR	404280406			1/18/2011		3/18/2011	51,542	58,002				-6,460
489	X	HSBC HLDGS PLC	404280604			9/29/2010		5/20/2011	23,226	23 113				113
490	X	HSBC HLDGS PLC	404280802			9/29/2010		5/20/2011	62,855	60,260				2,595
491	X	HSN INC	404303109			2/25/2010		1/14/2011	14,905	11,468				3,437
492	X	HSN INC	404303109			5/10/2010		1/14/2011	3,867	3,772				95
493	X	HANOVER INS GROUP INC	410867105			2/25/2010		1/14/2011	15,483	13,640				1,843
494	X	HANOVER INS GROUP INC	410867105			5/10/2010		1/14/2011	3,230	3,000				230
495	X	HANSEN NATURAL CORP	411310105			1/28/2011		7/11/2011	3,571	2,506				1,065
496	X	HANSEN NATURAL CORP	411310105			1/28/2011		7/11/2011	2,131	1,503				628
497	X	HANSEN NATURAL CORP	411310105			1/28/2011		8/23/2011	4,266	2,951				1,315
498	X	HANSEN NATURAL CORP	411310105			1/28/2011		9/15/2011	5,030	3,174				1,856
499	X	HARRIS PREFERRED CAP CO	414567206			9/29/2010		5/20/2011	16,999	16 986				13
500	X	WESTERN UN CO	959802109			2/25/2010		1/14/2011	15,234	12,775				2,459
501	X	WESTERN UN CO	959802109			5/10/2010		1/14/2011	2,683	2 426				257
502	X	WESTERN UN CO	959802109			2/14/2011		3/4/2011	34,370	33 730				640
503	X	WHOLE FOODS MKT INC COM	966837106			6/10/2011		9/30/2011	2,289	1,861				428
504	X	WILLIAMS SONOMA INC	969904101			1/28/2011		7/5/2011	2,628	2 346				282
505	X	WILLIAMS SONOMA INC	969904101			1/28/2011		7/5/2011	4 422	3,943				479
506	X	WRIGHT EXPRESS CORP	98233Q105			2/25/2010		1/14/2011	18,480	10,895				7 585
507	X	WRIGHT EXPRESS CORP	98233Q105			5/10/2010		1/14/2011	2,364	1,645				719
508	X	WYNN RESORTS LTD	983134107			2/14/2011		11/2/2011	34,984	33 328				1 656
509	X	WYNN RESORTS LTD	983134107			9/30/2011		11/2/2011	10,764	9 376				1,388
510	X	YUM BRANDS INC	988498101			1/28/2011		6/27/2011	2,171	1,868				303

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

	Amount
Long Term CG Distributions	578
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	18,249,033	18,192,333	56,700
Other sales	78,030	7,844	70,186

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquistion Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
511	X	YUM BRANDS INC	988498101			1/28/2011		10/10/2011	2,481	2,289				192
512	X	YUM BRANDS INC	988498101			1/28/2011		10/27/2011	2,056	1,775				281
513	X	YUM BRANDS INC	988498101			1/28/2011		12/8/2011	2,811	2,242				569
514	X	ZIONS BANCORP	989701503			3/29/2011		5/20/2011	1,379	1,354				25
515	X	ZIONS BANCORP	989701503			3/30/2011		5/20/2011	1,141	1,120				21
516	X	ZIONS BANCORP	989701503			3/31/2011		5/20/2011	902	884				18
517	X	ZIONS BANCORP	989701503			4/1/2011		5/20/2011	477	471				6
518	X	ZIONS BANCORP	989701503			4/14/2011		5/20/2011	318	314				4
519	X	ZIONS BANCORP	989701503			4/15/2011		5/20/2011	398	392				6
520	X	ZIONS BANCORP	989701503			4/18/2011		5/20/2011	584	575				9
521	X	ZIONS BANCORP	989701503			4/19/2011		5/20/2011	2,546	2,528				18
522	X	ZIONS BANCORP	989701503			4/29/2011		5/20/2011	1,353	1,350				3
523	X	ZIONS BANCORP	989701503			5/2/2011		5/20/2011	796	796				0
524	X	ZIONS BANCORP	989701503			5/3/2011		5/20/2011	1,698	1,697				1
525	X	ZIONS BANCORP	989701503			5/11/2011		5/20/2011	1,061	1,061				0
526	X	ZIONS BANCORP	989701503			5/12/2011		5/20/2011	690	690				0
527	X	ZIONS BANCORP	989701503			5/13/2011		5/20/2011	796	795				1
528	X	ZIONS BANCORP	989701503			5/16/2011		5/20/2011	902	900				2
529	X	ZIONS BANCORP	989701503			5/17/2011		5/20/2011	424	423				1
530	X	SANTANDER FIN PFD SA UNI	E8683R144			9/29/2010		3/11/2011	1,190	1,197				-7
531	X	SANTANDER FIN PFD SA UNI	E8683R144			9/29/2010		3/14/2011	6,338	6,440				-102
532	X	SANTANDER FIN PFD SA UNI	E8683R144			9/29/2010		5/23/2011	7,801	7,665				136
533	X	ARCH CAPITAL GROUP LTD	G0450A154			9/29/2010		5/20/2011	19,837	19,961				-124
534	X	AXIS CAPITAL HOLDINGS	G0692U109			10/20/2010		1/14/2011	10,382	10,123				259
535	X	AXIS CAPITAL HOLDINGS	G0692U208			9/29/2010		1/27/2011	449	452				-3
536	X	AXIS CAPITAL HOLDINGS	G0692U208			9/29/2010		1/28/2011	822	828				-6
537	X	AXIS CAPITAL HOLDINGS	G0692U208			9/29/2010		1/28/2011	872	878				-6
538	X	AXIS CAPITAL HOLDINGS	G0692U208			9/29/2010		1/31/2011	401	402				-1
539	X	AXIS CAPITAL HOLDINGS	G0692U208			9/29/2010		2/1/2011	50	50				0
540	X	AXIS CAPITAL HOLDINGS	G0692U208			9/29/2010		2/1/2011	400	402				-2
541	X	AXIS CAPITAL HOLDINGS	G0692U208			9/29/2010		2/1/2011	300	301				-1
542	X	CEC ENTMT INC KANS $0 1	125137109			2/25/2010		1/14/2011	18,266	16,499				1,767
543	X	CEC ENTMT INC KANS $0 1	125137109			5/10/2010		1/14/2011	3,235	3,246				-11
544	X	C H ROBINSON WORLDWIDE	12541W209			1/28/2011		3/4/2011	2,768	2,894				-126
545	X	C H ROBINSON WORLDWIDE	12541W209			1/28/2011		4/11/2011	5,027	5,178				-151
546	X	C H ROBINSON WORLDWIDE	12541W209			1/28/2011		4/12/2011	5,349	5,483				-134
547	X	CIT GROUP INC NEW	125581801			2/14/2011		2/24/2011	1,524	1,670				-146
548	X	CIT GROUP INC NEW	125581801			2/14/2011		3/23/2011	11,107	12,646				-1,539
549	X	CIT GROUP INC NEW	125581801			2/14/2011		11/2/2011	30,261	41,754				-11 493
550	X	CA INC	12673P105			3/5/2010		1/14/2011	25,207	22,944				2,263
551	X	CA INC	12673P105			5/10/2010		1/14/2011	4,289	3 609				680
552	X	CA INC	12673P105			5/14/2010		1/14/2011	11,964	9,824				2 140
553	X	CANADIAN NATURAL RES LTD	136385101			10/29/2010		1/14/2011	19,595	17,095				2,500
554	X	CANADIAN NATURAL RES LTD	136385101			2/14/2011		11/2/2011	111,900	146,245				-34,345
555	X	CANON INC ADR REP5SH	138006309			2/25/2010		2/15/2011	13,645	12,063				1,582
556	X	CANON INC ADR REP5SH	138006309			5/10/2010		2/15/2011	7 905	7,645				260
557	X	CAPITAL ONE FINL	14040H105			2/25/2010		1/14/2011	26,879	20 605				6,274
558	X	CAPITAL ONE FINL	14040H105			5/10/2010		1/14/2011	3,916	3 571				345
559	X	CAPITAL ONE FINL	14040H105			10/15/2010		1/14/2011	11 409	9 107				2,302
560	X	CAPITAL ONE CAPITAL II	14041L204			9/29/2010		4/14/2011	6,388	6 341				47
561	X	CAPITAL ONE CAPITAL II	14041L204			9/29/2010		5/11/2011	745	733				12

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

	Amount
Long Term CG Distributions	578
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
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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
562	X	CAPITAL ONE CAPITAL II	14041L204			9/29/2010		5/12/2011	541	531				10
563	X	CAPITAL ONE CAPITAL II	14041L204			9/29/2010		5/13/2011	129	126				3
564	X	CAPITAL ONE CAPITAL II	14041L204			9/29/2010		5/16/2011	1,005	985				20
565	X	CAPITAL ONE CAPITAL II	14041L204			9/29/2010		5/17/2011	899	884				15
566	X	CAPITAL ONE CAPITAL II	14041L204			9/29/2010		5/18/2011	538	531				7
567	X	CAPITAL ONE CAPITAL II	14041L204			9/29/2010		5/20/2011	10,369	10 181				188
568	X	CAPITAL ONE CAPITAL II	14041L204			1/10/2011		5/20/2011	26	25				1
569	X	COLONY FINANCIAL INC	19624R106			5/10/2010		1/14/2011	1,770	1,679				91
570	X	COMCAST CORP NEW CL A	20030N101			6/28/2011		10/17/2011	4,696	4,937				-241
571	X	COMCAST CORP NEW CL A	20030N101			6/28/2011		11/2/2011	5,777	6,121				-344
572	X	COMCAST CORP NEW CL A	20030N101			6/29/2011		11/2/2011	44,773	47,927				-3,154
573	X	COMCAST CORPORATION	20030N507			9/29/2010		2/8/2011	3,053	3,158				-105
574	X	COMCAST CORPORATION	20030N507			9/29/2010		5/10/2011	439	444				-5
575	X	COMCAST CORPORATION	20030N507			9/29/2010		5/11/2011	466	470				-4
576	X	COMCAST CORPORATION	20030N507			9/29/2010		5/12/2011	519	522				-3
577	X	COMCAST CORPORATION	20030N507			9/29/2010		5/13/2011	260	261				-1
578	X	COMCAST CORPORATION	20030N507			9/29/2010		5/20/2011	50,733	51,339				-606
579	X	COMMONWEALTH REIT	203233408			9/29/2010		5/20/2011	7,387	7,557				-170
580	X	COMMONWEALTH REIT	203233408			12/23/2010		5/20/2011	1,080	1,069				11
581	X	COMMONWEALTH REIT	203233408			12/28/2010		5/20/2011	1,676	1,681				-5
582	X	COMMONWEALTH REIT	203233408			12/29/2010		5/20/2011	904	908				-4
583	X	COMMONWEALTH REIT	203233408			1/6/2011		5/20/2011	2,822	2,836				-14
584	X	COMMONWEALTH REIT	203233408			1/7/2011		5/20/2011	529	531				-2
585	X	COMMONWEALTH REIT	203233408			1/10/2011		5/20/2011	287	287				0
586	X	COMMONWEALTH REIT	203233408			4/20/2011		5/20/2011	617	619				-2
587	X	COMMONWEALTH REIT	203233408			4/27/2011		5/20/2011	1,455	1,462				-7
588	X	COMMONWEALTH REIT	203233408			4/28/2011		5/20/2011	1,433	1 438				-5
589	X	COMMONWEALTH REIT	203233408			4/29/2011		5/20/2011	507	509				-2
590	X	COMMONWEALTH REIT	203233408			5/2/2011		5/20/2011	331	333				-2
591	X	COMMONWEALTH REIT	203233408			5/3/2011		5/20/2011	529	530				-1
592	X	COMMUNITY HEALTH SYS NE	203668108			5/25/2010		2/7/2011	23,812	24,441				-629
593	X	COMMUNITY HEALTH SYS NE	203668108			5/25/2010		4/1/2011	47,109	44,061				3,048
594	X	COMPUTER SCIENCE CRP	205363104			4/20/2011		8/18/2011	23,225	41,223				-17,998
595	X	COMPUTER SCIENCE CRP	205363104			6/16/2011		8/18/2011	32,752	44,725				-11 973
596	X	COMPUTER SCIENCE CRP	205363104			8/10/2011		8/18/2011	18,265	18,737				-472
597	X	CONAGRA FOODS INC	205887102			1/28/2011		2/3/2011	6,542	6,590				-48
598	X	CONAGRA FOODS INC	205887102			1/28/2011		2/4/2011	1,967	1,970				-3
599	X	CONAGRA FOODS INC	205887102			1/28/2011		2/8/2011	2,963	2,967				-4
600	X	CONAGRA FOODS INC	205887102			1/28/2011		2/9/2011	3,039	3 012				27
601	X	CONOCOPHILLIPS	20825C104			5/25/2010		8/9/2011	93,195	72,592				20,603
602	X	CONOCOPHILLIPS	20825C104			1/19/2011		8/9/2011	6,289	6,734				-445
603	X	CONTINENTAL RESOURCES	212015101			2/14/2011		4/29/2011	5,494	5,005				489
604	X	IMPAX LABS INC	45256B101			6/3/2011		11/15/2011	6,676	10,213				-3 537
605	X	IMPAX LABS INC	45256B101			6/3/2011		11/16/2011	5,654	8,732				-3,078
606	X	ING GP NV SPSD ADR	456837103			10/25/2010		7/13/2011	5,523	5,764				-241
607	X	ING GP NV SPSD ADR	456837103			10/26/2010		7/13/2011	4,612	4,742				-130
608	X	ING GP NV SPSD ADR	456837103			11/10/2010		7/13/2011	6,368	6 569				-201
609	X	ING GP NV SPSD ADR	456837103			1/19/2011		7/13/2011	16,590	15,903				687
610	X	ING GP NV SPSD ADR	456837103			2/23/2010		11/22/2011	18 423	25 214				-6 791
611	X	ING GROUP NV	456837707			9/29/2010		5/20/2011	11,878	11 573				305
612	X	ING GROUP NV	456837707			10/12/2010		5/20/2011	3,138	3,074				64

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

	Amount
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Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
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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	ING GROEP NV	456837806			9/29/2010		5/20/2011	3,683	3,633				50
614	X	ING GROEP NV	456837806			11/16/2010		5/20/2011	3,842	3,736				106
615	X	INTEL CORP	458140100			2/14/2011		4/14/2011	1,654	1,836				-182
616	X	INTEL CORP	458140100			2/14/2011		4/14/2011	5,545	6,156				-611
617	X	INTEL CORP	458140100			2/14/2011		4/27/2011	17 333	16,632				701
618	X	INTEL CORP	458140100			2/14/2011		10/6/2011	31,019	30,563				456
619	X	INTEL CORP	458140100			2/14/2011		11/2/2011	38,314	34,667				3,647
620	X	INTEL CORP	458140100			3/7/2011		11/2/2011	6,803	7,339				-536
621	X	INTEL CORP	458140100			5/18/2011		11/2/2011	10,145	10,140				5
622	X	INTL BUSINESS MACHINES	459200101			2/25/2010		1/14/2011	90,924	76,905				14,019
623	X	INTL BUSINESS MACHINES	459200101			5/10/2010		1/14/2011	14,979	12,568				2,411
624	X	INTL BUSINESS MACHINES	459200101			2/14/2011		4/29/2011	11,218	10,592				626
625	X	INTL BUSINESS MACHINES	459200101			2/14/2011		5/5/2011	6,730	6,518				212
626	X	INTL BUSINESS MACHINES	459200101			2/14/2011		5/18/2011	5,961	5,703				258
627	X	INTL BUSINESS MACHINES	459200101			2/14/2011		5/25/2011	2,524	2,444				80
628	X	INTL BUSINESS MACHINES	459200101			2/14/2011		6/2/2011	1,665	1,630				35
629	X	INTL BUSINESS MACHINES	459200101			2/14/2011		7/1/2011	16,498	15,481				1,017
630	X	INTL BUSINESS MACHINES	459200101			2/14/2011		8/16/2011	4,239	4,074				165
631	X	INTL BUSINESS MACHINES	459200101			2/14/2011		9/12/2011	19,300	19,555				-255
632	X	INTL BUSINESS MACHINES	459200101			2/14/2011		9/30/2011	27,336	25,258				2,078
633	X	INTL BUSINESS MACHINES	459200101			2/14/2011		10/17/2011	14,080	12,222				1,858
634	X	INTL BUSINESS MACHINES	459200101			2/14/2011		11/2/2011	99,031	87,182				11,849
635	X	INTL BUSINESS MACHINES	459200101			4/14/2011		11/2/2011	33,319	29,481				3,838
636	X	INTRPUBLIC GRP OF CO	460690100			6/3/2011		9/20/2011	22,905	33,774				-10,869
637	X	INTREPID POTASH INC	46121Y102			9/19/2011		12/14/2011	11,493	18,219				-6,726
638	X	IRIDIUM COMMUNICATIONS	46269C102			2/14/2011		10/17/2011	497	691				-194
639	X	IRIDIUM COMMUNICATIONS	46269C102			2/14/2011		11/2/2011	34,908	44,449				-9,541
640	X	IRON MOUNTAIN INC NEW	462846106			1/28/2011		2/28/2011	2,180	2,104				76
641	X	IRON MOUNTAIN INC NEW	462846106			1/28/2011		2/28/2011	2,365	2,279				86
642	X	IRON MOUNTAIN INC NEW	462846106			1/28/2011		3/10/2011	3,913	3,482				431
643	X	IRON MOUNTAIN INC NEW	462846106			1/28/2011		3/11/2011	2,393	2,129				264
644	X	IRON MOUNTAIN INC NEW	462846106			1/28/2011		4/20/2011	7,803	5,786				2,017
645	X	IRON MOUNTAIN INC NEW	462846106			1/28/2011		11/1/2011	3,972	3,306				666
646	X	NOBLE ENERGY INC	655044105			6/2/2011		11/2/2011	16,227	16,669				-442
647	X	NOMURA HLDGS INC ADR	65535H208			2/23/2010		10/18/2011	4,945	9,596				-4,651
648	X	NOMURA HLDGS INC ADR	65535H208			2/23/2010		10/19/2011	1,986	3,951				-1,965
649	X	NOMURA HLDGS INC ADR	65535H208			5/10/2010		10/19/2011	2,005	3,649				-1,644
650	X	NOMURA HLDGS INC ADR	65535H208			1/18/2011		10/19/2011	7,336	13,032				-5,696
651	X	NOVAGOLD RESOURCES INC	66987E206			2/14/2011		11/2/2011	75,044	112,639				-37,595
652	X	NOVAGOLD RESOURCES INC	66987E206			3/4/2011		11/2/2011	17,051	24,884				-7,833
653	X	NOVAGOLD RESOURCES INC	66987E206			3/14/2011		11/2/2011	18,255	24,013				-5,758
654	X	NOVELLUS SYS INC	670008101			7/1/2011		10/21/2011	4,262	4,976				-714
655	X	NOVELLUS SYS INC	670008101			7/1/2011		11/2/2011	44,595	48,287				-3,692
656	X	NOVO NORDISK A S ADR	670100205			2/25/2010		4/28/2011	5,436	3,041				2,395
657	X	NOVO NORDISK A S ADR	670100205			5/10/2010		4/28/2011	12 515	7,822				4 693
658	X	NOVO NORDISK A S ADR	670100205			1/18/2011		4/28/2011	4,804	4,412				392
659	X	NOVO NORDISK A S ADR	670100205			1/18/2011		6/27/2011	45,142	43,999				1,143
660	X	NUANCE COMMUNICATIONS	67020Y100			1/28/2011		4/12/2011	2,800	2,948				-148
661	X	NUANCE COMMUNICATIONS	67020Y100			1/28/2011		4/20/2011	4 175	4 361				-186
662	X	NUANCE COMMUNICATIONS	67020Y100			1/28/2011		5/10/2011	4,850	4,522				328
663	X	NVIDIA	67066G104			10/11/2011		11/2/2011	39,120	41,521				-2,401

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

	Amount
Long Term CG Distributions	578
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	18,249,033	18,192,333	56,700
Other sales	78,030	7,844	70,186

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
664	X	OCCIDENTAL PETE CORP CA	674599105			5/13/2010		1/14/2011	19,726	17,178				2,548
665	X	OCCIDENTAL PETE CORP CA	674599105			8/16/2010		1/14/2011	15,568	12,201				3,367
666	X	OCCIDENTAL PETE CORP CA	674599105			9/24/2010		1/14/2011	23,207	18,259				4,948
667	X	OCCIDENTAL PETE CORP CA	674599105			11/4/2010		1/14/2011	8,896	7,787				1,109
668	X	AEGON NV	N00927348			3/18/2011		5/20/2011	1 684	1,661				23
669	X	AEGON NV	N00927348			3/21/2011		5/20/2011	1,659	1,645				14
670	X	CORE LAB N V COM	N22717107			1/28/2011		4/12/2011	3,436	3 209				227
671	X	CORE LAB N V COM	N22717107			1/28/2011		5/20/2011	4,377	4,011				366
672	X	SEASPAN CORPORATE SER (	Y75638125			5/20/2011		5/23/2011	1,028	1,033				-5
673	X	AEGON NV	N00927348			1/6/2011		5/20/2011	5,981	5,708				273
674	X	AEGON NV	N00927348			3/17/2011		5/20/2011	1,181	1,155				26
675	X	CONTINENTAL RESOURCES	212015101			2/14/2011		7/1/2011	15,083	14,388				695
676	X	CONTINENTAL RESOURCES	212015101			2/14/2011		4/29/2011	15,769	14,388				1,381
677	X	CONTINENTAL RESOURCES	212015101			2/14/2011		5/25/2011	8,461	8,133				328
678	X	CONTINENTAL RESOURCES	212015101			2/14/2011		8/3/2011	6 740	6,569				171
679	X	CONTINENTAL RESOURCES	212015101			2/14/2011		11/2/2011	94,459	97,590				-3,131
680	X	COPART INC COM	217204106			1/28/2011		2/10/2011	4,257	4 071				186
681	X	SPDR GOLD TRUST	78463V107			2/14/2011		5/9/2011	1	1				0
682	X	SPDR GOLD TRUST	78463V107			2/14/2011		5/9/2011	3	2				1
683	X	DEUTSCHE BK CAPITAL FDG	25154D102			4/28/2011		5/20/2011	1 522	1,526				-4
684	X	DEUTSCHE BK CAPITAL FDG	25154D102			4/29/2011		5/20/2011	583	585				-2
685	X	DEUTSCHE BK CAPITAL FDG	25154D102			5/2/2011		5/20/2011	710	713				-3
686	X	DEUTSCHE BK CAPITAL FDG	25154D102			5/3/2011		5/20/2011	989	995				-6
687	X	DEVON ENERGY CORP NEW	25179M103			2/14/2011		11/2/2011	32,991	44,552				-11,561
688	X	DIRECTV GROUP HLDNGS CL	25490A101			2/24/2011		6/2/2011	9,953	9,097				856
689	X	DIRECTV GROUP HLDNGS CL	25490A101			2/24/2011		11/2/2011	66,076	66,634				-558
690	X	DOLE FOOD COMPANY INC	256603101			2/14/2011		5/25/2011	1,215	1,376				-161
691	X	DOLE FOOD COMPANY INC	256603101			2/14/2011		11/2/2011	45,625	66,175				-20,550
692	X	DOLE FOOD COMPANY INC	256603101			7/22/2011		11/2/2011	8,736	12,617				-3,881
693	X	DOLLAR TREE INC	256746108			1/28/2011		9/9/2011	3,016	2 200				816
694	X	DOLLAR TREE INC	256746108			1/28/2011		10/18/2011	1,769	1,125				644
695	X	DOMINION RESOURCES	25746U604			9/29/2010		5/10/2011	1,039	1 060				-21
696	X	DOMINION RESOURCES	25746U604			9/29/2010		5/11/2011	2,403	2,474				-71
697	X	DOMINION RESOURCES	25746U604			9/29/2010		5/12/2011	401	412				-11
698	X	DOMINION RESOURCES	25746U604			9/29/2010		5/20/2011	15,577	15,961				-384
699	X	DOVER CORP	260003108			2/25/2010		1/7/2011	17,128	13,221				3,907
700	X	DOVER CORP	260003108			2/25/2010		1/14/2011	30,962	23,204				7,758
701	X	DOVER CORP	260003108			5/10/2010		1/14/2011	6,275	5 379				896
702	X	DU PONT E I DE NEMOURS	263534109			5/25/2010		1/3/2011	24 319	17 097				7,222
703	X	DU PONT E I DE NEMOURS	263534109			5/25/2010		1/26/2011	30,613	21 389				9,224
704	X	DU PONT E I DE NEMOURS	263534109			5/25/2010		1/31/2011	39 865	27,686				12,179
705	X	MERCK AND CO INC SHS	58933Y105			2/14/2011		11/2/2011	46 205	44,205				2,000
706	X	MERCK AND CO INC SHS	58933Y105			8/16/2011		11/2/2011	17,520	16,185				1,335
707	X	METLIFE INC	59156R603			9/29/2010		5/20/2011	21,669	21 147				522
708	X	METLIFE INC	59156R603			1/10/2011		5/20/2011	788	769				19
709	X	METLIFE INC	59156R603			1/11/2011		5/20/2011	1,424	1 392				32
710	X	METLIFE INC	59156R603			1/12/2011		5/20/2011	2,136	2,088				48
711	X	MICROSOFT CORP	594918104			2/25/2010		1/14/2011	63,456	64,149				-693
712	X	MICROSOFT CORP	594918104			5/10/2010		1/14/2011	10 835	11 084				-249
713	X	MICROCHIP TECHNOLOGY IN	595017104			12/7/2010		1/14/2011	12,114	11 765				349
714	X	MICRON TECHNOLOGY INC	595112103			2/25/2010		1/14/2011	18,663	17,544				1,119

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

	Amount
Long Term CG Distributions	578
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	18,249,033	18,192,333	56,700
Other sales	78,030	7,844	70,186

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	MICRON TECHNOLOGY INC	595112103			5/10/2010		1/14/2011	2,614	2,473				141
716	X	MITSUBISHI CP SPNSRD ADR	606769305			2/23/2010		11/30/2011	10,484	12,737				-2,253
717	X	MITSUBISHI UFJ FINL GRP	606822104			6/2/2011		8/30/2011	6,750	7,270				-520
718	X	MITSUBISHI UFJ FINL GRP	606822104			6/2/2011		8/31/2011	5,349	5,631				-282
719	X	MITSUBISHI UFJ FINL GRP	606822104			6/3/2011		8/31/2011	2 645	2,760				-115
720	X	MOLYCORP INC DEL	608753109			9/30/2011		11/2/2011	61,023	52,287				8,736
721	X	MOLYCORP INC DEL	608753109			10/21/2011		11/2/2011	36 269	35 568				701
722	X	MONSTER WORLDWIDE INC	611742107			2/25/2010		1/14/2011	7,458	4,544				2,914
723	X	MONSTER WORLDWIDE INC	611742107			5/10/2010		1/14/2011	2,214	1,617				597
724	X	MERCK AND CO INC SHS	58933Y105			2/14/2011		4/27/2011	3,190	2 958				232
725	X	MERCK AND CO INC SHS	58933Y105			2/14/2011		6/2/2011	15,536	14,133				1,403
726	X	SPDR GOLD TRUST	78463V107			2/14/2011		5/25/2011	4,463	3,982				481
727	X	SPDR GOLD TRUST	78463V107			2/14/2011		6/8/2011	22	19				3
728	X	SPDR GOLD TRUST	78463V107			2/14/2011		6/8/2011	3	2				1
729	X	SPDR GOLD TRUST	78463V107			2/14/2011		6/8/2011	3	2				1
730	X	SPDR GOLD TRUST	78463V107			2/14/2011		7/8/2011	22	20				2
731	X	SPDR GOLD TRUST	78463V107			2/14/2011		7/8/2011	3	2				1
732	X	SPDR GOLD TRUST	78463V107			2/14/2011		7/8/2011	3	2				1
733	X	SPDR GOLD TRUST	78463V107			2/14/2011		8/3/2011	8,885	7,296				1,589
734	X	SPDR GOLD TRUST	78463V107			2/14/2011		8/10/2011	3	2				1
735	X	SPDR GOLD TRUST	78463V107			2/14/2011		8/10/2011	23	17				6
736	X	SPDR GOLD TRUST	78463V107			2/14/2011		8/11/2011	9,472	7 293				2,179
737	X	SPDR GOLD TRUST	78463V107			2/14/2011		9/9/2011	25	19				6
738	X	SPDR GOLD TRUST	78463V107			2/14/2011		10/13/2011	29	23				6
739	X	COPART INC COM	217204106			1/28/2011		2/14/2011	1,930	1,840				90
740	X	COPART INC COM	217204106			1/28/2011		2/16/2011	1 965	1,879				86
741	X	COPART INC COM	217204106			1/28/2011		2/25/2011	2,174	2,075				99
742	X	COPART INC COM	217204106			1/28/2011		2/25/2011	2 062	1,957				105
743	X	COPART INC COM	217204106			1/28/2011		3/1/2011	4,013	3,836				177
744	X	CORELOGIC INC	21871D103			2/25/2010		1/14/2011	8,290	7 958				332
745	X	CORELOGIC INC	21871D103			5/10/2010		1/14/2011	1,414	1 444				-30
746	X	CORNING INC	219350105			10/6/2011		11/2/2011	32,572	30,550				2,022
747	X	CREDIT SUISSE	225448208			9/29/2010		4/18/2011	833	852				-19
748	X	CREDIT SUISSE	225448208			9/29/2010		4/19/2011	2,523	2,584				-61
749	X	CREDIT SUISSE	225448208			9/29/2010		5/10/2011	1,955	1,979				-24
750	X	CREDIT SUISSE	225448208			9/29/2010		5/11/2011	1,954	1,979				-25
751	X	CROWN CASTLE INTL CORP	228227104			2/14/2011		3/23/2011	5,037	5,987				-950
752	X	CROWN CASTLE INTL CORP	228227104			2/14/2011		3/31/2011	8,879	9,671				-792
753	X	CROWN CASTLE INTL CORP	228227104			2/14/2011		4/14/2011	3 821	4 145				-324
754	X	CROWN CASTLE INTL CORP	228227104			2/14/2011		4/27/2011	5 718	5 987				-269
755	X	CROWN CASTLE INTL CORP	228227104			2/14/2011		5/5/2011	11,312	12 434				-1,122
756	X	CROWN CASTLE INTL CORP	228227104			2/14/2011		7/21/2011	36,948	40 295				-3,347
757	X	DANAHER CORP DEL COM	235851102			1/28/2011		3/7/2011	4 309	3 962				347
758	X	DANAHER CORP DEL COM	235851102			1/28/2011		3/8/2011	3 442	3,086				356
759	X	DANAHER CORP DEL COM	235851102			1/28/2011		3/18/2011	6 633	6,035				598
760	X	DANAHER CORP DEL COM	235851102			1/28/2011		3/21/2011	3 011	2,718				293
761	X	DANAHER CORP DEL COM	235851102			1/28/2011		3/21/2011	4 265	3,823				442
762	X	DANAHER CORP DEL COM	235851102			1/28/2011		3/24/2011	5,142	4,607				535
763	X	DANAHER CORP DEL COM	235851102			1/28/2011		3/24/2011	5,261	4,699				562
764	X	DANONE-SPONS ADR	23636T100			7/6/2010		8/26/2011	10,591	9,052				1,539
765	X	DANONE-SPONS ADR	23636T100			8/3/2010		8/26/2011	3,732	3,349				383

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

	Amount
Long Term CG Distributions	578
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Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	18,249,033	18,192,333	56,700
Other sales	78,030	7,844	70,186

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	DANONE-SPONS ADR	23636T100			10/25/2010		8/26/2011	4,993	4,956				37
767	X	IRON MOUNTAIN INC NEW	462846106			1/28/2011		12/12/2011	1,564	1,328				236
768	X	ISHARES SILVER TR	46428Q109			2/14/2011		2/28/2011	34	30				4
769	X	ISHARES SILVER TR	46428Q109			2/14/2011		3/31/2011	44	36				8
770	X	ISHARES SILVER TR	46428Q109			2/14/2011		4/30/2011	52	36				16
771	X	ISHARES SILVER TR	46428Q109			2/14/2011		5/31/2011	49	40				9
772	X	ISHARES SILVER TR	46428Q109			2/14/2011		6/30/2011	44	40				4
773	X	ISHARES SILVER TR	46428Q109			2/14/2011		7/31/2011	46	36				10
774	X	ISHARES SILVER TR	46428Q109			2/14/2011		8/31/2011	50	37				13
775	X	ISHARES SILVER TR	46428Q109			8/11/2011		8/31/2011	10	10				0
776	X	ISHARES SILVER TR	46428Q109			8/11/2011		9/30/2011	9	12				-3
777	X	ISHARES SILVER TR	46428Q109			2/14/2011		9/30/2011	46	46				0
778	X	ISHARES SILVER TR	46428Q109			8/11/2011		10/31/2011	8	10				-2
779	X	ISHARES SILVER TR	46428Q109			2/14/2011		10/31/2011	40	38				2
780	X	ISHARES SILVER TR	46428Q109			2/14/2011		11/2/2011	100,148	89 690				10,458
781	X	ISHARES SILVER TR	46428Q109			8/11/2011		11/2/2011	20,129	22,843				-2,714
782	X	JPMORGAN CHASE & CO	46625H100			2/25/2010		1/14/2011	99,674	88,067				11,607
783	X	JPMORGAN CHASE & CO	46625H100			5/6/2010		1/14/2011	11,617	10,091				1,526
784	X	JPMORGAN CHASE & CO	46625H100			5/10/2010		1/14/2011	19,498	17,906				1,592
785	X	JPMORGAN CHASE & CO	46625H100			5/25/2010		5/5/2011	21,095	17,955				3,140
786	X	JPMORGAN CHASE & CO	46625H100			2/24/2011		11/2/2011	38,547	52,824				-14,277
787	X	JS GROUP CORP SHS	46633D109			1/24/2011		10/17/2011	3,445	3,607				-162
788	X	JETBLUE AIRWAYS CORP DE	477143101			6/3/2011		11/15/2011	10,317	15,147				-4,830
789	X	JOHNSON AND JOHNSON CO	478160104			2/25/2010		1/14/2011	53,575	54,409				-834
790	X	JOHNSON AND JOHNSON CO	478160104			5/10/2010		1/14/2011	10,104	10,455				-351
791	X	JOHNSON AND JOHNSON CO	478160104			2/14/2011		5/18/2011	24,258	22,147				2,111
792	X	JOHNSON AND JOHNSON CO	478160104			2/14/2011		7/1/2011	13,395	12,135				1,260
793	X	JOHNSON AND JOHNSON CO	478160104			2/14/2011		11/2/2011	34,795	33,069				1 726
794	X	JONES (THE) GROUP INC	48020T101			2/25/2010		1/14/2011	13,075	14 985				-1,910
795	X	SPDR GOLD TRUST	78463V107			2/14/2011		11/2/2011	76,083	59,632				16,451
796	X	SAMPO PLC SHS	79588J102			7/26/2010		10/26/2011	10,671	9,665				1,006
797	X	SAMPO PLC SHS	79588J102			8/20/2010		10/26/2011	3,886	3,507				379
798	X	SANOFI ADR	80105N105			2/23/2010		9/20/2011	27,814	30,220				-2 406
799	X	SANOFI ADR	80105N105			5/10/2010		9/20/2011	1,575	1,552				23
800	X	SANOFI ADR	80105N105			5/10/2010		12/8/2011	5,197	4,888				309
801	X	SANOFI ADR	80105N105			6/3/2010		12/8/2011	9,410	8,309				1,101
802	X	SCANA CORPORATION	80589M201			9/29/2010		5/13/2011	28	29				-1
803	X	SCANA CORPORATION	80589M201			9/29/2010		5/23/2011	21,212	21,898				-686
804	X	SCHLUMBERGER LTD	806857108			2/25/2010		2/22/2011	22,327	14 232				8,095
805	X	SCHLUMBERGER LTD	806857108			2/25/2010		3/10/2011	1,026	721				305
806	X	SCHLUMBERGER LTD	806857108			5/10/2010		3/10/2011	5,388	4,176				1,212
807	X	SCHLUMBERGER LTD	806857108			5/20/2010		3/10/2011	13,000	9,003				3,997
808	X	SCHLUMBERGER LTD	806857108			1/18/2011		3/10/2011	34,296	34,825				-529
809	X	SEQUENOM INC	817337405			6/3/2011		12/6/2011	5,934	12,438				-6,504
810	X	SIEMENS AG ADR	826197501			2/28/2011		8/4/2011	28 815	35 798				-6,983
811	X	SIEMENS AG ADR	826197501			3/1/2011		8/4/2011	8 558	10,632				-2 074
812	X	SILVER WHEATON CORP	828336107			2/14/2011		3/4/2011	10,347	8,089				2,258
813	X	SILVER WHEATON CORP	828336107			1/28/2011		3/8/2011	3,121	2 208				913
814	X	SILVER WHEATON CORP	828336107			2/14/2011		3/14/2011	9,463	7 913				1 550
815	X	SILVER WHEATON CORP	828336107			2/14/2011		4/14/2011	24,960	20,399				4,561
816	X	SILVER WHEATON CORP	828336107			1/28/2011		6/24/2011	1,966	1,956				10

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

	Amount	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Long Term CG Distributions	578	Securities	18,249,033	18,192,333	56,700
Short Term CG Distributions	0	Other sales	78,030	7,844	70,186

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
817	X	SILVER WHEATON CORP	828336107			1/28/2011		8/22/2011	3,221	2,524				697
818	X	SILVER WHEATON CORP	828336107			2/14/2011		11/2/2011	8,487	8,441				46
819	X	SILVER WHEATON CORP	828336107			2/22/2011		11/2/2011	22,101	24,823				-2,722
820	X	SILVER WHEATON CORP	828336107			8/11/2011		11/2/2011	21,394	22 581				-1,187
821	X	SINGAPORE TELECOMM LT A	82929R304			2/25/2010		2/23/2011	8,446	8 014				432
822	X	SINGAPORE TELECOMM LT A	82929R304			5/10/2010		2/23/2011	8,334	8,110				224
823	X	SINGAPORE TELECOMM LT A	82929R304			1/18/2011		2/23/2011	28,739	30,675				-1,936
824	X	AIA GROUP LTD	001317205			3/10/2011		9/15/2011	46,521	45,838				683
825	X	CAPITAL ONE CAPITAL II	14041L204			1/11/2011		5/20/2011	26	25				1
826	X	CAPITAL ONE CAPITAL II	14041L204			1/14/2011		5/20/2011	849	835				14
827	X	CAPITAL ONE CAPITAL II	14041L204			1/21/2011		5/20/2011	2,341	2,315				26
828	X	CAPITAL ONE CAPITAL II	14041L204			1/24/2011		5/20/2011	1,981	1,959				22
829	X	CARDINAL HEALTH INC OHIO	14149Y108			2/25/2010		1/14/2011	14,926	12 328				2,598
830	X	CARDINAL HEALTH INC OHIO	14149Y108			5/10/2010		1/14/2011	2,670	2,299				371
831	X	CAREFUSION CORP SHS	14170T101			10/14/2010		1/14/2011	10,998	10 128				870
832	X	CAREFUSION CORP SHS	14170T101			11/18/2010		1/14/2011	8,215	7 379				836
833	X	CAREFUSION CORP SHS	14170T101			12/2/2010		1/14/2011	9,526	8 158				1,368
834	X	CATERPILLAR INC DEL	149123101			2/14/2011		11/2/2011	91,382	101 181				-9,799
835	X	CELGENE CORP COM	151020104			9/22/2011		11/2/2011	41,109	40,476				633
836	X	CELGENE CORP COM	151020104			10/17/2011		11/2/2011	6,373	6 490				-117
837	X	CHESAPEAKE ENERGY OKLA	165167107			8/3/2011		11/2/2011	48,238	58 416				-10,178
838	X	CHEVRON CORP	166764100			2/25/2010		1/14/2011	75,803	58,711				17,092
839	X	HARTE-HANKS INC DEL $1	416196103			2/25/2010		1/14/2011	16,122	14,918				1,204
840	X	HARTE-HANKS INC DEL $1	416196103			5/10/2010		1/14/2011	2,936	3 189				-253
841	X	HARTFORD FINL SVCS GROU	416515104			2/14/2011		12/12/2011	31,356	55,647				-24,291
842	X	HARTFORD FINL SVCS GROU	416515104			3/14/2011		12/12/2011	9,506	15 422				-5,916
843	X	HEARTLAND PMT SYS INC	42235N108			2/25/2010		1/14/2011	12,153	11,475				678
844	X	HEARTLAND PMT SYS INC	42235N108			5/10/2010		1/14/2011	2,042	2 090				-48
845	X	HERCULES TECH GROWTH C	427096508			11/10/2010		1/14/2011	11,266	10 555				711
846	X	HESS CORP	42809H107			2/14/2011		4/27/2011	3,749	3 696				53
847	X	HESS CORP	42809H107			2/14/2011		5/5/2011	7,236	7,803				-567
848	X	MORGAN STANLEY CAP TRVI	61750K208			5/10/2011		5/20/2011	819	817				2
849	X	JONES (THE) GROUP INC	48020T101			5/10/2010		1/14/2011	1,585	2 226				-641
850	X	JPMCHASE CAPITAL XVI	481228203			5/13/2011		5/23/2011	331	332				-1
851	X	JPMORGAN CHASE CAP XXIX	48125E207			9/29/2010		5/10/2011	1,700	1,662				38
852	X	JPMORGAN CHASE CAP XXIX	48125E207			9/29/2010		5/11/2011	3 374	3,297				77
853	X	JPMORGAN CHASE CAP XXIX	48125E207			9/29/2010		5/12/2011	1,021	997				24
854	X	JPMORGAN CHASE CAP XXIX	48125E207			9/29/2010		5/20/2011	3,021	2,991				30
855	X	JPMORGAN CHASE CAP XXIX	48125E207			9/29/2010		5/23/2011	70,686	69 630				1,056
856	X	JUNIPER NETWORKS INC	48203R104			1/28/2011		8/31/2011	1,127	1 972				-845
857	X	JUNIPER NETWORKS INC	48203R104			1/28/2011		9/30/2011	4,295	8 693				-4,398
858	X	KEPPEL LTD SPONS ADR	492051305			2/23/2010		1/31/2011	15,727	10,482				5,245
859	X	KEYCORP CAPITAL VIII CLD	49327C205			1/26/2011		5/20/2011	25	24				1
860	X	KEYCORP CAPITAL VIII CLD	49327C205			1/27/2011		5/20/2011	175	172				3
861	X	KEYCORP CAPITAL VIII CLD	49327C205			2/1/2011		5/20/2011	952	939				13
862	X	LUKOIL SPONSORED ADR	677862104			2/25/2010		2/10/2011	3,763	2 985				778
863	X	LUKOIL SPONSORED ADR	677862104			3/17/2010		2/10/2011	2,271	2,025				246
864	X	LUKOIL SPONSORED ADR	677862104			5/10/2010		2/10/2011	5,320	4 434				886
865	X	LUKOIL SPONSORED ADR	677862104			1/18/2011		2/10/2011	36,397	36 128				269
866	X	OMNICOM GROUP COM	681919106			2/25/2010		1/14/2011	33,925	27,684				6,241
867	X	OMNICOM GROUP COM	681919106			5/10/2010		1/14/2011	5,033	4 603				430

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

	Amount
Long Term CG Distributions	578
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	18,249,033	18,192,333	56,700
Other sales	78,030	7,844	70,186

