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: BLUE OAK FOUNDATION

A Employer identification number: 94-3214373

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)* ▶ $ 2,594,897

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		(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	77,372	75,268		
	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	115,571			
	b	Gross sales price for all assets on line 6a 1,857,434				
	7	Capital gain net income (from Part IV, line 2)		115,571		
	8	Net short-term capital gain			0	
	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)	0	0	0	
	12	**Total.** Add lines 1 through 11	192,943	190,839	0	
Operating and Administrative Expenses	13	Compensation of officers, directors, trustees, etc	0			
	14	Other employee salaries and wages				
	15	Pension plans, employee benefits				
	16 a	Legal fees (attach schedule)	0	0	0	0
	b	Accounting fees (attach schedule)	2,500	0	0	2,500
	c	Other professional fees (attach schedule)	24,583	14,750	0	9,833
	17	Interest				
	18	Taxes (attach schedule) (see instructions)	9,835	1,206	0	0
	19	Depreciation (attach schedule) and depletion	0	0	0	
	20	Occupancy				
	21	Travel, conferences, and meetings				
	22	Printing and publications				
	23	Other expenses (attach schedule)	2,268	2,183	0	85
	24	**Total operating and administrative expenses.** Add lines 13 through 23	39,186	18,139	0	12,418
	25	Contributions, gifts, grants paid	123,105			123,105
	26	**Total expenses and disbursements.** Add lines 24 and 25	162,291	18,139	0	135,523
	27	Subtract line 26 from line 12				
	a	**Excess of revenue over expenses and disbursements**	30,652			
	b	**Net investment income** (if negative, enter -0-)		172,700		
	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	365	5,083	5,083
	2	Savings and temporary cash investments	434,084	129,903	129,903
	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	0	
	9	Prepaid expenses and deferred charges		0	
	10 a	Investments—U S and state government obligations (attach schedule)	783,286	883,598	922,668
	b	Investments—corporate stock (attach schedule)	1,249,823	1,485,858	1,537,243
	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)	0	0	0
	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)	2,467,558	2,504,442	2,594,897
Liabilities	17	Accounts payable and accrued expenses	0	0	
	18	Grants payable			
	19	Deferred revenue	0	0	
	20	Loans from officers, directors, trustees, and other disqualified persons	0	0	
	21	Mortgages and other notes payable (attach schedule)	0	0	
	22	Other liabilities (describe ▶)	0	0	
	23	**Total liabilities** (add lines 17 through 22)	0	0	
Net Assets or Fund Balances		**Foundations that follow SFAS 117, check here ▶ ☐ and complete lines 24 through 26 and lines 30 and 31.**			
	24	Unrestricted			
	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	2,467,558	2,504,442	
	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)	2,467,558	2,504,442	
	31	**Total liabilities and net assets/fund balances** (see instructions)	2,467,558	2,504,442	

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	2,467,558
2	Enter amount from Part I, line 27a	2	30,652
3	Other increases not included in line 2 (itemize) ▶ See Attached Statement	3	37,273
4	Add lines 1, 2, and 3	4	2,535,483
5	Decreases not included in line 2 (itemize) ▶ See Attached Statement	5	31,041
6	Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	2,504,442

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	115,571
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	151,555	2,483,745	0 061019
2009	98,405	2,148,112	0 045810
2008	45,000	2,863,000	0 015718
2007	236,687	3,614,718	0 065479
2006	181,287	3,254,989	0 055695

2 **Total** of line 1, column (d)	2	0 243721
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	0.048744
4 Enter the net value of noncharitable-use assets for 2011 from Part X, line 5	4	2,676,391
5 Multiply line 4 by line 3	5	130,458
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	1,727
7 Add lines 5 and 6	7	132,185
8 Enter qualifying distributions from Part XII, line 4	8	135,523

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	1	1,727
c	All other domestic foundations enter 2% of line 27b Exempt foreign organizations enter 4% of Part I, line 12, col (b)		
2	Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)	2	0
3	Add lines 1 and 2	3	1,727
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	1,727
6	Credits/Payments		
a	2011 estimated tax payments and 2010 overpayment credited to 2011 — 6a: 4,585		
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	4,585
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	2,858
11	Enter the amount of line 10 to be **Credited to 2012 estimated tax** ▶ 1,727 **Refunded** ▶	11	1,131

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) ▶ CA			
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)*

			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 ▶ N/A			
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			
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.		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 [X] 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 [X] No			
(3) Provide a grant to an individual for travel, study, or other similar purposes?	[ ] Yes [X] 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 [X] 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 [X] 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 [X] 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
7a At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction?	[ ] Yes [X] 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
E KIRK NEELY 555 PORTOLA ROAD PORTOLA VALLEY CA !	PRESIDENT 1 00	0	0	0
HOLLY E MYERS 555 PORTOLA ROAD PORTOLA VALLEY CA !	SEC/TREAS 3.00	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	2,411,813
b	Average of monthly cash balances		1b	305,335
c	Fair market value of all other assets (see instructions)		1c	
d	**Total** (add lines 1a, b, and c)		1d	2,717,148
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	2,717,148
4	Cash deemed held for charitable activities Enter 1 ½ % of line 3 (for greater amount, see instructions)		4	40,757
5	**Net value of noncharitable-use assets.** Subtract line 4 from line 3 Enter here and on Part V, line 4		5	2,676,391
6	**Minimum investment return.** Enter 5% of line 5		6	133,820

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	133,820
2a	Tax on investment income for 2011 from Part VI, line 5	2a	1,727		
b	Income tax for 2011 (This does not include the tax from Part VI)	2b	0		
c	Add lines 2a and 2b			2c	1,727
3	Distributable amount before adjustments Subtract line 2c from line 1			3	132,093
4	Recoveries of amounts treated as qualifying distributions			4	
5	Add lines 3 and 4			5	132,093
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	132,093

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	135,523
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	135,523
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	1,727
6	**Adjusted qualifying distributions.** Subtract line 5 from line 4	6	133,796

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					132,093
2	Undistributed income, if any, as of the end of 2011					
a	Enter amount for 2010 only				0	
b	Total for prior years 20____, 20____, 20____			0		
3	Excess distributions carryover, if any, to 2011					
a	From 2006	36,675				
b	From 2007	62,557				
c	From 2008	NONE				
d	From 2009	NONE				
e	From 2010	36,538				
f	**Total** of lines 3a through e		135,770			
4	Qualifying distributions for 2011 from Part XII, line 4 ► $ 135,523					
a	Applied to 2010, but not more than line 2a				0	
b	Applied to undistributed income of prior years (Election required—see instructions)			0		
c	Treated as distributions out of corpus (Election required—see instructions)		0			
d	Applied to 2011 distributable amount					132,093
e	Remaining amount distributed out of corpus		3,430			
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		139,200			
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					0
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)		36,675			
9	**Excess distributions carryover to 2012.** Subtract lines 7 and 8 from line 6a		102,525			
10	Analysis of line 9					
a	Excess from 2007	62,557				
b	Excess from 2008	0				
c	Excess from 2009	0				
d	Excess from 2010	36,538				
e	Excess from 2011	3,430				

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))

E KIRK NEELY HOLLY E. MYERS

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 ▶ [X] 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

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

c Any submission deadlines

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

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				123,105
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	77,372	
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	115,571	
9 Net income or (loss) from special events					
10 Gross profit or (loss) from sales of inventory					
11 Other revenue a		0		0	0
b		0		0	0
c		0		0	0
d		0		0	0
e		0		0	0
12 Subtotal Add columns (b), (d), and (e)		0		192,943	0

13 **Total.** Add line 12, columns (b), (d), and (e) . 13 192,943

(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.