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
868	X	OMNICOM GROUP COM	681919106			8/5/2010		1/14/2011	5,886	5,073				813
869	X	OPKO HEALTH INC	68375N103			7/21/2011		11/2/2011	14,744	12,036				2,708
870	X	OPKO HEALTH INC	68375N103			7/22/2011		11/2/2011	22,521	18,770				3,751
871	X	OPKO HEALTH INC	68375N103			7/25/2011		11/2/2011	8,142	6,874				1,268
872	X	OPKO HEALTH INC	68375N103			9/12/2011		11/2/2011	33,351	26,917				6,434
873	X	OPKO HEALTH INC	68375N103			10/17/2011		11/2/2011	19,468	19 315				153
874	X	ORACLE CORP $0 01 DEL	68389X105			5/28/2010		1/14/2011	44,732	32,573				12,159
875	X	OWENS CORNING INC	690742101			1/28/2011		9/13/2011	1,810	2,329				-519
876	X	OWENS CORNING INC	690742101			1/28/2011		10/11/2011	2,721	4,026				-1,305
877	X	OWENS CORNING INC	690742101			5/3/2011		10/11/2011	360	591				-231
878	X	OWENS CORNING INC	690742101			5/3/2011		10/13/2011	2,011	3,179				-1,168
879	X	DANONE-SPONS ADR	23636T100			1/18/2011		8/26/2011	21,748	20,256				1,492
880	X	DAVITA INC	23918K108			1/28/2011		5/10/2011	1,787	1,561				226
881	X	DEERE CO	244199105			2/14/2011		11/2/2011	79,030	101,123				-22,093
882	X	DB CAPITAL FDG VIII	25153U204			10/13/2010		1/6/2011	1,474	1,584				-110
883	X	DB CAPITAL FDG VIII	25153U204			10/13/2010		1/7/2011	2,089	2,255				-166
884	X	DB CONT CAP TRST II	25153X208			9/29/2010		1/6/2011	1,675	1,780				-105
885	X	DB CONT CAP TRST II	25153X208			9/29/2010		1/7/2011	2,005	2 150				-145
886	X	DB CONT CAP TRST II	25153X208			9/29/2010		1/10/2011	1,005	1,088				-83
887	X	DB CONT CAP TRST II	25153X208			9/29/2010		1/11/2011	941	1 013				-72
888	X	DB CONT CAP TRST II	25153X208			9/29/2010		1/12/2011	739	791				-52
889	X	DB CONT CAP TRST II	25153X208			9/29/2010		1/13/2011	579	618				-39
890	X	DB CONT CAP TRST II	25153X208			9/29/2010		1/26/2011	231	247				-16
891	X	DB CONT CAP TRST II	25153X208			9/29/2010		1/27/2011	1,248	1,335				-87
892	X	DB CONT CAP TRST II	25153X208			9/29/2010		1/28/2011	1,955	2,101				-146
893	X	DB CONT CAP TRST II	25153X208			9/29/2010		1/31/2011	274	297				-23
894	X	DB CONT CAP TRST II	25153X208			9/29/2010		4/18/2011	1,110	1,112				-2
895	X	DB CONT CAP TRST II	25153X208			9/29/2010		4/19/2011	2,791	2,793				-2
896	X	DB CONT CAP TRST II	25153X208			9/29/2010		5/20/2011	7,035	6,970				65
897	X	DB CONT CAP TRST II	25153X208			11/4/2010		5/20/2011	773	775				-2
898	X	DEUTSCHE BANK CAP FNDG	25153Y206			5/11/2011		5/20/2011	840	836				4
899	X	DEUTSCHE BANK CAP FNDG	25153Y206			5/12/2011		5/20/2011	963	958				5
900	X	DEUTSCHE BANK CAP FNDG	25153Y206			5/13/2011		5/20/2011	1,779	1,772				7
901	X	KEYCORP CAPITAL VIII CLD	49327C205			2/4/2011		5/20/2011	2,555	2,518				37
902	X	KEYCORP CAPITAL VIII CLD	49327C205			3/18/2011		5/20/2011	1,553	1,559				-6
903	X	MORGAN STANLEY CAP TRVI	61750K208			5/11/2011		5/20/2011	1,316	1,319				-3
904	X	MORGAN STANLEY CAP TRVI	61750K208			5/12/2011		5/20/2011	1,217	1,221				-4
905	X	MORGAN STANLEY CAP TRVI	61750K208			5/13/2011		5/20/2011	894	899				-5
906	X	MORGAN STANLEY CAP TRVI	61750K208			5/16/2011		5/20/2011	1,117	1,123				-6
907	X	MORGAN STANLEY CAP TRVI	61750K208			5/17/2011		5/20/2011	794	797				-3
908	X	THE MOSAIC COMPANY	61945C103			2/14/2011		11/2/2011	64,892	101,176				-36,284
909	X	NALCO HLDG CO	62985Q101			2/14/2011		2/18/2011	49,669	49 435				234
910	X	NALCO HLDG CO	62985Q101			6/3/2011		9/9/2011	23,035	17,724				5,311
911	X	NATIONAL CITY CAP TR CLD	63540T200			9/29/2010		1/26/2011	1,879	1,882				-3
912	X	NATIONAL CITY CAP TR CLD	63540T200			9/29/2010		1/27/2011	602	602				0
913	X	NATIONAL CITY CAP TR CLD	63540T200			9/29/2010		1/28/2011	627	627				0
914	X	NATIONAL CITY CAP TR CLD	63540T200			9/29/2010		5/11/2011	1,210	1 204				6
915	X	NATIONAL CITY CAP TR CLD	63540T200			9/29/2010		5/12/2011	734	728				6
916	X	AXIS CAPITAL HOLDINGS	G0692U208			9/29/2010		2/1/2011	25	25				0
917	X	AXIS CAPITAL HOLDINGS	G0692U208			9/29/2010		2/1/2011	225	226				-1
918	X	AXIS CAPITAL HOLDINGS	G0692U208			9/29/2010		2/1/2011	25	25				0

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

	Amount
Long Term CG Distributions	578
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	18,249,033	18,192,333	56,700
Other sales	78,030	7,844	70,186

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
919	X	AXIS CAPITAL HOLDINGS	G0692U208			9/29/2010		3/9/2011	781	778				3
920	X	AXIS CAPITAL HOLDINGS	G0692U208			9/29/2010		3/10/2011	755	753				2
921	X	AXIS CAPITAL HOLDINGS	G0692U208			9/29/2010		3/14/2011	2,577	2,610				-33
922	X	AXIS CAPITAL HOLDINGS	G0692U208			9/29/2010		3/14/2011	1,623	1,632				-9
923	X	AXIS CAPITAL HOLDINGS	G0692U208			9/29/2010		3/14/2011	3,620	3,640				-20
924	X	AXIS CAPITAL HOLDINGS	G0692U208			9/29/2010		3/15/2011	565	577				-12
925	X	AXIS CAPITAL HOLDINGS	G0692U208			9/29/2010		3/16/2011	591	602				-11
926	X	AXIS CAPITAL HOLDINGS	G0692U208			9/29/2010		3/18/2011	1,314	1,330				-16
927	X	AXIS CAPITAL HOLDINGS	G0692U208			9/29/2010		3/21/2011	199	201				-2
928	X	AXIS CAPITAL HOLDINGS	G0692U208			9/29/2010		3/23/2011	497	502				-5
929	X	AXIS CAPITAL HOLDINGS	G0692U208			9/29/2010		3/24/2011	174	176				-2
930	X	AXIS CAPITAL HOLDINGS	G0692U208			9/29/2010		3/25/2011	175	176				-1
931	X	AXIS CAPITAL HOLDINGS	G0692U208			9/29/2010		3/29/2011	296	301				-5
932	X	AXIS CAPITAL HOLDINGS	G0692U208			9/29/2010		3/30/2011	247	251				-4
933	X	AXIS CAPITAL HOLDINGS	G0692U208			9/29/2010		3/31/2011	740	753				-13
934	X	AXIS CAPITAL HOLDINGS	G0692U208			9/29/2010		3/31/2011	123	127				-4
935	X	AXIS CAPITAL HOLDINGS	G0692U208			9/29/2010		5/23/2011	327	330				-3
936	X	AXIS CAPITAL HOLDINGS	G0692U208			9/29/2010		5/23/2011	830	845				-15
937	X	AXIS CAPITAL HOLDINGS	G0692U208			9/29/2010		5/23/2011	881	889				-8
938	X	AXIS CAPITAL HOLDINGS	G0692U208			9/29/2010		5/23/2011	25	25				0
939	X	AXIS CAPITAL HOLDINGS	G0692U208			9/29/2010		5/23/2011	226	228				-2
940	X	AXIS CAPITAL HOLDINGS	G0692U208			9/29/2010		5/23/2011	50	51				-1
941	X	AXIS CAPITAL HOLDINGS	G0692U208			9/29/2010		5/23/2011	403	407				-4
942	X	AXIS CAPITAL HOLDINGS	G0692U208			9/29/2010		5/23/2011	25	25				0
943	X	AXIS CAPITAL HOLDINGS	G0692U208			9/29/2010		5/23/2011	403	403				0
944	X	AXIS CAPITAL HOLDINGS	G0692U208			9/29/2010		5/23/2011	302	302				0
945	X	AXIS CAPITAL HOLDINGS	G0692U208			1/18/2011		5/23/2011	428	428				0
946	X	AXIS CAPITAL HOLDINGS	G0692U208			5/20/2011		5/23/2011	906	913				-7
947	X	ACCENTURE PLC SHS	G1151C101			2/25/2010		1/14/2011	40,025	31,879				8,146
948	X	ACCENTURE PLC SHS	G1151C101			5/10/2010		1/14/2011	7,196	5,911				1,285
949	X	COOPER INDUSTRIES PLC	G24140108			3/18/2011		6/22/2011	4,908	5 114				-206
950	X	COOPER INDUSTRIES PLC	G24140108			3/31/2011		6/22/2011	5,090	5,412				-322
951	X	COVIDIEN PLC SHS	G2554F105			11/18/2010		1/14/2011	18,922	17 293				1,629
952	X	COVIDIEN PLC SHS	G2554F105			1/12/2011		1/14/2011	11,058	10,874				184
953	X	HERBALIFE LTD	G4412G101			2/25/2010		1/14/2011	19,813	11,295				8,518
954	X	HERBALIFE LTD	G4412G101			5/10/2010		1/14/2011	3,758	2 592				1,166
955	X	MAIDEN HOLDINGS LTD	G5753U112			2/25/2010		1/14/2011	4,677	4,055				622
956	X	MAIDEN HOLDINGS LTD	G5753U112			5/10/2010		1/14/2011	1,053	886				167
957	X	CHINA CONSTRUCT UNSPN A	168919108			4/15/2010		6/13/2011	5,442	5 393				49
958	X	CHINA PETE CHEM SPN ADR	16941R108			9/24/2010		6/21/2011	5,614	5,235				379
959	X	CHINA PETE CHEM SPN ADR	16941R108			9/27/2010		6/21/2011	14,970	13 996				974
960	X	CHINA PETE CHEM SPN ADR	16941R108			12/14/2010		6/21/2011	2,620	2,683				-63
961	X	CHINA PETE CHEM SPN ADR	16941R108			12/14/2010		6/22/2011	5,617	5,750				-133
962	X	CHINA PETE CHEM SPN ADR	16941R108			1/18/2011		6/22/2011	27,991	30,113				-2,122
963	X	CHINA UNICOM HONG KONG	16945R104			2/23/2010		9/20/2011	20 641	10,362				10 279
964	X	CHINA UNICOM HONG KONG	16945R104			5/10/2010		9/20/2011	5,567	3,092				2,475
965	X	CHINA UNICOM HONG KONG	16945R104			1/18/2011		9/20/2011	289	194				95
966	X	CHURCH&DWIGHT CO INC	171340102			1/28/2011		8/8/2011	2 522	2,313				209
967	X	CHURCH&DWIGHT CO INC	171340102			1/28/2011		8/29/2011	2 631	2 106				525
968	X	CHURCH&DWIGHT CO INC	171340102			1/28/2011		9/30/2011	4,932	3,832				1,100
969	X	CHURCH&DWIGHT CO INC	171340102			1/28/2011		10/19/2011	3,100	2,451				649

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

	Amount
Long Term CG Distributions	578
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	18,249,033	18,192,333	56,700
Other sales	78,030	7,844	70,186

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	CIENA CORP	171779309			1/28/2011		7/5/2011	2,566	3,368				-802
971	X	CIENA CORP	171779309			3/8/2011		7/5/2011	1,735	2 452				-717
972	X	CIENA CORP	171779309			3/9/2011		7/5/2011	108	147				-39
973	X	CIENA CORP	171779309			3/9/2011		7/7/2011	1,809	2,486				-677
974	X	CIENA CORP	171779309			3/9/2011		7/7/2011	1,451	1,991				-540
975	X	CIMAREX ENERGY CO	171798101			1/28/2011		8/25/2011	4,456	7,132				-2 676
976	X	CISCO SYSTEMS INC COM	17275R102			5/25/2010		2/11/2011	23,190	28,500				-5,310
977	X	CISCO SYSTEMS INC COM	17275R102			6/2/2010		2/11/2011	23,190	28,414				-5,224
978	X	CISCO SYSTEMS INC COM	17275R102			8/12/2010		2/11/2011	25,517	29,050				-3 533
979	X	CISCO SYSTEMS INC COM	17275R102			1/19/2011		2/11/2011	23,190	26,050				-2 860
980	X	CITIGROUP INC	172967101			2/25/2010		1/14/2011	18,997	13,099				5,898
981	X	CITIGROUP INC	172967101			3/4/2010		1/14/2011	22,529	15,757				6,772
982	X	CITIGROUP INC	172967101			5/7/2010		1/14/2011	7,075	5,727				1,348
983	X	CITIGROUP INC	172967101			5/10/2010		1/14/2011	7,238	6,129				1 109
984	X	CITIGROUP INC	172967101			5/14/2010		1/14/2011	8,689	6,930				1,759
985	X	CITIGROUP INC	172967101			2/14/2011		4/27/2011	1,552	1,687				-135
986	X	CITIGROUP INC COM NEW	172967424			2/14/2011		5/18/2011	8,858	10,514				-1 656
987	X	CITIGROUP INC COM NEW	172967424			2/14/2011		11/2/2011	27,069	43 961				-16,892
988	X	CITIGROUP INC COM NEW	172967424			9/30/2011		11/2/2011	41,703	36,333				5,370
989	X	CITIGROUP INC COM NEW	172967424			10/17/2011		11/2/2011	32,971	30 848				2 123
990	X	CITIGROUP CAP VII	17306N203			9/29/2010		5/20/2011	18,383	17,968				415
991	X	CITIGROUP CAP VII	17306N203			11/10/2010		5/20/2011	927	892				35
992	X	CITIGROUP CAP VII	17306N203			11/11/2010		5/20/2011	2,204	2,125				79
993	X	CITIGROUP CAP VII	17306N203			11/12/2010		5/20/2011	2,004	1,932				72
994	X	CITIGROUP CAP VII	17306N203			11/15/2010		5/20/2011	2,479	2,435				44
995	X	CITIGROUP CAP VII	17306N203			3/18/2011		5/20/2011	4 934	4,831				103
996	X	CHEVRON CORP	166764100			5/10/2010		1/14/2011	12,788	10,963				1,825
997	X	CITIGROUP CAPITAL VIII	17306R204			9/29/2010		5/20/2011	37,498	36,398				1,100
998	X	KEYCORP CAPITAL VIII CLD	49327C205			3/31/2011		5/20/2011	6,211	6 269				-58
999	X	KEYCORP CAPITAL VIII CLD	49327C205			4/27/2011		5/20/2011	3,957	3 990				-33
1,000	X	KEYCORP CAPITAL IX	49327Q204			9/29/2010		5/20/2011	20,774	20,622				152
1,001	X	KEYCORP CAPITAL IX	49327Q204			1/6/2011		5/20/2011	926	891				35
1,002	X	KEYCORP CAPITAL IX	49327Q204			1/7/2011		5/20/2011	400	389				11
1,003	X	KEYCORP CAPITAL IX	49327Q204			1/10/2011		5/20/2011	25	24				1
1,004	X	KEYCORP CAPITAL IX	49327Q204			1/11/2011		5/20/2011	250	243				7
1,005	X	KEYCORP CAPITAL IX	49327Q204			1/12/2011		5/20/2011	275	266				9
1,006	X	KEYCORP CAPITAL X	49327R103			12/16/2010		4/14/2011	1,394	1,376				18
1,007	X	KEYCORP CAPITAL X	49327R103			12/16/2010		4/15/2011	129	127				2
1,008	X	KEYCORP CAPITAL X	49327R103			12/21/2010		4/15/2011	1,290	1 278				12
1,009	X	KEYCORP CAPITAL X	49327R103			12/21/2010		4/18/2011	436	434				2
1,010	X	KEYCORP CAPITAL X	49327R103			12/21/2010		5/11/2011	1,068	1,048				20
1,011	X	KEYCORP CAPITAL X	49327R103			12/21/2010		5/12/2011	1,277	1,252				25
1,012	X	KEYCORP CAPITAL X	49327R103			12/21/2010		5/13/2011	1,509	1,482				27
1,013	X	KEYCORP CAPITAL X	49327R103			12/21/2010		5/18/2011	258	256				2
1,014	X	KEYCORP CAPITAL X	49327R103			1/11/2011		5/18/2011	310	309				1
1,015	X	KEYCORP CAPITAL X	49327R103			1/13/2011		5/18/2011	1,058	1 052				6
1,016	X	KEYCORP CAPITAL X	49327R103			1/13/2011		5/19/2011	2,237	2,232				5
1,017	X	KIMCO REALTY CORP	49446R844			9/29/2010		1/7/2011	3,991	4,014				-23
1,018	X	KIMCO REALTY CORP	49446R844			9/29/2010		1/11/2011	103	104				-1
1,019	X	KIMCO REALTY CORP	49446R844			9/29/2010		1/14/2011	2,050	2 072				-22
1,020	X	KIMCO REALTY CORP	49446R844			9/29/2010		1/18/2011	307	311				-4

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

	Amount
Long Term CG Distributions	578
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	18,249,033	18,192,333	56,700
Other sales	78,030	7,844	70,186

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 Improve-ments	Depreciation	Net Gain or Loss
1,021	X	KIMCO REALTY CORP	49446R844			9/29/2010		1/19/2011	896	906				-10
1,022	X	KIMCO REALTY CORP	49446R844			9/29/2010		5/20/2011	9,308	9,142				166
1,023	X	KIMCO REALTY CORP	49446R844			12/29/2010		5/20/2011	5,327	5,412				-85
1,024	X	KINROSS GOLD CORP	496902404			4/14/2011		11/2/2011	34,723	36,852				-2,129
1,025	X	KOHLS CORP WISC PV 1CT	500255104			12/23/2010		1/14/2011	34,748	36,139				-1,391
1,026	X	KOHLS CORP WISC PV 1CT	500255104			1/6/2011		1/14/2011	7,888	8 095				-207
1,027	X	KOHLS CORP WISC PV 1CT	500255104			1/11/2011		1/14/2011	11,651	11 790				-139
1,028	X	LVMH MOET HENNESSY ADR	502441306			2/23/2010		1/20/2011	27,110	19 449				7,661
1,029	X	LVMH MOET HENNESSY ADR	502441306			2/23/2010		12/8/2011	13,435	9,768				3,667
1,030	X	LVMH MOET HENNESSY ADR	502441306			5/6/2010		12/8/2011	446	321				125
1,031	X	LVMH MOET HENNESSY ADR	502441306			5/6/2010		12/13/2011	7,074	5,266				1,808
1,032	X	LVMH MOET HENNESSY ADR	502441306			5/10/2010		12/13/2011	6,758	5,269				1,489
1,033	X	LABORATORY CP AMER HLD(	50540R409			1/28/2011		2/11/2011	1,831	1,907				-76
1,034	X	LABORATORY CP AMER HLD(	50540R409			1/28/2011		8/23/2011	1,472	1,725				-253
1,035	X	LAS VEGAS SANDS CORP	517834107			2/14/2011		5/5/2011	8,112	9,142				-1,030
1,036	X	LAS VEGAS SANDS CORP	517834107			2/14/2011		6/2/2011	211	241				-30
1,037	X	PNC CAPITAL TRUST E	69350S208			12/22/2010		3/31/2011	3,574	3,492				82
1,038	X	PNC CAPITAL TRUST E	69350S208			12/22/2010		4/4/2011	1,824	1,784				40
1,039	X	PNC CAPITAL TRUST E	69350S208			12/22/2010		4/5/2011	1,899	1,861				38
1,040	X	PS BUSINESS PARKS INC	69360J875			9/29/2010		5/20/2011	28,905	29 166				-261
1,041	X	PANTRY INC	698657103			2/25/2010		1/14/2011	9 205	6,973				2,232
1,042	X	PANTRY INC	698657103			5/10/2010		1/14/2011	1,438	1,102				336
1,043	X	PARKER HANNIFIN CORP	701094104			2/25/2010		1/7/2011	11,893	8,086				3,807
1,044	X	PARKER HANNIFIN CORP	701094104			2/25/2010		1/14/2011	22,369	14,648				7,721
1,045	X	PARKER HANNIFIN CORP	701094104			5/10/2010		1/14/2011	3,937	2,953				984
1,046	X	PATTERSON COS INC	703395103			2/25/2010		1/12/2011	7,757	7,375				382
1,047	X	PATTERSON COS INC	703395103			2/25/2010		1/14/2011	8 285	7,914				371
1,048	X	PATTERSON COS INC	703395103			5/10/2010		1/14/2011	2 667	2,618				49
1,049	X	PATTERSON UTI ENERGY INC	703481101			5/25/2010		7/6/2011	31,348	12,260				19 088
1,050	X	PATTERSON UTI ENERGY INC	703481101			5/25/2010		7/13/2011	49,859	19,070				30 789
1,051	X	PATTERSON UTI ENERGY INC	703481101			5/25/2010		7/20/2011	42,098	15,622				26,476
1,052	X	PEPSICO INC	713448108			12/9/2010		1/14/2011	36 630	35,429				1,201
1,053	X	HESS CORP	42809H107			2/14/2011		11/2/2011	57,930	78,033				-20,103
1,054	X	HEWLETT PACKARD CO DEL	428236103			2/25/2010		1/14/2011	53,642	58,921				-5,279
1,055	X	HEWLETT PACKARD CO DEL	428236103			5/10/2010		1/14/2011	7 822	8,298				-476
1,056	X	HONDA MOTOR ADR NEW	438128308			6/15/2010		8/4/2011	9,385	7,547				1,838
1,057	X	HONDA MOTOR ADR NEW	438128308			8/19/2010		8/4/2011	3,505	3,071				434
1,058	X	HONDA MOTOR ADR NEW	438128308			9/16/2010		8/4/2011	5,277	4,888				389
1,059	X	HONDA MOTOR ADR NEW	438128308			11/24/2010		8/4/2011	3 656	3,623				33
1,060	X	HONDA MOTOR ADR NEW	438128308			11/26/2010		8/4/2011	1 319	1 294				25
1,061	X	HONDA MOTOR ADR NEW	438128308			11/26/2010		9/7/2011	743	887				-144
1,062	X	HONDA MOTOR ADR NEW	438128308			1/18/2011		9/7/2011	18,662	24,342				-5,680
1,063	X	HONDA MOTOR ADR NEW	438128308			1/18/2011		10/20/2011	39 978	54,458				-14,480
1,064	X	NATIONAL CITY CAP TR CLD	63540T200			9/29/2010		5/13/2011	1,873	1,857				16
1 065	X	NATIONAL CITY CAP TR CLD	63540T200			9/29/2010		5/16/2011	986	978				8
1,066	X	NATIONAL CITY CAP TR CLD	63540T200			9/29/2010		5/17/2011	912	903				9
1,067	X	NATIONAL CITY CAP TR CLD	63540T200			9/29/2010		5/20/2011	34,922	34 523				399
1,068	X	NATIONAL CITY CAPITAL TR	63540X201			9/29/2010		5/20/2011	22,234	22,079				155
1,069	X	NATIONAL WESTMINSTER BK	638539882			9/29/2010		5/20/2011	22 595	22,194				401
1,070	X	NATIONAL WESTMINSTER BK	638539882			1/6/2011		5/20/2011	880	802				78
1,071	X	NATIONAL WESTMINSTER BK	638539882			1/7/2011		5/20/2011	245	222				23

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

	Amount
Long Term CG Distributions	578
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	18,249,033	18,192,333	56,700
Other sales	78,030	7,844	70,186

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
1,072	X	NATIONAL WESTMINSTER BK	638539882			1/10/2011		5/20/2011	489	446				43
1,073	X	NESTLE S A REP RG SH ADR	641069406			2/25/2010		1/18/2011	9,773	8,842				931
1,074	X	NESTLE S A REP RG SH ADR	641069406			5/10/2010		1/18/2011	9,501	8,106				1,395
1,075	X	MARVELL TECHNOLOGY GRO	G5876H105			1/28/2011		5/5/2011	3,695	4,876				-1,181
1,076	X	MARVELL TECHNOLOGY GRO	G5876H105			1/28/2011		5/5/2011	4,117	5,536				-1,419
1,077	X	MARVELL TECHNOLOGY GRO	G5876H105			1/28/2011		6/3/2011	2,275	2,894				-619
1,078	X	MARVELL TECHNOLOGY GRO	G5876H105			3/7/2011		6/3/2011	3,100	3,224				-124
1,079	X	MARVELL TECHNOLOGY GRO	G5876H105			1/28/2011		6/3/2011	6,008	7,692				-1,684
1,080	X	MARVELL TECHNOLOGY GRO	G5876H105			4/29/2011		11/2/2011	45,653	51,321				-5,668
1,081	X	MARVELL TECHNOLOGY GRO	G5876H105			6/2/2011		11/2/2011	15,906	18,153				-2 247
1,082	X	MARVELL TECHNOLOGY GRO	G5876H105			9/12/2011		11/2/2011	10,329	10,519				-190
1,083	X	MONTPELIER RE HOLDINGS	G62185114			5/12/2011		5/20/2011	2,536	2,506				30
1,084	X	MONTPELIER RE HOLDINGS	G62185114			5/13/2011		5/20/2011	1,490	1,483				7
1,085	X	MONTPELIER RE HOLDINGS	G62185114			5/16/2011		5/20/2011	1,385	1,382				3
1,086	X	MONTPELIER RE HOLDINGS	G62185114			5/17/2011		5/20/2011	627	626				1
1,087	X	MONTPELIER RE HOLDINGS	G62185114			5/19/2011		5/20/2011	1,987	1,948				39
1,088	X	NABORS INDUSTRIES LTD	G6359F103			5/19/2011		11/25/2011	1,994	3,301				-1 307
1,089	X	NABORS INDUSTRIES LTD	G6359F103			5/19/2011		11/25/2011	1,914	3,206				-1 292
1,090	X	NABORS INDUSTRIES LTD	G6359F103			5/19/2011		11/25/2011	48	81				-33
1,091	X	NABORS INDUSTRIES LTD	G6359F103			5/23/2011		11/25/2011	338	555				-217
1,092	X	NABORS INDUSTRIES LTD	G6359F103			5/19/2011		11/28/2011	49	82				-33
1,093	X	NABORS INDUSTRIES LTD	G6359F103			5/19/2011		11/28/2011	2,042	3,341				-1 299
1,094	X	NABORS INDUSTRIES LTD	G6359F103			5/23/2011		11/28/2011	791	1,269				-478
1,095	X	NABORS INDUSTRIES LTD	G6359F103			5/23/2011		11/29/2011	1,576	2,486				-910
1,096	X	NABORS INDUSTRIES LTD	G6359F103			6/13/2011		11/29/2011	1,425	2,131				-706
1,097	X	PARTNER RE LTD	G6852T204			9/29/2010		1/27/2011	25	25				0
1,098	X	PARTNER RE LTD	G6852T204			9/29/2010		1/27/2011	125	127				-2
1,099	X	PARTNER RE LTD	G6852T204			9/29/2010		1/27/2011	75	76				-1
1,100	X	PARTNER RE LTD	G6852T204			9/29/2010		1/27/2011	25	25				0
1,101	X	PARTNER RE LTD	G6852T204			9/29/2010		1/28/2011	150	153				-3
1,102	X	PARTNER RE LTD	G6852T204			9/29/2010		1/28/2011	1,003	1,017				-14
1,103	X	PARTNER RE LTD	G6852T204			9/29/2010		1/28/2011	376	381				-5
1,104	X	PARTNER RE LTD	G6852T204			9/29/2010		1/28/2011	677	686				-9
1,105	X	PEPSICO INC	713448108			12/22/2010		1/14/2011	18,649	18,290				359
1,106	X	PETROBAKKEN ENERGY LTD	71645A109			5/5/2010		1/14/2011	12,070	14,643				-2 573
1,107	X	PETROHAWK ENERGY CORP	716495106			7/13/2011		7/22/2011	3,518	2,187				1,331
1,108	X	PETROHAWK ENERGY CORP	716495106			7/13/2011		7/22/2011	803	512				291
1,109	X	PETROHAWK ENERGY CORP	716495106			7/13/2011		7/22/2011	4,131	2,631				1,500
1,110	X	PETROHAWK ENERGY CORP	716495106			7/13/2011		7/27/2011	8,813	5,466				3,347
1,111	X	PETRLEO BRAS VTG SPD ADI	71654V408			2/22/2011		8/23/2011	24,438	35,449				-11 011
1,112	X	PFIZER INC	717081103			2/25/2010		1/14/2011	87,143	84,198				2,945
1,113	X	PFIZER INC	717081103			5/10/2010		1/14/2011	14,197	13,221				976
1,114	X	PFIZER INC	717081103			5/26/2010		1/14/2011	14,545	12,169				2,376
1,115	X	PFIZER INC	717081103			5/25/2010		11/14/2011	65,405	49,857				15,548
1,116	X	PHILIP MORRIS INTL INC	718172109			2/25/2010		1/14/2011	31 669	27 938				3,731
1,117	X	PHILIP MORRIS INTL INC	718172109			5/10/2010		1/14/2011	5,090	4 342				748
1,118	X	POTASH CORP SASKATCHEV	73755L107			7/2/2010		1/10/2011	5,620	2,916				2 704
1,119	X	POTASH CORP SASKATCHEV	73755L107			7/2/2010		4/8/2011	5 942	2 920				3,022
1,120	X	POTASH CORP SASKATCHEV	73755L107			12/16/2010		4/8/2011	5 068	4,028				1 040
1,121	X	POTASH CORP SASKATCHEV	73755L107			1/18/2011		4/8/2011	35 654	35,433				221
1,122	X	POWERSHARES DB	73936B408			3/17/2011		11/2/2011	54,933	59,626				-4,693

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

	Amount
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Other sales	78,030	7,844	70,186

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	PRINCIPAL FINL GROUP	74251V300			9/29/2010		5/23/2011	7,178	7,087				91
1,124	X	PRINCIPAL FINL GROUP	74251V300			5/20/2011		5/23/2011	4,751	4,834				-83
1,125	X	PROCTER & GAMBLE CO	742718109			2/14/2011		9/12/2011	7,995	8,377				-382
1,126	X	PROCTER & GAMBLE CO	742718109			2/14/2011		9/22/2011	34,257	36,406				-2,149
1,127	X	PRUDENTIAL PLC ADR	74435K204			2/25/2010		7/19/2011	10,098	8,655				1,443
1,128	X	PRUDENTIAL PLC ADR	74435K204			5/10/2010		7/19/2011	4,867	3,728				1,139
1,129	X	PRUDENTIAL PLC ADR	74435K204			5/10/2010		7/20/2011	5,319	4,022				1,297
1,130	X	DEUTSCHE BANK CAP FNDG	25153Y206			5/16/2011		5/20/2011	296	296				0
1,131	X	DB CONT CAP TRUST III	25154A108			9/29/2010		4/14/2011	284	291				-7
1,132	X	DB CONT CAP TRUST III	25154A108			9/29/2010		4/14/2011	1,137	1,162				-25
1,133	X	DB CONT CAP TRUST III	25154A108			9/29/2010		4/15/2011	2,660	2,721				-61
1,134	X	DB CONT CAP TRUST III	25154A108			9/29/2010		4/18/2011	155	158				-3
1,135	X	DB CONT CAP TRUST III	25154A108			9/29/2010		4/18/2011	2,060	2,113				-53
1,136	X	DB CONT CAP TRUST III	25154A108			9/29/2010		4/19/2011	1,625	1,664				-39
1,137	X	DB CONT CAP TRUST III	25154A108			9/29/2010		5/20/2011	1,166	1,145				21
1,138	X	DB CONT CAP TRUST III	25154A108			9/29/2010		5/20/2011	25,513	25,437				76
1,139	X	DB CONT CAP TRUST III	25154A108			9/29/2010		5/20/2011	2,729	2,685				44
1,140	X	DB CONT CAP TRUST III	25154A108			9/29/2010		5/20/2011	291	286				5
1,141	X	DB CONT CAP TRUST III	25154A108			1/26/2011		5/20/2011	265	254				11
1,142	X	DB CONT CAP TRUST III	25154A108			1/27/2011		5/20/2011	1 007	965				42
1,143	X	DB CONT CAP TRUST III	25154A108			1/28/2011		5/20/2011	1,987	1,901				86
1,144	X	DB CONT CAP TRUST III	25154A108			1/31/2011		5/20/2011	662	632				30
1,145	X	DB CONT CAP TRUST III	25154A108			3/16/2011		5/20/2011	1,590	1,528				62
1,146	X	DEUTSCHE BK CAPITAL FDG	25154D102			4/14/2011		5/20/2011	25	25				0
1,147	X	DEUTSCHE BK CAPITAL FDG	25154D102			4/15/2011		5/20/2011	583	577				6
1,148	X	DEUTSCHE BK CAPITAL FDG	25154D102			4/20/2011		5/20/2011	1,192	1,180				12
1,149	X	DEUTSCHE BK CAPITAL FDG	25154D102			4/26/2011		5/20/2011	1,014	1,009				5
1,150	X	DEUTSCHE BK CAPITAL FDG	25154D102			4/27/2011		5/20/2011	1,141	1 139				2
1,151	X	LAS VEGAS SANDS CORP	517834107			2/14/2011		6/28/2011	8,211	9,383				-1,172
1,152	X	LAS VEGAS SANDS CORP	517834107			2/14/2011		7/1/2011	10,268	11,307				-1,039
1,153	X	LAS VEGAS SANDS CORP	517834107			2/14/2011		7/22/2011	3,988	4,090				-102
1,154	X	LAS VEGAS SANDS CORP	517834107			2/14/2011		8/3/2011	6,413	6,736				-323
1,155	X	LAS VEGAS SANDS CORP	517834107			2/14/2011		11/2/2011	83,080	82,520				560
1,156	X	LENNAR CORP CL A	526057104			4/27/2011		11/2/2011	54,071	62,659				-8,588
1,157	X	LIFEPOINT HOSPS INC COM	53219L109			5/25/2010		12/12/2011	60 411	56,622				3,789
1,158	X	LINCOLN NATIONAL COR CLD	534187802			9/29/2010		5/20/2011	7,229	7,120				109
1,159	X	LINCOLN NATIONAL COR CLD	534187802			1/6/2011		5/20/2011	1,101	1,088				13
1,160	X	PARTNER RE LTD	G6852T204			9/29/2010		1/31/2011	174	178				-4
1,161	X	PARTNER RE LTD	G6852T204			9/29/2010		1/31/2011	124	127				-3
1,162	X	PARTNER RE LTD	G6852T204			9/29/2010		2/1/2011	869	890				-21
1,163	X	PARTNER RE LTD	G6852T204			9/29/2010		2/1/2011	124	127				-3
1,164	X	PARTNER RE LTD	G6852T204			9/29/2010		3/11/2011	246	254				-8
1,165	X	PARTNER RE LTD	G6852T204			9/29/2010		3/14/2011	970	1,017				-47
1,166	X	PARTNER RE LTD	G6852T204			9/29/2010		3/14/2011	145	152				-7
1,167	X	PARTNER RE LTD	G6852T204			9/29/2010		3/14/2011	121	127				-6
1,168	X	PARTNER RE LTD	G6852T204			9/29/2010		3/14/2011	73	76				-3
1,169	X	PARTNER RE LTD	G6852T204			9/29/2010		3/14/2011	24	25				-1
1,170	X	PARTNER RE LTD	G6852T204			9/29/2010		3/14/2011	24	25				-1
1,171	X	CITIGROUP CAPITAL VIII	17306R204			4/29/2011		5/20/2011	940	940				0
1,172	X	CITIGROUP CAPITAL VIII	17306R204			5/2/2011		5/20/2011	989	989				0
1,173	X	CITIGROUP CAPITAL VIII	17306R204			5/3/2011		5/20/2011	3,018	3,015				3

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

	Amount
Long Term CG Distributions	578
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	18,249,033	18,192,333	56,700
Other sales	78,030	7,844	70,186

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
1,174	X	CITIGROUP CAPITAL XIII	173080201			10/8/2010		5/20/2011	7,862	7,362				500
1,175	X	CITIGROUP CAPITAL XIII	173080201			10/12/2010		5/20/2011	7,862	7,340				522
1,176	X	CITIGROUP CAPITAL XIII	173080201			1/26/2011		5/20/2011	674	642				32
1,177	X	CITIGROUP CAPITAL XIII	173080201			1/27/2011		5/20/2011	2,808	2,682				126
1,178	X	CITIGROUP CAPITAL XX	173085200			1/27/2011		4/28/2011	207	206				1
1,179	X	CITIGROUP CAPITAL XX	173085200			2/1/2011		4/28/2011	2,093	2,098				-5
1,180	X	CITIGROUP CAPITAL XX	173085200			2/4/2011		4/28/2011	1,266	1,277				-11
1,181	X	CITIGROUP CAPITAL XX	173085200			2/4/2011		5/11/2011	985	990				-5
1,182	X	CITIGROUP CAPITAL XX	173085200			2/4/2011		5/12/2011	1,472	1,485				-13
1,183	X	CITIGROUP CAPITAL XX	173085200			2/4/2011		5/13/2011	1,394	1,407				-13
1,184	X	CITIGROUP CAPITAL XIV(C)	17309E200			4/7/2011		5/23/2011	1,181	1,189				-8
1,185	X	CITIGROUP CAPITAL XIV(C)	17309E200			4/12/2011		5/23/2011	1,821	1,835				-14
1,186	X	CITIGROUP CAPITAL XIV(C)	17309E200			4/13/2011		5/23/2011	886	888				-2
1,187	X	CITIGROUP CAPITAL XIV(C)	17309E200			5/13/2011		5/23/2011	25	25				0
1,188	X	CITIGROUP CAPITAL XVI	17310L201			10/12/2010		5/20/2011	2,497	2,342				155
1,189	X	CITIGROUP CAPITAL XVI	17310L201			10/13/2010		5/20/2011	1,829	1,730				99
1,190	X	CITIGROUP CAPITAL XVI	17310L201			10/14/2010		5/20/2011	3,535	3,350				185
1,191	X	COCA COLA COM	191216100			2/14/2011		5/18/2011	7,851	7,252				599
1,192	X	COCA COLA COM	191216100			2/14/2011		10/17/2011	23,220	21,757				1,463
1,193	X	COCA COLA COM	191216100			2/14/2011		11/2/2011	150 124	139,368				10,756
1,194	X	COEUR D'ALENE MINES CORI	192108504			2/14/2011		4/27/2011	13,858	11,420				2,438
1,195	X	COEUR D'ALENE MINES CORI	192108504			2/14/2011		4/29/2011	3,824	3,045				779
1,196	X	COEUR D'ALENE MINES CORI	192108504			2/14/2011		9/30/2011	9,109	10,785				-1,676
1,197	X	COEUR D'ALENE MINES CORI	192108504			2/14/2011		10/17/2011	4,306	4,822				-516
1,198	X	COEUR D'ALENE MINES CORI	192108504			2/14/2011		11/2/2011	26,502	26,138				364
1,199	X	COEUR D'ALENE MINES CORI	192108504			3/14/2011		11/2/2011	9,520	12,012				-2,492
1,200	X	COEUR D'ALENE MINES CORI	192108504			3/21/2011		11/2/2011	19,169	24,352				-5 183
1,201	X	HOYA CORP ADR	443251103			5/10/2010		4/5/2011	8,941	11,482				-2,541
1,202	X	HOYA CORP ADR	443251103			1/18/2011		4/5/2011	29,470	34,700				-5 230
1,203	X	HUMANA INC	444859102			5/3/2010		1/14/2011	19,183	15,136				4,047
1,204	X	HUMANA INC	444859102			5/6/2010		1/14/2011	6,708	4,967				1 741
1,205	X	HUMANA INC	444859102			5/10/2010		1/14/2011	4,296	3,339				957
1,206	X	HUMAN GENOME SCIENCS IN	444903108			6/3/2011		9/20/2011	10,300	21,565				-11,265
1,207	X	HUMAN GENOME SCIENCS IN	444903108			2/14/2011		11/2/2011	17,603	44,876				-27,273
1,208	X	HUMAN GENOME SCIENCS IN	444903108			10/17/2011		11/2/2011	21 604	23,557				-1,953
1,209	X	HUNT J B TRANS SVCS INC	445658107			1/28/2011		10/27/2011	3,840	3,693				147
1,210	X	HUTCHISN WHAMPOA ADR	448415208			2/23/2010		1/31/2011	21,946	13,292				8,654
1,211	X	ITT CORP	450911102			1/28/2011		2/22/2011	2,560	2,585				-25
1,212	X	ITT CORP	450911102			1/28/2011		2/22/2011	1 857	1,880				-23
1,213	X	ITT CORP	450911102			1/28/2011		6/22/2011	2,464	2,526				-62
1,214	X	ITT CORP	450911102			1/28/2011		7/29/2011	4,709	5,169				-460
1,215	X	LINCOLN NATIONAL COR CLD	534187802			1/7/2011		5/20/2011	2,927	2,916				11
1,216	X	LINCOLN NATIONAL COR CLD	534187802			1/10/2011		5/20/2011	25	25				0
1,217	X	LINCOLN NATIONAL COR CLD	534187802			1/11/2011		5/20/2011	150	149				1
1,218	X	LINCOLN NATIONAL COR CLD	534187802			1/14/2011		5/20/2011	1 976	1 955				21
1,219	X	LINCOLN NATIONAL COR CLD	534187802			1/14/2011		5/20/2011	575	569				6
1,220	X	LINCOLN NATIONAL COR CLD	534187802			1/21/2011		5/20/2011	3,327	3 286				41
1,221	X	LINCOLN NATIONAL COR CLD	534187802			1/24/2011		5/20/2011	775	759				16
1,222	X	LINCOLN NATIONAL COR CLD	534187802			4/12/2011		5/20/2011	1,601	1 592				9
1,223	X	LINCOLN NATIONAL COR CLD	534187802			4/13/2011		5/20/2011	1,151	1,147				4
1,224	X	LINCOLN NATIONAL COR CLD	534187802			4/14/2011		5/20/2011	725	723				2

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

	Amount
Long Term CG Distributions	578
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	18,249,033	18,192,333	56,700
Other sales	78,030	7,844	70,186

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
1,225	X	LINCOLN NATIONAL COR CLD	534187802			4/15/2011		5/20/2011	225	225				0
1,226	X	LINCOLN NATIONAL COR CLD	534187802			4/18/2011		5/20/2011	325	324				1
1,227	X	LINCOLN NATIONAL COR CLD	534187802			4/19/2011		5/20/2011	901	901				0
1,228	X	LLOYDS BANKING GROUP PL	539439109			2/25/2010		7/5/2011	6,685	7,627				-942
1,229	X	LLOYDS BANKING GROUP PL	539439109			5/10/2010		7/5/2011	5,633	6,810				-1,177
1,230	X	LLOYDS BANKING GROUP PL	539439109			1/19/2011		7/5/2011	22,517	31,740				-9,223
1,231	X	LLOYDS BANKING GROUP PL	539439109			1/19/2011		7/6/2011	20,977	30,353				-9,376
1,232	X	LLOYDS BANKING GRP PLC	539439802			9/29/2010		1/6/2011	1,723	1,777				-54
1,233	X	LLOYDS BANKING GRP PLC	539439802			9/29/2010		1/7/2011	2,118	2,201				-83
1,234	X	LLOYDS BANKING GRP PLC	539439802			9/29/2010		4/18/2011	1,621	1,644				-23
1,235	X	LLOYDS BANKING GRP PLC	539439802			9/29/2010		4/19/2011	1,438	1,459				-21
1,236	X	LLOYDS BANKING GRP PLC	539439802			9/29/2010		5/20/2011	11,907	11,722				185
1,237	X	LOEWS CORP	540424108			2/25/2010		1/14/2011	66,873	60,824				6,049
1,238	X	LOEWS CORP	540424108			5/10/2010		1/14/2011	12,078	10,442				1,636
1,239	X	LOWE'S COMPANIES INC	548661107			5/25/2010		5/5/2011	61,560	57,992				3,568
1,240	X	LOWE'S COMPANIES INC	548661107			1/19/2011		5/5/2011	11,360	10,878				482
1,241	X	LOWE'S COMPANIES INC	548661107			3/22/2011		5/5/2011	5,796	5,941				-145
1,242	X	LUBRIZOL CORP	549271104			1/28/2011		3/15/2011	4,820	3,829				991
1,243	X	LUBRIZOL CORP	549271104			1/28/2011		3/15/2011	4,015	3,191				824
1,244	X	LUBRIZOL CORP	549271104			1/28/2011		3/16/2011	1,072	851				221
1,245	X	LUBRIZOL CORP	549271104			2/8/2011		3/16/2011	3,082	2,598				484
1,246	X	LUBRIZOL CORP	549271104			2/8/2011		3/17/2011	1,475	1,242				233
1,247	X	PRUDENTIAL PLC ADR	74435K204			9/29/2010		7/20/2011	1,189	1,111				78
1,248	X	PRUDENTIAL PLC ADR	74435K204			11/17/2010		7/20/2011	216	196				20
1,249	X	PRUDENTIAL PLC ADR	74435K204			11/18/2010		7/20/2011	714	658				56
1,250	X	PRUDENTIAL PLC ADR	74435K204			1/18/2011		7/20/2011	19 785	20,271				-486
1,251	X	PT INDOSAT TBK ADR	744383100			4/6/2010		5/10/2011	4,194	4,700				-506
1,252	X	PT INDOSAT TBK ADR	744383100			4/6/2010		5/12/2011	4 009	4 497				-488
1,253	X	PT INDOSAT TBK ADR	744383100			5/10/2010		5/12/2011	1 989	2,027				-38
1,254	X	PT INDOSAT TBK ADR	744383100			1/18/2011		5/12/2011	9,314	8,903				411
1,255	X	PUBLIC STORAGE	74460D182			9/29/2010		1/7/2011	2,308	2,361				-53
1,256	X	PUBLIC STORAGE	74460D182			9/29/2010		1/10/2011	2,262	2,309				-47
1,257	X	PUBLIC STORAGE	74460D182			9/29/2010		1/11/2011	77	79				-2
1,258	X	PUBLIC STORAGE	74460D182			9/29/2010		1/14/2011	462	472				-10
1,259	X	PUBLIC STORAGE	74460D182			9/29/2010		1/21/2011	2,120	2,178				-58
1,260	X	PUBLIC STORAGE	74460D182			9/29/2010		2/8/2011	1,881	1 942				-61
1,261	X	PUBLIC STORAGE	74460D182			9/29/2010		2/9/2011	1,545	1,600				-55
1,262	X	PUBLIC STORAGE	74460D182			9/29/2010		5/20/2011	11,400	11,177				223
1,263	X	PUBLIC STORAGE INC	74460D257			9/29/2010		1/27/2011	275	281				-6
1,264	X	PUBLIC STORAGE INC	74460D257			9/29/2010		1/28/2011	548	561				-13
1,265	X	PUBLIC STORAGE INC	74460D257			9/29/2010		2/1/2011	1,567	1,608				-41
1,266	X	PUBLIC STORAGE INC	74460D257			9/29/2010		5/20/2011	18,340	18 349				-9
1,267	X	QUEST DIAGNOSTICS INC	74834L100			2/11/2011		6/14/2011	3,159	3,055				104
1,268	X	QUEST DIAGNOSTICS INC	74834L100			2/11/2011		6/14/2011	2,443	2 360				83
1,269	X	ITT CORP	450911102			1/28/2011		10/27/2011	6,240	8 224				-1 984
1,270	X	ITT CORP	450911102			1/28/2011		10/27/2011	4,040	5 345				-1 305
1,271	X	ICICI BANK LTD SPD ADR	45104G104			2/23/2010		11/22/2011	15,863	20,315				-4 452
1,272	X	IDEXX LAB INC DEL $0 10	45168D104			1/28/2011		3/7/2011	4,656	4 352				304
1,273	X	IDEXX LAB INC DEL $0 10	45168D104			1/28/2011		3/8/2011	2,083	1 926				157
1,274	X	IDEXX LAB INC DEL $0 10	45168D104			1/28/2011		4/12/2011	3,782	3,496				286
1,275	X	IDEXX LAB INC DEL $0 10	45168D104			1/28/2011		4/21/2011	3,263	2 925				338

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

	Amount
Long Term CG Distributions	578
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	18,249,033	18,192,333	56,700
Other sales	78,030	7,844	70,186

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
1,276	X	IDEXX LAB INC DEL $0 10	45168D104			1/28/2011		4/25/2011	3,302	2,925				377
1,277	X	IHS INC	451734107			4/15/2011		8/3/2011	1,971	2,406				-435
1,278	X	IHS INC	451734107			4/15/2011		8/3/2011	70	86				-16
1,279	X	IHS INC	451734107			4/15/2011		8/3/2011	2,675	3,264				-589
1,280	X	ILLINOIS TOOL WORKS INC	452308109			2/25/2010		1/14/2011	14,977	12,118				2,859
1,281	X	ILLINOIS TOOL WORKS INC	452308109			5/10/2010		1/14/2011	2,179	1,950				229
1,282	X	NETAPP INC	64110D104			1/28/2011		4/20/2011	4,713	5,193				-480
1,283	X	NETAPP INC	64110D104			1/28/2011		4/21/2011	4,973	5,301				-328
1,284	X	NEWFIELD EXPL CO COM	651290108			1/28/2011		3/7/2011	3,098	2,982				116
1,285	X	NEWFIELD EXPL CO COM	651290108			1/28/2011		3/7/2011	2,961	2,843				118
1,286	X	NEWFIELD EXPL CO COM	651290108			1/28/2011		3/31/2011	2,143	1,942				201
1,287	X	NEWFIELD EXPL CO COM	651290108			1/28/2011		4/27/2011	5,574	5,548				26
1,288	X	NEWFIELD EXPL CO COM	651290108			1/28/2011		4/27/2011	6,085	6,102				-17
1,289	X	NEWMONT MINING CORP	651639106			2/14/2011		4/27/2011	25,628	25,444				184
1,290	X	NEWMONT MINING CORP	651639106			2/14/2011		8/11/2011	34,093	33,735				358
1,291	X	NEWMONT MINING CORP	651639106			2/14/2011		9/30/2011	9,829	8,862				967
1,292	X	NEWMONT MINING CORP	651639106			2/14/2011		10/17/2011	31,102	26,873				4,229
1,293	X	NEWMONT MINING CORP	651639106			2/14/2011		11/2/2011	112,558	96,058				16,500
1,294	X	NIDEC CORPORATION ADR	654090109			7/12/2010		1/31/2011	1,305	1,332				-27
1,295	X	NIDEC CORPORATION ADR	654090109			7/13/2010		1/31/2011	7,762	7 834				-72
1,296	X	NIDEC CORPORATION ADR	654090109			1/18/2011		1/31/2011	30,232	33,014				-2,782
1,297	X	NOKIA CORP SPON ADR	654902204			5/25/2010		5/5/2011	48,867	58,866				-9,999
1,298	X	NOKIA CORP SPON ADR	654902204			1/19/2011		5/5/2011	7,327	9,084				-1,757
1,299	X	NOKIA CORP SPON ADR	654902204			3/14/2011		5/5/2011	26,461	26,180				281
1,300	X	NOBLE ENERGY INC	655044105			2/25/2010		1/14/2011	55,421	47,055				8,366
1,301	X	NOBLE ENERGY INC	655044105			5/10/2010		1/14/2011	13,834	12,027				1,807
1,302	X	NOBLE ENERGY INC	655044105			2/14/2011		8/3/2011	18,130	16,763				1,367
1,303	X	NOBLE ENERGY INC	655044105			2/14/2011		9/30/2011	3,566	4,411				-845
1,304	X	NOBLE ENERGY INC	655044105			2/14/2011		11/2/2011	57,014	57,347				-333
1,305	X	PARTNER RE LTD	G6852T204			9/29/2010		3/14/2011	1,091	1,144				-53
1,306	X	PARTNER RE LTD	G6852T204			9/29/2010		3/14/2011	655	683				-28
1,307	X	PARTNER RE LTD	G6852T204			9/29/2010		5/20/2011	374	380				-6
1,308	X	PARTNER RE LTD	G6852T204			9/29/2010		5/20/2011	873	902				-29
1,309	X	PARTNER RE LTD	G6852T204			9/29/2010		5/20/2011	125	128				-3
1,310	X	PARTNER RE LTD	G6852T204			9/29/2010		5/20/2011	125	129				-4
1,311	X	PARTNER RE LTD	G6852T204			9/29/2010		5/20/2011	175	180				-5
1,312	X	PARTNER RE LTD	G6852T204			9/29/2010		5/20/2011	998	1,021				-23
1,313	X	PARTNER RE LTD	G6852T204			10/28/2010		5/20/2011	998	1,029				-31
1,314	X	PARTNER RE LTD	G6852T204			10/29/2010		5/20/2011	1,122	1,157				-35
1,315	X	PARTNER RE LTD	G6852T204			1/24/2011		5/20/2011	175	176				-1
1,316	X	PARTNER RE LTD	G6852T204			1/24/2011		5/20/2011	998	1,007				-9
1,317	X	PARTNER RE LTD	G6852T204			4/13/2011		5/20/2011	25	25				0
1,318	X	PARTNER RE LTD	G6852T204			4/13/2011		5/20/2011	75	74				1
1,319	X	PARTNER RE LTD	G6852T204			4/13/2011		5/20/2011	25	25				0
1,320	X	ITT CORP	450911102			1/28/2011		10/26/2011	5,415	7,284				-1 869
1,321	X	PARTNER RE LTD	G6852T204			4/13/2011		5/20/2011	150	147				3
1,322	X	PARTNER RE LTD	G6852T204			4/13/2011		5/20/2011	125	123				2
1,323	X	QUEST DIAGNOSTICS INC	74834L100			3/24/2011		7/21/2011	4,454	4,248				206
1,324	X	QUEST DIAGNOSTICS INC	74834L100			2/11/2011		7/21/2011	734	748				-14
1,325	X	QUEST DIAGNOSTICS INC	74834L100			3/2/2011		7/21/2011	4,011	4,004				7
1,326	X	QUEST DIAGNOSTICS INC	74834L100			3/24/2011		7/21/2011	791	762				29

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

	Amount
Long Term CG Distributions	578
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	18,249,033	18,192,333	56,700
Other sales	78,030	7,844	70,186

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
1,327	X	QUEST SOFTWARE INC COM	74834T103			6/3/2011		9/16/2011	25,027	32 324				-7,297
1,328	X	RALCORP HLDGS INC NEW	751028101			1/28/2011		4/29/2011	5,782	4,589				1,193
1,329	X	RALCORP HLDGS INC NEW	751028101			1/28/2011		5/3/2011	2,244	1,652				592
1,330	X	RALCORP HLDGS INC NEW	751028101			1/28/2011		5/10/2011	3,960	2,692				1,268
1,331	X	RALCORP HLDGS INC NEW	751028101			1/28/2011		6/6/2011	4,306	3,059				1,247
1,332	X	RALCORP HLDGS INC NEW	751028101			1/28/2011		7/15/2011	6,830	4,895				1,935
1,333	X	RALCORP HLDGS INC NEW	751028101			3/25/2011		7/15/2011	4,098	3,123				975
1,334	X	RALCORP HLDGS INC NEW	751028101			1/28/2011		7/15/2011	5,682	4,099				1,583
1,335	X	RANGE RESOURCES CORP D	75281A109			7/22/2011		10/26/2011	3 028	2,838				190
1,336	X	RANGE RESOURCES CORP D	75281A109			7/22/2011		10/27/2011	4,111	3,741				370
1,337	X	REGIS CORP MINN	758932107			2/25/2010		1/14/2011	26,173	24,612				1,561
1,338	X	REGIS CORP MINN	758932107			5/10/2010		1/14/2011	4,695	4,865				-170
1,339	X	REHABCARE GROUP INC CO	759148109			11/1/2010		2/14/2011	38,263	23,762				14,501
1,340	X	REHABCARE GROUP INC CO	759148109			11/3/2010		2/14/2011	17,489	10,179				7,310
1,341	X	REHABCARE GROUP INC CO	759148109			1/3/2011		2/14/2011	14,422	9,579				4,843
1,342	X	LUBRIZOL CORP	549271104			2/9/2011		3/17/2011	2,547	2,133				414
1,343	X	MGM RESORTS INTERNATION	552953101			2/14/2011		2/24/2011	3,925	4,360				-435
1,344	X	MGM RESORTS INTERNATION	552953101			2/14/2011		4/27/2011	5,725	6,766				-1,041
1,345	X	MGM RESORTS INTERNATION	552953101			2/14/2011		11/2/2011	57,015	74,354				-17,339
1,346	X	MACYS INC	55616P104			5/25/2010		9/22/2011	45,021	38,416				6,605
1,347	X	MAN AG SHS	561641101			3/26/2010		6/22/2011	26,558	16,956				9,602
1,348	X	MAN AG SHS	561641101			4/20/2010		6/22/2011	8,709	6,060				2,649
1,349	X	MAN AG SHS	561641101			4/20/2010		8/12/2011	4,931	5,039				-108
1,350	X	MAN AG SHS	561641101			5/10/2010		8/12/2011	6,993	6,707				286
1,351	X	MAN AG SHS	561641101			1/18/2011		8/12/2011	29,996	40,029				-10,033
1,352	X	MANPOWERGROUP	56418H100			2/25/2010		1/14/2011	21,775	16,838				4,937
1,353	X	MANPOWERGROUP	56418H100			5/10/2010		1/14/2011	3,015	2,356				659
1,354	X	MANPOWERGROUP	56418H100			5/18/2010		1/14/2011	11,189	8,325				2,864
1,355	X	MANPOWERGROUP	56418H100			6/10/2010		1/14/2011	13,534	8,747				4,787
1,356	X	MARATHON OIL CORP	565849106			5/25/2010		9/13/2011	66,262	48,843				17,419
1,357	X	MARATHON PETROLEUM CO	56585A102			5/25/2010		12/12/2011	45,935	33,011				12,924
1,358	X	MARSHALL AND ILSLEY COR	571837103			6/3/2011		6/8/2011	38,873	40,034				-1,161
1,359	X	MATTEL INC COM	577081102			2/25/2010		1/14/2011	28,937	26,624				2,313
1,360	X	MATTEL INC COM	577081102			5/10/2010		1/14/2011	6,635	6,235				400
1,361	X	MAXIM INTEGRATED PRODS	57772K101			10/15/2010		1/14/2011	13,822	10,156				3,666
1,362	X	MCDONALDS CORP COM	580135101			2/14/2011		8/3/2011	1,711	1,526				185
1,363	X	MCDONALDS CORP COM	580135101			2/14/2011		10/17/2011	14,692	12,588				2,104
1,364	X	MCDONALDS CORP COM	580135101			2/14/2011		11/2/2011	132,698	109,476				23,222
1,365	X	MCDONALDS CORP COM	580135101			5/19/2011		11/2/2011	13 409	11,953				1,456
1,366	X	MC GRAW HILL COMPANIES	580645109			2/25/2010		1/14/2011	12,816	11,665				1,151
1,367	X	MC GRAW HILL COMPANIES	580645109			5/10/2010		1/14/2011	3,448	2 673				775
1,368	X	MCKESSON CORPORATION C	58155Q103			2/25/2010		1/14/2011	34,720	27,602				7,118
1,369	X	MCKESSON CORPORATION C	58155Q103			5/10/2010		1/14/2011	5,712	5,110				602
1,370	X	MCMORAN EXPLORATION CC	582411104			2/14/2011		11/2/2011	38,884	56,179				-17,295
1,371	X	MEAD JOHNSON NUTRTION C	582839106			1/28/2011		9/28/2011	1,592	1 288				304
1,372	X	MEAD JOHNSON NUTRTION C	582839106			1/28/2011		10/12/2011	3,256	2,635				621
1,373	X	MEDTRONIC INC COM	585055106			8/6/2010		1/14/2011	18,324	18 503				-179
1,374	X	MEDTRONIC INC COM	585055106			2/14/2011		4/27/2011	829	791				38
1,375	X	MEDTRONIC INC COM	585055106			2/14/2011		5/18/2011	3,454	3 162				292
1,376	X	MEDTRONIC INC COM	585055106			5/25/2010		8/9/2011	69 049	86,641				-17 592
1,377	X	EOG RESOURCES INC	26875P101			5/10/2010		1/14/2011	8,726	9 306				-580

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

	Amount
Long Term CG Distributions	578
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	18,249,033	18,192,333	56,700
Other sales	78,030	7,844	70,186

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
1,378	X	EATON CORP	278058102			7/21/2010		1/10/2011	19,420	13,950				5,470
1,379	X	EATON VANCE CORP NVT	278265103			1/28/2011		11/18/2011	7,246	9,343				-2,097
1,380	X	EATON VANCE CORP NVT	278265103			1/28/2011		11/29/2011	1,564	2,151				-587
1,381	X	EBAY INC COM	278642103			2/25/2010		1/14/2011	58,925	46,741				12,184
1,382	X	EBAY INC COM	278642103			5/10/2010		1/14/2011	8,567	6,621				1,946
1,383	X	EBAY INC COM	278642103			2/14/2011		6/28/2011	2,296	2,717				-421
1,384	X	EBAY INC COM	278642103			2/14/2011		7/1/2011	26,406	27 512				-1,106
1,385	X	EBAY INC COM	278642103			2/14/2011		9/12/2011	10,479	12,398				-1,919
1,386	X	EBAY INC COM	278642103			2/14/2011		9/30/2011	9,970	11,209				-1,239
1,387	X	EBAY INC COM	278642103			2/14/2011		10/17/2011	14,274	14,605				-331
1,388	X	EBAY INC COM	278642103			2/14/2011		11/2/2011	72,506	77,612				-5,106
1,389	X	EBAY INC COM	278642103			2/18/2011		11/2/2011	20,784	22,639				-1,855
1,390	X	ELECTRONIC ARTS INC DEL	285512109			2/25/2010		1/14/2011	19,700	20,554				-854
1,391	X	ELECTRONIC ARTS INC DEL	285512109			5/10/2010		1/14/2011	3,347	3,848				-501
1,392	X	ELECTRONIC ARTS INC DEL	285512109			8/16/2010		1/14/2011	7,471	7,606				-135
1,393	X	EMCOR GROUP INC	29084Q100			6/3/2011		6/9/2011	26,442	26,852				-410
1,394	X	EMERSON ELEC CO	291011104			2/14/2011		3/23/2011	2,568	2,784				-216
1,395	X	EMERSON ELEC CO	291011104			2/14/2011		11/2/2011	42,762	53,208				-10,446
1,396	X	ENTERGY MISSISSIPPI INC	29364N835			5/11/2011		5/20/2011	1,585	1,580				5
1,397	X	ENTERGY MISSISSIPPI INC	29364N835			5/12/2011		5/20/2011	1,887	1,883				4
1,398	X	ENTERGY MISSISSIPPI INC	29364N835			5/13/2011		5/20/2011	805	806				-1
1,399	X	ENTERGY MISSISSIPPI INC	29364N835			5/16/2011		5/20/2011	2,240	2,238				2
1,400	X	ENTERGY MISSISSIPPI INC	29364N835			5/17/2011		5/20/2011	1,384	1,382				2
1,401	X	EQUIFAX INC	294429105			2/25/2010		1/14/2011	27,209	23,767				3,442
1,402	X	EQUIFAX INC	294429105			5/10/2010		1/14/2011	4,467	3,993				474
1,403	X	EQUITY LIFESTYLE PPTY	29472R207			3/15/2011		5/23/2011	25	25				0
1,404	X	EQUITY LIFESTYLE PPTY	29472R207			3/16/2011		5/23/2011	1,400	1,370				30
1,405	X	EQUITY LIFESTYLE PPTY	29472R207			3/17/2011		5/23/2011	2,037	1,991				46
1,406	X	EQUITY LIFESTYLE PPTY	29472R207			3/18/2011		5/23/2011	1 451	1,419				32
1,407	X	EQUITY LIFESTYLE PPTY	29472R207			3/21/2011		5/23/2011	2,088	2,042				46
1,408	X	EQUITY LIFESTYLE PPTY	29472R207			3/22/2011		5/23/2011	840	822				18
1,409	X	ERSTE GROUP BK SP ADR	296036304			10/13/2010		11/23/2011	3,767	12,094				-8,327
1,410	X	ERSTE GROUP BK SP ADR	296036304			10/14/2010		11/23/2011	2,188	7,063				-4,875
1,411	X	ERSTE GROUP BK SP ADR	296036304			1/18/2011		11/23/2011	4,603	16,068				-11,465
1,412	X	GMAC LLC	36186C301			4/11/2011		5/20/2011	606	600				6
1,413	X	GMAC LLC	36186C301			4/12/2011		5/20/2011	1,018	1,008				10
1,414	X	GMAC LLC	36186C301			5/13/2011		5/20/2011	582	580				2
1,415	X	GMAC LLC	36186C301			5/16/2011		5/20/2011	1,333	1,328				5
1,416	X	GMAC LLC	36186C301			3/30/2011		5/20/2011	4,170	4,110				60
1,417	X	GMAC LLC	36186C301			4/8/2011		5/20/2011	2,327	2,299				28
1,418	X	GMAC LLC	36186C301			5/17/2011		5/20/2011	1,430	1,427				3
1,419	X	GMAC LLC	36186C301			5/18/2011		5/20/2011	824	826				-2
1,420	X	GAMESTOP CORP NEW CL A	36467W109			2/25/2010		1/14/2011	38,682	33,307				5,375
1,421	X	GAMESTOP CORP NEW CL A	36467W109			5/10/2010		1/14/2011	3,768	4,310				-542
1,422	X	GAP INC DELAWARE	364760108			5/25/2010		8/18/2011	20,587	29,086				-8,499
1,423	X	GAP INC DELAWARE	364760108			5/25/2010		8/18/2011	36 313	51 305				-14,992
1,424	X	GAP INC DELAWARE	364760108			5/25/2010		8/22/2011	5,713	7 785				-2 072
1,425	X	WPP PLC ADR	92933H101			2/23/2010		1/19/2011	29,234	21 197				8,037
1,426	X	WPP PLC ADR	92933H101			5/10/2010		1/19/2011	8,516	6 757				1 759
1,427	X	WPP PLC ADR	92933H101			5/10/2010		1/20/2011	63	50				13
1,428	X	WPP PLC ADR	92933H101			1/18/2011		1/20/2011	34,254	34,882				-628

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

	Amount
Long Term CG Distributions	578
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	18,249,033	18,192,333	56,700
Other sales	78,030	7,844	70,186

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
1,429	X	WM MORRISON SUPERMARK	92933J107			2/25/2010		8/12/2011	5,172	5,233				-61
1,430	X	WM MORRISON SUPERMARK	92933J107			5/10/2010		8/12/2011	4,901	4,331				570
1,431	X	WM MORRISON SUPERMARK	92933J107			7/2/2010		8/12/2011	3,049	2,737				312
1,432	X	WM MORRISON SUPERMARK	92933J107			9/20/2010		8/12/2011	90	96				-6
1,433	X	AVNET INC	053807103			5/6/2010		1/14/2011	7,034	5,685				1,349
1,434	X	AVNET INC	053807103			5/10/2010		1/14/2011	2,638	2,296				342
1,435	X	BB&T CORPORATION	054937107			2/25/2010		1/14/2011	26,308	26,846				-538
1,436	X	BB&T CORPORATION	054937107			5/10/2010		1/14/2011	3,845	4,696				-851
1,437	X	BAE SYS PLC SPN ADR	05523R107			2/25/2010		2/1/2011	3,898	4,181				-283
1,438	X	BAE SYS PLC SPN ADR	05523R107			2/25/2010		2/1/2011	1,049	1,126				-77
1,439	X	BAE SYS PLC SPN ADR	05523R107			5/10/2010		2/1/2011	4,690	4,459				231
1,440	X	BAE SYS PLC SPN ADR	05523R107			1/18/2011		2/1/2011	26,705	29,068				-2,363
1,441	X	BAE SYS PLC SPN ADR	05523R107			2/25/2010		2/2/2011	3,904	4,525				-621
1,442	X	BGE CAPITAL TRUST II	05541Q206			9/29/2010		5/20/2011	17,846	17,947				-101
1,443	X	BG GROUP PLC SPON ADR	055434203			2/23/2010		4/8/2011	13,844	9,892				3,952
1,444	X	BHP BILLITON PLC SP ADR	05545E209			2/23/2010		4/12/2011	45,653	33,952				11,701
1,445	X	BHP BILLITON PLC SP ADR	05545E209			5/10/2010		4/12/2011	9,611	6,836				2,775
1,446	X	DUKE REALTY CORP	264411745			10/14/2010		5/20/2011	680	680				0
1,447	X	DUPONT FABROS TECHNOLC	26613Q205			11/17/2010		5/20/2011	7,343	7,281				62
1,448	X	DUPONT FABROS TECHNOLC	26613Q205			12/3/2010		5/20/2011	1,038	1,024				14
1,449	X	DUPONT FABROS TECHNOLC	26613Q205			12/6/2010		5/20/2011	152	151				1
1,450	X	DUPONT FABROS TECHNOLC	26613Q205			12/7/2010		5/20/2011	1 367	1,355				12
1,451	X	DUPONT FABROS TECHNOLC	26613Q205			12/8/2010		5/20/2011	1,165	1,153				12
1,452	X	DUPONT FABROS TECHNOLC	26613Q205			1/6/2011		5/20/2011	1,165	1,161				4
1,453	X	DUPONT FABROS TECHNOLC	26613Q205			1/7/2011		5/20/2011	1,317	1,317				0
1,454	X	DUPONT FABROS TECHNOLC	26613Q205			1/10/2011		5/20/2011	405	405				0
1,455	X	DUPONT FABROS TECHNOLC	26613Q205			1/11/2011		5/20/2011	177	178				-1
1,456	X	DUPONT FABROS TECHNOLC	26613Q205			1/12/2011		5/20/2011	203	203				0
1,457	X	DUPONT FABROS TECHNOLC	26613Q205			1/13/2011		5/20/2011	203	203				0
1,458	X	DUPONT FABROS TECHNOLC	26613Q205			1/14/2011		5/20/2011	127	127				0
1,459	X	EDP ENERGIAS DE PORTUGA	268353109			5/11/2010		11/9/2011	10,631	11 612				-981
1,460	X	EDP ENERGIAS DE PORTUGA	268353109			5/12/2010		11/9/2011	2,860	3 164				-304
1,461	X	EDP ENERGIAS DE PORTUGA	268353109			5/27/2010		11/9/2011	933	946				-13
1,462	X	EDP ENERGIAS DE PORTUGA	268353109			5/27/2010		12/21/2011	10,618	11,442				-824
1,463	X	EDP ENERGIAS DE PORTUGA	268353109			10/14/2010		12/21/2011	7,284	9,321				-2,037
1,464	X	EDP ENERGIAS DE PORTUGA	268353109			1/18/2011		12/21/2011	29,194	36,006				-6 812
1,465	X	FIRST AMERICAN FINL CORP	31847R102			5/10/2010		1/14/2011	1,079	1,087				-8
1,466	X	FIRST AMERICAN FINL CORP	31847R102			8/11/2010		1/14/2011	9,997	9,201				796
1,467	X	FLUOR CORP NEW DEL CON	343412102			2/14/2011		10/17/2011	32,060	44,925				-12,865
1,468	X	FLOWSERVE CORP	34354P105			6/3/2011		12/16/2011	20,985	24,295				-3,310
1,469	X	FOREST OIL CORP NEW	346091705			1/31/2011		7/12/2011	1,739	2,924				-1 185
1,470	X	FOREST OIL CORP NEW	346091705			2/14/2011		7/12/2011	1,925	3,256				-1 331
1,471	X	FOREST OIL CORP NEW	346091705			2/22/2011		7/12/2011	255	383				-128
1,472	X	FOREST OIL CORP NEW	346091705			2/22/2011		7/13/2011	1,009	1,499				-490
1,473	X	FOREST OIL CORP NEW	346091705			2/22/2011		7/13/2011	1,714	2 490				-776
1,474	X	FOREST OIL CORP NEW	346091705			2/22/2011		7/13/2011	1,643	2 524				-881
1,475	X	FREEPRT-MCMRAN CPR & GL	35671D857			3/23/2011		11/2/2011	53,278	73 553				-20 275
1,476	X	FREEPRT-MCMRAN CPR & GL	35671D857			4/27/2011		11/2/2011	30,783	42 834				-12,051
1,477	X	FREEPRT-MCMRAN CPR & GL	35671D857			5/18/2011		11/2/2011	26 836	33 061				-6 225
1,478	X	GMAC LLC	36186C301			2/2/2011		5/20/2011	776	748				28
1,479	X	GMAC LLC	36186C301			2/3/2011		5/20/2011	1,527	1,510				17

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

	Amount
Long Term CG Distributions	578
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	18,249,033	18,192,333	56,700
Other sales	78,030	7,844	70,186

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
1,480	X	GMAC LLC	36186C301			2/4/2011		5/20/2011	1,479	1,471				8
1,481	X	GMAC LLC	36186C301			2/8/2011		5/20/2011	752	755				-3
1,482	X	GMAC LLC	36186C301			2/9/2011		5/20/2011	1 091	1,101				-10
1,483	X	GMAC LLC	36186C301			2/10/2011		5/20/2011	703	704				-1
1,484	X	GMAC LLC	36186C301			2/11/2011		5/20/2011	606	608				-2
1,485	X	GMAC LLC	36186C301			2/14/2011		5/20/2011	364	366				-2
1,486	X	GMAC LLC	36186C301			2/15/2011		5/20/2011	24	24				0
1,487	X	WM MORRISON SUPERMARK	92933J107			9/20/2010		8/15/2011	2,040	2,147				-107
1,488	X	WM MORRISON SUPERMARK	92933J107			11/30/2010		8/15/2011	3,690	3,457				233
1,489	X	WM MORRISON SUPERMARK	92933J107			1/18/2011		8/15/2011	14,051	13,308				743
1,490	X	WACHOVIA PFD FUNDING	92977V206			9/29/2010		5/20/2011	48,014	46,526				1,488
1,491	X	WACHOVIA CAPITAL TR IX	92978X201			9/29/2010		5/20/2011	11,325	11,190				135
1,492	X	WAL-MART STORES INC	931142103			6/18/2010		1/14/2011	34,712	32,724				1,988
1,493	X	WAL-MART STORES INC	931142103			2/14/2011		2/24/2011	4,717	4,941				-224
1,494	X	WAL-MART STORES INC	931142103			2/14/2011		4/14/2011	16,798	17,293				-495
1,495	X	WAL-MART STORES INC	931142103			2/14/2011		5/18/2011	1,103	1,098				5
1,496	X	WAL-MART STORES INC	931142103			2/14/2011		5/25/2011	11,732	11,803				-71
1,497	X	WAL-MART STORES INC	931142103			2/14/2011		6/28/2011	12,042	12 626				-584
1,498	X	WAL-MART STORES INC	931142103			2/14/2011		9/30/2011	9,959	10,431				-472
1,499	X	WAL-MART STORES INC	931142103			2/14/2011		10/17/2011	10 171	10,156				15
1,500	X	WAL-MART STORES INC	931142103			2/14/2011		11/2/2011	80,767	77,680				3,087
1,501	X	WATERS CORP	941848103			1/28/2011		10/3/2011	2,503	2,597				-94
1,502	X	WATERS CORP	941848103			1/28/2011		10/6/2011	3,993	3,896				97
1,503	X	WATERS CORP	941848103			1/28/2011		10/10/2011	1,729	1,757				-28
1,504	X	WATERS CORP	941848103			1/28/2011		10/10/2011	2,781	2,826				-45
1,505	X	WATSON PHARMACEUTICALS	942683103			6/3/2011		12/8/2011	37,222	38,839				-1,617
1,506	X	WEINGARTEN REALTY	948741889			9/29/2010		1/6/2011	1,263	1,358				-95
1,507	X	WEINGARTEN REALTY	948741889			9/29/2010		1/7/2011	2,701	2,938				-237
1,508	X	WEINGARTEN REALTY	948741889			9/29/2010		2/1/2011	818	864				-46
1,509	X	WESCO INTERNATIONAL INC	95082P105			5/25/2010		1/6/2011	19 891	13,402				6,489
1,510	X	WEINGARTEN REALTY	948741889			9/29/2010		2/8/2011	1 930	2,049				-119
1,511	X	WEINGARTEN REALTY	948741889			9/29/2010		2/9/2011	951	1,012				-61
1,512	X	WEINGARTEN REALTY	948741889			9/29/2010		5/20/2011	7,728	7,677				51
1,513	X	WELLPOINT INC	94973V107			2/25/2010		1/14/2011	18,864	18,120				744
1,514	X	WELLPOINT INC	94973V107			5/10/2010		1/14/2011	4,255	3,405				850
1,515	X	WELLS FARGO & CO NEW DE	949746101			2/25/2010		1/14/2011	28 302	23,744				4,558
1,516	X	WELLS FARGO & CO NEW DE	949746101			5/7/2010		1/14/2011	15,967	15,133				834
1,517	X	WELLS FARGO & CO NEW DE	949746101			5/10/2010		1/14/2011	6,838	6,830				8
1,518	X	WELLS FARGO & CO NEW DE	949746101			10/15/2010		1/14/2011	17,341	12,785				4,556
1,519	X	WELLS FARGO & CO NEW	949746879			9/29/2010		5/20/2011	45 415	42,916				2,499
1,520	X	TURKIYE GRTI BK SPN ADR	900148701			6/4/2010		2/15/2011	7,823	7,367				456
1,521	X	TURKIYE GRTI BK SPN ADR	900148701			1/18/2011		2/15/2011	26 412	29,529				-3 117
1,522	X	USB CAPITAL XI	903300200			9/29/2010		5/20/2011	7,178	7,028				150
1,523	X	USB CAPITAL XII	903305209			9/29/2010		1/26/2011	502	508				-6
1,524	X	USB CAPITAL XII	903305209			9/29/2010		1/27/2011	1 207	1,220				-13
1,525	X	USB CAPITAL XII	903305209			9/29/2010		1/28/2011	1,483	1 500				-17
1,526	X	USB CAPITAL XII	903305209			9/29/2010		5/20/2011	11,040	11 056				-16
1,527	X	UNITED CONTL HLDGS INC	910047109			2/14/2011		11/2/2011	31,629	44 938				-13,309
1,528	X	UNTD OVERSEAS BK SPN AD	911271302			8/31/2011		10/21/2011	12 904	15 218				-2 314
1,529	X	UNITED THERAPEUTICS COR	91307C102			6/3/2011		9/20/2011	12 950	18,964				-6 014
1,530	X	UNITEDHEALTH GROUP INC	91324P102			2/25/2010		1/14/2011	20,285	16,716				3,569

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

	Amount
Long Term CG Distributions	578
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	18,249,033	18,192,333	56,700
Other sales	78,030	7,844	70,186

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
1,531	X	UNITEDHEALTH GROUP INC	91324P102			5/10/2010		1/14/2011	3,903	2,852				1,051
1,532	X	UNITEDHEALTH GROUP INC	91324P102			5/25/2010		6/14/2011	68,128	39,674				28,454
1,533	X	UNITEDHEALTH GROUP INC	91324P102			5/25/2010		6/16/2011	53,701	31,222				22,479
1,534	X	UNITEDHEALTH GROUP INC	91324P102			1/19/2011		6/16/2011	7,071	5,857				1,214
1,535	X	UNITEDHEALTH GROUP INC	91324P102			3/22/2011		6/16/2011	11,769	10,199				1,570
1,536	X	UNUM GROUP	91529Y106			2/25/2010		1/14/2011	19,372	16,094				3,278
1,537	X	UNUM GROUP	91529Y106			5/10/2010		1/14/2011	5,891	5,706				185
1,538	X	USB CAPITAL X	91731L207			9/29/2010		2/8/2011	2,651	2,689				-38
1,539	X	USB CAPITAL X	91731L207			9/29/2010		5/20/2011	10,966	11,084				-118
1,540	X	VERISIGN INC	92343E102			1/28/2011		5/3/2011	1,140	1,057				83
1,541	X	VIACOM INC NEW CL B	92553P201			2/25/2010		1/14/2011	19,392	13,834				5,558
1,542	X	VIACOM INC NEW CL B	92553P201			5/10/2010		1/14/2011	3,461	2,770				691
1,543	X	VIACOM INC	92553P300			9/29/2010		5/20/2011	14,268	14,499				-231
1,544	X	VIACOM INC	92553P300			12/16/2010		5/20/2011	856	833				23
1,545	X	VIACOM INC	92553P300			12/20/2010		5/20/2011	934	904				30
1,546	X	VIACOM INC	92553P300			12/21/2010		5/20/2011	2,516	2,442				74
1,547	X	VODAFONE GROP PLC SP AD	92857W209			2/25/2010		1/14/2011	54,308	44,472				9,836
1,548	X	VODAFONE GROP PLC SP AD	92857W209			5/10/2010		1/14/2011	8,758	6,681				2,077
1,549	X	VOLKSWAGEN A G SPONS AD	928662303			2/14/2011		3/14/2011	11,889	12,838				-949
1,550	X	VOLKSWAGEN A G SPONS AD	928662303			2/14/2011		8/16/2011	9,007	9,352				-345
1,551	X	VOLKSWAGEN A G SPONS AD	928662303			2/14/2011		8/25/2011	15,005	16,960				-1,955
1,552	X	VOLKSWAGEN A G SPONS AD	928662303			2/14/2011		8/26/2011	15,591	17,118				-1,527
1,553	X	VORNADO REALTY TR SER G	929042802			9/29/2010		1/27/2011	286	292				-6
1,554	X	VORNADO REALTY TR SER G	929042802			9/29/2010		1/28/2011	567	584				-17
1,555	X	VORNADO REALTY TR SER G	929042802			9/29/2010		2/1/2011	2,085	2,142				-57
1,556	X	VORNADO REALTY TR SER G	929042802			9/29/2010		5/20/2011	18,896	18,593				303
1,557	X	WMS INDS INC COM	929297109			1/28/2011		3/11/2011	1,678	1,923				-245
1,558	X	WMS INDS INC COM	929297109			1/28/2011		3/14/2011	2,967	3,469				-502
1,559	X	WMS INDS INC COM	929297109			1/28/2011		3/16/2011	2,014	2 382				-368
1,560	X	WMS INDS INC COM	929297109			1/28/2011		3/18/2011	3,094	3,594				-500
1,561	X	BNP PARIBAS SPONSORD AD	05565A202			2/23/2010		11/23/2011	8,246	17,521				-9 275
1,562	X	BNP PARIBAS SPONSORD AD	05565A202			5/10/2010		11/23/2011	1,257	2,578				-1,321
1,563	X	BNP PARIBAS SPONSORD AD	05565A202			1/18/2011		11/23/2011	8,230	17,539				-9 309
1,564	X	BABCOCK (THE) AND WILCOX	05615F102			2/14/2011		2/24/2011	5,175	5,207				-32
1,565	X	BABCOCK (THE) AND WILCOX	05615F102			2/14/2011		3/16/2011	57,123	62,159				-5 036
1,566	X	BALL CORP COM	058498106			10/18/2010		1/14/2011	11,301	10,122				1,179
1,567	X	BANCO SANTNDER BRZL SA	05967A107			2/23/2010		11/22/2011	12,182	20,469				-8,287
1,568	X	BANCO SANTNDER BRZL SA	05967A107			5/10/2010		11/22/2011	2,132	3,418				-1,286
1,569	X	BANCO SANTNDER BRZL SA	05967A107			1/18/2011		11/22/2011	15,643	28,340				-12 697
1,570	X	BANCORPSOUTH INC	059692103			11/3/2010		11/18/2011	14,889	21,985				-7,096
1,571	X	BHP BILLITON PLC SP ADR	05545E209			1/18/2011		4/12/2011	49,050	47,383				1,667
1,572	X	BNP PARIBAS SPONSORD AD	05565A202			2/23/2010		10/18/2011	13,125	23,041				-9 916
1,573	X	BANCORPSOUTH INC	059692103			12/23/2010		11/18/2011	6,363	10,930				-4,567
1,574	X	BANCORPSOUTH INC	059692103			1/19/2011		11/18/2011	2,638	4,448				-1,810
1,575	X	BANCORPSOUTH INC	059692103			1/31/2011		11/18/2011	12,279	20 924				-8 645
1,576	X	BANCORPSOUTH INC	059692103			3/22/2011		11/18/2011	269	452				-183
1,577	X	BANCORPSOUTH INC	059692103			3/22/2011		11/21/2011	2,925	5,050				-2,125
1,578	X	BANCORPSOUTH INC	059692103			8/10/2011		11/21/2011	10,545	13,075				-2 530
1,579	X	BANK OF AMERICA CORP	060505104			2/14/2011		2/24/2011	52,763	56 207				-3 444
1,580	X	BAC SPX STEP UP NOTES	06052E301			9/23/2009		10/4/2011	1,248,500	1,000,000				248 500
1,581	X	BANK NEW YORK MELLON	064058100			5/25/2010		8/9/2011	66,234	85,778				-19 544

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

	Amount
Long Term CG Distributions	578
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	18,249,033	18,192,333	56,700
Other sales	78 030	7,844	70,186

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
1,582	X	BANK NEW YORK MELLON	064058100			1/19/2011		8/9/2011	2,928	4,559				-1,631
1,583	X	BANK NEW YORK MELLON	064058100			3/14/2011		8/9/2011	17,877	24,896				-7,019
1,584	X	BARD C R INC	067383109			1/28/2011		4/27/2011	3,632	3,264				368
1,585	X	BARD C R INC	067383109			1/28/2011		9/16/2011	7,450	7,554				-104
1,586	X	BARD C R INC	067383109			1/28/2011		10/18/2011	3,173	3,451				-278
1,587	X	BARD C R INC	067383109			1/28/2011		10/26/2011	9,727	10,725				-998
1,588	X	BARCLAYS BANK PLC	06739H511			9/29/2010		5/20/2011	33,404	32 579				825
1,589	X	BARCLAYS BANK PLC	06739H776			9/29/2010		1/6/2011	3,163	3 262				-99
1,590	X	BARCLAYS BANK PLC	06739H776			9/29/2010		1/10/2011	1,046	1,079				-33
1,591	X	BARCLAYS BANK PLC	06739H776			9/29/2010		1/11/2011	1,899	1,957				-58
1,592	X	BARCLAYS BANK PLC	06739H776			9/29/2010		1/12/2011	584	602				-18
1,593	X	BARCLAYS BANK PLC	06739H776			9/29/2010		5/20/2011	14,711	14,403				308
1,594	X	BARCLAYS BANK PLC	06739H776			10/12/2010		5/20/2011	205	201				4
1,595	X	BARCLAYS BANK PLC	06739H776			10/13/2010		5/20/2011	3,306	3,252				54
1,596	X	BARCLAYS BANK PLC	06739H776			10/14/2010		5/20/2011	897	886				11
1,597	X	BARCLAYS BANK PLC	06739H776			3/15/2011		5/20/2011	692	675				17
1,598	X	BARCLAYS BANK PLC	06739H776			3/16/2011		5/20/2011	3,716	3,639				77
1,599	X	BARCLAYS BANK PLC	06739H776			4/14/2011		5/20/2011	205	202				3
1,600	X	BARCLAYS BANK PLC	06739H776			4/15/2011		5/20/2011	1,025	1,009				16
1,601	X	BARCLAYS BANK PLC	06739H776			4/18/2011		5/20/2011	1,128	1,109				19
1,602	X	ENI S P A SPONSORED ADR	26874R108			2/25/2010		2/23/2011	7,972	7,634				338
1,603	X	ENI S P A SPONSORED ADR	26874R108			5/10/2010		2/23/2011	6,893	6,174				719
1,604	X	ENI S P A SPONSORED ADR	26874R108			1/18/2011		2/23/2011	49,145	49,343				-198
1,605	X	EOG RESOURCES INC	26875P101			2/25/2010		1/14/2011	32,722	30,505				2,217
1,606	X	EOG RESOURCES INC	26875P101			3/26/2010		1/14/2011	18,245	16,309				1,936
1,607	X	EOG RESOURCES INC	26875P101			5/7/2010		1/14/2011	3,669	3,756				-87
1,608		ENTERPRISE PRODUCTS								1,441				-1,441
1,609		DCP MIDSTREAMS								6 403				-6 403
1,610		70603665 - SEE ATATCHED							78,009					78,009
1,611	X	Loss Disallowed							16,401					16,401
1,612		PLAINS ALL AMERICAN							21					21