Holly Myers | 5/14/2012 | Trustee

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		5/14/2012		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	

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
GLOBAL HEALTH COMM						NONE	501(c)(3)	GENERAL OPERATING	20,000
DEEP SPRINGS COLLEGE						NONE	501(c)(3)	GENERAL OPERATING	2,000
ANTIQUA INTL ED FDN						NONE	501(c)(3)	GENERAL OPERATING	5,000
FAMILY CARE INTL						NONE	501(c)(3)	GENERAL OPERATING	10,000
CENTER FOR CONST RIGHT						NONE	501(c)(3)	GENERAL OPERATING	10,000
WINGS						NONE	501(c)(3)	GENERAL OPERATING	2,000

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

Recipient(s) paid during the year

Name					
PLANNED PARENTHOOD MAR MONTE					
Street					
City		State	Zip Code	Foreign Country	
Relationship: NONE	Foundation Status: 501(c)(3)				
Purpose of grant/contribution: GENERAL OPERATING					Amount: 10,000

Name					
THE NATURE CONSERVANCU OF IDAHO					
Street					
City		State	Zip Code	Foreign Country	
Relationship: NONE	Foundation Status: 501(c)(3)				
Purpose of grant/contribution: GENERAL OPERATING					Amount: 10,000

Name					
SECOND HARVEST FOOD BANK					
Street					
City		State	Zip Code	Foreign Country	
Relationship: NONE	Foundation Status: 501(c)(3)				
Purpose of grant/contribution: GENERAL OPERATING					Amount: 2,000

Name					
SUSTAINABLE CONSERVATION					
Street					
City		State	Zip Code	Foreign Country	
Relationship: NONE	Foundation Status: 501(c)(3)				
Purpose of grant/contribution: GENERAL OPERATING					Amount: 2,000

Name					
RAVENSWOOD FAM HEALTH CTR					
Street					
City		State	Zip Code	Foreign Country	
Relationship: NONE	Foundation Status: 501(c)(3)				
Purpose of grant/contribution: GENERAL OPERATING					Amount: 2,000

Name					
PENINSULA BRIDGE					
Street					
City		State	Zip Code	Foreign Country	
Relationship: NONE	Foundation Status: 501(c)(3)				
Purpose of grant/contribution: GENERAL OPERATING					Amount: 2,000

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
PUERTE DE LA COSTA SUR						NONE	501(c)(3)	GENERAL OPERATING	1,000
ABLILITIES UNITED						NONE	501(c)(3)	GENERAL OPERATING	1,000
WOMEN'S REFUGEE COMMITTEE						NONE	501(c)(3)	GENERAL OPERATING	1,000
GOD'S CHILD PROJECT						NONE	501(c)(3)	GENERAL OPERATING	1,000
WOMEN'S REFUGEE COMMITTEE						NONE	501(c)(3)	GENERAL OPERATING	15,000
REDWOOD CITY EDUCATION FDN						NONE	501(c)(3)	GENERAL OPERATING	5,000

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

Recipient(s) paid during the year

Name					
DEMOCRACY NOW					
Street					
City		State	Zip Code	Foreign Country	
Relationship: NONE	Foundation Status: 501(c)(3)				
Purpose of grant/contribution: GENERAL OPERATING					Amount: 2,000

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

Name					
REGISTRY OF AMERICA					
Street					
City		State	Zip Code	Foreign Country	
Relationship: NONE	Foundation Status: 501(c)(3)				
Purpose of grant/contribution: GENERAL OPERATING					Amount: 105

Name					
GLOBAL HEALTH COMM					
Street					
City		State	Zip Code	Foreign Country	
Relationship: NONE	Foundation Status: 501(c)(3)				
Purpose of grant/contribution: GENERAL OPERATING					Amount: 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

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.	108,374	67,256	.05	2.76	44,405
Bank of America RI, N.A.	2,594	661	.05	0.02	595
TOTAL ML Bank Deposit Program	110,968			2.78	45,000

YOUR EMA ASSETS

CASH/MONEY ACCOUNTS

Description	Quantity	Total Cost Basis	Estimated Market Price	Estimated Market Value	Estimated Annual Income	Est. Annual Yield%
CASH	1.33	1.33		1.33	-	
ML BANK DEPOSIT PROGRAM	45,000.00	45,000.00	1.0000	45,000.00	23	.05
TOTAL		45,001 33		45,001.33	23	.05

LONG PORTFOLIO

	Adjusted/Total Cost Basis	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Accrued Interest	Estimated Annual Income	Current Yield%
TOTAL	45,001.33	45,001.33			22	.05

YOUR EMA TRANSACTIONS

DIVIDENDS/INTEREST INCOME TRANSACTIONS

Date	Transaction Type	Quantity	Description	Income	Income Year To Date
12/30	¤ Bank Interest		BANK DEPOSIT INTEREST	78	
	Income Total		ML BANK DEPOSIT PROGRAM	2.00	
	Subtotal (Taxable Interest)			2.78	72.53
	NET TOTAL			2.78	72.53

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BLUE OAK FOUNDATION

MERRILL LYNCH CONSULTS SERVICE

December 01, 2011 - December 30, 2011

YOUR INVESTMENT MANAGER - LORD ABBETT INTERM FI

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	0.23	0.23		.23		
BIF MONEY FUND	13,521.00	13,521.00	1.0000	13,521.00	1	01
TOTAL		13,521.23		13,521.23	1	01

GOVERNMENT AND AGENCY SECURITIES [1] Description	Acquired	Quantity	Adjusted/Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Accrued Interest	Estimated Annual Income	Current Yield%
Δ U.S. TREASURY NOTE 3 125% SEP 30 2013 03 125% SEP 30 2013 MOODY'S AAA S&P *** CUSIP 912828JM3 ORIGINAL UNIT/TOTAL COST 106 7230/5,336.15	11/15/10	5,000	5,205.77	104.9880	5,249.40	43.63	38.85	157	2.97
Δ U.S. TREASURY NOTE ORIGINAL UNIT/TOTAL COST 105.6761/15,851 42	01/05/11	15,000	15,547.75	104.9880	15,748.20	200.45	116.55	469	2 97
Δ U.S. TREASURY NOTE ORIGINAL UNIT/TOTAL COST 105.3790/4,215 16	03/08/11	4,000	4,147.50	104.9880	4,199.52	52.02	31.08	125	2.97
Δ U.S. TREASURY NOTE ORIGINAL UNIT/TOTAL COST. 105.7140/2,114.28	05/05/11	2,000	2,083.39	104.9880	2,099.76	16.37	15.54	63	2 97
Subtotal		26,000	26,984.41		27,296.88	312.47	202.02	814	2.97
Δ FEDERAL NATL MTGE ASSOC NOTES 04.625% OCT 15 2013 MOODY'S: AAA S&P: AA+ CUSIP: 31359M1G8 ORIGINAL UNIT/TOTAL COST: 108.3410/19,501.38	10/18/11	18,000	19,350.87	107.5390	19,357.02	6.15	173.44	833	4.30

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BLUE OAK FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