Line 11 (990-PF) - Other Income

		-93,497	0	0
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income
1	Misc Other Income	3,445	0	
2	Enterprise Products	-38,492	0	
3	DCP Midstreams	-8,189	0	
4	Energy Transfer Partners	-45,113	0	
5	Plains All American Pipeline	-4,892	0	
6	Magellan Midstream Partners	-256	0	
7			0	
8			0	
9			0	
10			0	

Line 16c (990-PF) - Other Fees

	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)
		245,073	147,044	0	98,029
1	MERRILL LYNCH FEES AS AGENT	245,073	147,044		98,029
2					
3					
4					
5					
6					
7					
8					
9					
10					

Line 18 (990-PF) - Taxes

	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
		37,835	32,672	0	3,854
1	ESTIMATED EXCISE TAX PAID	1,309			
2	FOREIGN TAX WITHHELD	32,672	32,672		
3	PAYROLL TAXES	3,854			3,854
4					
5					
6					
7					
8					
9					
10					

Line 23 (990-PF) - Other Expenses

	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
		38,631	7,595	0	31,036
1	ADR FEES	7,595	7,595		
2	STATE AG FEES	25			25
3	OTHER MISC FEES	31,011			31,011
4					
5					
6					
7					
8					
9					

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

		18,900	67,728
	Description	Beginning Balance	Ending Balance
1	Call Options	18,900	67,728
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	PY Late Posting Mutual Funds	1	756
2	Purchase of Accrued Interest c/o from PY	2	1,036
3	Cost Basis Adjustment	3	16,368
4	Total	4	18,160

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

1	CY Late Posting Mutual Funds	1	1,169
2	Purchase of Accrued Interest c/o to Next Year	2	129
3	Total	3	1,298

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

	Amount
Long Term CG Distributions	578
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
					Totals	18,326,485	0	18,200,177	126,308	0	0	0	126,308
1	BARCLAYS BANK PLC	06739H776		4/19/2011	5/20/2011	1,563	0	1,544	19			0	19
2	BARNES & NOBLE INC	067774109		2/14/2011	4/27/2011	1 853	0	3,470	-1,617			0	-1,617
3	BARNES & NOBLE INC	067774109		2/14/2011	6/28/2011	11,155	0	12,511	-1,356			0	-1 356
4	BARNES & NOBLE INC	067774109		2/14/2011	6/29/2011	48,296	0	54,827	-6,531			0	-6,531
5	BARNES & NOBLE INC	067774109		2/14/2011	11/2/2011	16,815	0	26,166	-9,351			0	-9,351
6	BARRICK GOLD CORPORATION	067901108		2/14/2011	10/21/2011	6 008	0	6,554	-546			0	-546
7	BARRICK GOLD CORPORATION	067901108		2/14/2011	11/2/2011	135,240	0	128,415	6,825			0	6,825
8	BAYER AG SP ADR	072730302		2/23/2010	12/8/2011	12,996	0	14,200	-1 204			0	-1,204
9	BECTON DICKINSON CO	075887109		2/25/2010	1/12/2011	12,532	0	11,741	791			0	791
10	BECTON DICKINSON CO	075887109		2/25/2010	1/14/2011	15,962	0	15,107	855			0	855
11	BECTON DICKINSON CO	075887109		5/10/2010	1/14/2011	5 210	0	4,728	482			0	482
12	W R BERKLEY CORP	084423102		1/28/2011	7/28/2011	2 769	0	2,484	285			0	285
13	W R BERKLEY CORP	084423102		1/28/2011	8/23/2011	3,005	0	2,970	35			0	35
14	W R BERKLEY CORP	084423102		1/28/2011	9/16/2011	3,064	0	2,913	151			0	151
15	W R BERKLEY CORP	084423102		1/28/2011	9/27/2011	1,800	0	1,713	87			0	87
16	W R BERKLEY CORP	084423102		1/28/2011	10/12/2011	3 824	0	3 741	83			0	83
17	W R BERKLEY CAPTL TR II	08449Q203		12/16/2010	5/20/2011	956	0	917	39			0	39
18	W R BERKLEY CAPTL TR II	08449Q203		12/20/2010	5/20/2011	6,744	0	6,393	351			0	351
19	BOEING COMPANY	097023105		2/14/2011	5/5/2011	8,228	0	7,601	627			0	627
20	BOEING COMPANY	097023105		2/14/2011	11/2/2011	53,218	0	59,718	-6,500			0	-6,500
21	BOEING COMPANY	097023105		3/21/2011	11/2/2011	32 576	0	36,006	-3,430			0	-3,430
22	BOEING COMPANY	097023105		6/2/2011	11/2/2011	25,480	0	29,991	-4,511			0	-4,511
23	BROADCOM CORP CALIF CL A	111320107		1/28/2011	4/28/2011	4 093	0	5,283	-1 190			0	-1,190
24	BROADCOM CORP CALIF CL A	111320107		1/28/2011	5/18/2011	3,806	0	5,059	-1,253			0	-1,253
25	ESPRIT HOLDNG LTD SP ADR	29666V204		2/23/2010	4/11/2011	8,775	0	13,958	-5,183			0	-5,183
26	ESPRIT HOLDNG LTD SP ADR	29666V204		5/7/2010	4/11/2011	4,107	0	5,893	-1,786			0	-1 786
27	ESPRIT HOLDNG LTD SP ADR	29666V204		5/10/2010	4/11/2011	3 564	0	5 248	-1,684			0	-1,684
28	ESPRIT HOLDNG LTD SP ADR	29666V204		1/18/2011	4/11/2011	15,758	0	16,601	-843			0	-843
29	EXELIXIS INC COM	30161Q104		6/3/2011	12/6/2011	4,594	0	12,142	-7,548			0	-7,548
30	EXPEDIA INC DEL	30212P105		2/25/2010	1/14/2011	42,004	0	34,714	7,290			0	7,290
31	EXPEDIA INC DEL	30212P105		5/10/2010	1/14/2011	5,189	0	4,507	682			0	682
32	EXPEDITORS INTL WASH INC	302130109		1/28/2011	3/4/2011	3 947	0	4,178	-231			0	-231
33	EXPEDITORS INTL WASH INC	302130109		1/28/2011	11/18/2011	3,065	0	3,668	-603			0	-603
34	EXXON MOBIL CORP COM	30231G102		2/14/2011	8/3/2011	7 736	0	8,496	-760			0	-760
35	EXXON MOBIL CORP COM	30231G102		2/14/2011	9/22/2011	12 452	0	15,292	-2,840			0	-2,840
36	EXXON MOBIL CORP COM	30231G102		2/14/2011	9/30/2011	7,731	0	8,921	-1,190			0	-1,190
37	EXXON MOBIL CORP COM	30231G102		2/14/2011	10/17/2011	6,594	0	7,221	-627			0	-627
38	EXXON MOBIL CORP COM	30231G102		2/14/2011	11/2/2011	137 605	0	151 224	-13,619			0	-13,619
39	FPC CAPITAL I	302552203		9/29/2010	5/20/2011	23 491	0	23,433	58			0	58
40	FANUC LTD-UNSP	307305102		2/25/2010	1/13/2011	2 652	0	1,657	995			0	995
41	CBL & ASSOCIATES PROP	124830605		9/29/2010	5/23/2011	7 550	0	7,320	230			0	230
42	CBL & ASSOCIATES PROP	124830605		10/13/2010	5/23/2011	1 505	0	1,441	64			0	64
43	CBL & ASSOCIATES PROP	124830605		10/14/2010	5/23/2011	99	0	94	5			0	5
44	CBL & ASSOCIATES PROP	124830605		10/15/2010	5/23/2011	2,344	0	2 242	102			0	102
45	CBL & ASSOCIATES PROP	124830605		1/6/2011	5/23/2011	962	0	933	29			0	29
46	CBL & ASSOCIATES PROP	124830605		1/7/2011	5/23/2011	1,135	0	1 109	26			0	26
47	CBL & ASSOCIATES PROP	124830605		1/10/2011	5/23/2011	247	0	241	6			0	6
48	CBL & ASSOCIATES PROP	124830605		1/11/2011	5/23/2011	49	0	48	1			0	1
49	CBL & ASSOCIATES PROP	124830605		1/12/2011	5/23/2011	395	0	386	9			0	9
50	CBL & ASSOCIATES PROP	124830605		1/13/2011	5/23/2011	518	0	501	17			0	17
51	CBL & ASSOCIATES PROP	124830605		1/14/2011	5/23/2011	296	0	286	10			0	10
52	CBL & ASSOCIATES PROP	124830605		5/10/2011	5/23/2011	962	0	962	0			0	0
53	CBL & ASSOCIATES PROP	124830605		5/13/2011	5/23/2011	419	0	424	-5			0	-5
54	CBL & ASSOCIATES PROP	124830605		5/16/2011	5/23/2011	913	0	921	-8			0	-8
55	CBL & ASSOCIATES PROP	124830605		5/19/2011	5/23/2011	814	0	825	-11			0	-11
56	CBL & ASSOCIATES PROP	124830605		5/20/2011	5/23/2011	864	0	872	-8			0	8
57	CBS CORPORATION	124857400		9/29/2010	5/20/2011	29,171	0	28,976	195			0	195
58	MEDTRONIC INC COM	585055106		1/19/2011	8/9/2011	20 238	0	24,080	-3 842			0	-3 842

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	Amount
Long Term CG Distributions	578
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
					Totals	18,326,485	0	18,200,177	126,308	0	0	0	126,308
59	MEDTRONIC INC COM	585055106		3/22/2011	8/9/2011	12,755	0	15,205	-2,450			0	-2,450
60	MEDTRONIC INC COM	585055106		2/14/2011	10/21/2011	2 398	0	2,767	-369			0	-369
61	MEDTRONIC INC COM	585055106		2/14/2011	11/2/2011	42,591	0	49,407	-6,816			0	-6,816
62	MERCK AND CO INC SHS	58933Y105		2/14/2011	3/31/2011	1,656	0	1,643	13			0	13
63	REHABCARE GROUP INC COM	759148109		1/19/2011	2/14/2011	1,132	0	790	342			0	342
64	REGIONS FINANCING TR III	7591EM107		1/27/2011	5/20/2011	623	0	616	7			0	7
65	REGIONS FINANCING TR III	7591EM107		1/28/2011	5/20/2011	727	0	720	7			0	7
66	REGIONS FINANCING TR III	7591EM107		1/31/2011	5/20/2011	883	0	873	10			0	10
67	REGIONS FINANCING TR III	7591EM107		2/1/2011	5/20/2011	1,454	0	1,446	8			0	8
68	REGIONS FINANCING TR III	7591EM107		2/4/2011	5/20/2011	3,712	0	3 733	-21			0	-21
69	RENT-A-CENTER INC	76009N100		2/25/2010	1/3/2011	7 040	0	4,869	2,171			0	2,171
70	RENT-A-CENTER INC	76009N100		2/25/2010	1/14/2011	27,484	0	20,537	6,947			0	6,947
71	RENT-A-CENTER INC	76009N100		5/10/2010	1/14/2011	6 034	0	5,038	996			0	996
72	RICOH CO LTD NEW ADR	765658307		2/23/2010	7/12/2011	18,460	0	23,574	-5,114			0	-5,114
73	RICOH CO LTD NEW ADR	765658307		2/23/2010	7/13/2011	5 425	0	6,896	-1,471			0	-1,471
74	RICOH CO LTD NEW ADR	765658307		5/10/2010	7/13/2011	8,083	0	12,055	-3,972			0	-3,972
75	RICOH CO LTD NEW ADR	765658307		1/18/2011	7/13/2011	31,611	0	40,935	-9,324			0	-9,324
76	RIVERBED TECHNOLOGY INC	768573107		1/28/2011	9/30/2011	3,333	0	5,950	-2,617			0	-2,617
77	RIVERBED TECHNOLOGY INC	768573107		1/28/2011	10/26/2011	3,930	0	5 369	-1,439			0	-1,439
78	RIVERBED TECHNOLOGY INC	768573107		7/22/2011	10/26/2011	27	0	32	-5			0	-5
79	ROBERTHALF INTL INC COM	770323103		1/28/2011	9/30/2011	2,015	0	2,904	-889			0	-889
80	ROBERTHALF INTL INC COM	770323103		1/28/2011	10/18/2011	7,950	0	9 822	-1 872			0	-1,872
81	ROCHE HLDG LTD SPN ADR	771195104		2/23/2010	12/8/2011	13,949	0	14,280	-331			0	-331
82	ROPER INDUSTRIES INC COM	776696106		1/28/2011	10/3/2011	2 650	0	2,963	-313			0	-313
83	ROSS STORES INC COM	778296103		1/28/2011	10/27/2011	2,898	0	2 164	734			0	734
84	ROYAL DUTCH SHELL PLC	780259206		4/27/2010	10/20/2011	14,564	0	12,896	1,668			0	1,668
85	ROYAL DUTCH SHELL PLC	780259206		5/10/2010	10/20/2011	5,895	0	4,799	1,096			0	1,096
86	ROYAL DUTCH SHELL PLC	780259206		2/23/2010	12/12/2011	8,757	0	6,798	1,959			0	1,959
87	SAIC INC	78390X101		2/14/2011	4/29/2011	3,046	0	2,871	175			0	175
88	SAIC INC	78390X101		2/14/2011	5/25/2011	7 181	0	6,809	372			0	372
89	SAIC INC	78390X101		2/14/2011	9/30/2011	2 031	0	2,789	-758			0	-758
90	SAIC INC	78390X101		2/14/2011	11/2/2011	31,960	0	43,725	-11,765			0	-11,765
91	SLM CORP	78442P106		2/25/2010	1/14/2011	42,998	0	33,692	9,306			0	9,306
92	SLM CORP	78442P106		5/10/2010	1/14/2011	5 241	0	4,438	803			0	803
93	SPDR GOLD TRUST	78463V107		2/14/2011	3/3/2011	1	0	1	0			0	0
94	SPDR GOLD TRUST	78463V107		2/14/2011	3/3/2011	2	0	2	0			0	0
95	SPDR GOLD TRUST	78463V107		2/14/2011	3/3/2011	2	0	2	0			0	0
96	SPDR GOLD TRUST	78463V107		2/14/2011	3/3/2011	18	0	17	1			0	1
97	SPDR GOLD TRUST	78463V107		2/14/2011	4/7/2011	20	0	19	1			0	1
98	SPDR GOLD TRUST	78463V107		2/14/2011	4/7/2011	2	0	2	0			0	0
99	SPDR GOLD TRUST	78463V107		2/14/2011	4/7/2011	2	0	2	0			0	0
100	SPDR GOLD TRUST	78463V107		2/14/2011	4/7/2011	1	0	1	0			0	0
101	SPDR GOLD TRUST	78463V107		2/14/2011	5/9/2011	3	0	2	1			0	1
102	SPDR GOLD TRUST	78463V107		2/14/2011	5/9/2011	22	0	20	2			0	2
103	AOL INC	00184X105		2/14/2011	4/29/2011	1 745	0	1,858	-113			0	-113
104	AOL INC	00184X105		2/14/2011	7/22/2011	1 266	0	1,420	-154			0	-154
105	AOL INC	00184X105		2/14/2011	11/2/2011	35,622	0	52 994	-17,372			0	-17,372
106	AOL INC	00184X105		2/18/2011	11/2/2011	18,582	0	27 916	-9 334			0	-9,334
107	ATP OIL AND GAS CORP COM	00208J108		2/14/2011	11/2/2011	37,048	0	67 673	-30 625			0	-30,625
108	ATP OIL AND GAS CORP COM	00208J108		5/5/2011	11/2/2011	12,008	0	19 173	-7,165			0	-7,165
109	ABERCROMBIE & FITCH CO	002896207		10/10/2011	11/16/2011	1 444	0	2 028	-584			0	-584
110	MONSTER WORLDWIDE INC	611742107		6/10/2010	1/14/2011	7 947	0	4 419	3 528			0	3 528
111	MOODY'S CORP	615369105		2/25/2010	1/14/2011	10,592	0	9,826	766			0	766
112	MOODY S CORP	615369105		5/10/2010	1/14/2011	3,241	0	2,433	808			0	808
113	MORGAN STANLEY CP TR III	617460209		9/29/2010	1/26/2011	455	0	477	-22			0	-22
114	MORGAN STANLEY CP TR III	617460209		9/29/2010	1/27/2011	1,341	0	1 408	-67			0	-67
115	MORGAN STANLEY CP TR III	617460209		9/29/2010	1/28/2011	1 448	0	1 528	-80			0	-80
116	MORGAN STANLEY CP TR III	617460209		9/29/2010	2/3/2011	3 677	0	3 843	-166			0	-166

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

	Amount
Long Term CG Distributions	578
Short Term CG Distributions	0

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					Totals	18,326,485	0	18,200,177	126,308	0	0	0	126,308
117	MORGAN STANLEY CP TR III	617460209		9/29/2010	5/20/2011	11,040	0	10,813	227			0	227
118	MORGAN STANLEY CP TR III	617460209		10/12/2010	5/20/2011	8,115	0	7,906	209			0	209
119	MORGAN STANLEY CAP TRVII	61750K208		9/29/2010	5/20/2011	21,873	0	21,945	-72			0	-72
120	MORGAN STANLEY CAP TRVII	61750K208		12/16/2010	5/20/2011	3,600	0	3,563	37			0	37
121	SINGAPORE TELECOMM LT AD	82929R304		1/18/2011	2/24/2011	23,006	0	24,737	-1,731			0	-1 731
122	SMITH-NPHW PLC SPADR NEW	83175M205		7/8/2010	2/22/2011	5,689	0	4,405	1,284			0	1,284
123	SMITH-NPHW PLC SPADR NEW	83175M205		7/9/2010	2/22/2011	11,784	0	9,283	2,501			0	2,501
124	SMITHFILDS FOODS PV$0 50	832248108		10/17/2011	11/2/2011	32,049	0	31,845	204			0	204
125	SOUTHWESTERN ENERGY CO	845467109		1/28/2011	3/1/2011	3,704	0	3,799	-95			0	-95
126	SOUTHWESTERN ENERGY CO	845467109		1/28/2011	3/31/2011	2 548	0	2,311	237			0	237
127	STANLEY BLACK & DECKER	854502101		10/28/2010	1/14/2011	19,064	0	16,974	2,090			0	2,090
128	STATE STREET CORP	857477103		2/25/2010	1/14/2011	31,331	0	28,338	2,993			0	2,993
129	STATE STREET CORP	857477103		5/10/2010	1/14/2011	4,767	0	4,135	632			0	632
130	STATE STREET CORP	857477103		6/10/2010	1/14/2011	6,604	0	4,936	1,668			0	1,668
131	STERICYCLE INC COM	858912108		1/28/2011	4/28/2011	4 381	0	3,780	601			0	601
132	STERICYCLE INC COM	858912108		1/28/2011	4/29/2011	3,301	0	2,835	466			0	466
133	STERICYCLE INC COM	858912108		1/28/2011	5/24/2011	5,263	0	4,725	538			0	538
134	STERICYCLE INC COM	858912108		1/28/2011	5/25/2011	5,339	0	4,803	536			0	536
135	STIFEL FINANCIAL CORP	860630102		6/3/2011	9/15/2011	7 127	0	9 054	-1,927			0	-1 927
136	STIFEL FINANCIAL CORP	860630102		6/3/2011	9/16/2011	6,302	0	8 052	-1,750			0	-1,750
137	SUCCESSFACTORS INC	864596101		4/12/2011	12/5/2011	3 336	0	3,184	152			0	152
138	SUCCESSFACTORS INC	864596101		4/12/2011	12/5/2011	3 336	0	3,192	144			0	144
139	SUCCESSFACTORS INC	864596101		4/27/2011	12/5/2011	2,740	0	2,494	246			0	246
140	SUCCESSFACTORS INC	864596101		5/5/2011	12/5/2011	3 614	0	3,009	605			0	605
141	SUCCESSFACTORS INC	864596101		8/23/2011	12/5/2011	5,043	0	2,561	2,482			0	2,482
142	SUCCESSFACTORS INC	864596101		11/9/2011	12/5/2011	2,502	0	1,716	786			0	786
143	SUMITOMO MITSUI-UNSPONS	86562M209		2/25/2010	5/17/2011	9,515	0	10,627	-1,112			0	-1,112
144	SUMITOMO MITSUI-UNSPONS	86562M209		12/8/2010	5/17/2011	2 320	0	2,572	-252			0	-252
145	SUMITOMO MITSUI-UNSPONS	86562M209		12/8/2010	5/18/2011	7 533	0	8,125	-592			0	-592
146	SUMITOMO MITSUI-UNSPONS	86562M209		1/19/2011	5/18/2011	6 843	0	8,645	-1,802			0	-1,802
147	SUMITOMO MITSUI-UNSPONS	86562M209		2/23/2010	8/30/2011	4 410	0	4,904	-494			0	-494
148	SUMITOMO MITSUI-UNSPONS	86562M209		2/23/2010	8/31/2011	3,355	0	3,638	-283			0	-283
149	SUMITOMO MITSUI-UNSPONS	86562M209		2/23/2010	9/1/2011	2,640	0	2,919	-279			0	-279
150	SUMITOMO MITSUI-UNSPONS	86562M209		2/23/2010	9/2/2011	1 412	0	1,603	-191			0	-191
151	SUMITOMO MITSUI-UNSPONS	86562M209		2/23/2010	9/6/2011	1 897	0	2,245	-348			0	-348
152	SUN HG KAI PPTY SPSD ADR	86676H302		2/25/2010	4/19/2011	5,480	0	4,949	531			0	531
153	SUN HG KAI PPTY SPSD ADR	86676H302		5/10/2010	4/19/2011	5,542	0	4,867	675			0	675
154	SUN HG KAI PPTY SPSD ADR	86676H302		1/18/2011	4/19/2011	33,189	0	38,417	-5,228			0	-5,228
155	SUNCOR ENERGY INC NEW	867224107		2/14/2011	11/2/2011	66,987	0	89,981	-22 994			0	-22,994
156	SUNPWR CORP CL A	867652109		2/14/2011	3/10/2011	8 960	0	9,976	-1 016			0	-1,016
157	SUNPWR CORP CL A	867652109		2/14/2011	3/10/2011	15,846	0	17,643	-1 797			0	-1 797
158	SUNPWR CORP CL A	867652109		2/14/2011	11/2/2011	22,619	0	39,903	-17 284			0	-17 284
159	SUNPWR CORP CL A	867652109		3/8/2011	11/2/2011	10,001	0	19,950	-9,949			0	-9,949
160	SUNPWR CORP CL A	867652109		4/29/2011	11/2/2011	7,711	0	17,996	-10,285			0	-10,285
161	SUNPWR CORP CL A	867652109		5/5/2011	11/2/2011	4,206	0	9,719	-5,513			0	-5,513
162	ABERCROMBIE & FITCH CO	002896207		10/10/2011	11/16/2011	866	0	1,217	-351			0	-351
163	ABERCROMBIE & FITCH CO	002896207		10/10/2011	11/16/2011	1,107	0	1,555	-448			0	-448
164	ABERCROMBIE & FITCH CO	002896207		10/12/2011	11/16/2011	1,781	0	2,605	-824			0	-824
165	ABERCROMBIE & FITCH CO	002896207		10/10/2011	11/16/2011	1,424	0	2,665	-1,241			0	-1,241
166	ABERCROMBIE & FITCH CO	002896207		10/10/2011	11/16/2011	1 092	0	2,143	-1,051			0	-1,051
167	ABERCROMBIE & FITCH CO	002896207		10/12/2011	11/16/2011	1 472	0	2,182	-710			0	-710
168	ACTUANT CORP CL A	00508X203		2/25/2010	1/7/2011	10 661	0	7 541	3 120			0	3 120
169	ACTUANT CORP CL A	00508X203		2/25/2010	1/14/2011	11,153	0	7,357	3,796			0	3 796
170	ACTUANT CORP CL A	00508X203		5/10/2010	1/14/2011	4 339	0	3,437	902			0	902
171	AEGON NV	007924301		9/29/2010	1/6/2011	3 770	0	4,035	-265			0	-265
172	AEGON NV PFD	007924400		9/29/2010	1/10/2011	4 377	0	4,709	-332			0	-332
173	AEGON NV PFD	007924400		9/29/2010	4/18/2011	827	0	862	-35			0	-35
174	AEGON NV PFD	007924400		9/29/2010	4/19/2011	2 796	0	2,914	-118			0	-118

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	Amount
Long Term CG Distributions	578
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
					Totals	18,326,485	0	18,200 177	126,308	0	0	0	126,308
175	AEGON NV PFD	007924400		9/29/2010	5/20/2011	4,123	0	4,009	114			0	114
176	AETNA INC NEW	00817Y108		2/25/2010	1/14/2011	15,691	0	13,946	1,745			0	1,745
177	AETNA INC NEW	00817Y108		5/10/2010	1/14/2011	2,761	0	2,403	358			0	358
178	AGILENT TECHNOLOGIES INC	00846U101		5/25/2010	1/3/2011	36,155	0	26,713	9,442			0	9,442
179	AGILENT TECHNOLOGIES INC	00846U101		5/25/2010	2/2/2011	25 670	0	19,431	6,239			0	6,239
180	AGILENT TECHNOLOGIES INC	00846U101		5/25/2010	2/22/2011	44,934	0	32 106	12,828			0	12,828
181	AGILENT TECHNOLOGIES INC	00846U101		1/28/2011	9/13/2011	1,462	0	1 738	-276			0	-276
182	AGILENT TECHNOLOGIES INC	00846U101		1/28/2011	9/13/2011	3,760	0	4,469	-709			0	-709
183	AGILENT TECHNOLOGIES INC	00846U101		1/28/2011	9/13/2011	2 817	0	3,352	-535			0	-535
184	AGNICO EAGLE MINES LTD	008474108		1/28/2011	8/4/2011	2,870	0	3,557	-687			0	-687
185	AGNICO EAGLE MINES LTD	008474108		1/28/2011	8/5/2011	2,980	0	3,696	-716			0	-716
186	AGNICO EAGLE MINES LTD	008474108		1/28/2011	8/8/2011	4,391	0	5,230	-839			0	-839
187	AGNICO EAGLE MINES LTD	008474108		1/28/2011	10/27/2011	4 185	0	6,765	-2 580			0	-2 580
188	AKAMAI TECHNOLOGIES INC	00971T101		1/28/2011	2/9/2011	3 723	0	3,667	56			0	56
189	AKAMAI TECHNOLOGIES INC	00971T101		1/28/2011	2/9/2011	2 940	0	2,905	35			0	35
190	AKAMAI TECHNOLOGIES INC	00971T101		1/28/2011	2/14/2011	8,791	0	10,001	-1,210			0	-1,210
191	AKAMAI TECHNOLOGIES INC	00971T101		5/25/2011	10/6/2011	6 197	0	9,058	-2 861			0	-2,861
192	AKAMAI TECHNOLOGIES INC	00971T101		5/25/2011	11/2/2011	37 411	0	44,633	-7,222			0	-7,222
193	ALCOA INC	013817101		5/25/2010	10/14/2011	67,221	0	74,974	-7,753			0	-7,753
194	ALCOA INC	013817101		3/22/2011	10/14/2011	7,561	0	12,412	-4,851			0	-4,851
195	ALCOA INC	013817101		8/10/2011	10/14/2011	17,825	0	21,191	-3,366			0	-3,366
196	ALEXION PHARMS INC	015351109		6/3/2011	9/8/2011	29,584	0	24,059	5,525			0	5,525
197	ALLEGHANY CORP DEL COM	017175100		2/25/2010	1/14/2011	49,068	0	43,711	5,357			0	5,357
198	ALLEGHANY CORP DEL COM	017175100		5/10/2010	1/14/2011	8,534	0	8 179	355			0	355
199	ALLEGHENY ENERGY INC COM	017361106		2/25/2010	1/14/2011	12,779	0	11,621	1,158			0	1,158
200	ALLEGHENY ENERGY INC COM	017361106		5/10/2010	1/14/2011	2,181	0	1,766	415			0	415
201	ALLIANCE DATA SYS CORP	018581108		1/28/2011	7/21/2011	2,979	0	2,221	758			0	758
202	ALLIANCE DATA SYS CORP	018581108		1/28/2011	7/27/2011	4,263	0	3,081	1,182			0	1,182
203	DUKE RLTY CORP	264411679		9/29/2010	4/27/2011	848	0	842	6			0	6
204	DUKE RLTY CORP	264411679		9/29/2010	4/28/2011	610	0	605	5			0	5
205	DUKE RLTY CORP	264411679		9/29/2010	4/29/2011	344	0	342	2			0	2
206	DUKE RLTY CORP	264411679		9/29/2010	5/2/2011	291	0	289	2			0	2
207	DUKE RLTY CORP	264411679		9/29/2010	5/3/2011	238	0	237	1			0	1
208	PARTNER RE LTD	G6852T204		4/14/2011	5/20/2011	424	0	417	7			0	7
209	PARTNER RE LTD	G6852T204		4/19/2011	5/20/2011	1 147	0	1 138	9			0	9
210	RENAISSANCERE HLDGS LTD	G7498P408		9/29/2010	3/11/2011	7,138	0	7,296	-158			0	-158
211	VALIDUS HOLDINGS LTD	G9319H102		2/25/2010	1/14/2011	22,849	0	20,636	2,213			0	2,213
212	VALIDUS HOLDINGS LTD	G9319H102		5/10/2010	1/14/2011	6 815	0	5,377	1 438			0	1,438
213	GOLAR LNG LIMITED	G9456A100		8/25/2011	11/2/2011	22 516	0	17 518	4,998			0	4,998
214	GOLAR LNG LIMITED	G9456A100		8/26/2011	11/2/2011	19,527	0	15,034	4,493			0	4,493
215	WHITE MTNS INS GRP LTD	G9618E107		2/25/2010	1/14/2011	34,755	0	34,410	345			0	345
216	WHITE MTNS INS GRP LTD	G9618E107		5/10/2010	1/14/2011	6 951	0	6,517	434			0	434
217	ACE LIMITED	H0023R105		2/25/2010	1/14/2011	27,282	0	22,576	4 706			0	4,706
218	ACE LIMITED	H0023R105		5/10/2010	1/14/2011	5 384	0	4,527	857			0	857
219	TYCO INTL LTD NAMEN-AKT	H89128104		3/24/2010	1/14/2011	17,855	0	14,689	3,166			0	3,166
220	TYCO INTL LTD NAMEN-AKT	H89128104		5/10/2010	1/14/2011	3,164	0	2,636	528			0	528
221	TYCO ELECTRONICS LTD	H8912P106		2/25/2010	1/14/2011	31,434	0	22,308	9,126			0	9,126
222	TYCO ELECTRONICS LTD	H8912P106		5/10/2010	1/14/2011	3 952	0	3,202	750			0	750
223	TYCO ELECTRONICS LTD	H8912P106		7/12/2010	1/14/2011	9 405	0	6 484	2,921			0	2,921
224	UBS AG REG	H89231338		2/25/2010	9/15/2011	6 547	0	7 890	-1 343			0	-1,343
225	UBS AG REG	H89231338		5/10/2010	9/15/2011	5 873	0	7 586	-1,713			0	-1,713
226	UBS AG REG	H89231338		1/18/2011	9/15/2011	11 130	0	17 549	-6 419			0	-6,419
227	UBS AG REG	H89231338		1/18/2011	10/3/2011	28,578	0	48,123	-19,545			0	-19,545
228	FLAGSTONE REINSURANCE	L3466T104		2/25/2010	1/14/2011	24,671	0	22,916	1,755			0	1,755
229	FLAGSTONE REINSURANCE	L3466T104		5/10/2010	1/14/2011	5 028	0	4,496	532			0	532
230	CHECK POINT SOFTWRE TECH	M22465104		1/28/2011	10/13/2011	2 677	0	2,179	498			0	498
231	CHECK POINT SOFTWRE TECH	M22465104		1/28/2011	11/1/2011	4 973	0	4 080	893			0	893
232	AEGON NV	N00927348		9/29/2010	5/20/2011	16,937	0	16 785	152			0	152

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	Amount
Long Term CG Distributions	578
Short Term CG Distributions	0

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					Totals	18,326,485	0	18,200,177	126,308	0	0	0	126,308
233	COLONY FINANCIAL INC	19624R106		2/25/2010	1/14/2011	7 926	0	7,852	74			0	74
234	TELEPHONE & DATA SYSTEM	879433837		4/12/2011	5/20/2011	1 673	0	1,642	31			0	31
235	TELEPHONE & DATA SYSTEM	879433837		4/13/2011	5/20/2011	1 242	0	1,221	21			0	21
236	TELEPHONE & DATA SYSTEM	879433837		4/14/2011	5/20/2011	380	0	374	6			0	6
237	TELEPHONE & DATA SYSTEM	879433845		12/6/2010	5/20/2011	3,191	0	3,165	26			0	26
238	TELEPHONE & DATA SYSTEM	879433845		12/7/2010	5/20/2011	5 627	0	5,587	40			0	40
239	TELEPHONE & DATA SYSTEM	879433845		12/8/2010	5/20/2011	6 431	0	6,331	100			0	100
240	TELEPHONE & DATA SYSTEM	879433845		12/9/2010	5/20/2011	2,311	0	2,269	42			0	42
241	TELEPHONE & DATA SYSTEM	879433845		12/10/2010	5/20/2011	854	0	843	11			0	11
242	TELEPHONE & DATA SYSTEM	879433845		3/21/2011	5/20/2011	1 181	0	1,174	7			0	7
243	TELEPHONE & DATA SYSTEM	879433845		3/22/2011	5/20/2011	3 643	0	3 610	33			0	33
244	TELEPHONE & DATA SYS CLD	879433878		9/29/2010	3/30/2011	3,103	0	3 117	-14			0	-14
245	TELEPHONE & DATA SYS CLD	879433878		9/29/2010	3/30/2011	2 241	0	2 251	-10			0	-10
246	TELEPHONE & DATA SYS CLD	879433878		9/29/2010	4/4/2011	7,572	0	7 471	101			0	101
247	TELEPHONE & DATA SYS CLD	879433878		9/29/2010	4/11/2011	2 054	0	2 029	25			0	25
248	TELEPHONE & DATA SYS CLD	879433878		12/29/2010	4/11/2011	3,858	0	3,807	51			0	51
249	TELEPHONE & DATA SYS CLD	879433878		12/30/2010	4/11/2011	1,779	0	1 755	24			0	24
250	TELEPHONE & DATA SYS CLD	879433878		12/30/2010	4/14/2011	3,858	0	3,806	52			0	52
251	AMERICAN FINANCIAL GROUP	025932302		10/11/2010	5/20/2011	3,181	0	3 115	66			0	66
252	AMERICAN FINANCIAL GROUP	025932302		10/12/2010	5/20/2011	2,745	0	2 690	55			0	55
253	AMERICAN FINANCIAL GROUP	025932302		10/12/2010	5/20/2011	3,412	0	3,344	68			0	68
254	AMERICAN FINANCIAL GROUP	025932302		10/13/2010	5/20/2011	385	0	378	7			0	7
255	AMERICAN FINANCIAL GROUP	025932302		1/27/2011	5/20/2011	231	0	226	5			0	5
256	AMERICAN FINANCIAL GROUP	025932302		1/28/2011	5/20/2011	744	0	729	15			0	15
257	AMERICAN FINANCIAL GROUP	025932302		2/2/2011	5/20/2011	2,745	0	2 691	54			0	54
258	AMERICAN INTL GROUP	026874800		5/12/2011	5/20/2011	1 830	0	1 839	-9			0	-9
259	AMERICAN INTL GROUP	026874800		5/13/2011	5/20/2011	2,501	0	2 543	-42			0	-42
260	AMERICAN INTL GROUP	026874800		5/16/2011	5/20/2011	2 432	0	2 460	-28			0	-28
261	AMERICAN INTL GROUP	026874800		5/17/2011	5/20/2011	1 251	0	1,271	-20			0	-20
262	AMERICAN INTL GROUP	026874859		1/14/2011	5/20/2011	1,249	0	1 204	45			0	45
263	AMERICAN INTL GROUP	026874859		1/18/2011	5/20/2011	2,396	0	2 304	92			0	92
264	AMERICAN INTL GROUP	026874859		1/19/2011	5/20/2011	1 912	0	1 844	68			0	68
265	AMERICAN INTL GROUP	026874859		1/20/2011	5/20/2011	2,039	0	1 967	72			0	72
266	AMERICAN INTL GROUP	026874859		1/20/2011	5/20/2011	3 773	0	3,650	123			0	123
267	AMERICAN INTL GROUP	026874859		1/28/2011	5/20/2011	3,875	0	3,745	130			0	130
268	AMERICAN INTL GROUP	026874859		2/1/2011	5/20/2011	1,580	0	1 532	48			0	48
269	AMERICAN INTL GROUP	026874859		2/2/2011	5/20/2011	2,218	0	2 157	61			0	61
270	AMERICAN INTL GROUP	026874859		2/3/2011	5/20/2011	3 620	0	3 537	83			0	83
271	AMERICAN INTL GROUP	026874859		2/4/2011	5/20/2011	1,504	0	1 472	32			0	32
272	AMERICAN INTL GROUP	026874859		2/7/2011	5/20/2011	2 269	0	2 231	38			0	38
273	AMERICAN INTL GROUP	026874859		2/8/2011	5/20/2011	2,626	0	2 578	48			0	48
274	AMERICAN INTL GROUP	026874859		2/9/2011	5/20/2011	1,096	0	1 074	22			0	22
275	AMERICAN TOWER CORP CL A	029912201		1/28/2011	3/7/2011	4,097	0	3 971	126			0	126
276	AMERICAN TOWER CORP CL A	029912201		1/28/2011	12/8/2011	2,900	0	2,579	321			0	321
277	AMETEK INC NEW	031100100		1/28/2011	5/10/2011	3,090	0	2,692	398			0	398
278	AMETEK INC NEW	031100100		1/28/2011	9/30/2011	4,032	0	4,721	-689			0	-689
279	AMGEN INC COM PV $0 0001	031162100		2/25/2010	1/14/2011	57,976	0	57,472	504			0	504
280	AMGEN INC COM PV $0 0001	031162100		5/10/2010	1/14/2011	10,314	0	10 121	193			0	193
281	AMPHENOL CORP CL A NEW	032095101		1/28/2011	9/19/2011	786	0	995	-209			0	-209
282	TELEPHONE & DATA SYS CLD	879433878		12/30/2010	5/2/2011	7,675	0	7,587	88			0	88
283	TERADATA CORP DEL	88076W103		1/28/2011	4/12/2011	3 455	0	3 010	445			0	445
284	TERADATA CORP DEL	88076W103		6/3/2011	7/5/2011	40,412	0	35 852	4,560			0	4 560
285	TEREX CORP DEL NEW COM	880779103		5/25/2010	2/1/2011	12,535	0	7,402	5,133			0	5,133
286	TEREX CORP DEL NEW COM	880779103		5/25/2010	2/18/2011	20,669	0	11,062	9,607			0	9,607
287	TERRENO REALTY CORP SHS	88146M101		2/25/2010	1/14/2011	8 958	0	9,078	-120			0	-120
288	TERRENO REALTY CORP SHS	88146M101		5/10/2010	1/14/2011	1,490	0	1,471	19			0	19
289	TESCO PLC SPNRD ADR	881575302		2/23/2010	12/13/2011	11,731	0	12,746	-1 015			0	-1,015
290	TESCO PLC SPNRD ADR	881575302		5/10/2010	12/13/2011	416	0	433	-17			0	-17

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					Totals	18,326,485	0	18,200,177	126,308	0	0	0	126,308
291	TEXAS INSTRUMENTS	882508104		2/25/2010	1/14/2011	19,958	0	14,334	5,624			0	5,624
292	TEXAS INSTRUMENTS	882508104		3/24/2010	1/14/2011	11 947	0	8 810	3,137			0	3 137
293	TEXAS INSTRUMENTS	882508104		5/10/2010	1/14/2011	5,363	0	4,078	1,285			0	1 285
294	THERMO FISHER SCIENTIFIC	883556102		1/28/2011	3/29/2011	3,160	0	3,324	-164			0	-164
295	THERMO FISHER SCIENTIFIC	883556102		1/28/2011	3/29/2011	2,174	0	2,292	-118			0	-118
296	THERMO FISHER SCIENTIFIC	883556102		1/28/2011	5/20/2011	2,414	0	2,120	294			0	294
297	THERMO FISHER SCIENTIFIC	883556102		1/28/2011	6/15/2011	2 090	0	1 948	142			0	142
298	THERMO FISHER SCIENTIFIC	883556102		1/28/2011	6/15/2011	2,091	0	1 948	143			0	143
299	THERMO FISHER SCIENTIFIC	883556102		1/28/2011	8/2/2011	4,381	0	4 413	-32			0	-32
300	THERMO FISHER SCIENTIFIC	883556102		1/28/2011	8/3/2011	5 072	0	5 158	-86			0	-86
301	THOR INDUSTRIES INC	885160101		10/27/2010	1/14/2011	11,779	0	10,188	1,591			0	1,591
302	TOWER INTL INC	891826109		10/18/2010	1/14/2011	11,964	0	8 395	3,569			0	3,569
303	TOWERS WATSON & CO CL A	891894107		2/25/2010	1/14/2011	25,972	0	20,979	4,993			0	4 993
304	TOWERS WATSON & CO CL A	891894107		5/10/2010	1/14/2011	4,311	0	3,870	441			0	441
305	TRAVELERS COS INC	89417E109		2/25/2010	1/14/2011	50,616	0	49,189	1,427			0	1,427
306	TRAVELERS COS INC	89417E109		5/10/2010	1/14/2011	10,243	0	9,373	870			0	870
307	TRUE RELIGION APPAREL IN	89784N104		12/22/2010	7/7/2011	24,336	0	18 798	5,538			0	5,538
308	TRUE RELIGION APPAREL IN	89784N104		12/23/2010	7/7/2011	5,142	0	3 968	1,174			0	1,174
309	TRUE RELIGION APPAREL IN	89784N104		1/11/2011	7/7/2011	6,159	0	4 186	1,973			0	1,973
310	TRUE RELIGION APPAREL IN	89784N104		1/11/2011	7/8/2011	13,520	0	9 225	4,295			0	4,295
311	TRUE RELIGION APPAREL IN	89784N104		1/19/2011	7/8/2011	1,727	0	1,214	513			0	513
312	TRUE RELIGION APPAREL IN	89784N104		2/3/2011	7/8/2011	32 639	0	22,250	10,389			0	10,389
313	TULLOW OIL PLC SHS	899415202		2/25/2010	4/12/2011	3 038	0	2 393	645			0	645
314	TULLOW OIL PLC SHS	899415202		3/25/2010	4/12/2011	3,387	0	2,800	587			0	587
315	TULLOW OIL PLC SHS	899415202		5/11/2010	4/12/2011	2 095	0	1,481	614			0	614
316	TULLOW OIL PLC SHS	899415202		7/16/2010	4/12/2011	6,029	0	4,667	1,362			0	1,362
317	TURKIYE GRTI BK SPN ADR	900148701		5/12/2010	2/15/2011	23	0	24	-1			0	-1
318	AMPHENOL CORP CL A NEW	032095101		1/28/2011	9/19/2011	1,571	0	1,990	-419			0	-419
319	ANIXTER INTL INC	035290105		1/28/2011	5/2/2011	2,775	0	2,335	440			0	440
320	ANIXTER INTL INC	035290105		1/28/2011	7/1/2011	4,753	0	4,544	209			0	209
321	ANIXTER INTL INC	035290105		1/28/2011	8/9/2011	3,915	0	4,986	-1 071			0	-1,071
322	ANIXTER INTL INC	035290105		1/28/2011	8/11/2011	2,754	0	3,471	-717			0	-717
323	APACHE CORP	037411105		2/25/2010	1/14/2011	25,581	0	20,970	4,611			0	4,611
324	APACHE CORP	037411105		5/10/2010	1/14/2011	7,487	0	5,848	1 639			0	1,639
325	ARCHER DANIELS MIDLD	039483102		2/14/2011	9/12/2011	1,884	0	2,563	-679			0	-679
326	ARCHER DANIELS MIDLD	039483102		2/14/2011	11/2/2011	45,242	0	58 219	-12,977			0	-12,977
327	ARROW ELECTRONICS	042735100		3/30/2010	1/14/2011	17,185	0	14,794	2,391			0	2,391
328	ARROW ELECTRONICS	042735100		5/4/2010	1/14/2011	7,525	0	6 368	1 157			0	1,157
329	ARROW ELECTRONICS	042735100		5/10/2010	1/14/2011	3,395	0	2 829	566			0	566
330	ASHFORD HOSPITALITY TR	044103109		2/25/2010	1/14/2011	23,379	0	13,472	9,907			0	9,907
331	ASHFORD HOSPITALITY TR	044103109		5/10/2010	1/14/2011	811	0	707	104			0	104
332	ATLANTIA SPA SHS	048173108		1/18/2011	11/11/2011	5,683	0	8 367	-2,684			0	-2,684
333	ATLANTIA SPA SHS	048173108		2/9/2011	11/11/2011	11,632	0	17 989	-6,357			0	-6,357
334	ATMEL CORP COM	049513104		1/28/2011	8/23/2011	5,161	0	7,824	-2 663			0	-2,663
335	ATMEL CORP COM	049513104		3/8/2011	8/23/2011	2,055	0	2,906	-851			0	-851
336	ATMEL CORP COM	049513104		3/15/2011	8/23/2011	2,576	0	3,268	-692			0	-692
337	ATMEL CORP COM	049513104		5/5/2011	8/23/2011	1,618	0	2,497	-879			0	-879
338	AUTONATION INC	05329W102		6/3/2011	9/27/2011	22,825	0	22,094	731			0	731
339	AVERY DENNISON CORP	053611109		5/25/2010	7/26/2011	82,090	0	83,354	-1 264			0	-1,264
340	AVERY DENNISON CORP	053611109		1/19/2011	7/26/2011	858	0	1 095	-237			0	-237
341	AVERY DENNISON CORP	053611109		3/14/2011	7/26/2011	13 258	0	16,834	-3 576			0	-3 576
342	AVNET INC	053807103		2/25/2010	1/14/2011	17 009	0	13 923	3 086			0	3 086
343	DUKE RLTY CORP	264411679		9/29/2010	5/4/2011	237	0	237	0			0	0
344	DUKE RLTY CORP	264411679		9/29/2010	5/5/2011	422	0	421	1			0	1
345	DUKE RLTY CORP	264411679		9/29/2010	5/6/2011	290	0	289	1			0	1
346	DUKE RLTY CORP	264411679		9/29/2010	5/20/2011	3,952	0	3,842	110			0	110
347	DUKE REALTY CORPORATION	264411729		1/6/2011	5/23/2011	1 612	0	1 564	48			0	48
348	DUKE REALTY CORPORATION	264411729		1/7/2011	5/23/2011	2,417	0	2,393	24			0	24

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	Amount
Long Term CG Distributions	578
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
					Totals	18,326,485	0	18,200,177	126,308	0	0	0	126,308
349	DUKE REALTY CORPORATION	264411729		1/26/2011	5/23/2011	302	0	295	7			0	7
350	DUKE REALTY CORPORATION	264411729		1/27/2011	5/23/2011	151	0	148	3			0	3
351	DUKE REALTY CORPORATION	264411729		2/4/2011	5/23/2011	554	0	542	12			0	12
352	DUKE REALTY CORPORATION	264411729		3/15/2011	5/23/2011	1,032	0	1,009	23			0	23
353	DUKE REALTY CORPORATION	264411729		3/16/2011	5/23/2011	353	0	345	8			0	8
354	DUKE REALTY CORPORATION	264411729		3/17/2011	5/23/2011	1,133	0	1,111	22			0	22
355	SUNPWR CORP CL A	867652109		7/14/2011	11/2/2011	5,514	0	12,383	-6,869			0	-6,869
356	SUNPWR CORP CL A	867652109		10/17/2011	11/2/2011	19,207	0	18,020	1,187			0	1,187
357	SUNTRUST CAPITAL IX	867885105		12/16/2010	4/14/2011	1 548	0	1,536	12			0	12
358	SUNTRUST CAPITAL IX	867885105		12/21/2010	4/14/2011	490	0	491	-1			0	-1
359	SUNTRUST CAPITAL IX	867885105		12/21/2010	4/15/2011	852	0	853	-1			0	-1
360	SUNTRUST CAPITAL IX	867885105		12/21/2010	4/18/2011	516	0	517	-1			0	-1
361	SUNTRUST CAPITAL IX	867885105		12/21/2010	5/11/2011	2 441	0	2,403	38			0	38
362	SUNTRUST CAPITAL IX	867885105		12/21/2010	5/12/2011	1,022	0	1,008	14			0	14
363	SUNTRUST CAPITAL IX	867885105		12/21/2010	5/13/2011	445	0	439	6			0	6
364	SUNTRUST CAPITAL IX	867885105		12/21/2010	5/18/2011	104	0	103	1			0	1
365	SUNTRUST CAPITAL IX	867885105		1/6/2011	5/18/2011	1 269	0	1,263	6			0	6
366	SUNTRUST CAPITAL IX	867885105		1/6/2011	5/19/2011	129	0	129	0			0	0
367	SUNTRUST CAPITAL IX	867885105		1/7/2011	5/19/2011	774	0	773	1			0	1
368	SUNTRUST CAPITAL IX	867885105		1/10/2011	5/19/2011	1,574	0	1,573	1			0	1
369	SWISS REINS SPNSD ADR	870887205		4/16/2010	2/22/2011	20,073	0	16,236	3,837			0	3,837
370	SWISS REINS SPNSD ADR	870887205		5/10/2010	2/22/2011	3 417	0	2,440	977			0	977
371	SWISS REINS SPNSD ADR	870887205		10/12/2010	2/22/2011	9,335	0	7,347	1,988			0	1,988
372	SWISS REINS SPNSD ADR	870887205		10/12/2010	2/28/2011	19,361	0	15,270	4,091			0	4,091
373	SWISS REINS SPNSD ADR	870887205		1/18/2011	2/28/2011	12,420	0	11,469	951			0	951
374	SWISS REINS SPNSD ADR	870887205		1/18/2011	3/8/2011	35,260	0	33,507	1,753			0	1,753
375	SYMANTEC CORP COM	871503108		2/25/2010	1/10/2011	26,129	0	25,390	739			0	739
376	SYMANTEC CORP COM	871503108		5/10/2010	1/10/2011	4 332	0	4,146	186			0	186
377	TCF FINANCIAL CORP COM	872275102		1/5/2011	8/11/2011	22 549	0	36,854	-14,305			0	-14,305
378	TCF FINANCIAL CORP COM	872275102		1/19/2011	8/11/2011	331	0	549	-218			0	-218
379	TCF FINANCIAL CORP COM	872275102		1/24/2011	8/11/2011	23 786	0	38,304	-14,518			0	-14,518
380	TCF FINANCIAL CORP COM	872275102		3/22/2011	8/11/2011	3 146	0	5,098	-1,952			0	-1,952
381	TCF FINANCIAL CORP COM	872275102		8/10/2011	8/11/2011	14 951	0	15,302	-351			0	-351
382	TD AMERITRADE HLDG CORP	87236Y108		1/28/2011	4/13/2011	1 729	0	1,647	82			0	82
383	TD AMERITRADE HLDG CORP	87236Y108		1/28/2011	10/14/2011	3,179	0	4,190	-1,011			0	-1,011
384	TJX COS INC NEW	872540109		1/28/2011	10/10/2011	1 771	0	1,485	286			0	286
385	TJX COS INC NEW	872540109		1/28/2011	12/8/2011	5 348	0	4 071	1,277			0	1,277
386	TAIWAN S MANUFCTRING ADR	874039100		2/25/2010	2/2/2011	10 892	0	7,980	2,912			0	2,912
387	TAIWAN S MANUFCTRING ADR	874039100		3/17/2010	2/2/2011	2 736	0	2,162	574			0	574
388	TAIWAN S MANUFCTRING ADR	874039100		5/10/2010	2/2/2011	13 402	0	10,340	3 062			0	3,062
389	TAIWAN S MANUFCTRING ADR	874039100		9/20/2010	2/2/2011	5 967	0	4,531	1,436			0	1,436
390	TAIWAN S MANUFCTRING ADR	874039100		1/19/2011	2/2/2011	15 617	0	16 210	-593			0	-593
391	TAIWAN S MANUFCTRING ADR	874039100		2/23/2010	11/30/2011	24 168	0	18,851	5,317			0	5,317
392	TALBOTS INC	874161102		2/8/2011	6/8/2011	8 647	0	21,452	-12,805			0	-12,805
393	TALBOTS INC	874161102		3/22/2011	6/8/2011	2 940	0	5,501	-2 561			0	-2,561
394	TARGET CORP COM	87612E106		12/2/2010	1/14/2011	32,834	0	35,161	-2,327			0	-2,327
395	TARGET CORP COM	87612E106		1/6/2011	1/14/2011	10 430	0	10,518	-88			0	-88
396	ALLIANCE DATA SYS CORP	018581108		1/28/2011	7/29/2011	4 139	0	3,010	1,129			0	1,129
397	FASTENAL COMPANY	311900104		1/28/2011	11/8/2011	4 171	0	2,997	1,174			0	1,174
398	FASTENAL COMPANY	311900104		1/28/2011	12/21/2011	4 590	0	3,113	1 477			0	1,477
399	FEDERATED INVESTRS B	314211103		2/25/2010	1/14/2011	14 068	0	13,208	860			0	860
400	FEDERATED INVESTRS B	314211103		5/10/2010	1/14/2011	2 546	0	2 257	289			0	289
401	FEDERATED INVESTRS B	314211103		6/10/2010	1/14/2011	7 315	0	5,855	1,460			0	1 460
402	F5 NETWORKS INC COM	315616102		4/1/2011	10/26/2011	3 134	0	3,117	17			0	17
403	FIFTH THIRD CAPTRUST CLD	316780204		12/21/2010	4/28/2011	909	0	899	10			0	10
404	FIFTH THIRD CAPTRUST CLD	316780204		12/21/2010	4/29/2011	828	0	820	8			0	8
405	FIFTH THIRD CAPTRUST CLD	316780204		12/21/2010	5/2/2011	1 039	0	1,031	8			0	8
406	FIFTH THIRD CAPTRUST CLD	316780204		12/21/2010	5/3/2011	558	0	555	3			0	3

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	Amount
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Short Term CG Distributions	0

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					Totals	18,326,485	0	18,200,177	126,308	0	0	0	126,308
407	FIFTH THIRD CAPTRUST CLD	316780204		12/21/2010	5/10/2011	3,918	0	3 861	57			0	57
408	FIFTH THIRD CAPTRUST CLD	316780204		12/21/2010	5/19/2011	176	0	185	-9			0	-9
409	FIFTH THIRD CAPTRUST CLD	316780204		1/6/2011	5/19/2011	1,710	0	1,783	-73			0	-73
410	FIFTH THIRD CAPTRUST CLD	316780204		1/7/2011	5/19/2011	528	0	550	-22			0	-22
411	FIFTH THIRD CAPTRUST CLD	316780204		1/10/2011	5/19/2011	226	0	237	-11			0	-11
412	FIFTH THIRD CAPTRUST CLD	316780204		1/11/2011	5/19/2011	327	0	343	-16			0	-16
413	FIFTH THIRD CAPTRUST CLD	316780204		1/12/2011	5/19/2011	704	0	737	-33			0	-33
414	FIFTH THIRD CAPITAL TR	31678V206		9/29/2010	5/10/2011	478	0	469	9			0	9
415	FIFTH THIRD CAPITAL TR	31678V206		9/29/2010	5/11/2011	1,637	0	1,628	9			0	9
416	FIFTH THIRD CAPITAL TR	31678V206		9/29/2010	5/12/2011	74	0	74	0			0	0
417	FIFTH THIRD CAPITAL TR	31678V206		9/29/2010	5/20/2011	31,354	0	30,692	662			0	662
418	FIFTH THIRD CAPITAL TR	31678V206		1/13/2011	5/20/2011	1,336	0	1,295	41			0	41
419	FIFTH THIRD CAPITAL TR	31678V206		1/14/2011	5/20/2011	1,941	0	1,889	52			0	52
420	FINISAR CORPORATION	31787A507		6/3/2011	11/29/2011	14,894	0	18,800	-3,906			0	-3,906
421	FIRST AMERICAN FINL CORP	31847R102		2/25/2010	1/14/2011	6,325	0	5,988	337			0	337
422	GAP INC DELAWARE	364760108		5/25/2010	8/22/2011	21,344	0	29,924	-8 580			0	-8,580
423	GAP INC DELAWARE	364760108		1/19/2011	8/22/2011	19,643	0	25,001	-5,358			0	-5,358
424	GAP INC DELAWARE	364760108		3/22/2011	8/22/2011	4,686	0	6,432	-1,746			0	-1,746
425	GAP INC DELAWARE	364760108		3/31/2011	11/2/2011	41,703	0	49,779	-8,076			0	-8,076
426	GOLDCORP INC	380956409		2/14/2011	2/22/2011	20,309	0	19,514	795			0	795
427	GOLDCORP INC	380956409		2/14/2011	9/30/2011	9,825	0	9,323	502			0	502
428	GOLDCORP INC	380956409		2/14/2011	11/2/2011	45 019	0	38,594	6,425			0	6,425
429	GOLDMAN SACHS GROUP INC	38144G804		9/29/2010	5/20/2011	7,848	0	7,564	284			0	284
430	GOODRICH CORPORATION	382388106		6/3/2011	7/6/2011	44,755	0	39,633	5,122			0	5,122
431	GRUPO TELEVISA SA ADR	40049J206		2/25/2010	1/12/2011	3,355	0	2,487	868			0	868
432	GRUPO TELEVISA SA ADR	40049J206		3/17/2010	1/12/2011	2,587	0	2,114	473			0	473
433	ALLIANZ SE	018805200		10/4/2010	5/20/2011	36,203	0	36,325	-122			0	-122
434	ALTERA CORP COM	021441100		1/28/2011	6/9/2011	3,102	0	2,642	460			0	460
435	ALTERA CORP COM	021441100		1/28/2011	7/13/2011	3,332	0	2,830	502			0	502
436	AMER EAGLE OUTFITTERS	02553E106		9/30/2011	11/2/2011	33 547	0	30,033	3,514			0	3,514
437	AMER EXPRESS COMPANY	025816109		2/25/2010	1/14/2011	37 337	0	30,508	6,829			0	6,829
438	AMER EXPRESS COMPANY	025816109		5/10/2010	1/14/2011	4 592	0	4,260	332			0	332
439	AMERICAN FINANCIAL GROUP	025932302		10/8/2010	5/20/2011	1 539	0	1,512	27			0	27
440	DUKE REALTY CORPORATION	264411729		4/26/2011	5/23/2011	705	0	711	-6			0	-6
441	DUKE REALTY CORPORATION	264411729		5/13/2011	5/23/2011	25	0	25	0			0	0
442	DUKE REALTY CORP	264411745		9/29/2010	1/7/2011	2 711	0	2,879	-168			0	-168
443	DUKE REALTY CORP	264411745		9/29/2010	1/11/2011	23	0	24	-1			0	-1
444	DUKE REALTY CORP	264411745		9/29/2010	1/14/2011	343	0	360	-17			0	-17
445	DUKE REALTY CORP	264411745		9/29/2010	1/21/2011	3,349	0	3,527	-178			0	-178
446	DUKE REALTY CORP	264411745		9/29/2010	5/20/2011	12 360	0	12,213	147			0	147
447	DUKE REALTY CORP	264411745		10/12/2010	5/20/2011	1 676	0	1,662	14			0	14
448	DUKE REALTY CORP	264411745		10/13/2010	5/20/2011	680	0	678	2			0	2
449	TECH DATA CORP	878237106		2/25/2010	1/14/2011	26,472	0	24,643	1 829			0	1,829
450	TECH DATA CORP	878237106		5/10/2010	1/14/2011	4 187	0	3,701	486			0	486
451	TECHNIP SP ADR	878546209		9/24/2010	4/12/2011	11,246	0	8,056	3,190			0	3,190
452	TECHNIP SP ADR	878546209		10/28/2010	4/12/2011	5,350	0	4,073	1,277			0	1,277
453	TECHNIP SP ADR	878546209		12/17/2010	4/12/2011	4 367	0	3,674	693			0	693
454	TECHNIP SP ADR	878546209		1/18/2011	4/12/2011	1,392	0	1 270	122			0	122
455	TECHNIP SP ADR	878546209		1/18/2011	10/21/2011	16,508	0	17,624	-1,116			0	-1,116
456	TEJON RANCH CO PV 0 50	879080109		3/23/2011	10/17/2011	351	0	530	-179			0	-179
457	TEJON RANCH CO PV 0 50	879080109		3/23/2011	11/2/2011	10 476	0	14,663	-4,187			0	-4 187
458	TEJON RANCH CO PV 0 50	879080109		3/24/2011	11/2/2011	5 680	0	8 118	-2 438			0	-2 438
459	TEJON RANCH CO PV 0 50	879080109		3/29/2011	11/2/2011	2,272	0	3,264	-992			0	-992
460	TEJON RANCH CO PV 0 50	879080109		5/17/2011	11/2/2011	3 029	0	4,237	-1 208			0	-1,208
461	TEJON RANCH CO PV 0 50	879080109		5/18/2011	11/2/2011	3 282	0	4,678	-1 396			0	-1,396
462	TEJON RANCH CO PV 0 50	879080109		6/2/2011	11/2/2011	4 039	0	5 603	1,564			0	-1,564
463	TEJON RANCH CO PV 0 50	879080109		6/28/2011	11/2/2011	3 408	0	4,557	-1 149			0	-1,149
464	TEJON RANCH CO PV 0 50	879080109		7/12/2011	11/2/2011	3,660	0	5 217	-1 557			0	-1,557

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					Totals	18,326,485	0	18,200,177	126,308	0	0	0	126,308
465	TEJON RANCH CO PV 0 50	879080109		7/13/2011	11/2/2011	12,495	0	18,063	-5,568			0	-5,568
466	TEJON RANCH CO PV 0 50	879080109		7/14/2011	11/2/2011	1,893	0	2,761	-868			0	-868
467	TELEPHONE & DATA SYSTEM	879433837		3/30/2011	5/20/2011	4,511	0	4,449	62			0	62
468	TELEPHONE & DATA SYSTEM	879433837		3/31/2011	5/20/2011	3 345	0	3,298	47			0	47
469	TELEPHONE & DATA SYSTEM	879433837		4/4/2011	5/20/2011	2 078	0	2,047	31			0	31
470	TELEPHONE & DATA SYSTEM	879433837		4/5/2011	5/20/2011	5 804	0	5,704	100			0	100
471	TELEPHONE & DATA SYSTEM	879433837		4/11/2011	5/20/2011	811	0	794	17			0	17
472	GRUPO TELEVISA SA ADR	40049J206		3/17/2010	3/16/2011	546	0	502	44			0	44
473	GRUPO TELEVISA SA ADR	40049J206		5/10/2010	3/16/2011	5 458	0	4,637	821			0	821
474	GRUPO TELEVISA SA ADR	40049J206		8/20/2010	3/16/2011	5 390	0	4,554	836			0	836
475	GRUPO TELEVISA SA ADR	40049J206		1/18/2011	3/16/2011	36 979	0	42,092	-5,113			0	-5,113
476	GUESS INC COM	401617105		1/28/2011	7/13/2011	3 662	0	3,770	-108			0	-108
477	GUESS INC COM	401617105		1/28/2011	8/10/2011	6 150	0	8,006	-1,856			0	-1 856
478	GUESS INC COM	401617105		1/28/2011	9/27/2011	2 935	0	3,982	-1,047			0	-1,047
479	GUESS INC COM	401617105		1/28/2011	10/6/2011	1 695	0	2,457	-762			0	-762
480	GUESS INC COM	401617105		1/28/2011	10/10/2011	2 014	0	2,796	-782			0	-782
481	GUESS INC COM	401617105		1/28/2011	10/13/2011	663	0	890	-227			0	-227
482	GUESS INC COM	401617105		4/28/2011	10/13/2011	3,313	0	4,504	-1,191			0	-1,191
483	HDFC BANK LTD ADR	40415F101		2/23/2010	11/22/2011	10,611	0	9,756	855			0	855
484	HSBC HLDG PLC SP ADR	404280406		2/25/2010	3/10/2011	13,800	0	14 182	-382			0	-382
485	HSBC HLDG PLC SP ADR	404280406		5/10/2010	3/10/2011	12,526	0	11,739	787			0	787
486	HSBC HLDG PLC SP ADR	404280406		8/11/2010	3/10/2011	743	0	722	21			0	21
487	HSBC HLDG PLC SP ADR	404280406		1/18/2011	3/10/2011	32 482	0	34 767	-2 285			0	-2,285
488	HSBC HLDG PLC SP ADR	404280406		1/18/2011	3/18/2011	51 542	0	58,002	-6,460			0	-6 460
489	HSBC HLDGS PLC	404280604		9/29/2010	5/20/2011	23,226	0	23,113	113			0	113
490	HSBC HLDGS PLC	404280802		9/29/2010	5/20/2011	62 855	0	60,260	2,595			0	2,595
491	HSN INC	404303109		2/25/2010	1/14/2011	14,905	0	11,468	3,437			0	3,437
492	HSN INC	404303109		5/10/2010	1/14/2011	3,867	0	3,772	95			0	95
493	HANOVER INS GROUP INC	410867105		2/25/2010	1/14/2011	15,483	0	13,640	1,843			0	1,843
494	HANOVER INS GROUP INC	410867105		5/10/2010	1/14/2011	3,230	0	3,000	230			0	230
495	HANSEN NATURAL CORP	411310105		1/28/2011	7/11/2011	3,571	0	2,506	1,065			0	1,065
496	HANSEN NATURAL CORP	411310105		1/28/2011	7/11/2011	2 131	0	1,503	628			0	628
497	HANSEN NATURAL CORP	411310105		1/28/2011	8/23/2011	4 266	0	2,951	1,315			0	1,315
498	HANSEN NATURAL CORP	411310105		1/28/2011	9/15/2011	5 030	0	3,174	1,856			0	1,856
499	HARRIS PREFERRED CAP COR	414567206		9/29/2010	5/20/2011	16 999	0	16 986	13			0	13
500	WESTERN UN CO	959802109		2/25/2010	1/14/2011	15 234	0	12,775	2,459			0	2,459
501	WESTERN UN CO	959802109		5/10/2010	1/14/2011	2,683	0	2,426	257			0	257
502	WESTERN UN CO	959802109		2/14/2011	3/4/2011	34,370	0	33,730	640			0	640
503	WHOLE FOODS MKT INC COM	966837106		6/10/2011	9/30/2011	2,289	0	1,861	428			0	428
504	WILLIAMS SONOMA INC	969904101		1/28/2011	7/5/2011	2 628	0	2,346	282			0	282
505	WILLIAMS SONOMA INC	969904101		1/28/2011	7/5/2011	4 422	0	3,943	479			0	479
506	WRIGHT EXPRESS CORP	98233Q105		2/25/2010	1/14/2011	18 480	0	10,895	7,585			0	7,585
507	WRIGHT EXPRESS CORP	98233Q105		5/10/2010	1/14/2011	2 364	0	1,645	719			0	719
508	WYNN RESORTS LTD	983134107		2/14/2011	11/2/2011	34 984	0	33,328	1,656			0	1,656
509	WYNN RESORTS LTD	983134107		9/30/2011	11/2/2011	10 764	0	9 376	1,388			0	1,388
510	YUM BRANDS INC	988498101		1/28/2011	6/27/2011	2 171	0	1 868	303			0	303
511	YUM BRANDS INC	988498101		1/28/2011	10/10/2011	2 481	0	2,289	192			0	192
512	YUM BRANDS INC	988498101		1/28/2011	10/27/2011	2 056	0	1,775	281			0	281
513	YUM BRANDS INC	988498101		1/28/2011	12/8/2011	2 811	0	2 242	569			0	569
514	ZIONS BANCORP	989701503		3/29/2011	5/20/2011	1 379	0	1 354	25			0	25
515	ZIONS BANCORP	989701503		3/30/2011	5/20/2011	1 141	0	1 120	21			0	21
516	ZIONS BANCORP	989701503		3/31/2011	5/20/2011	902	0	884	18			0	18
517	ZIONS BANCORP	989701503		4/1/2011	5/20/2011	477	0	471	6			0	6
518	ZIONS BANCORP	989701503		4/14/2011	5/20/2011	318	0	314	4			0	4
519	ZIONS BANCORP	989701503		4/15/2011	5/20/2011	398	0	392	6			0	6
520	ZIONS BANCORP	989701503		4/18/2011	5/20/2011	584	0	575	9			0	9
521	ZIONS BANCORP	989701503		4/19/2011	5/20/2011	2,546	0	2,528	18			0	18
522	ZIONS BANCORP	989701503		4/29/2011	5/20/2011	1 353	0	1 350	3			0	3

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	Amount
Long Term CG Distributions	578
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
					Totals	18,326 485	0	18,200,177	126,308	0	0	0	126,308
523	ZIONS BANCORP	989701503		5/2/2011	5/20/2011	796	0	796	0			0	0
524	ZIONS BANCORP	989701503		5/3/2011	5/20/2011	1 698	0	1 697	1			0	1
525	ZIONS BANCORP	989701503		5/11/2011	5/20/2011	1 061	0	1,061	0			0	0
526	ZIONS BANCORP	989701503		5/12/2011	5/20/2011	690	0	690	0			0	0
527	ZIONS BANCORP	989701503		5/13/2011	5/20/2011	796	0	795	1			0	1
528	ZIONS BANCORP	989701503		5/16/2011	5/20/2011	902	0	900	2			0	2
529	ZIONS BANCORP	989701503		5/17/2011	5/20/2011	424	0	423	1			0	1
530	SANTANDER FIN PFD SA UNI	E8683R144		9/29/2010	3/11/2011	1 190	0	1,197	-7			0	-7
531	SANTANDER FIN PFD SA UNI	E8683R144		9/29/2010	3/14/2011	6 338	0	6,440	-102			0	-102
532	SANTANDER FIN PFD SA UNI	E8683R144		9/29/2010	5/23/2011	7,801	0	7 665	136			0	136
533	ARCH CAPITAL GROUP LTD	G0450A154		9/29/2010	5/20/2011	19,837	0	19,961	-124			0	-124
534	AXIS CAPITAL HOLDINGS	G0692U109		10/20/2010	1/14/2011	10 382	0	10,123	259			0	259
535	AXIS CAPITAL HOLDINGS	G0692U208		9/29/2010	1/27/2011	449	0	452	-3			0	-3
536	AXIS CAPITAL HOLDINGS	G0692U208		9/29/2010	1/28/2011	822	0	828	-6			0	-6
537	AXIS CAPITAL HOLDINGS	G0692U208		9/29/2010	1/28/2011	872	0	878	-6			0	-6
538	AXIS CAPITAL HOLDINGS	G0692U208		9/29/2010	1/31/2011	401	0	402	-1			0	-1
539	AXIS CAPITAL HOLDINGS	G0692U208		9/29/2010	2/1/2011	50	0	50	0			0	0
540	AXIS CAPITAL HOLDINGS	G0692U208		9/29/2010	2/1/2011	400	0	402	-2			0	-2
541	AXIS CAPITAL HOLDINGS	G0692U208		9/29/2010	2/1/2011	300	0	301	-1			0	-1
542	CEC ENTMT INC KANS $0 1	125137109		2/25/2010	1/14/2011	18 266	0	16,499	1,767			0	1,767
543	CEC ENTMT INC KANS $0 1	125137109		5/10/2010	1/14/2011	3 235	0	3,246	-11			0	-11
544	C H ROBINSON WORLDWIDE,	12541W209		1/28/2011	3/4/2011	2,768	0	2,894	-126			0	-126
545	C H ROBINSON WORLDWIDE	12541W209		1/28/2011	4/11/2011	5,027	0	5 178	-151			0	-151
546	C H ROBINSON WORLDWIDE,	12541W209		1/28/2011	4/12/2011	5,349	0	5,483	-134			0	-134
547	CIT GROUP INC NEW	125581801		2/14/2011	2/24/2011	1 524	0	1 670	-146			0	-146
548	CIT GROUP INC NEW	125581801		2/14/2011	3/23/2011	11,107	0	12,646	-1,539			0	-1 539
549	CIT GROUP INC NEW	125581801		2/14/2011	11/2/2011	30,261	0	41,754	-11,493			0	-11,493
550	CA INC	12673P105		3/5/2010	1/14/2011	25,207	0	22,944	2,263			0	2,263
551	CA INC	12673P105		5/10/2010	1/14/2011	4,289	0	3,609	680			0	680
552	CA INC	12673P105		5/14/2010	1/14/2011	11,964	0	9,824	2,140			0	2,140
553	CANADIAN NATURAL RES LTD	136385101		10/29/2010	1/14/2011	19,595	0	17,095	2,500			0	2,500
554	CANADIAN NATURAL RES LTD	136385101		2/14/2011	11/2/2011	111,900	0	146 245	-34,345			0	-34,345
555	CANON INC ADR REP5SH	138006309		2/25/2010	2/15/2011	13,645	0	12,063	1,582			0	1,582
556	CANON INC ADR REP5SH	138006309		5/10/2010	2/15/2011	7 905	0	7 645	260			0	260
557	CAPITAL ONE FINL	14040H105		2/25/2010	1/14/2011	26,879	0	20,605	6,274			0	6,274
558	CAPITAL ONE FINL	14040H105		5/10/2010	1/14/2011	3 916	0	3,571	345			0	345
559	CAPITAL ONE FINL	14040H105		10/15/2010	1/14/2011	11,409	0	9,107	2,302			0	2,302
560	CAPITAL ONE CAPITAL II	14041L204		9/29/2010	4/14/2011	6 388	0	6,341	47			0	47
561	CAPITAL ONE CAPITAL II	14041L204		9/29/2010	5/11/2011	745	0	733	12			0	12
562	CAPITAL ONE CAPITAL II	14041L204		9/29/2010	5/12/2011	541	0	531	10			0	10
563	CAPITAL ONE CAPITAL II	14041L204		9/29/2010	5/13/2011	129	0	126	3			0	3
564	CAPITAL ONE CAPITAL II	14041L204		9/29/2010	5/16/2011	1,005	0	985	20			0	20
565	CAPITAL ONE CAPITAL II	14041L204		9/29/2010	5/17/2011	899	0	884	15			0	15
566	CAPITAL ONE CAPITAL II	14041L204		9/29/2010	5/18/2011	538	0	531	7			0	7
567	CAPITAL ONE CAPITAL II	14041L204		9/29/2010	5/20/2011	10 369	0	10,181	188			0	188
568	CAPITAL ONE CAPITAL II	14041L204		1/10/2011	5/20/2011	26	0	25	1			0	1
569	COLONY FINANCIAL INC	19624R106		5/10/2010	1/14/2011	1 770	0	1 679	91			0	91
570	COMCAST CORP NEW CL A	20030N101		6/28/2011	10/17/2011	4 696	0	4,937	-241			0	-241
571	COMCAST CORP NEW CL A	20030N101		6/28/2011	11/2/2011	5 777	0	6,121	-344			0	-344
572	COMCAST CORP NEW CL A	20030N101		6/29/2011	11/2/2011	44,773	0	47,927	-3,154			0	-3,154
573	COMCAST CORPORATION	20030N507		9/29/2010	2/8/2011	3 053	0	3 158	-105			0	-105
574	COMCAST CORPORATION	20030N507		9/29/2010	5/10/2011	439	0	444	-5			0	-5
575	COMCAST CORPORATION	20030N507		9/29/2010	5/11/2011	466	0	470	-4			0	-4
576	COMCAST CORPORATION	20030N507		9/29/2010	5/12/2011	519	0	522	-3			0	-3
577	COMCAST CORPORATION	20030N507		9/29/2010	5/13/2011	260	0	261	-1			0	-1
578	COMCAST CORPORATION	20030N507		9/29/2010	5/20/2011	50,733	0	51,339	-606			0	-606
579	COMMONWEALTH REIT	203233408		9/29/2010	5/20/2011	7 387	0	7 557	-170			0	-170
580	COMMONWEALTH REIT	203233408		12/23/2010	5/20/2011	1 080	0	1 069	11			0	11

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	Amount
Long Term CG Distributions	578
Short Term CG Distributions	0

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					Totals	18,326,485	0	18,200,177	126,308	0	0	0	126,308
581	COMMONWEALTH REIT	203233408		12/28/2010	5/20/2011	1 676	0	1 681	-5			0	-5
582	COMMONWEALTH REIT	203233408		12/29/2010	5/20/2011	904	0	908	-4			0	-4
583	COMMONWEALTH REIT	203233408		1/6/2011	5/20/2011	2 822	0	2,836	-14			0	-14
584	COMMONWEALTH REIT	203233408		1/7/2011	5/20/2011	529	0	531	-2			0	-2
585	COMMONWEALTH REIT	203233408		1/10/2011	5/20/2011	287	0	287	0			0	0
586	COMMONWEALTH REIT	203233408		4/20/2011	5/20/2011	617	0	619	-2			0	-2
587	COMMONWEALTH REIT	203233408		4/27/2011	5/20/2011	1 455	0	1 462	-7			0	-7
588	COMMONWEALTH REIT	203233408		4/28/2011	5/20/2011	1,433	0	1,438	-5			0	-5
589	COMMONWEALTH REIT	203233408		4/29/2011	5/20/2011	507	0	509	-2			0	-2
590	COMMONWEALTH REIT	203233408		5/2/2011	5/20/2011	331	0	333	-2			0	-2
591	COMMONWEALTH REIT	203233408		5/3/2011	5/20/2011	529	0	530	-1			0	-1
592	COMMUNITY HEALTH SYS NEW	203668108		5/25/2010	2/7/2011	23,812	0	24,441	-629			0	-629
593	COMMUNITY HEALTH SYS NEW	203668108		5/25/2010	4/1/2011	47,109	0	44,061	3,048			0	3,048
594	COMPUTER SCIENCE CRP	205363104		4/20/2011	8/18/2011	23,225	0	41,223	-17,998			0	-17,998
595	COMPUTER SCIENCE CRP	205363104		6/16/2011	8/18/2011	32,752	0	44 725	-11,973			0	-11 973
596	COMPUTER SCIENCE CRP	205363104		8/10/2011	8/18/2011	18 265	0	18 737	-472			0	-472
597	CONAGRA FOODS INC	205887102		1/28/2011	2/3/2011	6,542	0	6,590	-48			0	-48
598	CONAGRA FOODS INC	205887102		1/28/2011	2/4/2011	1 967	0	1,970	-3			0	-3
599	CONAGRA FOODS INC	205887102		1/28/2011	2/8/2011	2,963	0	2,967	-4			0	-4
600	CONAGRA FOODS INC	205887102		1/28/2011	2/9/2011	3 039	0	3 012	27			0	27
601	CONOCOPHILLIPS	20825C104		5/25/2010	8/9/2011	93 195	0	72,592	20 603			0	20,603
602	CONOCOPHILLIPS	20825C104		1/19/2011	8/9/2011	6,289	0	6,734	-445			0	-445
603	CONTINENTAL RESOURCES	212015101		2/14/2011	4/29/2011	5 494	0	5 005	489			0	489
604	IMPAX LABS INC	45256B101		6/3/2011	11/15/2011	6,676	0	10 213	-3,537			0	-3,537
605	IMPAX LABS INC	45256B101		6/3/2011	11/16/2011	5,654	0	8 732	-3 078			0	-3,078
606	ING GP NV SPSD ADR	456837103		10/25/2010	7/13/2011	5 523	0	5 764	-241			0	-241
607	ING GP NV SPSD ADR	456837103		10/26/2010	7/13/2011	4,612	0	4,742	-130			0	-130
608	ING GP NV SPSD ADR	456837103		11/10/2010	7/13/2011	6,368	0	6,569	-201			0	-201
609	ING GP NV SPSD ADR	456837103		1/19/2011	7/13/2011	16 590	0	15,903	687			0	687
610	ING GP NV SPSD ADR	456837103		2/23/2010	11/22/2011	18,423	0	25,214	-6 791			0	-6,791
611	ING GROUP NV	456837707		9/29/2010	5/20/2011	11 878	0	11,573	305			0	305
612	ING GROUP NV	456837707		10/12/2010	5/20/2011	3 138	0	3,074	64			0	64
613	ING GROEP NV	456837806		9/29/2010	5/20/2011	3 683	0	3,633	50			0	50
614	ING GROEP NV	456837806		11/16/2010	5/20/2011	3 842	0	3,736	106			0	106
615	INTEL CORP	458140100		2/14/2011	4/14/2011	1 654	0	1,836	-182			0	-182
616	INTEL CORP	458140100		2/14/2011	4/14/2011	5 545	0	6,156	-611			0	-611
617	INTEL CORP	458140100		2/14/2011	4/27/2011	17,333	0	16,632	701			0	701
618	INTEL CORP	458140100		2/14/2011	10/6/2011	31 019	0	30,563	456			0	456
619	INTEL CORP	458140100		2/14/2011	11/2/2011	38,314	0	34 667	3,647			0	3,647
620	INTEL CORP	458140100		3/7/2011	11/2/2011	6 803	0	7 339	-536			0	-536
621	INTEL CORP	458140100		5/18/2011	11/2/2011	10,145	0	10 140	5			0	5
622	INTL BUSINESS MACHINES	459200101		2/25/2010	1/14/2011	90,924	0	76 905	14 019			0	14,019
623	INTL BUSINESS MACHINES	459200101		5/10/2010	1/14/2011	14,979	0	12 568	2,411			0	2,411
624	INTL BUSINESS MACHINES	459200101		2/14/2011	4/29/2011	11 218	0	10,592	626			0	626
625	INTL BUSINESS MACHINES	459200101		2/14/2011	5/5/2011	6,730	0	6,518	212			0	212
626	INTL BUSINESS MACHINES	459200101		2/14/2011	5/18/2011	5 961	0	5,703	258			0	258
627	INTL BUSINESS MACHINES	459200101		2/14/2011	5/25/2011	2,524	0	2,444	80			0	80
628	INTL BUSINESS MACHINES	459200101		2/14/2011	6/2/2011	1 665	0	1,630	35			0	35
629	INTL BUSINESS MACHINES	459200101		2/14/2011	7/1/2011	16 498	0	15,481	1,017			0	1,017
630	INTL BUSINESS MACHINES	459200101		2/14/2011	8/16/2011	4,239	0	4,074	165			0	165
631	INTL BUSINESS MACHINES	459200101		2/14/2011	9/12/2011	19 300	0	19 555	-255			0	-255
632	INTL BUSINESS MACHINES	459200101		2/14/2011	9/30/2011	27 336	0	25 258	2 078			0	2 078
633	INTL BUSINESS MACHINES	459200101		2/14/2011	10/17/2011	14,080	0	12 222	1 858			0	1 858
634	INTL BUSINESS MACHINES	459200101		2/14/2011	11/2/2011	99,031	0	87,182	11,849			0	11,849
635	INTL BUSINESS MACHINES	459200101		4/14/2011	11/2/2011	33 319	0	29 481	3 838			0	3 838
636	INTRPUBLIC GRP OF CO	460690100		6/3/2011	9/20/2011	22,905	0	33 774	-10,869			0	-10,869
637	INTREPID POTASH INC	46121Y102		9/19/2011	12/14/2011	11,493	0	18,219	-6,726			0	-6,726
638	IRIDIUM COMMUNICATIONS	46269C102		2/14/2011	10/17/2011	497	0	691	-194			0	-194

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					Totals	18,326,485	0	18,200,177	126,308	0	0	0	126 308
639	IRIDIUM COMMUNICATIONS	46269C102		2/14/2011	11/2/2011	34,908	0	44 449	-9 541			0	-9 541
640	IRON MOUNTAIN INC NEW	462846106		1/28/2011	2/28/2011	2,180	0	2,104	76			0	76
641	IRON MOUNTAIN INC NEW	462846106		1/28/2011	2/28/2011	2,365	0	2,279	86			0	86
642	IRON MOUNTAIN INC NEW	462846106		1/28/2011	3/10/2011	3,913	0	3 482	431			0	431
643	IRON MOUNTAIN INC NEW	462846106		1/28/2011	3/11/2011	2,393	0	2,129	264			0	264
644	IRON MOUNTAIN INC NEW	462846106		1/28/2011	4/20/2011	7,803	0	5,786	2,017			0	2,017
645	IRON MOUNTAIN INC NEW	462846106		1/28/2011	11/1/2011	3,972	0	3,306	666			0	666
646	NOBLE ENERGY INC	655044105		6/2/2011	11/2/2011	16,227	0	16,669	-442			0	-442
647	NOMURA HLDGS INC ADR	65535H208		2/23/2010	10/18/2011	4 945	0	9,596	-4,651			0	-4,651
648	NOMURA HLDGS INC ADR	65535H208		2/23/2010	10/19/2011	1,986	0	3,951	-1,965			0	-1,965
649	NOMURA HLDGS INC ADR	65535H208		5/10/2010	10/19/2011	2,005	0	3,649	-1,644			0	-1,644
650	NOMURA HLDGS INC ADR	65535H208		1/18/2011	10/19/2011	7,336	0	13,032	-5,696			0	-5 696
651	NOVAGOLD RESOURCES INC	66987E206		2/14/2011	11/2/2011	75,044	0	112,639	-37 595			0	-37 595
652	NOVAGOLD RESOURCES INC	66987E206		3/4/2011	11/2/2011	17,051	0	24 884	-7,833			0	-7 833
653	NOVAGOLD RESOURCES INC	66987E206		3/14/2011	11/2/2011	18,255	0	24,013	-5,758			0	-5,758
654	NOVELLUS SYS INC	670008101		7/1/2011	10/21/2011	4,262	0	4,976	-714			0	-714
655	NOVELLUS SYS INC	670008101		7/1/2011	11/2/2011	44,595	0	48,287	-3,692			0	-3 692
656	NOVO NORDISK A S ADR	670100205		2/25/2010	4/28/2011	5,436	0	3,041	2,395			0	2 395
657	NOVO NORDISK A S ADR	670100205		5/10/2010	4/28/2011	12,515	0	7,822	4,693			0	4,693
658	NOVO NORDISK A S ADR	670100205		1/18/2011	4/28/2011	4,804	0	4,412	392			0	392
659	NOVO NORDISK A S ADR	670100205		1/18/2011	6/27/2011	45,142	0	43,999	1,143			0	1,143
660	NUANCE COMMUNICATIONS IN	67020Y100		1/28/2011	4/12/2011	2,800	0	2,948	-148			0	-148
661	NUANCE COMMUNICATIONS IN	67020Y100		1/28/2011	4/20/2011	4,175	0	4,361	-186			0	-186
662	NUANCE COMMUNICATIONS IN	67020Y100		1/28/2011	5/10/2011	4,850	0	4,522	328			0	328
663	NVIDIA	67066G104		10/11/2011	11/2/2011	39,120	0	41,521	-2 401			0	-2 401
664	OCCIDENTAL PETE CORP CAL	674599105		5/13/2010	1/14/2011	19,726	0	17,178	2,548			0	2 548
665	OCCIDENTAL PETE CORP CAL	674599105		8/16/2010	1/14/2011	15,568	0	12,201	3 367			0	3,367
666	OCCIDENTAL PETE CORP CAL	674599105		9/24/2010	1/14/2011	23,207	0	18,259	4,948			0	4,948
667	OCCIDENTAL PETE CORP CAL	674599105		11/4/2010	1/14/2011	8,896	0	7,787	1,109			0	1,109
668	AEGON NV	N00927348		3/18/2011	5/20/2011	1,684	0	1,661	23			0	23
669	AEGON NV	N00927348		3/21/2011	5/20/2011	1,659	0	1,645	14			0	14
670	CORE LAB N V COM	N22717107		1/28/2011	4/12/2011	3,436	0	3,209	227			0	227
671	CORE LAB N V COM	N22717107		1/28/2011	5/20/2011	4,377	0	4,011	366			0	366
672	SEASPAN CORPORATE SER C	Y75638125		5/20/2011	5/23/2011	1,028	0	1,033	-5			0	-5
673	AEGON NV	N00927348		1/6/2011	5/20/2011	5,981	0	5,708	273			0	273
674	AEGON NV	N00927348		3/17/2011	5/20/2011	1 181	0	1,155	26			0	26
675	CONTINENTAL RESOURCES	212015101		2/14/2011	7/1/2011	15,083	0	14,388	695			0	695
676	CONTINENTAL RESOURCES	212015101		2/14/2011	4/29/2011	15,769	0	14,388	1,381			0	1,381
677	CONTINENTAL RESOURCES	212015101		2/14/2011	5/25/2011	8,461	0	8,133	328			0	328
678	CONTINENTAL RESOURCES	212015101		2/14/2011	8/3/2011	6 740	0	6,569	171			0	171
679	CONTINENTAL RESOURCES	212015101		2/14/2011	11/2/2011	94 459	0	97,590	-3 131			0	-3,131
680	COPART INC COM	217204106		1/28/2011	2/10/2011	4 257	0	4,071	186			0	186
681	SPDR GOLD TRUST	78463V107		2/14/2011	5/9/2011	1	0	1	0			0	0
682	SPDR GOLD TRUST	78463V107		2/14/2011	5/9/2011	3	0	2	1			0	1
683	DEUTSCHE BK CAPITAL FDG	25154D102		4/28/2011	5/20/2011	1,522	0	1,526	-4			0	-4
684	DEUTSCHE BK CAPITAL FDG	25154D102		4/29/2011	5/20/2011	583	0	585	-2			0	-2
685	DEUTSCHE BK CAPITAL FDG	25154D102		5/2/2011	5/20/2011	710	0	713	-3			0	-3
686	DEUTSCHE BK CAPITAL FDG	25154D102		5/3/2011	5/20/2011	989	0	995	-6			0	-6
687	DEVON ENERGY CORP NEW	25179M103		2/14/2011	11/2/2011	32,991	0	44,552	-11,561			0	-11,561
688	DIRECTV GROUP HLDNGS CLA	25490A101		2/24/2011	6/2/2011	9 953	0	9,097	856			0	856
689	DIRECTV GROUP HLDNGS CLA	25490A101		2/24/2011	11/2/2011	66 076	0	66,634	-558			0	-558
690	DOLE FOOD COMPANY INC	256603101		2/14/2011	5/25/2011	1 215	0	1 376	-161			0	-161
691	DOLE FOOD COMPANY INC	256603101		2/14/2011	11/2/2011	45 625	0	66,175	-20 550			0	-20,550
692	DOLE FOOD COMPANY INC	256603101		7/22/2011	11/2/2011	8,736	0	12,617	-3,881			0	-3,881
693	DOLLAR TREE INC	256746108		1/28/2011	9/9/2011	3 016	0	2,200	816			0	816
694	DOLLAR TREE INC	256746108		1/28/2011	10/18/2011	1,769	0	1,125	644			0	644
695	DOMINION RESOURCES	25746U604		9/29/2010	5/10/2011	1 039	0	1,060	-21			0	-21
696	DOMINION RESOURCES	25746U604		9/29/2010	5/11/2011	2 403	0	2,474	-71			0	-71