GOVERNMENT AND AGENCY SECURITIES [1] (continued) Description	Acquired	Quantity	Adjusted/Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Accrued Interest	Estimated Annual Income	Current Yield%
U.S. TREASURY NOTE 1.250% AUG 31 2015 01.250% AUG 31 2015 MOODY'S AAA S&P *** CUSIP 912828NV8	06/30/11	1,000	995.59	102.6560	1,026.56	30.97	4.16	13	1.21
Δ U.S. TREASURY NOTE ORIGINAL UNIT/TOTAL COST: 100.7425/47,348.99	07/19/11	47,000	47,311.58	102.6560	48,248.32	936.74	195.29	588	1.21
Δ U.S. TREASURY NOTE ORIGINAL UNIT/TOTAL COST: 100.5589/19,106.20	07/26/11	19,000	19,095.26	102.6560	19,504.64	409.38	78.95	238	1.21
Subtotal		67,000	67,402.43		68,779.52	1,377.09	278.40	839	1.21
Δ FEDERAL NATL MTG ASSOC NOTES 05.000% MAR 15 2016 MOODY'S. AAA S&P: AA+ CUSIP. 31359MH89 ORIGINAL UNIT/TOTAL COST: 118.0680/3,542.04	10/19/10	3,000	3,295.49✦	116.5320	3,495.96	200.47	43.75	150	4.29
Δ FEDERAL NATL MTG ASSOC ORIGINAL UNIT/TOTAL COST. 111.8470/39,146.45	02/03/11	35,000	38,447.22	116.5320	40,786.20	2,338.98	510.42	1,750	4.29
Δ FEDERAL NATL MTG ASSOC ORIGINAL UNIT/TOTAL COST. 112.6950/2,253.90	02/23/11	2,000	2,202.01✦	116.5320	2,330.64	128.63	29.17	100	4.29
Δ FEDERAL NATL MTG ASSOC ORIGINAL UNIT/TOTAL COST 111.9340/1 119.34	03/08/11	1,000	1,101.01	116.5320	1,165.32	64.31	14.58	50	4.29
Δ FEDERAL NATL MTG ASSOC ORIGINAL UNIT/TOTAL COST: 113.9110/1,139.11	05/05/11	1,000	1,121.17	116.5320	1,165.32	44.15	14.58	50	4.29
Δ FEDERAL NATL MTG ASSOC ORIGINAL UNIT/TOTAL COST: 116.7400/30,352.40	11/08/11	26,000	30,210.80	116.5320	30,298.32	87.52	379.17	1,300	4.29
Δ FEDERAL NATL MTG ASSOC ORIGINAL UNIT/TOTAL COST: 116.1260/9,290.08	11/22/11	8,000	9,259.19	116.5320	9,322.56	63.37	116.67	400	4.29
Δ FEDERAL NATL MTG ASSOC ORIGINAL UNIT/TOTAL COST: 116.1950/5,809.75	11/30/11	5,000	5,794.35	116.5320	5,826.60	32.25	72.92	250	4.29
Subtotal		81,000	91,431.24		94,390.92	2,959.68	1,181.26	4,050	4.29

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

GOVERNMENT AND AGENCY SECURITIES [1] (continued) Description	Acquired	Quantity	Adjusted/Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Accrued Interest	Estimated Annual Income	Current Yield%
Δ U.S. TREASURY NOTE	03/31/11	3,000	3,190.83	117.7730	3,533.19	342.36	44.67	120	3.39
4.000% AUG 15 2018 04 000% AUG 15 2018									
*MOODY'S AAA S&P *** CUSIP 912828JH4*									
ORIGINAL UNIT/TOTAL COST: 107.0083/3,210.25									
Δ U.S. TREASURY NOTE	04/29/11	9,000	9,702.74	117.7730	10,599.57	896.83	134.02	360	3.39
ORIGINAL UNIT/TOTAL COST: 108.5195/9,766.76									
Δ U.S. TREASURY NOTE	07/26/11	8,000	8,896.68	117.7730	9,421.84	525.16	119.13	320	3.39
ORIGINAL UNIT/TOTAL COST: 111.8792/8,950.34									
Subtotal		20,000	21,790.25		23,554.60	1,764.35	297.82	800	3.39
FHLMC G1 2868 05%2022	10/21/09	15,000	3,691.07	107.4310	3,769.80	78.73	15.60	176	4.65
AMORTIZED FACTOR 0.233936140 AMORTIZED VALUE 3,509									
*MOODY'S: *** S&P: *** CUSIP 3128MBMR5*									
FHLMC J0 7349 05%2023	08/25/09	53,000	10,149.52	107.2591	10,480.18	330.66	45.83	489	4.66
AMORTIZED FACTOR 0.184356620 AMORTIZED VALUE 9,770									
*MOODY'S *** S&P *** CUSIP 3128PKEW0*									
FNMA P973298 05%2023	10/19/10	9,377	2,721.00	107.6341	2,749.16	28.16	11.55	128	4.64
AMORTIZED FACTOR 0.272380690 AMORTIZED VALUE 2,554									
*MOODY'S. *** S&P *** CUSIP 31414QX4C*									
FNMA P985438 05%2023	01/06/10	6,684	3,830.20	107.6341	3,927.47	97.27	15.01	183	4.64
AMORTIZED FACTOR 0.545916340 AMORTIZED VALUE 3,648									
*MOODY'S: *** S&P: *** CUSIP: 31415PV70*									
FNMA P994148 05%2023	08/25/09	35,000	5,613.66	107.6341	5,812.44	198.78	25.01	271	4.64
AMORTIZED FACTOR 0.154290990 AMORTIZED VALUE 5,400									
*MOODY'S. *** S&P: *** CUSIP: 31416AL57*									
FHLMC G1 3408 05%2024	10/19/10	8,180	2,619.71	107.2591	2,639.15	19.44		124	4.66
AMORTIZED FACTOR 0.300799540 AMORTIZED VALUE 2,460									
*MOODY'S *** S&P: *** CUSIP: 3128MCAH8*									

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BLUE OAK FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

GOVERNMENT AND AGENCY SECURITIES [1] (continued)

Description	Acquired	Quantity	Adjusted/Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Accrued Interest	Estimated Annual Income	Current Yield%
FNMA P995238 05%2024 AMORTIZED FACTOR 0.300122700 AMORTIZED VALUE 2,400 MOODY'S: *** S&P: *** CUSIP 31416BS33	10/21/09	8,000	2,520.65	107.7591	**2,587.28**	66.63	10.76	**121**	**4.63**
FHLMC G1 3487 05%2024 AMORTIZED FACTOR 0.326253330 AMORTIZED VALUE 3,210 MOODY'S: *** S&P: *** CUSIP: 3128MCCY9	**05/05/11**	**9,840**	3,432.04	107.2591	**3,443.37**	11.33	14.34	**161**	4.66
FHLMC J1 1372 05%2024 AMORTIZED FACTOR 0.612423290 AMORTIZED VALUE 4,302 MOODY'S: *** S&P: *** CUSIP: 3128PQQZ7	**01/06/10**	**7,026**	4,516.69	107.2591	**4,615.24**	98.55	19.71	**216**	**4.66**
FHLMC E0 2688 05%2025 AMORTIZED FACTOR 0.537285480 AMORTIZED VALUE 856 MOODY'S: *** S&P: *** CUSIP: 31294[illegible]	**07/22/11**	**1,594**	919.06	107.2591	**918.60**	(0.46)	4.17	**43**	4.66
FNMA PAE0286 05%2025 AMORTIZED FACTOR 0.509833300 AMORTIZED VALUE 5,064 MOODY'S: *** S&P: *** CUSIP 3141[illegible]	03/10/11	9,933	5,409.19	107.6341	**5,450.78**	41.59	22.99	**254**	**4.64**
FHLMC G1 3888 05%2025 AMORTIZED FACTOR 0.503375030 AMORTIZED VALUE 27,706 MOODY'S: *** S&P: *** CUSIP 3128MCRH0	11/23/10	55,041	29,606.75	107.2591	29,717.49	110.74		1,386	4.66
FHLMC G1 3888 05%2025 AMORTIZED VALUE 3,632	03/10/11	7,216	3,875.27	107.2591	3,896.03	20.76		**182**	**4.66**
Subtotal		62,257	33,482.02		**33,613.52**	131.50		**1,568**	4.66
FHLMC G1 3911 05%2025 AMORTIZED FACTOR 0.521375100 AMORTIZED VALUE 1,238 MOODY'S: *** S&P: *** CUSIP: 3128MCR80	**12/07/10**	**2,376**	1,314.28	107.6341	**1,333.36**	19.08		**62**	4.64