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	Amount
Long Term CG Distributions	578
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
					Totals	18,326,485	0	18,200,177	126,308	0	0	0	126,308
697	DOMINION RESOURCES	25746U604		9/29/2010	5/12/2011	401	0	412	-11			0	-11
698	DOMINION RESOURCES	25746U604		9/29/2010	5/20/2011	15,577	0	15,961	-384			0	-384
699	DOVER CORP	260003108		2/25/2010	1/7/2011	17,128	0	13,221	3,907			0	3,907
700	DOVER CORP	260003108		2/25/2010	1/14/2011	30,962	0	23,204	7,758			0	7,758
701	DOVER CORP	260003108		5/10/2010	1/14/2011	6,275	0	5,379	896			0	896
702	DU PONT E I DE NEMOURS	263534109		5/25/2010	1/3/2011	24,319	0	17,097	7,222			0	7,222
703	DU PONT E I DE NEMOURS	263534109		5/25/2010	1/26/2011	30 613	0	21 389	9,224			0	9,224
704	DU PONT E I DE NEMOURS	263534109		5/25/2010	1/31/2011	39,865	0	27,686	12,179			0	12,179
705	MERCK AND CO INC SHS	58933Y105		2/14/2011	11/2/2011	46,205	0	44,205	2,000			0	2,000
706	MERCK AND CO INC SHS	58933Y105		8/16/2011	11/2/2011	17,520	0	16,185	1,335			0	1,335
707	METLIFE INC	59156R603		9/29/2010	5/20/2011	21,669	0	21,147	522			0	522
708	METLIFE INC	59156R603		1/10/2011	5/20/2011	788	0	769	19			0	19
709	METLIFE INC	59156R603		1/11/2011	5/20/2011	1,424	0	1 392	32			0	32
710	METLIFE INC	59156R603		1/12/2011	5/20/2011	2,136	0	2,088	48			0	48
711	MICROSOFT CORP	594918104		2/25/2010	1/14/2011	63 456	0	64,149	-693			0	-693
712	MICROSOFT CORP	594918104		5/10/2010	1/14/2011	10,835	0	11,084	-249			0	-249
713	MICROCHIP TECHNOLOGY INC	595017104		12/7/2010	1/14/2011	12 114	0	11,765	349			0	349
714	MICRON TECHNOLOGY INC	595112103		2/25/2010	1/14/2011	18,663	0	17,544	1,119			0	1,119
715	MICRON TECHNOLOGY INC	595112103		5/10/2010	1/14/2011	2,614	0	2,473	141			0	141
716	MITSUBISHI CP SPNSRD ADR	606769305		2/23/2010	11/30/2011	10,484	0	12,737	-2,253			0	-2 253
717	MITSUBISHI UFJ FINL GRP	606822104		6/2/2011	8/30/2011	6,750	0	7 270	-520			0	-520
718	MITSUBISHI UFJ FINL GRP	606822104		6/2/2011	8/31/2011	5,349	0	5,631	-282			0	-282
719	MITSUBISHI UFJ FINL GRP	606822104		6/3/2011	8/31/2011	2 645	0	2,760	-115			0	-115
720	MOLYCORP INC DEL	608753109		9/30/2011	11/2/2011	61,023	0	52,287	8,736			0	8,736
721	MOLYCORP INC DEL	608753109		10/21/2011	11/2/2011	36,269	0	35,568	701			0	701
722	MONSTER WORLDWIDE INC	611742107		2/25/2010	1/14/2011	7,458	0	4,544	2,914			0	2,914
723	MONSTER WORLDWIDE INC	611742107		5/10/2010	1/14/2011	2,214	0	1 617	597			0	597
724	MERCK AND CO INC SHS	58933Y105		2/14/2011	4/27/2011	3,190	0	2,958	232			0	232
725	MERCK AND CO INC SHS	58933Y105		2/14/2011	6/2/2011	15 536	0	14,133	1 403			0	1,403
726	SPDR GOLD TRUST	78463V107		2/14/2011	5/25/2011	4 463	0	3,982	481			0	481
727	SPDR GOLD TRUST	78463V107		2/14/2011	6/8/2011	22	0	19	3			0	3
728	SPDR GOLD TRUST	78463V107		2/14/2011	6/8/2011	3	0	2	1			0	1
729	SPDR GOLD TRUST	78463V107		2/14/2011	6/8/2011	3	0	2	1			0	1
730	SPDR GOLD TRUST	78463V107		2/14/2011	7/8/2011	22	0	20	2			0	2
731	SPDR GOLD TRUST	78463V107		2/14/2011	7/8/2011	3	0	2	1			0	1
732	SPDR GOLD TRUST	78463V107		2/14/2011	7/8/2011	3	0	2	1			0	1
733	SPDR GOLD TRUST	78463V107		2/14/2011	8/3/2011	8,885	0	7 296	1,589			0	1,589
734	SPDR GOLD TRUST	78463V107		2/14/2011	8/10/2011	3	0	2	1			0	1
735	SPDR GOLD TRUST	78463V107		2/14/2011	8/10/2011	23	0	17	6			0	6
736	SPDR GOLD TRUST	78463V107		2/14/2011	8/11/2011	9 472	0	7,293	2 179			0	2,179
737	SPDR GOLD TRUST	78463V107		2/14/2011	9/9/2011	25	0	19	6			0	6
738	SPDR GOLD TRUST	78463V107		2/14/2011	10/13/2011	29	0	23	6			0	6
739	COPART INC COM	217204106		1/28/2011	2/14/2011	1 930	0	1,840	90			0	90
740	COPART INC COM	217204106		1/28/2011	2/16/2011	1 965	0	1,879	86			0	86
741	COPART INC COM	217204106		1/28/2011	2/25/2011	2,174	0	2,075	99			0	99
742	COPART INC COM	217204106		1/28/2011	2/25/2011	2,062	0	1,957	105			0	105
743	COPART INC COM	217204106		1/28/2011	3/1/2011	4,013	0	3 836	177			0	177
744	CORELOGIC INC	21871D103		2/25/2010	1/14/2011	8 290	0	7,958	332			0	332
745	CORELOGIC INC	21871D103		5/10/2010	1/14/2011	1 414	0	1,444	-30			0	-30
746	CORNING INC	219350105		10/6/2011	11/2/2011	32 572	0	30,550	2,022			0	2,022
747	CREDIT SUISSE	225448208		9/29/2010	4/18/2011	833	0	852	-19			0	-19
748	CREDIT SUISSE	225448208		9/29/2010	4/19/2011	2 523	0	2 584	-61			0	-61
749	CREDIT SUISSE	225448208		9/29/2010	5/10/2011	1,955	0	1,979	-24			0	-24
750	CREDIT SUISSE	225448208		9/29/2010	5/11/2011	1,954	0	1,979	-25			0	-25
751	CROWN CASTLE INTL CORP	228227104		2/14/2011	3/23/2011	5 037	0	5,987	-950			0	-950
752	CROWN CASTLE INTL CORP	228227104		2/14/2011	3/31/2011	8 879	0	9 671	-792			0	-792
753	CROWN CASTLE INTL CORP	228227104		2/14/2011	4/14/2011	3 821	0	4,145	-324			0	-324
754	CROWN CASTLE INTL CORP	228227104		2/14/2011	4/27/2011	5 718	0	5,987	-269			0	-269

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	Amount
Long Term CG Distributions	578
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
					Totals	18,326,485	0	18,200,177	126,308	0	0	0	126,308
755	CROWN CASTLE INTL CORP	228227104		2/14/2011	5/5/2011	11,312	0	12,434	-1 122			0	-1,122
756	CROWN CASTLE INTL CORP	228227104		2/14/2011	7/21/2011	36,948	0	40 295	-3,347			0	-3,347
757	DANAHER CORP DEL COM	235851102		1/28/2011	3/7/2011	4,309	0	3 962	347			0	347
758	DANAHER CORP DEL COM	235851102		1/28/2011	3/8/2011	3,442	0	3,086	356			0	356
759	DANAHER CORP DEL COM	235851102		1/28/2011	3/18/2011	6 633	0	6 035	598			0	598
760	DANAHER CORP DEL COM	235851102		1/28/2011	3/21/2011	3,011	0	2 718	293			0	293
761	DANAHER CORP DEL COM	235851102		1/28/2011	3/21/2011	4 265	0	3,823	442			0	442
762	DANAHER CORP DEL COM	235851102		1/28/2011	3/24/2011	5 142	0	4,607	535			0	535
763	DANAHER CORP DEL COM	235851102		1/28/2011	3/24/2011	5 261	0	4,699	562			0	562
764	DANONE-SPONS ADR	23636T100		7/6/2010	8/26/2011	10,591	0	9,052	1 539			0	1,539
765	DANONE-SPONS ADR	23636T100		8/3/2010	8/26/2011	3 732	0	3,349	383			0	383
766	DANONE-SPONS ADR	23636T100		10/25/2010	8/26/2011	4,993	0	4,956	37			0	37
767	IRON MOUNTAIN INC NEW	462846106		1/28/2011	12/12/2011	1,564	0	1 328	236			0	236
768	ISHARES SILVER TR	46428Q109		2/14/2011	2/28/2011	34	0	30	4			0	4
769	ISHARES SILVER TR	46428Q109		2/14/2011	3/31/2011	44	0	36	8			0	8
770	ISHARES SILVER TR	46428Q109		2/14/2011	4/30/2011	52	0	36	16			0	16
771	ISHARES SILVER TR	46428Q109		2/14/2011	5/31/2011	49	0	40	9			0	9
772	ISHARES SILVER TR	46428Q109		2/14/2011	6/30/2011	44	0	40	4			0	4
773	ISHARES SILVER TR	46428Q109		2/14/2011	7/31/2011	46	0	36	10			0	10
774	ISHARES SILVER TR	46428Q109		2/14/2011	8/31/2011	50	0	37	13			0	13
775	ISHARES SILVER TR	46428Q109		8/11/2011	8/31/2011	10	0	10	0			0	0
776	ISHARES SILVER TR	46428Q109		8/11/2011	9/30/2011	9	0	12	-3			0	-3
777	ISHARES SILVER TR	46428Q109		2/14/2011	9/30/2011	46	0	46	0			0	0
778	ISHARES SILVER TR	46428Q109		8/11/2011	10/31/2011	8	0	10	-2			0	-2
779	ISHARES SILVER TR	46428Q109		2/14/2011	10/31/2011	40	0	38	2			0	2
780	ISHARES SILVER TR	46428Q109		2/14/2011	11/2/2011	100,148	0	89,690	10 458			0	10,458
781	ISHARES SILVER TR	46428Q109		8/11/2011	11/2/2011	20,129	0	22,843	-2 714			0	-2,714
782	JPMORGAN CHASE & CO	46625H100		2/25/2010	1/14/2011	99,674	0	88,067	11,607			0	11,607
783	JPMORGAN CHASE & CO	46625H100		5/6/2010	1/14/2011	11,617	0	10,091	1 526			0	1,526
784	JPMORGAN CHASE & CO	46625H100		5/10/2010	1/14/2011	19,498	0	17,906	1 592			0	1,592
785	JPMORGAN CHASE & CO	46625H100		5/25/2010	5/5/2011	21,095	0	17,955	3 140			0	3,140
786	JPMORGAN CHASE & CO	46625H100		2/24/2011	11/2/2011	38,547	0	52,824	-14 277			0	-14,277
787	JS GROUP CORP SHS	46633D109		1/24/2011	10/17/2011	3,445	0	3,607	-162			0	-162
788	JETBLUE AIRWAYS CORP DEL	477143101		6/3/2011	11/15/2011	10,317	0	15,147	-4,830			0	-4 830
789	JOHNSON AND JOHNSON COM	478160104		2/25/2010	1/14/2011	53,575	0	54,409	-834			0	-834
790	JOHNSON AND JOHNSON COM	478160104		5/10/2010	1/14/2011	10,104	0	10,455	-351			0	-351
791	JOHNSON AND JOHNSON COM	478160104		2/14/2011	5/18/2011	24,258	0	22 147	2,111			0	2,111
792	JOHNSON AND JOHNSON COM	478160104		2/14/2011	7/1/2011	13 395	0	12,135	1,260			0	1,260
793	JOHNSON AND JOHNSON COM	478160104		2/14/2011	11/2/2011	34,795	0	33,069	1 726			0	1,726
794	JONES (THE) GROUP INC	48020T101		2/25/2010	1/14/2011	13,075	0	14,985	-1,910			0	-1 910
795	SPDR GOLD TRUST	78463V107		2/14/2011	11/2/2011	76,083	0	59 632	16 451			0	16,451
796	SAMPO PLC SHS	79588J102		7/26/2010	10/26/2011	10 671	0	9,665	1,006			0	1,006
797	SAMPO PLC SHS	79588J102		8/20/2010	10/26/2011	3,886	0	3,507	379			0	379
798	SANOFI ADR	80105N105		2/23/2010	9/20/2011	27,814	0	30,220	-2 406			0	-2,406
799	SANOFI ADR	80105N105		5/10/2010	9/20/2011	1,575	0	1,552	23			0	23
800	SANOFI ADR	80105N105		5/10/2010	12/8/2011	5,197	0	4,888	309			0	309
801	SANOFI ADR	80105N105		6/3/2010	12/8/2011	9 410	0	8,309	1 101			0	1 101
802	SCANA CORPORATION	80589M201		9/29/2010	5/13/2011	28	0	29	-1			0	-1
803	SCANA CORPORATION	80589M201		9/29/2010	5/23/2011	21,212	0	21,898	-686			0	-686
804	SCHLUMBERGER LTD	806857108		2/25/2010	2/22/2011	22,327	0	14 232	8 095			0	8,095
805	SCHLUMBERGER LTD	806857108		2/25/2010	3/10/2011	1 026	0	721	305			0	305
806	SCHLUMBERGER LTD	806857108		5/10/2010	3/10/2011	5 388	0	4 176	1 212			0	1 212
807	SCHLUMBERGER LTD	806857108		5/20/2010	3/10/2011	13,000	0	9,003	3,997			0	3,997
808	SCHLUMBERGER LTD	806857108		1/18/2011	3/10/2011	34,296	0	34,825	-529			0	-529
809	SEQUENOM INC	817337405		6/3/2011	12/6/2011	5 934	0	12 438	-6 504			0	-6 504
810	SIEMENS AG ADR	826197501		2/28/2011	8/4/2011	28,815	0	35,798	-6 983			0	-6 983
811	SIEMENS AG ADR	826197501		3/1/2011	8/4/2011	8 558	0	10,632	-2 074			0	-2,074
812	SILVER WHEATON CORP	828336107		2/14/2011	3/4/2011	10,347	0	8,089	2 258			0	2 258

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	Amount
Long Term CG Distributions	578
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
					Totals	18,326 485	0	18,200,177	126,308	0	0	0	126,308
813	SILVER WHEATON CORP	828336107		1/28/2011	3/8/2011	3,121	0	2 208	913			0	913
814	SILVER WHEATON CORP	828336107		2/14/2011	3/14/2011	9,463	0	7 913	1,550			0	1,550
815	SILVER WHEATON CORP	828336107		2/14/2011	4/14/2011	24,960	0	20 399	4,561			0	4,561
816	SILVER WHEATON CORP	828336107		1/28/2011	6/24/2011	1,966	0	1 956	10			0	10
817	SILVER WHEATON CORP	828336107		1/28/2011	8/22/2011	3,221	0	2,524	697			0	697
818	SILVER WHEATON CORP	828336107		2/14/2011	11/2/2011	8,487	0	8,441	46			0	46
819	SILVER WHEATON CORP	828336107		2/22/2011	11/2/2011	22,101	0	24 823	-2,722			0	-2,722
820	SILVER WHEATON CORP	828336107		8/11/2011	11/2/2011	21,394	0	22,581	-1,187			0	-1,187
821	SINGAPORE TELECOMM LT AD	82929R304		2/25/2010	2/23/2011	8,446	0	8 014	432			0	432
822	SINGAPORE TELECOMM LT AD	82929R304		5/10/2010	2/23/2011	8,334	0	8,110	224			0	224
823	SINGAPORE TELECOMM LT AD	82929R304		1/18/2011	2/23/2011	28,739	0	30 675	-1,936			0	-1,936
824	AIA GROUP LTD	001317205		3/10/2011	9/15/2011	46,521	0	45 838	683			0	683
825	CAPITAL ONE CAPITAL II	14041L204		1/11/2011	5/20/2011	26	0	25	1			0	1
826	CAPITAL ONE CAPITAL II	14041L204		1/14/2011	5/20/2011	849	0	835	14			0	14
827	CAPITAL ONE CAPITAL II	14041L204		1/21/2011	5/20/2011	2,341	0	2 315	26			0	26
828	CAPITAL ONE CAPITAL II	14041L204		1/24/2011	5/20/2011	1,981	0	1 959	22			0	22
829	CARDINAL HEALTH INC OHIO	14149Y108		2/25/2010	1/14/2011	14,926	0	12,328	2,598			0	2,598
830	CARDINAL HEALTH INC OHIO	14149Y108		5/10/2010	1/14/2011	2,670	0	2 299	371			0	371
831	CAREFUSION CORP SHS	14170T101		10/14/2010	1/14/2011	10,998	0	10 128	870			0	870
832	CAREFUSION CORP SHS	14170T101		11/18/2010	1/14/2011	8,215	0	7 379	836			0	836
833	CAREFUSION CORP SHS	14170T101		12/2/2010	1/14/2011	9 526	0	8 158	1,368			0	1,368
834	CATERPILLAR INC DEL	149123101		2/14/2011	11/2/2011	91,382	0	101,181	-9,799			0	-9 799
835	CELGENE CORP COM	151020104		9/22/2011	11/2/2011	41 109	0	40 476	633			0	633
836	CELGENE CORP COM	151020104		10/17/2011	11/2/2011	6,373	0	6 490	-117			0	-117
837	CHESAPEAKE ENERGY OKLA	165167107		8/3/2011	11/2/2011	48,238	0	58 416	-10,178			0	-10,178
838	CHEVRON CORP	166764100		2/25/2010	1/14/2011	75,803	0	58,711	17,092			0	17,092
839	HARTE-HANKS INC DEL $1	416196103		2/25/2010	1/14/2011	16,122	0	14 918	1,204			0	1,204
840	HARTE-HANKS INC DEL $1	416196103		5/10/2010	1/14/2011	2,936	0	3,189	-253			0	-253
841	HARTFORD FINL SVCS GROUP	416515104		2/14/2011	12/12/2011	31,356	0	55,647	-24,291			0	-24,291
842	HARTFORD FINL SVCS GROUP	416515104		3/14/2011	12/12/2011	9,506	0	15,422	-5,916			0	-5,916
843	HEARTLAND PMT SYS INC	42235N108		2/25/2010	1/14/2011	12,153	0	11,475	678			0	678
844	HEARTLAND PMT SYS INC	42235N108		5/10/2010	1/14/2011	2 042	0	2 090	-48			0	-48
845	HERCULES TECH GROWTH CAP	427096508		11/10/2010	1/14/2011	11,266	0	10 555	711			0	711
846	HESS CORP	42809H107		2/14/2011	4/27/2011	3,749	0	3 696	53			0	53
847	HESS CORP	42809H107		2/14/2011	5/5/2011	7,236	0	7 803	-567			0	-567
848	MORGAN STANLEY CAP TRVII	61750K208		5/10/2011	5/20/2011	819	0	817	2			0	2
849	JONES (THE) GROUP INC	48020T101		5/10/2010	1/14/2011	1,585	0	2 226	-641			0	-641
850	JPMCHASE CAPITAL XVI	481228203		5/13/2011	5/23/2011	331	0	332	-1			0	-1
851	JPMORGAN CHASE CAP XXIX	48125E207		9/29/2010	5/10/2011	1,700	0	1,662	38			0	38
852	JPMORGAN CHASE CAP XXIX	48125E207		9/29/2010	5/11/2011	3 374	0	3,297	77			0	77
853	JPMORGAN CHASE CAP XXIX	48125E207		9/29/2010	5/12/2011	1,021	0	997	24			0	24
854	JPMORGAN CHASE CAP XXIX	48125E207		9/29/2010	5/20/2011	3,021	0	2,991	30			0	30
855	JPMORGAN CHASE CAP XXIX	48125E207		9/29/2010	5/23/2011	70,686	0	69 630	1,056			0	1,056
856	JUNIPER NETWORKS INC	48203R104		1/28/2011	8/31/2011	1,127	0	1,972	-845			0	-845
857	JUNIPER NETWORKS INC	48203R104		1/28/2011	9/30/2011	4,295	0	8,693	-4,398			0	-4,398
858	KEPPEL LTD SPONS ADR	492051305		2/23/2010	1/31/2011	15,727	0	10,482	5 245			0	5,245
859	KEYCORP CAPITAL VIII CLD	49327C205		1/26/2011	5/20/2011	25	0	24	1			0	1
860	KEYCORP CAPITAL VIII CLD	49327C205		1/27/2011	5/20/2011	175	0	172	3			0	3
861	KEYCORP CAPITAL VIII CLD	49327C205		2/1/2011	5/20/2011	952	0	939	13			0	13
862	LUKOIL SPONSORED ADR	677862104		2/25/2010	2/10/2011	3 763	0	2,985	778			0	778
863	LUKOIL SPONSORED ADR	677862104		3/17/2010	2/10/2011	2 271	0	2 025	246			0	246
864	LUKOIL SPONSORED ADR	677862104		5/10/2010	2/10/2011	5 320	0	4 434	886			0	886
865	LUKOIL SPONSORED ADR	677862104		1/18/2011	2/10/2011	36,397	0	36,128	269			0	269
866	OMNICOM GROUP COM	681919106		2/25/2010	1/14/2011	33 925	0	27,684	6,241			0	6,241
867	OMNICOM GROUP COM	681919106		5/10/2010	1/14/2011	5 033	0	4 603	430			0	430
868	OMNICOM GROUP COM	681919106		8/5/2010	1/14/2011	5 886	0	5 073	813			0	813
869	OPKO HEALTH INC	68375N103		7/21/2011	11/2/2011	14 744	0	12 036	2,708			0	2 708
870	OPKO HEALTH INC	68375N103		7/22/2011	11/2/2011	22 521	0	18 770	3 751			0	3,751

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	Amount
Long Term CG Distributions	578
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
					Totals	18,326,485	0	18,200,177	126,308	0	0	0	126,308
871	OPKO HEALTH INC	68375N103		7/25/2011	11/2/2011	8 142	0	6,874	1,268			0	1,268
872	OPKO HEALTH INC	68375N103		9/12/2011	11/2/2011	33,351	0	26,917	6,434			0	6,434
873	OPKO HEALTH INC	68375N103		10/17/2011	11/2/2011	19 468	0	19,315	153			0	153
874	ORACLE CORP $0 01 DEL	68389X105		5/28/2010	1/14/2011	44,732	0	32,573	12,159			0	12,159
875	OWENS CORNING INC	690742101		1/28/2011	9/13/2011	1,810	0	2 329	-519			0	-519
876	OWENS CORNING INC	690742101		1/28/2011	10/11/2011	2,721	0	4,026	-1,305			0	-1,305
877	OWENS CORNING INC	690742101		5/3/2011	10/11/2011	360	0	591	-231			0	-231
878	OWENS CORNING INC	690742101		5/3/2011	10/13/2011	2,011	0	3,179	-1,168			0	-1,168
879	DANONE-SPONS ADR	23636T100		1/18/2011	8/26/2011	21 748	0	20,256	1,492			0	1,492
880	DAVITA INC	23918K108		1/28/2011	5/10/2011	1 787	0	1,561	226			0	226
881	DEERE CO	244199105		2/14/2011	11/2/2011	79,030	0	101,123	-22 093			0	-22,093
882	DB CAPITAL FDG VIII	25153U204		10/13/2010	1/6/2011	1 474	0	1,584	-110			0	-110
883	DB CAPITAL FDG VIII	25153U204		10/13/2010	1/7/2011	2 089	0	2,255	-166			0	-166
884	DB CONT CAP TRST II	25153X208		9/29/2010	1/6/2011	1,675	0	1,780	-105			0	-105
885	DB CONT CAP TRST II	25153X208		9/29/2010	1/7/2011	2,005	0	2,150	-145			0	-145
886	DB CONT CAP TRST II	25153X208		9/29/2010	1/10/2011	1,005	0	1,088	-83			0	-83
887	DB CONT CAP TRST II	25153X208		9/29/2010	1/11/2011	941	0	1,013	-72			0	-72
888	DB CONT CAP TRST II	25153X208		9/29/2010	1/12/2011	739	0	791	-52			0	-52
889	DB CONT CAP TRST II	25153X208		9/29/2010	1/13/2011	579	0	618	-39			0	-39
890	DB CONT CAP TRST II	25153X208		9/29/2010	1/26/2011	231	0	247	-16			0	-16
891	DB CONT CAP TRST II	25153X208		9/29/2010	1/27/2011	1,248	0	1,335	-87			0	-87
892	DB CONT CAP TRST II	25153X208		9/29/2010	1/28/2011	1,955	0	2,101	-146			0	-146
893	DB CONT CAP TRST II	25153X208		9/29/2010	1/31/2011	274	0	297	-23			0	-23
894	DB CONT CAP TRST II	25153X208		9/29/2010	4/18/2011	1,110	0	1,112	-2			0	-2
895	DB CONT CAP TRST II	25153X208		9/29/2010	4/19/2011	2,791	0	2,793	-2			0	-2
896	DB CONT CAP TRST II	25153X208		9/29/2010	5/20/2011	7,035	0	6,970	65			0	65
897	DB CONT CAP TRST II	25153X208		11/4/2010	5/20/2011	773	0	775	-2			0	-2
898	DEUTSCHE BANK CAP FNDG	25153Y206		5/11/2011	5/20/2011	840	0	836	4			0	4
899	DEUTSCHE BANK CAP FNDG	25153Y206		5/12/2011	5/20/2011	963	0	958	5			0	5
900	DEUTSCHE BANK CAP FNDG	25153Y206		5/13/2011	5/20/2011	1,779	0	1,772	7			0	7
901	KEYCORP CAPITAL VIII CLD	49327C205		2/4/2011	5/20/2011	2,555	0	2,518	37			0	37
902	KEYCORP CAPITAL VIII CLD	49327C205		3/18/2011	5/20/2011	1,553	0	1,559	-6			0	-6
903	MORGAN STANLEY CAP TRVII	61750K208		5/11/2011	5/20/2011	1,316	0	1,319	-3			0	-3
904	MORGAN STANLEY CAP TRVII	61750K208		5/12/2011	5/20/2011	1,217	0	1,221	-4			0	-4
905	MORGAN STANLEY CAP TRVII	61750K208		5/13/2011	5/20/2011	894	0	899	-5			0	-5
906	MORGAN STANLEY CAP TRVII	61750K208		5/16/2011	5/20/2011	1 117	0	1,123	-6			0	-6
907	MORGAN STANLEY CAP TRVII	61750K208		5/17/2011	5/20/2011	794	0	797	-3			0	-3
908	THE MOSAIC COMPANY	61945C103		2/14/2011	11/2/2011	64 892	0	101,176	-36,284			0	-36,284
909	NALCO HLDG CO	62985Q101		2/14/2011	2/18/2011	49,669	0	49,435	234			0	234
910	NALCO HLDG CO	62985Q101		6/3/2011	9/9/2011	23,035	0	17,724	5,311			0	5 311
911	NATIONAL CITY CAP TR CLD	63540T200		9/29/2010	1/26/2011	1,879	0	1,882	-3			0	-3
912	NATIONAL CITY CAP TR CLD	63540T200		9/29/2010	1/27/2011	602	0	602	0			0	0
913	NATIONAL CITY CAP TR CLD	63540T200		9/29/2010	1/28/2011	627	0	627	0			0	0
914	NATIONAL CITY CAP TR CLD	63540T200		9/29/2010	5/11/2011	1,210	0	1 204	6			0	6
915	NATIONAL CITY CAP TR CLD	63540T200		9/29/2010	5/12/2011	734	0	728	6			0	6
916	AXIS CAPITAL HOLDINGS	G0692U208		9/29/2010	2/1/2011	25	0	25	0			0	0
917	AXIS CAPITAL HOLDINGS	G0692U208		9/29/2010	2/1/2011	225	0	226	-1			0	-1
918	AXIS CAPITAL HOLDINGS	G0692U208		9/29/2010	2/1/2011	25	0	25	0			0	0
919	AXIS CAPITAL HOLDINGS	G0692U208		9/29/2010	3/9/2011	781	0	778	3			0	3
920	AXIS CAPITAL HOLDINGS	G0692U208		9/29/2010	3/10/2011	755	0	753	2			0	2
921	AXIS CAPITAL HOLDINGS	G0692U208		9/29/2010	3/14/2011	2 577	0	2,610	-33			0	-33
922	AXIS CAPITAL HOLDINGS	G0692U208		9/29/2010	3/14/2011	1,623	0	1 632	-9			0	-9
923	AXIS CAPITAL HOLDINGS	G0692U208		9/29/2010	3/14/2011	3,620	0	3,640	-20			0	-20
924	AXIS CAPITAL HOLDINGS	G0692U208		9/29/2010	3/15/2011	565	0	577	-12			0	-12
925	AXIS CAPITAL HOLDINGS	G0692U208		9/29/2010	3/16/2011	591	0	602	-11			0	-11
926	AXIS CAPITAL HOLDINGS	G0692U208		9/29/2010	3/18/2011	1,314	0	1,330	-16			0	-16
927	AXIS CAPITAL HOLDINGS	G0692U208		9/29/2010	3/21/2011	199	0	201	-2			0	-2
928	AXIS CAPITAL HOLDINGS	G0692U208		9/29/2010	3/23/2011	497	0	502	-5			0	-5

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					Totals	18,326,485	0	18,200,177	126,308	0	0	0	126,308
929	AXIS CAPITAL HOLDINGS	G0692U208		9/29/2010	3/24/2011	174	0	176	-2			0	-2
930	AXIS CAPITAL HOLDINGS	G0692U208		9/29/2010	3/25/2011	175	0	176	-1			0	-1
931	AXIS CAPITAL HOLDINGS	G0692U208		9/29/2010	3/29/2011	296	0	301	-5			0	-5
932	AXIS CAPITAL HOLDINGS	G0692U208		9/29/2010	3/30/2011	247	0	251	-4			0	-4
933	AXIS CAPITAL HOLDINGS	G0692U208		9/29/2010	3/31/2011	740	0	753	-13			0	-13
934	AXIS CAPITAL HOLDINGS	G0692U208		9/29/2010	3/31/2011	123	0	127	-4			0	-4
935	AXIS CAPITAL HOLDINGS	G0692U208		9/29/2010	5/23/2011	327	0	330	-3			0	-3
936	AXIS CAPITAL HOLDINGS	G0692U208		9/29/2010	5/23/2011	830	0	845	-15			0	-15
937	AXIS CAPITAL HOLDINGS	G0692U208		9/29/2010	5/23/2011	881	0	889	-8			0	-8
938	AXIS CAPITAL HOLDINGS	G0692U208		9/29/2010	5/23/2011	25	0	25	0			0	0
939	AXIS CAPITAL HOLDINGS	G0692U208		9/29/2010	5/23/2011	226	0	228	-2			0	-2
940	AXIS CAPITAL HOLDINGS	G0692U208		9/29/2010	5/23/2011	50	0	51	-1			0	-1
941	AXIS CAPITAL HOLDINGS	G0692U208		9/29/2010	5/23/2011	403	0	407	-4			0	-4
942	AXIS CAPITAL HOLDINGS	G0692U208		9/29/2010	5/23/2011	25	0	25	0			0	0
943	AXIS CAPITAL HOLDINGS	G0692U208		9/29/2010	5/23/2011	403	0	403	0			0	0
944	AXIS CAPITAL HOLDINGS	G0692U208		9/29/2010	5/23/2011	302	0	302	0			0	0
945	AXIS CAPITAL HOLDINGS	G0692U208		1/18/2011	5/23/2011	428	0	428	0			0	0
946	AXIS CAPITAL HOLDINGS	G0692U208		5/20/2011	5/23/2011	906	0	913	-7			0	-7
947	ACCENTURE PLC SHS	G1151C101		2/25/2010	1/14/2011	40,025	0	31 879	8,146			0	8,146
948	ACCENTURE PLC SHS	G1151C101		5/10/2010	1/14/2011	7,196	0	5,911	1,285			0	1,285
949	COOPER INDUSTRIES PLC	G24140108		3/18/2011	6/22/2011	4,908	0	5,114	-206			0	-206
950	COOPER INDUSTRIES PLC	G24140108		3/31/2011	6/22/2011	5,090	0	5,412	-322			0	-322
951	COVIDIEN PLC SHS	G2554F105		11/18/2010	1/14/2011	18,922	0	17,293	1,629			0	1,629
952	COVIDIEN PLC SHS	G2554F105		1/12/2011	1/14/2011	11,058	0	10,874	184			0	184
953	HERBALIFE LTD	G4412G101		2/25/2010	1/14/2011	19,813	0	11,295	8,518			0	8,518
954	HERBALIFE LTD	G4412G101		5/10/2010	1/14/2011	3 758	0	2,592	1,166			0	1,166
955	MAIDEN HOLDINGS LTD	G5753U112		2/25/2010	1/14/2011	4,677	0	4,055	622			0	622
956	MAIDEN HOLDINGS LTD	G5753U112		5/10/2010	1/14/2011	1,053	0	886	167			0	167
957	CHINA CONSTRUCT UNSPN AD	168919108		4/15/2010	6/13/2011	5 442	0	5,393	49			0	49
958	CHINA PETE CHEM SPN ADR	16941R108		9/24/2010	6/21/2011	5 614	0	5,235	379			0	379
959	CHINA PETE CHEM SPN ADR	16941R108		9/27/2010	6/21/2011	14,970	0	13 996	974			0	974
960	CHINA PETE CHEM SPN ADR	16941R108		12/14/2010	6/21/2011	2 620	0	2 683	-63			0	-63
961	CHINA PETE CHEM SPN ADR	16941R108		12/14/2010	6/22/2011	5,617	0	5 750	-133			0	-133
962	CHINA PETE CHEM SPN ADR	16941R108		1/18/2011	6/22/2011	27 991	0	30,113	-2,122			0	-2 122
963	CHINA UNICOM HONG KONG	16945R104		2/23/2010	9/20/2011	20,641	0	10,362	10,279			0	10,279
964	CHINA UNICOM HONG KONG	16945R104		5/10/2010	9/20/2011	5 567	0	3,092	2,475			0	2,475
965	CHINA UNICOM HONG KONG	16945R104		1/18/2011	9/20/2011	289	0	194	95			0	95
966	CHURCH&DWIGHT CO INC	171340102		1/28/2011	8/8/2011	2 522	0	2 313	209			0	209
967	CHURCH&DWIGHT CO INC	171340102		1/28/2011	8/29/2011	2 631	0	2,106	525			0	525
968	CHURCH&DWIGHT CO INC	171340102		1/28/2011	9/30/2011	4,932	0	3,832	1,100			0	1,100
969	CHURCH&DWIGHT CO INC	171340102		1/28/2011	10/19/2011	3 100	0	2,451	649			0	649
970	CIENA CORP	171779309		1/28/2011	7/5/2011	2,566	0	3,368	-802			0	-802
971	CIENA CORP	171779309		3/8/2011	7/5/2011	1,735	0	2,452	-717			0	-717
972	CIENA CORP	171779309		3/9/2011	7/5/2011	108	0	147	-39			0	-39
973	CIENA CORP	171779309		3/9/2011	7/7/2011	1 809	0	2,486	-677			0	-677
974	CIENA CORP	171779309		3/9/2011	7/7/2011	1,451	0	1,991	-540			0	-540
975	CIMAREX ENERGY CO	171798101		1/28/2011	8/25/2011	4 456	0	7,132	-2,676			0	-2,676
976	CISCO SYSTEMS INC COM	17275R102		5/25/2010	2/11/2011	23,190	0	28,500	-5,310			0	-5 310
977	CISCO SYSTEMS INC COM	17275R102		6/2/2010	2/11/2011	23 190	0	28,414	-5,224			0	-5 224
978	CISCO SYSTEMS INC COM	17275R102		8/12/2010	2/11/2011	25,517	0	29,050	-3,533			0	-3,533
979	CISCO SYSTEMS INC COM	17275R102		1/19/2011	2/11/2011	23,190	0	26,050	-2,860			0	-2 860
980	CITIGROUP INC	172967101		2/25/2010	1/14/2011	18 997	0	13 099	5 898			0	5 898
981	CITIGROUP INC	172967101		3/4/2010	1/14/2011	22 529	0	15 757	6,772			0	6,772
982	CITIGROUP INC	172967101		5/7/2010	1/14/2011	7 075	0	5,727	1,348			0	1,348
983	CITIGROUP INC	172967101		5/10/2010	1/14/2011	7 238	0	6,129	1 109			0	1 109
984	CITIGROUP INC	172967101		5/14/2010	1/14/2011	8,689	0	6 930	1,759			0	1,759
985	CITIGROUP INC	172967101		2/14/2011	4/27/2011	1 552	0	1 687	-135			0	-135
986	CITIGROUP INC COM NEW	172967424		2/14/2011	5/18/2011	8,858	0	10 514	-1 656			0	-1 656

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	Amount
Long Term CG Distributions	578
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
					Totals	18,326,485	0	18,200,177	126,308	0	0	0	126,308
987	CITIGROUP INC COM NEW	172967424		2/14/2011	11/2/2011	27,069	0	43,961	-16,892			0	-16,892
988	CITIGROUP INC COM NEW	172967424		9/30/2011	11/2/2011	41 703	0	36,333	5,370			0	5,370
989	CITIGROUP INC COM NEW	172967424		10/17/2011	11/2/2011	32,971	0	30,848	2,123			0	2,123
990	CITIGROUP CAP VII	17306N203		9/29/2010	5/20/2011	18,383	0	17,968	415			0	415
991	CITIGROUP CAP VII	17306N203		11/10/2010	5/20/2011	927	0	892	35			0	35
992	CITIGROUP CAP VII	17306N203		11/11/2010	5/20/2011	2,204	0	2,125	79			0	79
993	CITIGROUP CAP VII	17306N203		11/12/2010	5/20/2011	2 004	0	1 932	72			0	72
994	CITIGROUP CAP VII	17306N203		11/15/2010	5/20/2011	2,479	0	2 435	44			0	44
995	CITIGROUP CAP VII	17306N203		3/18/2011	5/20/2011	4,934	0	4,831	103			0	103
996	CHEVRON CORP	166764100		5/10/2010	1/14/2011	12,788	0	10 963	1 825			0	1 825
997	CITIGROUP CAPITAL VIII	17306R204		9/29/2010	5/20/2011	37,498	0	36 398	1,100			0	1 100
998	KEYCORP CAPITAL VIII CLD	49327C205		3/31/2011	5/20/2011	6,211	0	6,269	-58			0	-58
999	KEYCORP CAPITAL VIII CLD	49327C205		4/27/2011	5/20/2011	3 957	0	3 990	-33			0	-33
1,000	KEYCORP CAPITAL IX	49327Q204		9/29/2010	5/20/2011	20,774	0	20,622	152			0	152
1,001	KEYCORP CAPITAL IX	49327Q204		1/6/2011	5/20/2011	926	0	891	35			0	35
1,002	KEYCORP CAPITAL IX	49327Q204		1/7/2011	5/20/2011	400	0	389	11			0	11
1,003	KEYCORP CAPITAL IX	49327Q204		1/10/2011	5/20/2011	25	0	24	1			0	1
1,004	KEYCORP CAPITAL IX	49327Q204		1/11/2011	5/20/2011	250	0	243	7			0	7
1,005	KEYCORP CAPITAL IX	49327Q204		1/12/2011	5/20/2011	275	0	266	9			0	9
1,006	KEYCORP CAPITAL X	49327R103		12/16/2010	4/14/2011	1,394	0	1,376	18			0	18
1,007	KEYCORP CAPITAL X	49327R103		12/16/2010	4/15/2011	129	0	127	2			0	2
1,008	KEYCORP CAPITAL X	49327R103		12/21/2010	4/15/2011	1,290	0	1 278	12			0	12
1,009	KEYCORP CAPITAL X	49327R103		12/21/2010	4/18/2011	436	0	434	2			0	2
1,010	KEYCORP CAPITAL X	49327R103		12/21/2010	5/11/2011	1 068	0	1,048	20			0	20
1,011	KEYCORP CAPITAL X	49327R103		12/21/2010	5/12/2011	1,277	0	1,252	25			0	25
1,012	KEYCORP CAPITAL X	49327R103		12/21/2010	5/13/2011	1,509	0	1,482	27			0	27
1,013	KEYCORP CAPITAL X	49327R103		12/21/2010	5/18/2011	258	0	256	2			0	2
1,014	KEYCORP CAPITAL X	49327R103		1/11/2011	5/18/2011	310	0	309	1			0	1
1,015	KEYCORP CAPITAL X	49327R103		1/13/2011	5/18/2011	1 058	0	1,052	6			0	6
1,016	KEYCORP CAPITAL X	49327R103		1/13/2011	5/19/2011	2,237	0	2,232	5			0	5
1,017	KIMCO REALTY CORP	49446R844		9/29/2010	1/7/2011	3,991	0	4,014	-23			0	-23
1,018	KIMCO REALTY CORP	49446R844		9/29/2010	1/11/2011	103	0	104	-1			0	-1
1,019	KIMCO REALTY CORP	49446R844		9/29/2010	1/14/2011	2,050	0	2,072	-22			0	-22
1,020	KIMCO REALTY CORP	49446R844		9/29/2010	1/18/2011	307	0	311	-4			0	-4
1,021	KIMCO REALTY CORP	49446R844		9/29/2010	1/19/2011	896	0	906	-10			0	-10
1,022	KIMCO REALTY CORP	49446R844		9/29/2010	5/20/2011	9,308	0	9,142	166			0	166
1,023	KIMCO REALTY CORP	49446R844		12/29/2010	5/20/2011	5,327	0	5,412	-85			0	-85
1,024	KINROSS GOLD CORP	496902404		4/14/2011	11/2/2011	34,723	0	36 852	-2 129			0	-2,129
1,025	KOHLS CORP WISC PV 1CT	500255104		12/23/2010	1/14/2011	34,748	0	36 139	-1 391			0	-1 391
1,026	KOHLS CORP WISC PV 1CT	500255104		1/6/2011	1/14/2011	7,888	0	8,095	-207			0	-207
1,027	KOHLS CORP WISC PV 1CT	500255104		1/11/2011	1/14/2011	11,651	0	11,790	-139			0	-139
1,028	LVMH MOET HENNESSY ADR	502441306		2/23/2010	1/20/2011	27,110	0	19,449	7,661			0	7,661
1,029	LVMH MOET HENNESSY ADR	502441306		2/23/2010	12/8/2011	13 435	0	9,768	3,667			0	3 667
1,030	LVMH MOET HENNESSY ADR	502441306		5/6/2010	12/8/2011	446	0	321	125			0	125
1,031	LVMH MOET HENNESSY ADR	502441306		5/6/2010	12/13/2011	7,074	0	5,266	1,808			0	1,808
1,032	LVMH MOET HENNESSY ADR	502441306		5/10/2010	12/13/2011	6,758	0	5,269	1,489			0	1,489
1,033	LABORATORY CP AMER HLDGS	50540R409		1/28/2011	2/11/2011	1 831	0	1,907	-76			0	-76
1,034	LABORATORY CP AMER HLDGS	50540R409		1/28/2011	8/23/2011	1,472	0	1,725	-253			0	-253
1,035	LAS VEGAS SANDS CORP	517834107		2/14/2011	5/5/2011	8,112	0	9,142	-1,030			0	-1 030
1,036	LAS VEGAS SANDS CORP	517834107		2/14/2011	6/2/2011	211	0	241	-30			0	-30
1,037	PNC CAPITAL TRUST E	69350S208		12/22/2010	3/31/2011	3,574	0	3 492	82			0	82
1,038	PNC CAPITAL TRUST E	69350S208		12/22/2010	4/4/2011	1 824	0	1 784	40			0	40
1,039	PNC CAPITAL TRUST E	69350S208		12/22/2010	4/5/2011	1,899	0	1,861	38			0	38
1,040	PS BUSINESS PARKS INC	69360J875		9/29/2010	5/20/2011	28,905	0	29,166	-261			0	-261
1,041	PANTRY INC	698657103		2/25/2010	1/14/2011	9 205	0	6,973	2,232			0	2,232
1,042	PANTRY INC	698657103		5/10/2010	1/14/2011	1 438	0	1 102	336			0	336
1,043	PARKER HANNIFIN CORP	701094104		2/25/2010	1/7/2011	11,893	0	8 086	3,807			0	3 807
1,044	PARKER HANNIFIN CORP	701094104		2/25/2010	1/14/2011	22,369	0	14 648	7 721			0	7 721