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

GOVERNMENT AND AGENCY SECURITIES [1] (continued) Description	Acquired	Quantity	Adjusted/Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Accrued Interest	Estimated Annual Income	Current Yield%
FNMA PAE0552 05%2025 AMORTIZED FACTOR 0.624432770 AMORTIZED VALUE 803 MOODY'S *** S&P: *** CUSIP 31419AUJ6	05/05/11	1,286	858.48	107.6341	864.32	5.84		41	4.64
Δ U.S. TREASURY BOND 6.125% AUG 15 2029 06.125% AUG 15 2029 MOODY'S. AAA S&P: *** CUSIP: 912810FJ2 ORIGINAL UNIT/TOTAL COST: 123.7880/7,427.28	09/02/09	6,000	7,320.40◆	151.5160	9,090.96	1,770.56	136.81	368	4.04
Δ U.S. TREASURY BOND ORIGINAL UNIT/TOTAL COST: 132.2776/3,968.33	07/07/10	3,000	3,915.29	151.5160	4,545.48	630.19	68.41	184	4.04
Δ U.S. TREASURY BOND ORIGINAL UNIT/TOTAL COST: 136.8900/2,737.80	10/19/10	2,000	2,703.66	151.5160	3,030.32	326.66	45.60	123	4.04
Δ U.S. TREASURY BOND ORIGINAL UNIT/TOTAL COST 122.7500/9,820.00	02/03/11	8,000	9,760.54	151.5160	12,121.28	2,360.74	182.42	490	4.04
Δ U.S. TREASURY BOND ORIGINAL UNIT/TOTAL COST 131.8754/9,231.28	08/01/11	7,000	9,195.00	151.5160	10,606.12	1,411.12	159.62	429	4.04
Δ U.S. TREASURY BOND ORIGINAL UNIT/TOTAL COST 150.4180/21,058.52	09/30/11	14,000	20,982.74	151.5160	21,212.24	229.50	319.23	858	4.04
Subtotal		40,000	53,877.63		60,606.40	6,728.77	912.09	2,452	4.04
Δ U.S. TREASURY BOND 4.500% FEB 15 2036 04.500% FEB 15 2036 MOODY'S: AAA S&P: AAA< CUSIP: 912810FT0 ORIGINAL UNIT/TOTAL COST: 104.8165/4,192.66	10/21/09	4,000	4,183.40	130.8590	5,234.36	1,050.96	67.01	180	3.43
U.S. TREASURY BOND	11/10/09	1,000	1,053.36◆	130.8590	1,308.59	255.23	16.75	45	3.43
U.S. TREASURY BOND	01/06/10	3,000	2,935.31	130.8590	3,925.77	990.46	50.26	135	3.43
Δ U.S. TREASURY BOND ORIGINAL UNIT/TOTAL COST: 109.6718/7,677.03	07/30/10	7,000	7,654.45	130.8590	9,160.13	1,505.68	117.27	315	3.43

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BLUE OAK FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

GOVERNMENT AND AGENCY SECURITIES[1] (continued) Description	Acquired	Quantity	Adjusted/Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Accrued Interest	Estimated Annual Income	Current Yield%
Δ U.S. TREASURY BOND ORIGINAL UNIT/TOTAL COST: 108.6801/7,607.61	08/05/10	7,000	7,587 66	130.8590	9,160.13	1,572.47	117.27	315	3.43
Δ U.S. TREASURY BOND ORIGINAL UNIT/TOTAL COST: 110.0355/7,702.49	08/11/10	7,000	7,679.44	130.8590	9,160.13	1,480.69	117.27	315	3.43
Δ U.S. TREASURY BOND ORIGINAL UNIT/TOTAL COST: 111.4686/3,344.06	10/19/10	3,000	3,334.10	130.8590	3,925.77	591 67	50.26	135	3.43
Δ U.S. TREASURY BOND ORIGINAL UNIT/TOTAL COST: 120.8593/10,877.34	10/28/11	9,000	10,868.84	130.8590	11,777.31	908.47	150.77	405	3.43
Subtotal		41,000	45,296.56		53,652.19	8,355.63	686.86	1,845	3.43
FNMA P256513 05 50%2036 AMORTIZED FACTOR 0.270991200 AMORTIZED VALUE 15,687 MOODY'S: *** S&P *** CUSIP: 31371M3W5	01/06/10	57,888	16,481.30	109.0972	17,114.23	632.93	76.08	863	5.04
FNMA P959454 05 50%2037 AMORTIZED FACTOR 0.291326610 AMORTIZED VALUE 23,454 MOODY'S. *** S&P *** CUSIP: 31413YMB4	10/19/10	80,508	25,172.88	108.9722	25,558.47	385.59	111.24	1,290	5.04
FNMA P970227 05 50%2038 AMORTIZED FACTOR 0.454156370 AMORTIZED VALUE 5,932 MOODY'S *** S&P *** CUSIP. 31414MLG9	05/05/11	13,062	6,406.77	108.9722	6,464.44	57.67	28.93	327	5.04
FNMA P975376 05 50%2038 AMORTIZED FACTOR 0.361762890 AMORTIZED VALUE 12,013 MOODY'S: *** S&P: *** CUSIP: 31414TCM1	03/09/11	33,208	12,839.34	108.9722	13,091.29	251.95	59.94	661	5.04
FNMA P986014 05 50%2038 AMORTIZED FACTOR 0.231976120 AMORTIZED VALUE 45,978 MOODY'S. *** S&P: *** CUSIP: 31415QK39	08/25/09	198,203	47,688 18	108.9722	50,103.63	2,415.45	226.28	2,529	5.04

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BLUE OAK FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01. 2011 - December 30, 2011

GOVERNMENT AND AGENCY SECURITIES [1] (continued) Description	Acquired	Quantity	Adjusted/Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Accrued Interest	Estimated Annual Income	Current Yield%
FHLMC A9 3748 04%2040 *AMORTIZED FACTOR 0 833478940 AMORTIZED VALUE 24,200* *MOODY'S *** S&P *** CUSIP. 312942EV3*	11/03/11	29,035	25,149.16	105.0337	**25,418.22**	269.06	87.57	**968**	3.80
FNMA PAE6118 03 50%2040 ***AMORTIZED FACTOR 0.905500520 AMORTIZED VALUF 54,931*** ***MOODY'S: *** S&P: *** CUSIP: 31419GYQ1***	**10/04/11**	**60,664**	**56,544.89**	**102.9344**	**56,543.19**	(1.70)		**1,923**	3.40
FHLMC G0 6231 04%2040 ***AMORTIZED FACTOR 0.931515760 AMORTIZED VALUE 40,141*** ***MOODY'S: *** S&P. *** CUSIP: 3128M8HG2***	**01/26/11**	**43,093**	**39,596.14**	**105.0337**	**42,162.43**	**2,566.29**	134.84	**1,606**	**3.80**
FHLMC A9 6312 04%2041 ***AMORTIZED FACTOR 0.949724670 AMORTIZED VALUE 39,888*** *MOODY'S *** S&P. *** CUSIP 312945AM0*	**01/03/11**	**42,000**	39,620.44	105.0337	**41,896.30**	2,275 86		**1,596**	3.80
FHLMC A9 7294 04%2041 *AMORTIZED FACTOR 0 944231040 AMORTIZED VALUE 51 202* *MOODY'S *** S&P. *** CUSIP 312946C79*	03/09/11	54,227	50,018.76	105.0493	**53,788.20**	3,769 44	171.13	**2,049**	**3.80**
FHLMC A9 7474 04%2041 *AMORTIZED FACTOR 0 935688550 AMORTIZED VALUE 25,382* *MOODY'S *** S&P *** CUSIP 312946JJ4*	03/29/11	27,127	**24,854.97**	**105.0337**	**26,660.10**	**1,805.13**	84.95	**1,016**	3.80
FNMA PAE0981 03 50%2041 ***AMORTIZED FACTOR 0.945416210 AMORTIZED VALUE 46,806*** ***MOODY'S: *** S&P: *** CUSIP: 31419BCT0***	09/23/11	49,509	48,152.30	102.9344	**48,180.10**	27.80		**1,639**	**3.40**
FNMA PAH6783 04%2041 ***AMORTIZED FACTOR 0.952705510 AMORTIZED VALUE 27.081*** ***MOODY'S: *** S&P: *** CUSIP: 3138A8RD0***	**08/02/11**	**28,426**	27,759.35	105.1744	**28,482.92**	723.57	89.87	**1,084**	3.80