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					Totals	18,326,485	0	18,200,177	126,308	0	0	0	126,308
1,045	PARKER HANNIFIN CORP	701094104		5/10/2010	1/14/2011	3 937	0	2,953	984			0	984
1,046	PATTERSON COS INC	703395103		2/25/2010	1/12/2011	7 757	0	7 375	382			0	382
1,047	PATTERSON COS INC	703395103		2/25/2010	1/14/2011	8 285	0	7,914	371			0	371
1,048	PATTERSON COS INC	703395103		5/10/2010	1/14/2011	2,667	0	2,618	49			0	49
1,049	PATTERSON UTI ENERGY INC	703481101		5/25/2010	7/6/2011	31,348	0	12,260	19,088			0	19 088
1,050	PATTERSON UTI ENERGY INC	703481101		5/25/2010	7/13/2011	49,859	0	19,070	30,789			0	30 789
1,051	PATTERSON UTI ENERGY INC	703481101		5/25/2010	7/20/2011	42,098	0	15,622	26,476			0	26 476
1,052	PEPSICO INC	713448108		12/9/2010	1/14/2011	36,630	0	35 429	1,201			0	1,201
1,053	HESS CORP	42809H107		2/14/2011	11/2/2011	57,930	0	78,033	-20 103			0	-20,103
1,054	HEWLETT PACKARD CO DEL	428236103		2/25/2010	1/14/2011	53 642	0	58 921	-5,279			0	-5,279
1,055	HEWLETT PACKARD CO DEL	428236103		5/10/2010	1/14/2011	7,822	0	8,298	-476			0	-476
1,056	HONDA MOTOR ADR NEW	438128308		6/15/2010	8/4/2011	9 385	0	7,547	1,838			0	1,838
1,057	HONDA MOTOR ADR NEW	438128308		8/19/2010	8/4/2011	3,505	0	3 071	434			0	434
1,058	HONDA MOTOR ADR NEW	438128308		9/16/2010	8/4/2011	5,277	0	4,888	389			0	389
1,059	HONDA MOTOR ADR NEW	438128308		11/24/2010	8/4/2011	3 656	0	3 623	33			0	33
1,060	HONDA MOTOR ADR NEW	438128308		11/26/2010	8/4/2011	1 319	0	1 294	25			0	25
1,061	HONDA MOTOR ADR NEW	438128308		11/26/2010	9/7/2011	743	0	887	-144			0	-144
1,062	HONDA MOTOR ADR NEW	438128308		1/18/2011	9/7/2011	18,662	0	24,342	-5,680			0	-5,680
1,063	HONDA MOTOR ADR NEW	438128308		1/18/2011	10/20/2011	39,978	0	54,458	-14,480			0	-14,480
1,064	NATIONAL CITY CAP TR CLD	63540T200		9/29/2010	5/13/2011	1 873	0	1,857	16			0	16
1,065	NATIONAL CITY CAP TR CLD	63540T200		9/29/2010	5/16/2011	986	0	978	8			0	8
1,066	NATIONAL CITY CAP TR CLD	63540T200		9/29/2010	5/17/2011	912	0	903	9			0	9
1,067	NATIONAL CITY CAP TR CLD	63540T200		9/29/2010	5/20/2011	34,922	0	34,523	399			0	399
1,068	NATIONAL CITY CAPITAL TR	63540X201		9/29/2010	5/20/2011	22,234	0	22,079	155			0	155
1,069	NATIONAL WESTMINSTER BK	638539882		9/29/2010	5/20/2011	22,595	0	22,194	401			0	401
1,070	NATIONAL WESTMINSTER BK	638539882		1/6/2011	5/20/2011	880	0	802	78			0	78
1,071	NATIONAL WESTMINSTER BK	638539882		1/7/2011	5/20/2011	245	0	222	23			0	23
1,072	NATIONAL WESTMINSTER BK	638539882		1/10/2011	5/20/2011	489	0	446	43			0	43
1,073	NESTLE S A REP RG SH ADR	641069406		2/25/2010	1/18/2011	9,773	0	8,842	931			0	931
1,074	NESTLE S A REP RG SH ADR	641069406		5/10/2010	1/18/2011	9,501	0	8,106	1,395			0	1,395
1,075	MARVELL TECHNOLOGY GROUP	G5876H105		1/28/2011	5/5/2011	3,695	0	4 876	-1,181			0	-1,181
1,076	MARVELL TECHNOLOGY GROUP	G5876H105		1/28/2011	5/5/2011	4 117	0	5 536	-1,419			0	-1 419
1,077	MARVELL TECHNOLOGY GROUP	G5876H105		1/28/2011	6/3/2011	2 275	0	2,894	-619			0	-619
1,078	MARVELL TECHNOLOGY GROUP	G5876H105		3/7/2011	6/3/2011	3 100	0	3,224	-124			0	-124
1,079	MARVELL TECHNOLOGY GROUP	G5876H105		1/28/2011	6/3/2011	6 008	0	7,692	-1,684			0	-1,684
1,080	MARVELL TECHNOLOGY GROUP	G5876H105		4/29/2011	11/2/2011	45,653	0	51 321	-5,668			0	-5,668
1,081	MARVELL TECHNOLOGY GROUP	G5876H105		6/2/2011	11/2/2011	15,906	0	18 153	-2,247			0	-2,247
1,082	MARVELL TECHNOLOGY GROUP	G5876H105		9/12/2011	11/2/2011	10 329	0	10,519	-190			0	-190
1,083	MONTPELIER RE HOLDINGS	G62185114		5/12/2011	5/20/2011	2 536	0	2,506	30			0	30
1,084	MONTPELIER RE HOLDINGS	G62185114		5/13/2011	5/20/2011	1 490	0	1 483	7			0	7
1,085	MONTPELIER RE HOLDINGS	G62185114		5/16/2011	5/20/2011	1 385	0	1,382	3			0	3
1,086	MONTPELIER RE HOLDINGS	G62185114		5/17/2011	5/20/2011	627	0	626	1			0	1
1,087	MONTPELIER RE HOLDINGS	G62185114		5/19/2011	5/20/2011	1 987	0	1 948	39			0	39
1,088	NABORS INDUSTRIES LTD	G6359F103		5/19/2011	11/25/2011	1 994	0	3 301	-1,307			0	-1,307
1,089	NABORS INDUSTRIES LTD	G6359F103		5/19/2011	11/25/2011	1,914	0	3,206	-1,292			0	-1,292
1,090	NABORS INDUSTRIES LTD	G6359F103		5/19/2011	11/25/2011	48	0	81	-33			0	-33
1,091	NABORS INDUSTRIES LTD	G6359F103		5/23/2011	11/25/2011	338	0	555	-217			0	-217
1,092	NABORS INDUSTRIES LTD	G6359F103		5/19/2011	11/28/2011	49	0	82	-33			0	-33
1,093	NABORS INDUSTRIES LTD	G6359F103		5/19/2011	11/28/2011	2 042	0	3 341	-1,299			0	-1,299
1,094	NABORS INDUSTRIES LTD	G6359F103		5/23/2011	11/28/2011	791	0	1 269	-478			0	-478
1,095	NABORS INDUSTRIES LTD	G6359F103		5/23/2011	11/29/2011	1 576	0	2 486	-910			0	-910
1,096	NABORS INDUSTRIES LTD	G6359F103		6/13/2011	11/29/2011	1 425	0	2 131	-706			0	-706
1,097	PARTNER RE LTD	G6852T204		9/29/2010	1/27/2011	25	0	25	0			0	0
1,098	PARTNER RE LTD	G6852T204		9/29/2010	1/27/2011	125	0	127	-2			0	-2
1,099	PARTNER RE LTD	G6852T204		9/29/2010	1/27/2011	75	0	76	-1			0	-1
1,100	PARTNER RE LTD	G6852T204		9/29/2010	1/27/2011	25	0	25	0			0	0
1,101	PARTNER RE LTD	G6852T204		9/29/2010	1/28/2011	150	0	153	-3			0	-3
1,102	PARTNER RE LTD	G6852T204		9/29/2010	1/28/2011	1 003	0	1,017	-14			0	-14

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					Totals	18,326,485	0	18,200,177	126,308	0	0	0	126,308
1,103	PARTNER RE LTD	G6852T204		9/29/2010	1/28/2011	376	0	381	-5			0	-5
1,104	PARTNER RE LTD	G6852T204		9/29/2010	1/28/2011	677	0	686	-9			0	-9
1,105	PEPSICO INC	713448108		12/22/2010	1/14/2011	18,649	0	18,290	359			0	359
1,106	PETROBAKKEN ENERGY LTD	71645A109		5/5/2010	1/14/2011	12,070	0	14 643	-2,573			0	-2,573
1,107	PETROHAWK ENERGY CORP	716495106		7/13/2011	7/22/2011	3 518	0	2 187	1,331			0	1 331
1,108	PETROHAWK ENERGY CORP	716495106		7/13/2011	7/22/2011	803	0	512	291			0	291
1,109	PETROHAWK ENERGY CORP	716495106		7/13/2011	7/22/2011	4,131	0	2,631	1,500			0	1,500
1,110	PETROHAWK ENERGY CORP	716495106		7/13/2011	7/27/2011	8,813	0	5,466	3,347			0	3,347
1,111	PETRLEO BRAS VTG SPD ADR	71654V408		2/22/2011	8/23/2011	24 438	0	35,449	-11 011			0	-11 011
1,112	PFIZER INC	717081103		2/25/2010	1/14/2011	87 143	0	84,198	2,945			0	2,945
1,113	PFIZER INC	717081103		5/10/2010	1/14/2011	14,197	0	13,221	976			0	976
1,114	PFIZER INC	717081103		5/26/2010	1/14/2011	14,545	0	12,169	2,376			0	2,376
1,115	PFIZER INC	717081103		5/25/2010	11/14/2011	65 405	0	49,857	15,548			0	15,548
1,116	PHILIP MORRIS INTL INC	718172109		2/25/2010	1/14/2011	31,669	0	27,938	3,731			0	3,731
1,117	PHILIP MORRIS INTL INC	718172109		5/10/2010	1/14/2011	5 090	0	4 342	748			0	748
1,118	POTASH CORP SASKATCHEWAN	73755L107		7/2/2010	1/10/2011	5 620	0	2,916	2,704			0	2,704
1,119	POTASH CORP SASKATCHEWAN	73755L107		7/2/2010	4/8/2011	5,942	0	2 920	3,022			0	3,022
1,120	POTASH CORP SASKATCHEWAN	73755L107		12/16/2010	4/8/2011	5,068	0	4 028	1,040			0	1,040
1,121	POTASH CORP SASKATCHEWAN	73755L107		1/18/2011	4/8/2011	35,654	0	35,433	221			0	221
1,122	POWERSHARES DB	73936B408		3/17/2011	11/2/2011	54,933	0	59,626	-4,693			0	-4,693
1,123	PRINCIPAL FINL GROUP	74251V300		9/29/2010	5/23/2011	7 178	0	7,087	91			0	91
1,124	PRINCIPAL FINL GROUP	74251V300		5/20/2011	5/23/2011	4,751	0	4,834	-83			0	-83
1,125	PROCTER & GAMBLE CO	742718109		2/14/2011	9/12/2011	7 995	0	8,377	-382			0	-382
1,126	PROCTER & GAMBLE CO	742718109		2/14/2011	9/22/2011	34,257	0	36,406	-2,149			0	-2,149
1,127	PRUDENTIAL PLC ADR	74435K204		2/25/2010	7/19/2011	10,098	0	8,655	1,443			0	1,443
1,128	PRUDENTIAL PLC ADR	74435K204		5/10/2010	7/19/2011	4,867	0	3,728	1,139			0	1,139
1,129	PRUDENTIAL PLC ADR	74435K204		5/10/2010	7/20/2011	5,319	0	4,022	1,297			0	1,297
1,130	DEUTSCHE BANK CAP FNDG	25153Y206		5/16/2011	5/20/2011	296	0	296	0			0	0
1,131	DB CONT CAP TRUST III	25154A108		9/29/2010	4/14/2011	284	0	291	-7			0	-7
1,132	DB CONT CAP TRUST III	25154A108		9/29/2010	4/14/2011	1 137	0	1,162	-25			0	-25
1,133	DB CONT CAP TRUST III	25154A108		9/29/2010	4/15/2011	2 660	0	2,721	-61			0	-61
1,134	DB CONT CAP TRUST III	25154A108		9/29/2010	4/18/2011	155	0	158	-3			0	-3
1,135	DB CONT CAP TRUST III	25154A108		9/29/2010	4/18/2011	2 060	0	2,113	-53			0	-53
1,136	DB CONT CAP TRUST III	25154A108		9/29/2010	4/19/2011	1 625	0	1,664	-39			0	-39
1,137	DB CONT CAP TRUST III	25154A108		9/29/2010	5/20/2011	1,166	0	1,145	21			0	21
1,138	DB CONT CAP TRUST III	25154A108		9/29/2010	5/20/2011	25 513	0	25 437	76			0	76
1,139	DB CONT CAP TRUST III	25154A108		9/29/2010	5/20/2011	2 729	0	2,685	44			0	44
1,140	DB CONT CAP TRUST III	25154A108		9/29/2010	5/20/2011	291	0	286	5			0	5
1,141	DB CONT CAP TRUST III	25154A108		1/26/2011	5/20/2011	265	0	254	11			0	11
1,142	DB CONT CAP TRUST III	25154A108		1/27/2011	5/20/2011	1,007	0	965	42			0	42
1,143	DB CONT CAP TRUST III	25154A108		1/28/2011	5/20/2011	1 987	0	1,901	86			0	86
1,144	DB CONT CAP TRUST III	25154A108		1/31/2011	5/20/2011	662	0	632	30			0	30
1,145	DB CONT CAP TRUST III	25154A108		3/16/2011	5/20/2011	1 590	0	1,528	62			0	62
1,146	DEUTSCHE BK CAPITAL FDG	25154D102		4/14/2011	5/20/2011	25	0	25	0			0	0
1,147	DEUTSCHE BK CAPITAL FDG	25154D102		4/15/2011	5/20/2011	583	0	577	6			0	6
1,148	DEUTSCHE BK CAPITAL FDG	25154D102		4/20/2011	5/20/2011	1 192	0	1,180	12			0	12
1,149	DEUTSCHE BK CAPITAL FDG	25154D102		4/26/2011	5/20/2011	1 014	0	1,009	5			0	5
1,150	DEUTSCHE BK CAPITAL FDG	25154D102		4/27/2011	5/20/2011	1 141	0	1,139	2			0	2
1,151	LAS VEGAS SANDS CORP	517834107		2/14/2011	6/28/2011	8 211	0	9 383	-1,172			0	-1,172
1,152	LAS VEGAS SANDS CORP	517834107		2/14/2011	7/1/2011	10,268	0	11,307	-1,039			0	-1,039
1,153	LAS VEGAS SANDS CORP	517834107		2/14/2011	7/22/2011	3,988	0	4,090	-102			0	-102
1,154	LAS VEGAS SANDS CORP	517834107		2/14/2011	8/3/2011	6 413	0	6 736	-323			0	-323
1,155	LAS VEGAS SANDS CORP	517834107		2/14/2011	11/2/2011	83,080	0	82,520	560			0	560
1,156	LENNAR CORP CL A	526057104		4/27/2011	11/2/2011	54,071	0	62,659	-8 588			0	-8 588
1,157	LIFEPOINT HOSPS INC COM	53219L109		5/25/2010	12/12/2011	60,411	0	56,622	3 789			0	3,789
1,158	LINCOLN NATIONAL COR CLD	534187802		9/29/2010	5/20/2011	7,229	0	7 120	109			0	109
1,159	LINCOLN NATIONAL COR CLD	534187802		1/6/2011	5/20/2011	1,101	0	1,088	13			0	13
1,160	PARTNER RE LTD	G6852T204		9/29/2010	1/31/2011	174	0	178	-4			0	-4

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	Amount
Long Term CG Distributions	578
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
					Totals	18 326 485	0	18,200,177	126,308	0	0	0	126,308
1,161	PARTNER RE LTD	G6852T204		9/29/2010	1/31/2011	124	0	127	-3			0	-3
1,162	PARTNER RE LTD	G6852T204		9/29/2010	2/1/2011	869	0	890	-21			0	-21
1,163	PARTNER RE LTD	G6852T204		9/29/2010	2/1/2011	124	0	127	-3			0	-3
1,164	PARTNER RE LTD	G6852T204		9/29/2010	3/11/2011	246	0	254	-8			0	-8
1,165	PARTNER RE LTD	G6852T204		9/29/2010	3/14/2011	970	0	1,017	-47			0	-47
1,166	PARTNER RE LTD	G6852T204		9/29/2010	3/14/2011	145	0	152	-7			0	-7
1,167	PARTNER RE LTD	G6852T204		9/29/2010	3/14/2011	121	0	127	-6			0	-6
1,168	PARTNER RE LTD	G6852T204		9/29/2010	3/14/2011	73	0	76	-3			0	-3
1,169	PARTNER RE LTD	G6852T204		9/29/2010	3/14/2011	24	0	25	-1			0	-1
1,170	PARTNER RE LTD	G6852T204		9/29/2010	3/14/2011	24	0	25	-1			0	-1
1,171	CITIGROUP CAPITAL VIII	17306R204		4/29/2011	5/20/2011	940	0	940	0			0	0
1,172	CITIGROUP CAPITAL VIII	17306R204		5/2/2011	5/20/2011	989	0	989	0			0	0
1,173	CITIGROUP CAPITAL VIII	17306R204		5/3/2011	5/20/2011	3,018	0	3 015	3			0	3
1,174	CITIGROUP CAPITAL XIII	173080201		10/8/2010	5/20/2011	7 862	0	7,362	500			0	500
1,175	CITIGROUP CAPITAL XIII	173080201		10/12/2010	5/20/2011	7 862	0	7,340	522			0	522
1,176	CITIGROUP CAPITAL XIII	173080201		1/26/2011	5/20/2011	674	0	642	32			0	32
1,177	CITIGROUP CAPITAL XIII	173080201		1/27/2011	5/20/2011	2 808	0	2,682	126			0	126
1,178	CITIGROUP CAPITAL XX	173085200		1/27/2011	4/28/2011	207	0	206	1			0	1
1,179	CITIGROUP CAPITAL XX	173085200		2/1/2011	4/28/2011	2 093	0	2,098	-5			0	-5
1,180	CITIGROUP CAPITAL XX	173085200		2/4/2011	4/28/2011	1 266	0	1 277	-11			0	-11
1,181	CITIGROUP CAPITAL XX	173085200		2/4/2011	5/11/2011	985	0	990	-5			0	-5
1,182	CITIGROUP CAPITAL XX	173085200		2/4/2011	5/12/2011	1 472	0	1 485	-13			0	-13
1,183	CITIGROUP CAPITAL XX	173085200		2/4/2011	5/13/2011	1 394	0	1 407	-13			0	-13
1,184	CITIGROUP CAPITAL XIV(C)	17309E200		4/7/2011	5/23/2011	1 181	0	1,189	-8			0	-8
1,185	CITIGROUP CAPITAL XIV(C)	17309E200		4/12/2011	5/23/2011	1 821	0	1 835	-14			0	-14
1,186	CITIGROUP CAPITAL XIV(C)	17309E200		4/13/2011	5/23/2011	886	0	888	-2			0	-2
1,187	CITIGROUP CAPITAL XIV(C)	17309E200		5/13/2011	5/23/2011	25	0	25	0			0	0
1,188	CITIGROUP CAPITAL XVI	17310L201		10/12/2010	5/20/2011	2 497	0	2,342	155			0	155
1,189	CITIGROUP CAPITAL XVI	17310L201		10/13/2010	5/20/2011	1 829	0	1 730	99			0	99
1,190	CITIGROUP CAPITAL XVI	17310L201		10/14/2010	5/20/2011	3,535	0	3 350	185			0	185
1,191	COCA COLA COM	191216100		2/14/2011	5/18/2011	7 851	0	7,252	599			0	599
1,192	COCA COLA COM	191216100		2/14/2011	10/17/2011	23,220	0	21,757	1,463			0	1,463
1,193	COCA COLA COM	191216100		2/14/2011	11/2/2011	150,124	0	139 368	10 756			0	10,756
1,194	COEUR D'ALENE MINES CORP	192108504		2/14/2011	4/27/2011	13,858	0	11,420	2,438			0	2,438
1,195	COEUR D'ALENE MINES CORP	192108504		2/14/2011	4/29/2011	3,824	0	3 045	779			0	779
1,196	COEUR D ALENE MINES CORP	192108504		2/14/2011	9/30/2011	9 109	0	10 785	-1,676			0	-1 676
1,197	COEUR D'ALENE MINES CORP	192108504		2/14/2011	10/17/2011	4 306	0	4 822	-516			0	-516
1,198	COEUR D ALENE MINES CORP	192108504		2/14/2011	11/2/2011	26 502	0	26,138	364			0	364
1,199	COEUR D'ALENE MINES CORP	192108504		3/14/2011	11/2/2011	9 520	0	12,012	-2,492			0	-2,492
1,200	COEUR D'ALENE MINES CORP	192108504		3/21/2011	11/2/2011	19,169	0	24,352	-5 183			0	-5,183
1,201	HOYA CORP ADR	443251103		5/10/2010	4/5/2011	8 941	0	11 482	-2,541			0	-2,541
1,202	HOYA CORP ADR	443251103		1/18/2011	4/5/2011	29 470	0	34,700	-5,230			0	-5,230
1,203	HUMANA INC	444859102		5/3/2010	1/14/2011	19,183	0	15 136	4,047			0	4 047
1,204	HUMANA INC	444859102		5/6/2010	1/14/2011	6 708	0	4 967	1,741			0	1 741
1,205	HUMANA INC	444859102		5/10/2010	1/14/2011	4,296	0	3,339	957			0	957
1,206	HUMAN GENOME SCIENCS INC	444903108		6/3/2011	9/20/2011	10,300	0	21,565	-11,265			0	-11,265
1,207	HUMAN GENOME SCIENCS INC	444903108		2/14/2011	11/2/2011	17,603	0	44 876	-27,273			0	-27,273
1,208	HUMAN GENOME SCIENCS INC	444903108		10/17/2011	11/2/2011	21,604	0	23 557	-1,953			0	-1,953
1,209	HUNT J B TRANS SVCS INC	445658107		1/28/2011	10/27/2011	3 840	0	3 693	147			0	147
1,210	HUTCHISN WHAMPOA ADR	448415208		2/23/2010	1/31/2011	21 946	0	13 292	8,654			0	8 654
1,211	ITT CORP	450911102		1/28/2011	2/22/2011	2 560	0	2 585	-25			0	-25
1,212	ITT CORP	450911102		1/28/2011	2/22/2011	1 857	0	1 880	-23			0	-23
1,213	ITT CORP	450911102		1/28/2011	6/22/2011	2 464	0	2 526	-62			0	-62
1,214	ITT CORP	450911102		1/28/2011	7/29/2011	4 709	0	5 169	-460			0	-460
1,215	LINCOLN NATIONAL COR CLD	534187802		1/7/2011	5/20/2011	2 927	0	2 916	11			0	11
1,216	LINCOLN NATIONAL COR CLD	534187802		1/10/2011	5/20/2011	25	0	25	0			0	0
1,217	LINCOLN NATIONAL COR CLD	534187802		1/11/2011	5/20/2011	150	0	149	1			0	1
1,218	LINCOLN NATIONAL COR CLD	534187802		1/14/2011	5/20/2011	1 976	0	1 955	21			0	21

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	Amount
Long Term CG Distributions	578
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
					Totals	18,326,485	0	18,200,177	126,308	0	0	0	126,308
1,219	LINCOLN NATIONAL COR CLD	534187802		1/14/2011	5/20/2011	575	0	569	6			0	6
1,220	LINCOLN NATIONAL COR CLD	534187802		1/21/2011	5/20/2011	3,327	0	3 286	41			0	41
1,221	LINCOLN NATIONAL COR CLD	534187802		1/24/2011	5/20/2011	775	0	759	16			0	16
1,222	LINCOLN NATIONAL COR CLD	534187802		4/12/2011	5/20/2011	1 601	0	1,592	9			0	9
1,223	LINCOLN NATIONAL COR CLD	534187802		4/13/2011	5/20/2011	1,151	0	1,147	4			0	4
1,224	LINCOLN NATIONAL COR CLD	534187802		4/14/2011	5/20/2011	725	0	723	2			0	2
1,225	LINCOLN NATIONAL COR CLD	534187802		4/15/2011	5/20/2011	225	0	225	0			0	0
1,226	LINCOLN NATIONAL COR CLD	534187802		4/18/2011	5/20/2011	325	0	324	1			0	1
1,227	LINCOLN NATIONAL COR CLD	534187802		4/19/2011	5/20/2011	901	0	901	0			0	0
1,228	LLOYDS BANKING GROUP PLC	539439109		2/25/2010	7/5/2011	6 685	0	7,627	-942			0	-942
1,229	LLOYDS BANKING GROUP PLC	539439109		5/10/2010	7/5/2011	5,633	0	6,810	-1,177			0	-1,177
1,230	LLOYDS BANKING GROUP PLC	539439109		1/19/2011	7/5/2011	22,517	0	31,740	-9,223			0	-9,223
1,231	LLOYDS BANKING GROUP PLC	539439109		1/19/2011	7/6/2011	20,977	0	30,353	-9,376			0	-9,376
1,232	LLOYDS BANKING GRP PLC	539439802		9/29/2010	1/6/2011	1 723	0	1,777	-54			0	-54
1,233	LLOYDS BANKING GRP PLC	539439802		9/29/2010	1/7/2011	2 118	0	2 201	-83			0	-83
1,234	LLOYDS BANKING GRP PLC	539439802		9/29/2010	4/18/2011	1 621	0	1,644	-23			0	-23
1,235	LLOYDS BANKING GRP PLC	539439802		9/29/2010	4/19/2011	1,438	0	1,459	-21			0	-21
1,236	LLOYDS BANKING GRP PLC	539439802		9/29/2010	5/20/2011	11,907	0	11,722	185			0	185
1,237	LOEWS CORP	540424108		2/25/2010	1/14/2011	66,873	0	60,824	6,049			0	6,049
1,238	LOEWS CORP	540424108		5/10/2010	1/14/2011	12,078	0	10,442	1,636			0	1,636
1,239	LOWE'S COMPANIES INC	548661107		5/25/2010	5/5/2011	61,560	0	57,992	3,568			0	3,568
1,240	LOWE'S COMPANIES INC	548661107		1/19/2011	5/5/2011	11,360	0	10,878	482			0	482
1,241	LOWE'S COMPANIES INC	548661107		3/22/2011	5/5/2011	5 796	0	5,941	-145			0	-145
1,242	LUBRIZOL CORP	549271104		1/28/2011	3/15/2011	4 820	0	3 829	991			0	991
1,243	LUBRIZOL CORP	549271104		1/28/2011	3/15/2011	4,015	0	3,191	824			0	824
1,244	LUBRIZOL CORP	549271104		1/28/2011	3/16/2011	1,072	0	851	221			0	221
1,245	LUBRIZOL CORP	549271104		2/8/2011	3/16/2011	3,082	0	2,598	484			0	484
1,246	LUBRIZOL CORP	549271104		2/8/2011	3/17/2011	1,475	0	1,242	233			0	233
1,247	PRUDENTIAL PLC ADR	74435K204		9/29/2010	7/20/2011	1,189	0	1,111	78			0	78
1,248	PRUDENTIAL PLC ADR	74435K204		11/17/2010	7/20/2011	216	0	196	20			0	20
1,249	PRUDENTIAL PLC ADR	74435K204		11/18/2010	7/20/2011	714	0	658	56			0	56
1,250	PRUDENTIAL PLC ADR	74435K204		1/18/2011	7/20/2011	19 785	0	20,271	-486			0	-486
1,251	PT INDOSAT TBK ADR	744383100		4/6/2010	5/10/2011	4,194	0	4,700	-506			0	-506
1,252	PT INDOSAT TBK ADR	744383100		4/6/2010	5/12/2011	4 009	0	4,497	-488			0	-488
1,253	PT INDOSAT TBK ADR	744383100		5/10/2010	5/12/2011	1 989	0	2,027	-38			0	-38
1,254	PT INDOSAT TBK ADR	744383100		1/18/2011	5/12/2011	9,314	0	8,903	411			0	411
1,255	PUBLIC STORAGE	74460D182		9/29/2010	1/7/2011	2 308	0	2,361	-53			0	-53
1,256	PUBLIC STORAGE	74460D182		9/29/2010	1/10/2011	2 262	0	2,309	-47			0	-47
1,257	PUBLIC STORAGE	74460D182		9/29/2010	1/11/2011	77	0	79	-2			0	-2
1,258	PUBLIC STORAGE	74460D182		9/29/2010	1/14/2011	462	0	472	-10			0	-10
1,259	PUBLIC STORAGE	74460D182		9/29/2010	1/21/2011	2,120	0	2 178	-58			0	-58
1,260	PUBLIC STORAGE	74460D182		9/29/2010	2/8/2011	1 881	0	1 942	-61			0	-61
1,261	PUBLIC STORAGE	74460D182		9/29/2010	2/9/2011	1,545	0	1 600	-55			0	-55
1,262	PUBLIC STORAGE	74460D182		9/29/2010	5/20/2011	11 400	0	11,177	223			0	223
1,263	PUBLIC STORAGE INC	74460D257		9/29/2010	1/27/2011	275	0	281	-6			0	-6
1,264	PUBLIC STORAGE INC	74460D257		9/29/2010	1/28/2011	548	0	561	-13			0	-13
1,265	PUBLIC STORAGE INC	74460D257		9/29/2010	2/1/2011	1,567	0	1,608	-41			0	-41
1,266	PUBLIC STORAGE INC	74460D257		9/29/2010	5/20/2011	18,340	0	18,349	-9			0	-9
1,267	QUEST DIAGNOSTICS INC	74834L100		2/11/2011	6/14/2011	3,159	0	3,055	104			0	104
1,268	QUEST DIAGNOSTICS INC	74834L100		2/11/2011	6/14/2011	2 443	0	2,360	83			0	83
1,269	ITT CORP	450911102		1/28/2011	10/27/2011	6 240	0	8 224	-1 984			0	-1 984
1,270	ITT CORP	450911102		1/28/2011	10/27/2011	4 040	0	5,345	-1 305			0	-1 305
1,271	ICICI BANK LTD SPD ADR	45104G104		2/23/2010	11/22/2011	15,863	0	20,315	-4,452			0	-4 452
1,272	IDEXX LAB INC DEL $0 10	45168D104		1/28/2011	3/7/2011	4 656	0	4,352	304			0	304
1,273	IDEXX LAB INC DEL $0 10	45168D104		1/28/2011	3/8/2011	2,083	0	1 926	157			0	157
1,274	IDEXX LAB INC DEL $0 10	45168D104		1/28/2011	4/12/2011	3,782	0	3,496	286			0	286
1,275	IDEXX LAB INC DEL $0 10	45168D104		1/28/2011	4/21/2011	3 263	0	2,925	338			0	338
1,276	IDEXX LAB INC DEL $0 10	45168D104		1/28/2011	4/25/2011	3 302	0	2,925	377			0	377

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	Amount
Long Term CG Distributions	578
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
					Totals	18,326,485	0	18,200,177	126,308	0	0	0	126,308
1,277	IHS INC	451734107		4/15/2011	8/3/2011	1,971	0	2,406	-435			0	-435
1,278	IHS INC	451734107		4/15/2011	8/3/2011	70	0	86	-16			0	-16
1,279	IHS INC	451734107		4/15/2011	8/3/2011	2 675	0	3,264	-589			0	-589
1,280	ILLINOIS TOOL WORKS INC	452308109		2/25/2010	1/14/2011	14 977	0	12,118	2,859			0	2,859
1,281	ILLINOIS TOOL WORKS INC	452308109		5/10/2010	1/14/2011	2 179	0	1,950	229			0	229
1,282	NETAPP INC	64110D104		1/28/2011	4/20/2011	4,713	0	5,193	-480			0	-480
1,283	NETAPP INC	64110D104		1/28/2011	4/21/2011	4 973	0	5,301	-328			0	-328
1,284	NEWFIELD EXPL CO COM	651290108		1/28/2011	3/7/2011	3 098	0	2,982	116			0	116
1,285	NEWFIELD EXPL CO COM	651290108		1/28/2011	3/7/2011	2 961	0	2,843	118			0	118
1,286	NEWFIELD EXPL CO COM	651290108		1/28/2011	3/31/2011	2 143	0	1,942	201			0	201
1,287	NEWFIELD EXPL CO COM	651290108		1/28/2011	4/27/2011	5 574	0	5 548	26			0	26
1,288	NEWFIELD EXPL CO COM	651290108		1/28/2011	4/27/2011	6 085	0	6,102	-17			0	-17
1,289	NEWMONT MINING CORP	651639106		2/14/2011	4/27/2011	25,628	0	25,444	184			0	184
1,290	NEWMONT MINING CORP	651639106		2/14/2011	8/11/2011	34,093	0	33,735	358			0	358
1,291	NEWMONT MINING CORP	651639106		2/14/2011	9/30/2011	9,829	0	8,862	967			0	967
1,292	NEWMONT MINING CORP	651639106		2/14/2011	10/17/2011	31,102	0	26,873	4,229			0	4,229
1,293	NEWMONT MINING CORP	651639106		2/14/2011	11/2/2011	112,558	0	96,058	16,500			0	16,500
1,294	NIDEC CORPORATION ADR	654090109		7/12/2010	1/31/2011	1 305	0	1,332	-27			0	-27
1,295	NIDEC CORPORATION ADR	654090109		7/13/2010	1/31/2011	7,762	0	7,834	-72			0	-72
1,296	NIDEC CORPORATION ADR	654090109		1/18/2011	1/31/2011	30,232	0	33,014	-2,782			0	-2,782
1,297	NOKIA CORP SPON ADR	654902204		5/25/2010	5/5/2011	48,867	0	58,866	-9,999			0	-9,999
1,298	NOKIA CORP SPON ADR	654902204		1/19/2011	5/5/2011	7,327	0	9,084	-1 757			0	-1 757
1,299	NOKIA CORP SPON ADR	654902204		3/14/2011	5/5/2011	26,461	0	26,180	281			0	281
1,300	NOBLE ENERGY INC	655044105		2/25/2010	1/14/2011	55,421	0	47,055	8,366			0	8,366
1,301	NOBLE ENERGY INC	655044105		5/10/2010	1/14/2011	13,834	0	12,027	1,807			0	1 807
1,302	NOBLE ENERGY INC	655044105		2/14/2011	8/3/2011	18,130	0	16,763	1,367			0	1,367
1,303	NOBLE ENERGY INC	655044105		2/14/2011	9/30/2011	3 566	0	4,411	-845			0	-845
1,304	NOBLE ENERGY INC	655044105		2/14/2011	11/2/2011	57,014	0	57,347	-333			0	-333
1,305	PARTNER RE LTD	G6852T204		9/29/2010	3/14/2011	1,091	0	1,144	-53			0	-53
1,306	PARTNER RE LTD	G6852T204		9/29/2010	3/14/2011	655	0	683	-28			0	-28
1,307	PARTNER RE LTD	G6852T204		9/29/2010	5/20/2011	374	0	380	-6			0	-6
1,308	PARTNER RE LTD	G6852T204		9/29/2010	5/20/2011	873	0	902	-29			0	-29
1,309	PARTNER RE LTD	G6852T204		9/29/2010	5/20/2011	125	0	128	-3			0	-3
1,310	PARTNER RE LTD	G6852T204		9/29/2010	5/20/2011	125	0	129	-4			0	-4
1,311	PARTNER RE LTD	G6852T204		9/29/2010	5/20/2011	175	0	180	-5			0	-5
1,312	PARTNER RE LTD	G6852T204		9/29/2010	5/20/2011	998	0	1,021	-23			0	-23
1,313	PARTNER RE LTD	G6852T204		10/28/2010	5/20/2011	998	0	1,029	-31			0	-31
1,314	PARTNER RE LTD	G6852T204		10/29/2010	5/20/2011	1 122	0	1 157	-35			0	-35
1,315	PARTNER RE LTD	G6852T204		1/24/2011	5/20/2011	175	0	176	-1			0	-1
1,316	PARTNER RE LTD	G6852T204		1/24/2011	5/20/2011	998	0	1,007	-9			0	-9
1,317	PARTNER RE LTD	G6852T204		4/13/2011	5/20/2011	25	0	25	0			0	0
1,318	PARTNER RE LTD	G6852T204		4/13/2011	5/20/2011	75	0	74	1			0	1
1,319	PARTNER RE LTD	G6852T204		4/13/2011	5/20/2011	25	0	25	0			0	0
1,320	ITT CORP	450911102		1/28/2011	10/26/2011	5 415	0	7,284	-1,869			0	-1,869
1,321	PARTNER RE LTD	G6852T204		4/13/2011	5/20/2011	150	0	147	3			0	3
1,322	PARTNER RE LTD	G6852T204		4/13/2011	5/20/2011	125	0	123	2			0	2
1,323	QUEST DIAGNOSTICS INC	74834L100		3/24/2011	7/21/2011	4 454	0	4,248	206			0	206
1,324	QUEST DIAGNOSTICS INC	74834L100		2/11/2011	7/21/2011	734	0	748	-14			0	-14
1,325	QUEST DIAGNOSTICS INC	74834L100		3/2/2011	7/21/2011	4 011	0	4,004	7			0	7
1,326	QUEST DIAGNOSTICS INC	74834L100		3/24/2011	7/21/2011	791	0	762	29			0	29
1,327	QUEST SOFTWARE INC COM	74834T103		6/3/2011	9/16/2011	25 027	0	32 324	-7,297			0	-7,297
1,328	RALCORP HLDGS INC NEW	751028101		1/28/2011	4/29/2011	5 782	0	4 589	1 193			0	1 193
1,329	RALCORP HLDGS INC NEW	751028101		1/28/2011	5/3/2011	2 244	0	1,652	592			0	592
1,330	RALCORP HLDGS INC NEW	751028101		1/28/2011	5/10/2011	3 960	0	2,692	1,268			0	1,268
1,331	RALCORP HLDGS INC NEW	751028101		1/28/2011	6/6/2011	4 306	0	3,059	1,247			0	1,247
1,332	RALCORP HLDGS INC NEW	751028101		1/28/2011	7/15/2011	6 830	0	4,895	1,935			0	1 935
1,333	RALCORP HLDGS INC NEW	751028101		3/25/2011	7/15/2011	4 098	0	3,123	975			0	975
1,334	RALCORP HLDGS INC NEW	751028101		1/28/2011	7/15/2011	5 682	0	4 099	1,583			0	1,583