BLUE OAK FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

GOVERNMENT AND AGENCY SECURITIES [1] (continued) Description	Acquired	Quantity	Adjusted/Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Accrued Interest	Estimated Annual Income	Current Yield%
FHLMC QO 4087 03 50%2041 AMORTIZED FACTOR 0.996402650 AMORTIZED VALUE 49,820 MOODY'S *** S&P *** CUSIP: 3132GKF43	09/01/11	50,000	49,999 18	102.7626	**51,196.46**	1,197.28		**1,744**	3.40
FHLMC QO 4911 03 50%2041 AMORTIZED FACTOR 1.000000000 AMORTIZED VALUE 6,000 MOODY'S: *** S&P: *** CUSIP: 3132GLDQ4	11/30/11	6,000	6,103.14	102.7626	**6,165.76**	62.62	16.92	210	3.40
TOTAL		1,295,503	883,597 76		922,667.94	39,070.18	5,004.61	**34,975**	3.79
TOTAL PRINCIPAL INVESTMENTS			897,118.99		**936,189.17**	39,070.18	5,004.61	**34,976**	3.74

PLEASE REFER TO NOTES BELOW FOR INFORMATION REGARDING CREDIT RATINGS.

Notes

Δ Debt Instruments purchased at a premium show amortization θ Debt Instruments purchased at a discount show accretion

[1] Some agency securities are not backed by the full faith and credit of the United States government.

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

For Credit Ratings. S&P and Moody's provide credit ratings on the credit quality of certain bonds and preferred stocks. For a credit enhanced security, Moody's and S&P publish and provide third party vendors the higher of the rating on the credit enhancer (guarantor) or the stand alone rating on the underlying security.

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	0.72	0.72		.72		
BIF MONEY FUND	23,905.00	23,905.00	1.0000	23,905.00	2	.01
TOTAL		23,905.72		**23,905.72**	2	.01
TOTAL INCOME INVESTMENTS		23,905.72		23,905.72	2	.01

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MERRILL LYNCH CONSULTS SERVICE

December 01, 2011 - December 30. 2011

YOUR INVESTMENT MANAGER - ALLIANZ CDP MLT VI W MCAP

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	4,568.70	4,568.70		4,568.70		
BIF MONEY FUND	27,805.00	27,805.00	1.0000	27,805.00	3	.01
TOTAL		32,373.70		32,373.70	3	.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%
ABERCROMBIE & FITCH CO	ANF	06/17/11	5	83.0160	415.08✦	48.8400	244.20	(170.88)	4	1.43
		06/17/11	26	67.5188	1,755.49✦	48.8400	1,269.84	(485.65)	19	1.43
		06/17/11	2	68.4400	136.88✦	48.8400	97.68	(39.20)	2	1.43
		09/29/11	76	64.5313	4,904.38	48.8400	3,711.84	(1,192.54)	54	1.43
Subtotal			109		7,211.83		5,323.56	(1,888.27)	79	1.43
AFFILIATED MANAGERS GRP	AMG	08/21/09	62	63.7900	3,954.98	95.9500	5,948.90	1,993.92		
		10/20/10	3	85.0233	255.07	95.9500	287.85	32.78		
Subtotal			65		4,210.05		6,236.75	2,026.70		
AGRIUM INC	AGU	08/21/09	48	47.7700	2,292.96	67.1100	3,221.28	928.32	22	.67
		07/25/11	6	93.4000	560.40	67.1100	402.66	(157.74)	3	.67
		11/01/11	3	77.8800	233.64	67.1100	201.33	(32.31)	2	.67
Subtotal			57		3,087.00		3,825.27	738.27	27	.67

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BLUE OAK 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%
ALLEGHENY TECH INC	ATI	11/05/10	19	54.8800	1,042.72✦	47.8000	908.20	(134.52)	14	1.50
		11/12/10	61	50.9339	3,106.97	47.8000	2,915 80	(191.17)	44	1.50
		11/16/10	1	58.0100	58.01✦	47.8000	47.80	(10.21)	1	1.50
		03/30/11	50	67.2732	3,363.66	47.8000	2,390.00	(973.66)	36	1.50
		07/25/11	8	65.6900	525.52	47.8000	382.40	(143.12)	6	1.50
		08/23/11	6	43.9966	263.98	47.8000	286.80	22.82	5	1.50
Subtotal			145		8,360.86		6,931.00	(1,429.86)	106	1.50
ALLERGAN INC	AGN	11/04/09	11	58.0827	638.91	87.7400	965.14	326.23	3	.22
		11/05/09	50	58.7952	2,939.76	87.7400	4,387.00	1,447.24	10	.22
		10/19/10	11	71.4154	785.57	87.7400	965 14	179.57	3	.22
		11/01/10	15	73.6993	1,105.49	87.7400	1,316.10	210.61	3	.22
		11/02/10	23	74.6643	1,717.28	87.7400	2,018.02	300.74	5	.22
		03/08/11	12	71.5233	858.28	87.7400	1,052.88	194.60	3	.22
		07/25/11	3	83.4700	250.41	87.7400	263.22	12.81	1	.22
		11/01/11	4	82.4375	329.75	87.7400	350.96	21.21	1	.22
Subtotal			129		8,625.45		11,318.46	2,693.01	29	.22
ALLIANCE DATA SYS CORP	ADS	08/11/11	27	87.7177	2,368.38	103.8400	2,803.68	435.30		
		08/12/11	37	88.7367	3,283.26	103.8400	3,842.08	558.82		
Subtotal			64		5,651.64		6,645.76	994.12		
ALLSTATE CORP DEL COM	ALL	11/13/08	10	27.3100	273.10	27.4100	274.10	1.00	9	3.06
		03/27/09	118	20.3907	2,406.11	27.4100	3,234.38	828.27	100	3.06
		05/08/09	15	25.4393	381.59	27.4100	411.15	29.56	13	3.06
		06/02/09	32	26.4415	846.13	27.4100	877.12	30.99	27	3.06
		06/12/09	48	24.7406	1,187.55	27 4100	1,315.68	128.13	41	3.06
		05/19/10	15	31.4386	471.58	27.4100	411.15	(60.43)	13	3.06
		10/19/10	13	32.0553	416.72	27.4100	356.33	(60.39)	11	3.06
		07/25/11	129	28.5344	3,680.95	27.4100	3,535.89	(145.06)	109	3.06
		09/16/11	28	24.9196	697.75	27.4100	767.48	69.73	24	3.06
Subtotal			408		10,361.48		11,183.28	821.80	347	3.06

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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%
AMAZON COM INC COM	AMZN	09/14/10	6	146.1833	877 10	173.1000	1,038.60	161.50		
		10/19/10	8	157.3462	1,258.77	173.1000	1,384.80	126.03		
		07/25/11	5	214.6900	1,073.45	173.1000	865.50	(207.95)		
		08/23/11	15	191.0526	2,865.79	173.1000	2,596.50	(269.29)		
		11/01/11	2	209.9750	419.95	173.1000	346.20	(73.75)		
Subtotal			*36*		*6,495.06*		***6,231.60***	***(263.46)***		
AMER EXPRESS COMPANY	AXP	10/25/11	157	49.9114	7,836.10	47.1700	7,405.69	(430.41)	114	1.52
		10/25/11	6	51.2233	307.34✦	47.1700	283.02	(24.32)	5	1.52
		11/01/11	12	49.2100	590.52	47.1700	566.04	(24.48)	9	1.52
Subtotal			*175*		*8,733.96*		***8,254.75***	*(479.21)*	***128***	*1.52*
AMEREN CORP	AEE	09/27/07	23	53.0217	1,219.50	33.1300	761.99	(457.51)	37	4.82
		10/17/07	25	53.8088	1,345.22	33.1300	828.25	(516.97)	40	4.82
		08/21/09	135	26.9173	3,633.84	33.1300	4,472.55	838.71	216	4.82
		10/19/09	60	25.8500	1,551.00	33.1300	1,987.80	436.80	96	4.82
		03/08/11	80	27.9455	2,235.64	33 1300	2,650.40	414.76	128	4.82
Subtotal			*323*		*9,985.20*		***10,700.99***	*715.79*	***517***	*4.82*
AMERIPRISE FINL INC	AMP	08/27/10	74	43.2345	3,199.36	49.6400	3,673.36	474.00	83	2.25
		08/30/10	16	43.4881	695.81	49.6400	794.24	98.43	18	2.25
		09/01/10	91	45.5534	4,145.36	49.6400	4,517.24	371.88	102	2.25
		10/20/10	6	51.3200	307.92	49.6400	297.84	(10.08)	7	2.25
		07/25/11	33	54.5242	1,799.30	49.6400	1,638.12	(161.18)	37	2.25
		11/01/11	18	44.1138	794.05	49.6400	893.52	99.47	21	2.25
Subtotal			***238***		*10,941.80*		***11,814.32***	*872.52*	***268***	*2.25*
AMN ELEC POWER CO	AEP	08/15/11	144	37.3931	5,384.61	41 3100	5,948.64	564.03	271	4.55
		08/16/11	1	37.1200	37.12	41.3100	41.31	4.19	2	4.55
		11/01/11	3	38.9700	116.91	41.3100	123.93	7.02	6	4.55
Subtotal			*148*		*5,538.64*		***6,113.88***	575.24	***279***	4.55

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BLUE OAK 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%
ANNALY CAP MGMT INC	NLY	08/21/09	155	17.4590	2,706.16	15.9600	2,473.80	(232.36)	354	14.28
		10/19/09	150	17.5082	2,626.23	15.9600	2,394.00	(232.23)	342	14.28
		10/19/10	38	18.1100	688.18	15.9600	606.48	(81.70)	87	14.28
		02/28/11	191	17.8638	3,411.99	15.9600	3,048.36	(363.63)	436	14.28
		03/08/11	20	17.7650	355.30	15.9600	319.20	(36.10)	46	14.28
		07/25/11	93	17.7759	1,653.16	15.9600	1,484.28	(168.88)	213	14.28
		11/01/11	15	16.8000	252.00	15.9600	239.40	(12.60)	35	14.28
Subtotal			662		11,693.02		10,565.52	(1,127.50)	1,513	14.28
APPLE INC	AAPL	06/17/08	5	177.8100	889.05	405.0000	2,025.00	1,135.95		
		06/18/08	5	179.0080	895.04	405.0000	2,025.00	1,129.96		
		07/24/08	8	159.8812	1,279.05	405.0000	3,240.00	1,960.95		
		03/13/09	3	95.9366	287.81	405.0000	1,215.00	927.19		
		04/02/09	5	110.6080	553.04	405.0000	2,025.00	1,471.96		
		04/02/09	8	114.4850	915.88	405.0000	3,240.00	2,324.12		
		08/21/09	60	168.7600	10,125.60	405.0000	24,300.00	14,174.40		
		10/19/09	5	189.1900	945.95	405.0000	2,025.00	1,079.05		
		10/19/10	11	307.3709	3,381.08	405.0000	4,455.00	1,073.92		
		03/08/11	7	357.0728	2,499.51	405.0000	2,835.00	335.49		
		11/01/11	3	394.3666	1,183.10	405.0000	1,215.00	31.90		
Subtotal			120		22,955.11		48,600.00	25,644.89		
ASAHI GLASS JAPAN ADR	ASGLY	11/04/10	111	9.7836	1,085.99	8.2600	916.86	(169.13)	30	3.19
		11/08/10	96	10.5855	1,016.21	8.2600	792.96	(223.25)	26	3.19
		11/01/11	57	8.5052	484.80	8.2600	470.82	(13.98)	16	3.19
Subtotal			264		2,587.00		2,180.64	(406.36)	72	3.19
ASML HLDG N.V. NEW YORK REGISTRY SHAR	ASML	07/25/11	19	37.4336	711.24	41.7900	794.01	82.77	10	1.18
		07/27/11	37	37.0759	1,371.81	41.7900	1,546.23	174.42	19	1.18
Subtotal			56		2,083.05		2,340.24	257.19	29	1.18

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%
ASTRAZENECA PLC SPND ADR	AZN	08/21/09	82	46.1774	3,786.55	46.2900	3,795.78	9.23	222	5.83
		10/19/09	20	46.3100	926 20	46.2900	925 80	(0.40)	54	5.83
		10/20/10	9	52.7755	474.98	46.2900	416.61	(58.37)	25	5.83
		02/28/11	25	48.9228	1,223.07	46.2900	1,157.25	(65.82)	68	5.83
		07/25/11	12	49.7750	597.30	46.2900	555.48	(41.82)	33	5.83
Subtotal			*148*		*7,008.10*		*6,850.92*	*(157.18)*	*402*	5.83
AT& T INC	T	01/24/05	75	25.4370	1,907.78	30.2400	2,268.00	360.22	132	5.82
		08/21/09	185	25.9895	4,808.06	30.2400	5,594.40	786.34	326	5.82
		10/19/09	45	26.0300	1,171.35	30.2400	1,360.80	189.45	80	5.82
		10/20/10	8	28.6337	229.07	30.2400	241.92	12 85	15	5.82
		03/08/11	61	28.5000	1,738.50	30.2400	1,844 64	106.14	108	5.82
Subtotal			*374*		*9,854.76*		*11,309.76*	*1,455.00*	*661*	5.82
AUST NW Z B G ADR	ANZBY	08/21/09	167	16.1500	2,697.05	20.8200	3,476.94	779.89	237	6.79
		07/25/11	46	23.1000	1,062.60	20.8200	957.72	(104.88)	66	6.79
Subtotal			*213*		*3,759.65*		*4,434.66*	*675.01*	*303*	6.79
AVAGO TECHNOLOGIES LTD	AVGO	05/19/11	3	34.8666	104.60	28 8600	86.58	(18.02)	2	1.66
		05/20/11	112	34.5560	3,870.28	28.8600	3,232.32	(637.96)	54	1.66
		05/23/11	4	33.4900	133.96	28.8600	115.44	(18.52)	2	1.66
		05/31/11	51	33.5794	1,712.55	28.8600	1,471.86	(240.69)	25	1.66
Subtotal			*170*		*5,821.39*		*4,906.20*	*(915.19)*	*83*	*1.66*
AXIS CAPITAL HOLDINGS LTD	AXS	08/21/09	94	29.5978	2,782.20	31 9600	3,004 24	222.04	91	3.00
		10/20/10	9	34.0655	306.59	31.9600	287.64	(18.95)	9	3.00
		07/25/11	40	31.9865	1,279.46	31.9600	1,278.40	(1.06)	39	3.00
Subtotal			*143*		*4,368.25*		*4,570.28*	*202.03*	*139*	*3.00*