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					Totals	18,326,485	0	18,200,177	126,308	0	0	0	126,308
1,335	RANGE RESOURCES CORP DEL	75281A109		7/22/2011	10/26/2011	3 028	0	2,838	190			0	190
1,336	RANGE RESOURCES CORP DEL	75281A109		7/22/2011	10/27/2011	4,111	0	3 741	370			0	370
1,337	REGIS CORP MINN	758932107		2/25/2010	1/14/2011	26,173	0	24,612	1,561			0	1,561
1,338	REGIS CORP MINN	758932107		5/10/2010	1/14/2011	4 695	0	4,865	-170			0	-170
1,339	REHABCARE GROUP INC COM	759148109		11/1/2010	2/14/2011	38,263	0	23,762	14 501			0	14,501
1,340	REHABCARE GROUP INC COM	759148109		11/3/2010	2/14/2011	17,489	0	10,179	7,310			0	7,310
1,341	REHABCARE GROUP INC COM	759148109		1/3/2011	2/14/2011	14,422	0	9 579	4,843			0	4,843
1,342	LUBRIZOL CORP	549271104		2/9/2011	3/17/2011	2,547	0	2 133	414			0	414
1,343	MGM RESORTS INTERNATIONL	552953101		2/14/2011	2/24/2011	3 925	0	4,360	-435			0	-435
1,344	MGM RESORTS INTERNATIONL	552953101		2/14/2011	4/27/2011	5 725	0	6 766	-1,041			0	-1,041
1,345	MGM RESORTS INTERNATIONL	552953101		2/14/2011	11/2/2011	57,015	0	74,354	-17,339			0	-17,339
1,346	MACYS INC	55616P104		5/25/2010	9/22/2011	45,021	0	38,416	6,605			0	6,605
1,347	MAN AG SHS	561641101		3/26/2010	6/22/2011	26,558	0	16,956	9,602			0	9,602
1,348	MAN AG SHS	561641101		4/20/2010	6/22/2011	8,709	0	6,060	2,649			0	2,649
1,349	MAN AG SHS	561641101		4/20/2010	8/12/2011	4 931	0	5,039	-108			0	-108
1,350	MAN AG SHS	561641101		5/10/2010	8/12/2011	6,993	0	6,707	286			0	286
1,351	MAN AG SHS	561641101		1/18/2011	8/12/2011	29,996	0	40 029	-10,033			0	-10,033
1,352	MANPOWERGROUP	56418H100		2/25/2010	1/14/2011	21 775	0	16 838	4,937			0	4,937
1,353	MANPOWERGROUP	56418H100		5/10/2010	1/14/2011	3 015	0	2 356	659			0	659
1,354	MANPOWERGROUP	56418H100		5/18/2010	1/14/2011	11,189	0	8,325	2,864			0	2,864
1,355	MANPOWERGROUP	56418H100		6/10/2010	1/14/2011	13 534	0	8,747	4,787			0	4,787
1,356	MARATHON OIL CORP	565849106		5/25/2010	9/13/2011	66 262	0	48,843	17,419			0	17,419
1,357	MARATHON PETROLEUM CORP	56585A102		5/25/2010	12/12/2011	45,935	0	33,011	12,924			0	12,924
1,358	MARSHALL AND ILSLEY CORP	571837103		6/3/2011	6/8/2011	38,873	0	40,034	-1,161			0	-1,161
1,359	MATTEL INC COM	577081102		2/25/2010	1/14/2011	28 937	0	26,624	2,313			0	2,313
1,360	MATTEL INC COM	577081102		5/10/2010	1/14/2011	6,635	0	6,235	400			0	400
1,361	MAXIM INTEGRATED PRODS	57772K101		10/15/2010	1/14/2011	13,822	0	10,156	3,666			0	3,666
1,362	MCDONALDS CORP COM	580135101		2/14/2011	8/3/2011	1 711	0	1,526	185			0	185
1,363	MCDONALDS CORP COM	580135101		2/14/2011	10/17/2011	14,692	0	12,588	2,104			0	2,104
1,364	MCDONALDS CORP COM	580135101		2/14/2011	11/2/2011	132,698	0	109,476	23 222			0	23,222
1,365	MCDONALDS CORP COM	580135101		5/19/2011	11/2/2011	13 409	0	11,953	1,456			0	1,456
1,366	MC GRAW HILL COMPANIES	580645109		2/25/2010	1/14/2011	12,816	0	11,665	1 151			0	1,151
1,367	MC GRAW HILL COMPANIES	580645109		5/10/2010	1/14/2011	3 448	0	2,673	775			0	775
1,368	MCKESSON CORPORATION COM	58155Q103		2/25/2010	1/14/2011	34,720	0	27,602	7,118			0	7,118
1,369	MCKESSON CORPORATION COM	58155Q103		5/10/2010	1/14/2011	5,712	0	5,110	602			0	602
1,370	MCMORAN EXPLORATION CO	582411104		2/14/2011	11/2/2011	38 884	0	56,179	-17,295			0	-17 295
1,371	MEAD JOHNSON NUTRTION CO	582839106		1/28/2011	9/28/2011	1,592	0	1,288	304			0	304
1,372	MEAD JOHNSON NUTRTION CO	582839106		1/28/2011	10/12/2011	3,256	0	2,635	621			0	621
1,373	MEDTRONIC INC COM	585055106		8/6/2010	1/14/2011	18,324	0	18,503	-179			0	-179
1,374	MEDTRONIC INC COM	585055106		2/14/2011	4/27/2011	829	0	791	38			0	38
1,375	MEDTRONIC INC COM	585055106		2/14/2011	5/18/2011	3,454	0	3,162	292			0	292
1,376	MEDTRONIC INC COM	585055106		5/25/2010	8/9/2011	69,049	0	86 641	-17 592			0	-17,592
1,377	EOG RESOURCES INC	26875P101		5/10/2010	1/14/2011	8,726	0	9 306	-580			0	-580
1,378	EATON CORP	278058102		7/21/2010	1/10/2011	19,420	0	13,950	5,470			0	5,470
1,379	EATON VANCE CORP NVT	278265103		1/28/2011	11/18/2011	7 246	0	9,343	-2,097			0	-2,097
1,380	EATON VANCE CORP NVT	278265103		1/28/2011	11/29/2011	1,564	0	2,151	-587			0	-587
1,381	EBAY INC COM	278642103		2/25/2010	1/14/2011	58,925	0	46,741	12 184			0	12,184
1,382	EBAY INC COM	278642103		5/10/2010	1/14/2011	8 567	0	6 621	1,946			0	1,946
1,383	EBAY INC COM	278642103		2/14/2011	6/28/2011	2 296	0	2 717	-421			0	-421
1,384	EBAY INC COM	278642103		2/14/2011	7/1/2011	26 406	0	27,512	-1 106			0	-1 106
1,385	EBAY INC COM	278642103		2/14/2011	9/12/2011	10 479	0	12 398	-1 919			0	-1 919
1,386	EBAY INC COM	278642103		2/14/2011	9/30/2011	9 970	0	11 209	-1 239			0	-1,239
1,387	EBAY INC COM	278642103		2/14/2011	10/17/2011	14 274	0	14,605	-331			0	-331
1,388	EBAY INC COM	278642103		2/14/2011	11/2/2011	72,506	0	77,612	-5,106			0	-5,106
1,389	EBAY INC COM	278642103		2/18/2011	11/2/2011	20,784	0	22,639	-1 855			0	-1,855
1,390	ELECTRONIC ARTS INC DEL	285512109		2/25/2010	1/14/2011	19,700	0	20,554	854			0	-854
1,391	ELECTRONIC ARTS INC DEL	285512109		5/10/2010	1/14/2011	3 347	0	3 848	-501			0	-501
1,392	ELECTRONIC ARTS INC DEL	285512109		8/16/2010	1/14/2011	7 471	0	7,606	-135			0	-135

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					Totals	18,326,485	0	18,200,177	126,308	0	0	0	126,308
1,393	EMCOR GROUP INC	29084Q100		6/3/2011	6/9/2011	26,442	0	26,852	-410			0	-410
1,394	EMERSON ELEC CO	291011104		2/14/2011	3/23/2011	2 568	0	2,784	-216			0	-216
1,395	EMERSON ELEC CO	291011104		2/14/2011	11/2/2011	42,762	0	53,208	-10 446			0	-10,446
1,396	ENTERGY MISSISSIPPI INC	29364N835		5/11/2011	5/20/2011	1,585	0	1,580	5			0	5
1,397	ENTERGY MISSISSIPPI INC	29364N835		5/12/2011	5/20/2011	1,887	0	1,883	4			0	4
1,398	ENTERGY MISSISSIPPI INC	29364N835		5/13/2011	5/20/2011	805	0	806	-1			0	-1
1,399	ENTERGY MISSISSIPPI INC	29364N835		5/16/2011	5/20/2011	2 240	0	2,238	2			0	2
1,400	ENTERGY MISSISSIPPI INC	29364N835		5/17/2011	5/20/2011	1,384	0	1,382	2			0	2
1,401	EQUIFAX INC	294429105		2/25/2010	1/14/2011	27,209	0	23,767	3,442			0	3,442
1,402	EQUIFAX INC	294429105		5/10/2010	1/14/2011	4,467	0	3,993	474			0	474
1,403	EQUITY LIFESTYLE PPTY	29472R207		3/15/2011	5/23/2011	25	0	25	0			0	0
1,404	EQUITY LIFESTYLE PPTY	29472R207		3/16/2011	5/23/2011	1,400	0	1 370	30			0	30
1,405	EQUITY LIFESTYLE PPTY	29472R207		3/17/2011	5/23/2011	2 037	0	1,991	46			0	46
1,406	EQUITY LIFESTYLE PPTY	29472R207		3/18/2011	5/23/2011	1 451	0	1,419	32			0	32
1,407	EQUITY LIFESTYLE PPTY	29472R207		3/21/2011	5/23/2011	2,088	0	2,042	46			0	46
1,408	EQUITY LIFESTYLE PPTY	29472R207		3/22/2011	5/23/2011	840	0	822	18			0	18
1,409	ERSTE GROUP BK SP ADR	296036304		10/13/2010	11/23/2011	3,767	0	12,094	-8,327			0	-8,327
1,410	ERSTE GROUP BK SP ADR	296036304		10/14/2010	11/23/2011	2,188	0	7,063	-4,875			0	-4,875
1,411	ERSTE GROUP BK SP ADR	296036304		1/18/2011	11/23/2011	4,603	0	16,068	-11,465			0	-11,465
1,412	GMAC LLC	36186C301		4/11/2011	5/20/2011	606	0	600	6			0	6
1,413	GMAC LLC	36186C301		4/12/2011	5/20/2011	1 018	0	1,008	10			0	10
1,414	GMAC LLC	36186C301		5/13/2011	5/20/2011	582	0	580	2			0	2
1,415	GMAC LLC	36186C301		5/16/2011	5/20/2011	1,333	0	1,328	5			0	5
1,416	GMAC LLC	36186C301		3/30/2011	5/20/2011	4,170	0	4,110	60			0	60
1,417	GMAC LLC	36186C301		4/8/2011	5/20/2011	2,327	0	2,299	28			0	28
1,418	GMAC LLC	36186C301		5/17/2011	5/20/2011	1,430	0	1,427	3			0	3
1,419	GMAC LLC	36186C301		5/18/2011	5/20/2011	824	0	826	-2			0	-2
1,420	GAMESTOP CORP NEW CL A	36467W109		2/25/2010	1/14/2011	38,682	0	33,307	5,375			0	5,375
1,421	GAMESTOP CORP NEW CL A	36467W109		5/10/2010	1/14/2011	3,768	0	4,310	-542			0	-542
1,422	GAP INC DELAWARE	364760108		5/25/2010	8/18/2011	20,587	0	29,086	-8 499			0	-8,499
1,423	GAP INC DELAWARE	364760108		5/25/2010	8/18/2011	36,313	0	51,305	-14,992			0	-14,992
1,424	GAP INC DELAWARE	364760108		5/25/2010	8/22/2011	5 713	0	7,785	-2 072			0	-2,072
1,425	WPP PLC ADR	92933H101		2/23/2010	1/19/2011	29,234	0	21,197	8,037			0	8,037
1,426	WPP PLC ADR	92933H101		5/10/2010	1/19/2011	8 516	0	6,757	1,759			0	1,759
1,427	WPP PLC ADR	92933H101		5/10/2010	1/20/2011	63	0	50	13			0	13
1,428	WPP PLC ADR	92933H101		1/18/2011	1/20/2011	34,254	0	34,882	-628			0	-628
1,429	WM MORRISON SUPERMARKETS	92933J107		2/25/2010	8/12/2011	5,172	0	5,233	-61			0	-61
1,430	WM MORRISON SUPERMARKETS	92933J107		5/10/2010	8/12/2011	4 901	0	4,331	570			0	570
1,431	WM MORRISON SUPERMARKETS	92933J107		7/2/2010	8/12/2011	3 049	0	2,737	312			0	312
1,432	WM MORRISON SUPERMARKETS	92933J107		9/20/2010	8/12/2011	90	0	96	-6			0	-6
1,433	AVNET INC	053807103		5/6/2010	1/14/2011	7 034	0	5,685	1,349			0	1,349
1,434	AVNET INC	053807103		5/10/2010	1/14/2011	2 638	0	2,296	342			0	342
1,435	BB&T CORPORATION	054937107		2/25/2010	1/14/2011	26,308	0	26,846	-538			0	-538
1,436	BB&T CORPORATION	054937107		5/10/2010	1/14/2011	3,845	0	4 696	-851			0	-851
1,437	BAE SYS PLC SPN ADR	05523R107		2/25/2010	2/1/2011	3 898	0	4,181	-283			0	-283
1,438	BAE SYS PLC SPN ADR	05523R107		2/25/2010	2/1/2011	1,049	0	1,126	-77			0	-77
1,439	BAE SYS PLC SPN ADR	05523R107		5/10/2010	2/1/2011	4 690	0	4 459	231			0	231
1,440	BAE SYS PLC SPN ADR	05523R107		1/18/2011	2/1/2011	26 705	0	29,068	-2,363			0	-2,363
1,441	BAE SYS PLC SPN ADR	05523R107		2/25/2010	2/2/2011	3 904	0	4,525	-621			0	-621
1,442	BGE CAPITAL TRUST II	05541Q206		9/29/2010	5/20/2011	17,846	0	17 947	-101			0	-101
1,443	BG GROUP PLC SPON ADR	055434203		2/23/2010	4/8/2011	13 844	0	9 892	3,952			0	3 952
1 444	BHP BILLITON PLC SP ADR	05545E209		2/23/2010	4/12/2011	45 653	0	33 952	11 701			0	11 701
1,445	BHP BILLITON PLC SP ADR	05545E209		5/10/2010	4/12/2011	9,611	0	6,836	2,775			0	2,775
1,446	DUKE REALTY CORP	264411745		10/14/2010	5/20/2011	680	0	680	0			0	0
1,447	DUPONT FABROS TECHNOLOGY	26613Q205		11/17/2010	5/20/2011	7 343	0	7 281	62			0	62
1,448	DUPONT FABROS TECHNOLOGY	26613Q205		12/3/2010	5/20/2011	1 038	0	1,024	14			0	14
1,449	DUPONT FABROS TECHNOLOGY	26613Q205		12/6/2010	5/20/2011	152	0	151	1			0	1
1,450	DUPONT FABROS TECHNOLOGY	26613Q205		12/7/2010	5/20/2011	1,367	0	1,355	12			0	12

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

	Amount
Long Term CG Distributions	578
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
					Totals	18,326,485	0	18,200,177	126,308	0	0	0	126,308
1,451	DUPONT FABROS TECHNOLOGY	26613Q205		12/8/2010	5/20/2011	1,165	0	1,153	12			0	12
1,452	DUPONT FABROS TECHNOLOGY	26613Q205		1/6/2011	5/20/2011	1,165	0	1,161	4			0	4
1,453	DUPONT FABROS TECHNOLOGY	26613Q205		1/7/2011	5/20/2011	1 317	0	1,317	0			0	0
1,454	DUPONT FABROS TECHNOLOGY	26613Q205		1/10/2011	5/20/2011	405	0	405	0			0	0
1,455	DUPONT FABROS TECHNOLOGY	26613Q205		1/11/2011	5/20/2011	177	0	178	-1			0	-1
1,456	DUPONT FABROS TECHNOLOGY	26613Q205		1/12/2011	5/20/2011	203	0	203	0			0	0
1,457	DUPONT FABROS TECHNOLOGY	26613Q205		1/13/2011	5/20/2011	203	0	203	0			0	0
1,458	DUPONT FABROS TECHNOLOGY	26613Q205		1/14/2011	5/20/2011	127	0	127	0			0	0
1,459	EDP ENERGIAS DE PORTUGAL	268353109		5/11/2010	11/9/2011	10,631	0	11,612	-981			0	-981
1,460	EDP ENERGIAS DE PORTUGAL	268353109		5/12/2010	11/9/2011	2,860	0	3,164	-304			0	-304
1,461	EDP ENERGIAS DE PORTUGAL	268353109		5/27/2010	11/9/2011	933	0	946	-13			0	-13
1,462	EDP ENERGIAS DE PORTUGAL	268353109		5/27/2010	12/21/2011	10,618	0	11,442	-824			0	-824
1,463	EDP ENERGIAS DE PORTUGAL	268353109		10/14/2010	12/21/2011	7 284	0	9,321	-2,037			0	-2,037
1,464	EDP ENERGIAS DE PORTUGAL	268353109		1/18/2011	12/21/2011	29 194	0	36 006	-6,812			0	-6,812
1,465	FIRST AMERICAN FINL CORP	31847R102		5/10/2010	1/14/2011	1,079	0	1,087	-8			0	-8
1,466	FIRST AMERICAN FINL CORP	31847R102		8/11/2010	1/14/2011	9,997	0	9,201	796			0	796
1,467	FLUOR CORP NEW DEL COM	343412102		2/14/2011	10/17/2011	32,060	0	44,925	-12,865			0	-12,865
1,468	FLOWSERVE CORP	34354P105		6/3/2011	12/16/2011	20,985	0	24,295	-3,310			0	-3,310
1,469	FOREST OIL CORP NEW	346091705		1/31/2011	7/12/2011	1,739	0	2,924	-1,185			0	-1,185
1,470	FOREST OIL CORP NEW	346091705		2/14/2011	7/12/2011	1,925	0	3,256	-1,331			0	-1 331
1,471	FOREST OIL CORP NEW	346091705		2/22/2011	7/12/2011	255	0	383	-128			0	-128
1,472	FOREST OIL CORP NEW	346091705		2/22/2011	7/13/2011	1,009	0	1,499	-490			0	-490
1,473	FOREST OIL CORP NEW	346091705		2/22/2011	7/13/2011	1,714	0	2,490	-776			0	-776
1,474	FOREST OIL CORP NEW	346091705		2/22/2011	7/13/2011	1,643	0	2,524	-881			0	-881
1,475	FREEPRT-MCMRAN CPR & GLD	35671D857		3/23/2011	11/2/2011	53,278	0	73,553	-20,275			0	-20,275
1,476	FREEPRT-MCMRAN CPR & GLD	35671D857		4/27/2011	11/2/2011	30,783	0	42,834	-12,051			0	-12 051
1,477	FREEPRT-MCMRAN CPR & GLD	35671D857		5/18/2011	11/2/2011	26,836	0	33,061	-6,225			0	-6,225
1,478	GMAC LLC	36186C301		2/2/2011	5/20/2011	776	0	748	28			0	28
1,479	GMAC LLC	36186C301		2/3/2011	5/20/2011	1,527	0	1,510	17			0	17
1,480	GMAC LLC	36186C301		2/4/2011	5/20/2011	1 479	0	1,471	8			0	8
1,481	GMAC LLC	36186C301		2/8/2011	5/20/2011	752	0	755	-3			0	-3
1,482	GMAC LLC	36186C301		2/9/2011	5/20/2011	1 091	0	1,101	-10			0	-10
1,483	GMAC LLC	36186C301		2/10/2011	5/20/2011	703	0	704	-1			0	-1
1,484	GMAC LLC	36186C301		2/11/2011	5/20/2011	606	0	608	-2			0	-2
1,485	GMAC LLC	36186C301		2/14/2011	5/20/2011	364	0	366	-2			0	-2
1,486	GMAC LLC	36186C301		2/15/2011	5/20/2011	24	0	24	0			0	0
1,487	WM MORRISON SUPERMARKETS	92933J107		9/20/2010	8/15/2011	2,040	0	2,147	-107			0	-107
1,488	WM MORRISON SUPERMARKETS	92933J107		11/30/2010	8/15/2011	3,690	0	3,457	233			0	233
1,489	WM MORRISON SUPERMARKETS	92933J107		1/18/2011	8/15/2011	14,051	0	13,308	743			0	743
1,490	WACHOVIA PFD FUNDING	92977V206		9/29/2010	5/20/2011	48,014	0	46,526	1 488			0	1 488
1,491	WACHOVIA CAPITAL TR IX	92978X201		9/29/2010	5/20/2011	11,325	0	11,190	135			0	135
1,492	WAL-MART STORES INC	931142103		6/18/2010	1/14/2011	34,712	0	32 724	1,988			0	1 988
1,493	WAL-MART STORES INC	931142103		2/14/2011	2/24/2011	4,717	0	4,941	-224			0	-224
1,494	WAL-MART STORES INC	931142103		2/14/2011	4/14/2011	16,798	0	17 293	-495			0	-495
1,495	WAL-MART STORES INC	931142103		2/14/2011	5/18/2011	1,103	0	1,098	5			0	5
1,496	WAL-MART STORES INC	931142103		2/14/2011	5/25/2011	11,732	0	11,803	-71			0	-71
1,497	WAL-MART STORES INC	931142103		2/14/2011	6/28/2011	12,042	0	12 626	-584			0	-584
1,498	WAL-MART STORES INC	931142103		2/14/2011	9/30/2011	9,959	0	10,431	-472			0	-472
1,499	WAL-MART STORES INC	931142103		2/14/2011	10/17/2011	10,171	0	10,156	15			0	15
1,500	WAL-MART STORES INC	931142103		2/14/2011	11/2/2011	80 767	0	77,680	3,087			0	3,087
1,501	WATERS CORP	941848103		1/28/2011	10/3/2011	2 503	0	2 597	-94			0	-94
1,502	WATERS CORP	941848103		1/28/2011	10/6/2011	3 993	0	3 896	97			0	97
1,503	WATERS CORP	941848103		1/28/2011	10/10/2011	1 729	0	1 757	-28			0	-28
1,504	WATERS CORP	941848103		1/28/2011	10/10/2011	2,781	0	2 826	-45			0	-45
1,505	WATSON PHARMACEUTICALS	942683103		6/3/2011	12/8/2011	37 222	0	38,839	-1,617			0	-1,617
1,506	WEINGARTEN REALTY	948741889		9/29/2010	1/6/2011	1 263	0	1,358	-95			0	-95
1,507	WEINGARTEN REALTY	948741889		9/29/2010	1/7/2011	2,701	0	2,938	-237			0	-237
1,508	WEINGARTEN REALTY	948741889		9/29/2010	2/1/2011	818	0	864	-46			0	-46

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

	Amount
Long Term CG Distributions	578
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
					Totals	18 326 485	0	18 200 177	126,308	0	0	0	126 308
1,509	WESCO INTERNATIONAL INC	95082P105		5/25/2010	1/6/2011	19 891	0	13 402	6 489			0	6 489
1,510	WEINGARTEN REALTY	948741889		9/29/2010	2/8/2011	1 930	0	2 049	-119			0	-119
1,511	WEINGARTEN REALTY	948741889		9/29/2010	2/9/2011	951	0	1 012	-61			0	-61
1 512	WEINGARTEN REALTY	948741889		9/29/2010	5/20/2011	7 728	0	7 677	51			0	51
1,513	WELLPOINT INC	94973V107		2/25/2010	1/14/2011	18 864	0	18,120	744			0	744
1,514	WELLPOINT INC	94973V107		5/10/2010	1/14/2011	4,255	0	3 405	850			0	850
1,515	WELLS FARGO & CO NEW DEL	949746101		2/25/2010	1/14/2011	28,302	0	23,744	4 558			0	4,558
1,516	WELLS FARGO & CO NEW DEL	949746101		5/7/2010	1/14/2011	15,967	0	15 133	834			0	834
1,517	WELLS FARGO & CO NEW DEL	949746101		5/10/2010	1/14/2011	6 838	0	6 830	8			0	8
1,518	WELLS FARGO & CO NEW DEL	949746101		10/15/2010	1/14/2011	17 341	0	12 785	4,556			0	4,556
1,519	WELLS FARGO & CO NEW	949746879		9/29/2010	5/20/2011	45,415	0	42 916	2 499			0	2 499
1,520	TURKIYE GRTI BK SPN ADR	900148701		6/4/2010	2/15/2011	7 823	0	7 367	456			0	456
1,521	TURKIYE GRTI BK SPN ADR	900148701		1/18/2011	2/15/2011	26,412	0	29,529	-3 117			0	-3 117
1,522	USB CAPITAL XI	903300200		9/29/2010	5/20/2011	7 178	0	7 028	150			0	150
1,523	USB CAPITAL XII	903305209		9/29/2010	1/26/2011	502	0	508	-6			0	-6
1,524	USB CAPITAL XII	903305209		9/29/2010	1/27/2011	1,207	0	1,220	-13			0	-13
1,525	USB CAPITAL XII	903305209		9/29/2010	1/28/2011	1,483	0	1 500	-17			0	-17
1,526	USB CAPITAL XII	903305209		9/29/2010	5/20/2011	11,040	0	11 056	-16			0	16
1,527	UNITED CONTL HLDGS INC	910047109		2/14/2011	11/2/2011	31 629	0	44,938	-13 309			0	-13 309
1,528	UNTD OVERSEAS BK SPN ADR	911271302		8/31/2011	10/21/2011	12,904	0	15 218	-2,314			0	-2 314
1,529	UNITED THERAPEUTICS CORP	91307C102		6/3/2011	9/20/2011	12 950	0	18 964	-6,014			0	-6 014
1,530	UNITEDHEALTH GROUP INC	91324P102		2/25/2010	1/14/2011	20 285	0	16 716	3,569			0	3 569
1,531	UNITEDHEALTH GROUP INC	91324P102		5/10/2010	1/14/2011	3 903	0	2 852	1 051			0	1,051
1,532	UNITEDHEALTH GROUP INC	91324P102		5/25/2010	6/14/2011	68,128	0	39 674	28,454			0	28,454
1,533	UNITEDHEALTH GROUP INC	91324P102		5/25/2010	6/16/2011	53,701	0	31 222	22 479			0	22 479
1,534	UNITEDHEALTH GROUP INC	91324P102		1/19/2011	6/16/2011	7,071	0	5,857	1,214			0	1,214
1,535	UNITEDHEALTH GROUP INC	91324P102		3/22/2011	6/16/2011	11,769	0	10,199	1,570			0	1,570
1,536	UNUM GROUP	91529Y106		2/25/2010	1/14/2011	19 372	0	16,094	3,278			0	3 278
1,537	UNUM GROUP	91529Y106		5/10/2010	1/14/2011	5 891	0	5 706	185			0	185
1,538	USB CAPITAL X	91731L207		9/29/2010	2/8/2011	2 651	0	2 689	-38			0	-38
1,539	USB CAPITAL X	91731L207		9/29/2010	5/20/2011	10,966	0	11 084	-118			0	118
1,540	VERISIGN INC	92343E102		1/28/2011	5/3/2011	1,140	0	1 057	83			0	83
1,541	VIACOM INC NEW CL B	92553P201		2/25/2010	1/14/2011	19,392	0	13,834	5,558			0	5 558
1,542	VIACOM INC NEW CL B	92553P201		5/10/2010	1/14/2011	3,461	0	2,770	691			0	691
1,543	VIACOM INC	92553P300		9/29/2010	5/20/2011	14,268	0	14 499	-231			0	-231
1,544	VIACOM INC	92553P300		12/16/2010	5/20/2011	856	0	833	23			0	23
1,545	VIACOM INC	92553P300		12/20/2010	5/20/2011	934	0	904	30			0	30
1,546	VIACOM INC	92553P300		12/21/2010	5/20/2011	2 516	0	2 442	74			0	74
1,547	VODAFONE GROP PLC SP ADR	92857W209		2/25/2010	1/14/2011	54,308	0	44 472	9 836			0	9 836
1,548	VODAFONE GROP PLC SP ADR	92857W209		5/10/2010	1/14/2011	8,758	0	6 681	2 077			0	2 077
1,549	VOLKSWAGEN A G SPONS ADR	928662303		2/14/2011	3/14/2011	11,889	0	12 838	-949			0	-949
1,550	VOLKSWAGEN A G SPONS ADR	928662303		2/14/2011	8/16/2011	9 007	0	9 352	-345			0	-345
1,551	VOLKSWAGEN A G SPONS ADR	928662303		2/14/2011	8/25/2011	15,005	0	16 960	1,955			0	-1 955
1,552	VOLKSWAGEN A G SPONS ADR	928662303		2/14/2011	8/26/2011	15,591	0	17 118	-1 527			0	-1 527
1,553	VORNADO REALTY TR SER G	929042802		9/29/2010	1/27/2011	286	0	292	-6			0	-6
1,554	VORNADO REALTY TR SER G	929042802		9/29/2010	1/28/2011	567	0	584	-17			0	-17
1,555	VORNADO REALTY TR SER G	929042802		9/29/2010	2/1/2011	2,085	0	2,142	-57			0	-57
1,556	VORNADO REALTY TR SER G	929042802		9/29/2010	5/20/2011	18 896	0	18 593	303			0	303
1,557	WMS INDS INC COM	929297109		1/28/2011	3/11/2011	1,678	0	1 923	-245			0	-245
1,558	WMS INDS INC COM	929297109		1/28/2011	3/14/2011	2 967	0	3 469	-502			0	-502
1,559	WMS INDS INC COM	929297109		1/28/2011	3/16/2011	2 014	0	2 382	-368			0	-368
1 560	WMS INDS INC COM	929297109		1/28/2011	3/18/2011	3 094	0	3 594	-500			0	-500
1,561	BNP PARIBAS SPONSORD ADR	05565A202		2/23/2010	11/23/2011	8,246	0	17 521	-9 275			0	-9 275
1,562	BNP PARIBAS SPONSORD ADR	05565A202		5/10/2010	11/23/2011	1 257	0	2 578	-1,321			0	-1,321
1,563	BNP PARIBAS SPONSORD ADR	05565A202		1/18/2011	11/23/2011	8 230	0	17 539	-9 309			0	-9 309
1,564	BABCOCK (THE) AND WILCOX	05615F102		2/14/2011	2/24/2011	5 175	0	5 207	-32			0	-32
1,565	BABCOCK (THE) AND WILCOX	05615F102		2/14/2011	3/16/2011	57,123	0	62 159	-5,036			0	-5 036
1,566	BALL CORP COM	058498106		10/18/2010	1/14/2011	11 301	0	10,122	1 179			0	1 179

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

	Amount
Long Term CG Distributions	578
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
					Totals	18,326,485	0	18,200,177	126,308	0	0	0	126,308
1,567	BANCO SANTNDER BRZL SA	05967A107		2/23/2010	11/22/2011	12,182	0	20,469	-8,287			0	-8,287
1,568	BANCO SANTNDER BRZL SA	05967A107		5/10/2010	11/22/2011	2,132	0	3 418	-1 286			0	-1,286
1,569	BANCO SANTNDER BRZL SA	05967A107		1/18/2011	11/22/2011	15,643	0	28 340	-12 697			0	-12,697
1,570	BANCORPSOUTH INC	059692103		11/3/2010	11/18/2011	14,889	0	21,985	-7 096			0	-7,096
1,571	BHP BILLITON PLC SP ADR	05545E209		1/18/2011	4/12/2011	49,050	0	47,383	1,667			0	1,667
1,572	BNP PARIBAS SPONSORD ADR	05565A202		2/23/2010	10/18/2011	13,125	0	23,041	-9,916			0	-9,916
1,573	BANCORPSOUTH INC	059692103		12/23/2010	11/18/2011	6 363	0	10 930	-4,567			0	-4,567
1,574	BANCORPSOUTH INC	059692103		1/19/2011	11/18/2011	2,638	0	4,448	-1 810			0	-1,810
1,575	BANCORPSOUTH INC	059692103		1/31/2011	11/18/2011	12,279	0	20,924	-8,645			0	-8,645
1,576	BANCORPSOUTH INC	059692103		3/22/2011	11/18/2011	269	0	452	-183			0	-183
1,577	BANCORPSOUTH INC	059692103		3/22/2011	11/21/2011	2 925	0	5,050	-2,125			0	-2,125
1,578	BANCORPSOUTH INC	059692103		8/10/2011	11/21/2011	10,545	0	13,075	-2,530			0	-2,530
1,579	BANK OF AMERICA CORP	060505104		2/14/2011	2/24/2011	52,763	0	56,207	-3 444			0	-3,444
1,580	BAC SPX STEP UP NOTES	06052E301		9/23/2009	10/4/2011	1,248,500	0	1,000,000	248,500			0	248,500
1,581	BANK NEW YORK MELLON	064058100		5/25/2010	8/9/2011	66,234	0	85,778	-19,544			0	-19,544
1,582	BANK NEW YORK MELLON	064058100		1/19/2011	8/9/2011	2,928	0	4,559	-1,631			0	-1,631
1,583	BANK NEW YORK MELLON	064058100		3/14/2011	8/9/2011	17,877	0	24,896	-7,019			0	-7,019
1,584	BARD C R INC	067383109		1/28/2011	4/27/2011	3,632	0	3,264	368			0	368
1,585	BARD C R INC	067383109		1/28/2011	9/16/2011	7 450	0	7,554	-104			0	-104
1,586	BARD C R INC	067383109		1/28/2011	10/18/2011	3,173	0	3,451	-278			0	-278
1,587	BARD C R INC	067383109		1/28/2011	10/26/2011	9,727	0	10,725	-998			0	-998
1,588	BARCLAYS BANK PLC	06739H511		9/29/2010	5/20/2011	33,404	0	32,579	825			0	825
1,589	BARCLAYS BANK PLC	06739H776		9/29/2010	1/6/2011	3,163	0	3,262	-99			0	-99
1,590	BARCLAYS BANK PLC	06739H776		9/29/2010	1/10/2011	1,046	0	1,079	-33			0	-33
1,591	BARCLAYS BANK PLC	06739H776		9/29/2010	1/11/2011	1 899	0	1,957	-58			0	-58
1,592	BARCLAYS BANK PLC	06739H776		9/29/2010	1/12/2011	584	0	602	-18			0	-18
1,593	BARCLAYS BANK PLC	06739H776		9/29/2010	5/20/2011	14,711	0	14 403	308			0	308
1,594	BARCLAYS BANK PLC	06739H776		10/12/2010	5/20/2011	205	0	201	4			0	4
1,595	BARCLAYS BANK PLC	06739H776		10/13/2010	5/20/2011	3 306	0	3,252	54			0	54
1,596	BARCLAYS BANK PLC	06739H776		10/14/2010	5/20/2011	897	0	886	11			0	11
1,597	BARCLAYS BANK PLC	06739H776		3/15/2011	5/20/2011	692	0	675	17			0	17
1,598	BARCLAYS BANK PLC	06739H776		3/16/2011	5/20/2011	3 716	0	3,639	77			0	77
1,599	BARCLAYS BANK PLC	06739H776		4/14/2011	5/20/2011	205	0	202	3			0	3
1,600	BARCLAYS BANK PLC	06739H776		4/15/2011	5/20/2011	1 025	0	1,009	16			0	16
1,601	BARCLAYS BANK PLC	06739H776		4/18/2011	5/20/2011	1,128	0	1 109	19			0	19
1,602	ENI S P A SPONSORED ADR	26874R108		2/25/2010	2/23/2011	7 972	0	7,634	338			0	338
1,603	ENI S P A SPONSORED ADR	26874R108		5/10/2010	2/23/2011	6,893	0	6,174	719			0	719
1,604	ENI S P A SPONSORED ADR	26874R108		1/18/2011	2/23/2011	49,145	0	49,343	-198			0	-198
1,605	EOG RESOURCES INC	26875P101		2/25/2010	1/14/2011	32,722	0	30,505	2,217			0	2,217
1,606	EOG RESOURCES INC	26875P101		3/26/2010	1/14/2011	18,245	0	16 309	1 936			0	1 936
1,607	EOG RESOURCES INC	26875P101		5/7/2010	1/14/2011	3 669	0	3 756	-87			0	-87
1,608	ENTERPRISE PRODUCTS						0	1 441	-1,441			0	-1 441
1,609	DCP MIDSTREAMS					0	0	6,403	-6,403			0	-6,403
1,610	70603665 - SEE ATTACHED					78,009	0	0	78 009			0	78,009
1,611	LOSS DISALLOWED					16,401	0	0	16,401			0	16,401
1,612	PLAINS ALL AMERICAN					21	0	0	21			0	21

NESHOLM FAMILY FOUNDATION

2011 ANNUAL STATEMENT SUMMARY

In the past, under the Proceeds from Broker and Barter Exchange Transactions section, only the gross proceeds of the sale was reported to the IRS However, beginning with the 2011 tax reporting year for all sales of positions considered covered securities, new legislation also requires reporting to the IRS the adjusted cost basis for each tax lot transactional sale Any sale of a security that is not considered a covered security will still be included in this section with its adjusted cost basis (where available) but will not be transmitted to the IRS. In calculating gain (loss), unless otherwise noted, it was assumed that the oldest position was liquidated first, and that you have made an election to amortize the premium paid on the purchase of taxable bonds. The gain (loss) information may not include return of capital, sales load deferral or wash sales adjustments. RICs (which may include mutual funds and unit investment trusts) may reclassify principal distributions as capital gains after the mailing of this statement The Cost Basis for these securities may not have yet been adjusted on your statement to reflect such reclassifications. Please refer to information provided by the RIC and discuss with your tax advisor Securities distributed from a retirement account reflect the tax basis on the date of distribution Other methods for calculating gain (loss) are available The cost basis for most Original Issue Discount ("OID") obligations includes the accretion of OID For purposes of allocating original purchase price to the components of an equity unit consisting of a purchase contract and a debt security subject to a remarketing event, we assumed that the fair market value of the debt security on purchase date was equal to its adjusted issue price The difference between your original cost and the amount allocable to the debt component was allocated to the purchase contract In making adjustments to the cost basis of the purchase contract, it was assumed that the unit holder included contract adjustment payments in income when received

1099-B 2011 PROCEEDS FROM BROKER & BARTER EXCHANGE TRANSACTIONS

Quantity	Transaction Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
SHORT TERM CAPITAL GAINS AND LOSSES								
NONCOVERED TRANSACTIONS								
CALL UPS	*DEC 00075 00*	*CUSIP Number*						
135 0000	Short Sale *	11/18/11	10/27/11(S)	4,057 66	1,890 00	0 00	2,167 66	NOT 1099 REPORTABLE
CALL UPS	*NOV 00072 50*	*CUSIP Number*						
135 0000	Short Sale *	09/22/11	09/20/11(S)	8,639 83	3,105 00	0 00	5,534 83	NOT 1099 REPORTABLE
135 0000	Short Sale *	10/25/11	10/11/11(S)	5,399 90	4,050 00	0 00	1,349 90	NOT 1099 REPORTABLE
	Security Subtotal			***14,039.73***	***7,155 00***	***0.00***	***6,884 73***	
CALL UPS	*APR 00075 00*	*CUSIP Number*						
135 0000	Short Sale *	01/28/11	09/16/10(S)	18,899 68	11,475 00	0 00	7,424 68	NOT 1099 REPORTABLE
CALL UPS	*OCT 00085 00*	*CUSIP Number*						
40 0000	Short Sale *	05/26/11	05/04/11(S)	1,639 97	800 00	0 00	839 97	NOT 1099 REPORTABLE
95 0000	Short Sale *	05/27/11	05/04/11(S)	3,894 92	1,900 00	0 00	1,994 92	NOT 1099 REPORTABLE
	Security Subtotal			***5,534.89***	***2,700.00***	***0.00***	***2,834.89***	
CALL UPS	*OCT 00072 50*	*CUSIP Number*						
102 0000	Short Sale *	09/02/11	08/31/11(S)	7,139 86	3,264 00	0 00	3,875 86	NOT 1099 REPORTABLE
33 0000	Short Sale *	09/06/11	08/31/11(S)	2 309 96	726 00	0 00	1,583 96	NOT 1099 REPORTABLE
119 0000	Short Sale *	09/16/11	09/15/11(S)	4,997 90	1,904 00	0 00	3,093 90	NOT 1099 REPORTABLE
16 0000	Short Sale *	09/19/11	09/15/11(S)	671 99	192 00	0 00	479 99	NOT 1099 REPORTABLE
	Security Subtotal			***15,119.71***	***6,086.00***	***0.00***	***9,033 71***	

Merrill Lynch
Bank of America Corporation

NESHOLM FAMILY FOUNDATION

2011 ANNUAL STATEMENT SUMMARY

1099-B

2011 PROCEEDS FROM BROKER & BARTER EXCHANGE TRANSACTIONS

Quantity	Transaction Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
CALL UPS	*JAN 00075 00*	*CUSIP Number*						
135 0000	Short Sale *	09/06/11	08/31/11(S)	16,469 68	8,100 00	0 00	8,369 68	NOT 1099 REPORTABLE
4 0000	Short Sale *	11/21/11	10/18/11(S)	260 00	128 00	0 00	132 00	NOT 1099 REPORTABLE
267 0000	Short Sale *	11/22/11	10/18/11(S)	17,354 66	8,544 00	0 00	8,810 66	NOT 1099 REPORTABLE
	Security Subtotal			***34,084.34***	***16,772.00***	***0.00***	***17,312.34***	
CALL UPS	*JAN 00077 50*	*CUSIP Number*						
135 0000	Short Sale *	10/26/11	10/20/11(S)	5,399 90	2,430 00	0 00	2,969 90	NOT 1099 REPORTABLE
28 0000	Short Sale *	11/04/11	10/28/11(S)	1,007 98	504 00	0 00	503 98	NOT 1099 REPORTABLE
32 0000	Short Sale *	11/09/11	10/28/11(S)	1,151 98	576 00	0 00	575 98	NOT 1099 REPORTABLE
75 0000	Short Sale *	11/21/11	10/28/11(S)	2,699 95	975 00	0 00	1,724 95	NOT 1099 REPORTABLE
135 0000	Short Sale *	12/12/11	12/07/11(S)	4,589 91	2,295 00	0 00	2,294 91	NOT 1099 REPORTABLE
	Security Subtotal			***14,849.72***	***6,780.00***	***0.00***	***8,069.72***	
CALL UPS	*JUL 00080 00*	*CUSIP Number*						
271 0000	Short Sale *	04/18/11	03/28/11(S)	16,006 82	6,470 07	0 00	9,536 75	NOT 1099 REPORTABLE
135 0000	Short Sale *	04/18/11	03/30/11(S)	11,474 78	3,223 10	0 00	8,251 68	NOT 1099 REPORTABLE
	Security Subtotal			***27,481.60***	***9,693 17***	***0.00***	***17,788 43***	
CALL UPS	*APR 00080 00*	*CUSIP Number*						
119 0000	Short Sale *	10/26/11	10/21/11(S)	10,912 63	5,235 99	0 00	5,676 64	NOT 1099 REPORTABLE
16 0000	Short Sale *	10/26/11	10/24/11(S)	1,519 97	704 01	0 00	815 96	NOT 1099 REPORTABLE
	Security Subtotal			***12,432 60***	***5,940 00***	***0.00***	***6,492.60***	
Noncovered Short Term Capital Gains and Losses Subtotal				**146,499.93**	**68,491 17**	**0.00**	**78,008 76**	
NET SHORT TERM CAPITAL GAINS AND LOSSES				**146,499.93**	**68,491.17**	**0 00**	**78,008 76**	

TOTAL CAPITAL GAINS AND LOSSES	**146,499.93**
TOTAL REPORTED SALES PROCEEDS	**0.00**
DIFFERENCE	**146,499.93 ****

** Difference results from our inclusion of items within the Proceeds from Broker and Barter Exchange Transactions Section that are not subject to 1099-B reporting (e g , realized gains and losses from option trading) Although we are not required to report these items to the IRS, we have included them because the gains and losses are relevant to your tax return preparation

NESHOLM FAMILY FOUNDATION

2011 ANNUAL STATEMENT SUMMARY

1099-B

2011 PROCEEDS FROM BROKER & BARTER EXCHANGE TRANSACTIONS

Quantity	Transaction Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks

* This transaction denotes the gain or loss on the sale of an option While option sales are not subject to 1099-B reporting, the gain or loss information is relevant for tax return preparation

(S) Short Sale

2011 REALIZED CAPITAL GAIN AND LOSS SUMMARY

COVERED SHORT TERM GAINS/LOSSES	NONCOVERED SHORT TERM GAINS/LOSSES	COVERED LONG TERM GAINS/LOSSES	NONCOVERED LONG TERM GAINS/LOSSES
0 00	78,008.76	0.00	0.00

Part VIII, Line 1 (990-PF) - Compensation of Officers, Directors, Trustees and Foundation Managers

0

	Name	Check "X" if Business	Street	City	State	Zip Code	Foreign Country	Title	Average Hours	Compensation
1	Laurel Nesholm		120 Lakeside Avenue	Seattle	WA	98122		ecutive Direc	45 00	0
2	John F Nesholm		120 Lakeside Avenue	Seattle	WA	98122		Director	6 00	0
3	Joseph M Gaffney		120 Lakeside Avenue	Seattle	WA	98122		Director	3 00	0
4	Edgar K Marcuse, MD		120 Lakeside Avenue	Seattle	WA	98122		Director	3 00	0
5	Erika J Nesholm		120 Lakeside Avenue	Seattle	WA	98122		Director	3 00	0
6	Kirsten Nesholm		120 Lakeside Avenue	Seattle	WA	98122		Director	3 00	0
7	Carol Lewis		120 Lakeside Avenue	Seattle	WA	98122		Director	3 00	0
8										
9										
10										

Part

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

Part XVI-A, Lines 11a-11e (990-PF) - Other Revenue

		Unrelated Business Income		Excluded by Section 512, 513, or 514		
	Program Service Revenue	Business Code	Amount	Exclusion Code	Amount	Related or Exempt Function Income
1	Other Taxable Income			01	3,445	
2	Enterprise Products Partners			16	-38,492	
3	DCP Midstream Partners			16	-8,189	
4						
5						
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16						
17						
18						
19						
20						

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

		Date		Amount
1	Credit from prior year return		1	43,285
2	First quarter estimated tax payment		2	
3	Second quarter estimated tax payment		3	
4	Third quarter estimated tax payment		4	
5	Fourth quarter estimated tax payment		5	
6	Other payments		6	1,309
7	Total		7	44,594

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	1,525,661
2		2	
3		3	
4		4	
5		5	
6		6	
7		7	
8		8	
9		9	
10	Total	10	1,525,661