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BLUE OAK 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%
BAE SYS PLC SPN ADR	BAESY	02/17/10	6	22.1783	133.07	17.6600	105 96	(27.11)	7	6.32
		02/18/10	40	22.6752	907.01	17.6600	706 40	(200.61)	45	6.32
		02/19/10	60	22.6123	1,356.74	17.6600	1,059.60	(297.14)	68	6.32
		02/22/10	40	23.0555	922.22	17.6600	706.40	(215.82)	45	6.32
		05/19/10	35	19.3000	675.50	17.6600	618.10	(57.40)	40	6.32
		07/15/11	66	19.5715	1,291.72	17.6600	1,165.56	(126.16)	74	6.32
		07/25/11	13	19.8700	258.31	17.6600	229 58	(28.73)	15	6.32
		11/01/11	7	17.4285	122.00	17.6600	123.62	1.62	8	6.32
Subtotal			*267*		*5,666.57*		*4,715.22*	*(951.35)*	*302*	*6.32*
BANCO BRADESCO S A ADR	BBD	07/28/10	38	18.4555	701.31	16.6800	633 84	(67.47)	4	.61
		07/29/10	148	18.4531	2,731.07	16.6800	2,468.64	(262.43)	16	.61
		03/08/11	61	19.3573	1,180.80	16.6800	1,017.48	(163.32)	7	.61
		07/25/11	16	19.1750	306.80	16.6800	266.88	(39.92)	2	.61
Subtotal			*263*		*4,919.98*		*4,386.84*	*(533.14)*	*29*	*.61*
BARCLAYS PLC ADR	BCS	11/09/10	8	18.8262	150.61	10.9900	87.92	(62.69)	3	3.22
		11/10/10	49	18.7863	920.53	10.9900	538.51	(382.02)	18	3.22
		11/12/10	55	18.1100	996.05	10.9900	604.45	(391.60)	20	3.22
		03/08/11	8	20.1662	161.33	10.9900	87.92	(73.41)	3	3 22
		07/25/11	47	14.9968	704.85	10.9900	516.53	(188.32)	17	3.22
		11/01/11	19	11.3826	216.27	10.9900	208.81	(7.46)	7	3.22
Subtotal			*186*		*3,149.64*		*2,044.14*	*(1,105.50)*	*68*	*3.22*
BIOGEN IDEC INC	BIIB	11/02/11	35	113.5760	3,975.16	110.0500	3,851.75	(123.41)		
		11/03/11	3	113.7600	341.28	110.0500	330.15	(11.13)		
		11/23/11	23	110.7600	2,547.48	110.0500	2,531.15	(16.33)		
Subtotal			*61*		*6,863.92*		*6,713.05*	*(150.87)*		

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%
BOEING COMPANY	BA	06/11/10	88	64.8214	5,704.29	73.3500	6,454.80	750.51	155	2.39
		10/19/10	19	68.7794	1,306.81	73.3500	1,393.65	86.84	34	2 39
		07/25/11	10	71.7000	717.00	73.3500	733.50	16.50	18	2.39
		11/01/11	11	62.4736	687.21	73.3500	806.85	119.64	20	2.39
Subtotal			*128*		*8,415.31*		*9,388.80*	973.49	*227*	2.39
CAP GEMINI SP ADR	CGEMY	11/10/11	63	18.8136	1,185.26	15.7100	989.73	(195.53)	36	3.54
		11/15/11	55	18.7932	1,033.63	15.7100	864.05	(169.58)	31	3.54
Subtotal			*118*		*2,218.89*		*1,853.78*	*(365.11)*	*67*	3.54
CAREFUSION CORP SHS	CFN	08/20/10	80	22.6290	1,810.32	25.4100	2,032.80	222.48		
		08/23/10	77	22.9610	1,768.00	25.4100	1,956.57	188.57		
		10/20/10	7	24.8742	174.12	25.4100	177.87	3.75		
		11/15/10	64	23.6292	1,512.27	25.4100	1,626.24	113.97		
Subtotal			*228*		*5,264.71*		*5,793.48*	*528.77*		
CATHAY PAC AIR NEW SPADR	CPCAY	02/01/11	58	12.7315	738.43	8.5500	495.90	(242.53)	34	6.80
		02/01/11	10	12.6710	126.71✦	8.5500	85 50	(41.21)	6	6.80
		02/02/11	53	13.1464	696 76	8.5500	453 15	(243.61)	31	6.80
		02/07/11	47	13.4474	632.03	8.5500	401.85	(230.18)	28	6.80
		03/08/11	33	11.7100	386.43	8.5500	282.15	(104.28)	20	6.80
		03/17/11	152	11.4134	1,734.84	8.5500	1,299.60	(435.24)	89	6.80
		03/18/11	48	11.3829	546.38	8.5500	410.40	(135.98)	28	6.80
		07/25/11	29	12.0400	349.16	8 5500	247.95	(101.21)	17	6.80
		11/01/11	89	8.8689	789.34	8.5500	760.95	(28.39)	52	6.80
Subtotal			*519*		*6,000.08*		*4,437.45*	*(1,562.63)*	*305*	6.80
CF INDS HLDGS INC	CF	02/23/11	3	133 4833	400.45	144.9800	434.94	34.49	5	1.10
		02/24/11	28	135.7675	3,801.49	144.9800	4,059.44	257.95	45	1.10
		10/05/11	10	129.7090	1,297.09	144.9800	1,449.80	152.71	16	1.10
Subtotal			*41*		*5,499.03*		*5,944.18*	*445.15*	*66*	*1.10*

BLUE OAK 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	11/12/09	227	25.1528	5,709.69	22.2900	5,059.83	(649.86)	80	1.57
		10/19/10	75	21.8158	1,636 19	22 2900	1,671.75	35.56	27	1.57
		10/20/10	9	22.3877	201.49	22.2900	200.61	(0.88)	4	1.57
		03/08/11	34	32.7555	1,113.69	22.2900	757.86	(355.83)	12	1.57
		07/25/11	7	34.1642	239.15	22.2900	156.03	(83.12)	3	1.57
		11/01/11	45	26.8835	1,209.76	22.2900	1,003.05	(206.71)	16	1.57
Subtotal			*397*		*10,109.97*		*8,849.13*	*(1,260.84)*	*142*	*1.57*
CHEVRON CORP	CVX	N/A	36	N/A	N/A	106.4000	3,830.40		117	3.04
		08/21/09	65	69.7500	4,533.75	106.4000	6,916.00	2,382.25	211	3.04
		05/19/10	5	76 4880	382.44	106.4000	532.00	149.56	17	3.04
Subtotal			*106*		*4,916.19*		*11,278.40*	*2,531.81*	*345*	*3.04*
CHINA PETE CHEM SPN ADR	SNP	02/18/11	5	109.2040	546.02	105.0500	525.25	(20.77)	16	3.01
		02/22/11	12	102.6941	1,232.33	105.0500	1,260.60	28.27	38	3.01
		03/08/11	1	103.7600	103.76	105.0500	105.05	1.29	4	3.01
		07/25/11	3	99.0600	297.18	105.0500	315.15	17.97	10	3.01
Subtotal			*21*		*2,179.29*		*2,206.05*	*26.76*	*68*	*3.01*
CITRIX SYSTEMS INC COM	CTXS	09/14/10	6	66.3633	398.18	60.7200	364.32	(33.86)		
		10/20/10	6	57.2050	343.23	60.7200	364.32	21.09		
		10/25/10	104	61.0377	6,347.93	60.7200	6,314.88	(33.05)		
		10/26/10	31	61.8825	1,918.36	60.7200	1,882.32	(36.04)		
		07/25/11	5	74.7260	373.63	60.7200	303.60	(70.03)		
		11/01/11	8	69.6237	556.99	60.7200	485.76	(71.23)		
Subtotal			*160*		*9,938.32*		*9,715.20*	*(223.12)*		

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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%
COACH INC	COH	11/01/10	74	49.9727	3,697.98	61 0400	4,516 96	818.98	67	1.47
		01/12/11	37	54.2329	2,006.62	61.0400	2,258 48	251.86	34	1.47
		01/13/11	13	54.3615	706.70	61.0400	793.52	86.82	12	1.47
		03/08/11	8	55.6937	445.55	61.0400	488.32	42.77	8	1.47
		05/19/11	23	60.1573	1,383.62	61.0400	1,403.92	20.30	21	1.47
		11/01/11	3	62.9766	188.93	61.0400	183.12	(5.81)	3	1.47
Subtotal			*158*		*8,429.40*		*9,644.32*	*1,214.92*	*145*	*1.47*
COCA COLA COM	KO	06/03/10	49	52.6520	2,579.95	69.9700	3,428.53	848.58	93	2.68
		07/13/10	91	52.7643	4,801.56	69.9700	6,367.27	1,565 71	172	2 68
		10/19/10	12	60.2966	723.56	69.9700	839.64	116.08	23	2.68
		03/08/11	15	65.7833	986 75	69.9700	1,049.55	62.80	29	2.68
		05/18/11	64	68.0073	4,352.47	69.9700	4,478.08	125.61	121	2.68
		06/23/11	64	65.3593	4,183.00	69.9700	4,478.08	295.08	121	2.68
		07/25/11	12	69.4558	833.47	69.9700	839.64	6.17	23	2.68
		11/01/11	7	66.9857	468.90	69.9700	489.79	20.89	14	2.68
Subtotal			*314*		*18,929.66*		*21,970.58*	*3,040.92*	*596*	*2.68*
COMERICA INC COM	CMA	04/07/11	58	38.3601	2,224.89	25.8000	1,496.40	(728.49)	24	1.55
		04/07/11	1	38.2300	38.23✦	25.8000	25.80	(12.43)	1	1.55
		04/08/11	66	37.9922	2,507 49	25.8000	1,702.80	(804.69)	27	1.55
		04/11/11	46	38.1686	1,755.76	25.8000	1,186.80	(568.96)	19	1.55
		04/12/11	71	38.3895	2,725.66	25.8000	1,831.80	(893.86)	29	1.55
		07/25/11	22	33.7663	742.86	25.8000	567.60	(175.26)	9	1.55
Subtotal			*264*		*9,994.89*		*6,811.20*	*(3,183.69)*	*109*	*1 55*

BLUE OAK 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%
COMPANHIA D SNMNTO BSCO D E STDO SAO PAULO ADR	SBS	08/21/09	104	34.3155	3,568.82	55.6500	5,787.60	2,218.78		
		02/16/10	35	35.1368	1,229.79	55.6500	1,947.75	717.96		
		03/08/11	17	51.9382	882.95	55.6500	946.05	63.10		
		07/25/11	6	61.5400	369.24	55.6500	333.90	(35.34)		
		11/01/11	8	52.4387	419.51	55.6500	445.20	25.69		
Subtotal			170		6,470.31		9,460.50	2,990.19		
CONOCOPHILLIPS	COP	N/A	16	N/A	N/A	72.8700	1,165.92		43	3.62
		05/16/07	5	71.5400	357.70	72.8700	364.35	6.65	14	3.62
		08/21/09	115	43.8573	5,043.59	72.8700	8,380.05	3,336.46	304	3.62
		11/10/09	165	53.2804	8,791.28	72.8700	12,023.55	3,232.27	436	3.62
		07/25/11	4	75.2175	300.87	72.8700	291.48	(9.39)	11	3.62
Subtotal			305		14,493.44		22,225.35	6,565.99	808	3.62
COPEL PARANA ADR PREF B	ELP	08/21/09	232	15.5091	3,598.12	20.9800	4,867.36	1,269.24	45	.90
		10/20/10	1	24.1100	24.11	20.9800	20.98	(3.13)	1	.90
		07/25/11	52	25.4357	1,322.66	20.9800	1,090.96	(231.70)	10	.90
		10/27/11	63	20.3836	1,284.17	20.9800	1,321.74	37.57	12	.90
Subtotal			348		6,229.06		7,301.04	1,071.98	68	.90
CORE LAB N.V. COM	CLB	11/16/10	19	80.8189	1,535.56	113.9500	2,165.05	629.49	19	.87
		11/17/10	21	82.4385	1,731.21	113.9500	2,392.95	661.74	21	.87
		11/18/10	8	83.7137	669.71	113.9500	911.60	241.89	8	.87
		05/19/11	11	97.8609	1,076.47	113.9500	1,253.45	176.98	11	.87
Subtotal			59		5,012.95		6,723.05	1,710.10	59	.87

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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%
COVIDIEN PLC SHS NEW	COV	01/22/10	57	50.8452	2,898.18	45.0100	2,565.57	(332.61)	52	1.99
		01/29/10	30	50.6096	1,518.29	45.0100	1,350.30	(167.99)	27	1.99
		04/30/10	45	48.5337	2,184.02	45.0100	2,025.45	(158.57)	41	1.99
		05/19/10	10	43.5320	435.32	45.0100	450.10	14.78	9	1.99
		10/19/10	24	39.8000	955.20	45.0100	1,080.24	125.04	22	1.99
		07/25/11	15	50.5166	757.75	45.0100	675.15	(82.60)	14	1.99
Subtotal			*181*		*8,748.76*		*8,146.81*	*(601.95)*	*165*	*1.99*
CREDIT SUISSE GP SP ADR	CS	01/04/11	24	41.3900	993.36	23.4800	563.52	(429.84)	36	6.29
		01/05/11	3	41.3500	124.05	23.4800	70.44	(53.61)	5	6.29
		01/07/11	22	41.8950	921.69	23.4800	516.56	(405 13)	33	6.29
		03/28/11	34	42.7847	1,454.68	23.4800	798.32	(656.36)	51	6.29
		03/29/11	8	42.9087	343.27	23.4800	187.84	(155.43)	12	6.29
		03/30/11	23	42.7495	983.24	23.4800	540.04	(443.20)	35	6.29
		07/25/11	26	36.8565	958.27	23.4800	610.48	(347.79)	39	6.29
		11/01/11	25	26.3844	659.61	23.4800	587.00	(72.61)	37	6.29
Subtotal			*165*		*6,438.17*		*3,874.20*	*(2,563.97)*	*248*	*6.29*
CROWN CASTLE INTL CORP	CCI	09/22/11	115	41.7322	4,799.21	44.8000	5,152.00	352.79		
		09/23/11	15	41.9666	629.50	44.8000	672.00	42.50		
Subtotal			*130*		*5,428.71*		*5,824.00*	*395.29*		
CYPRESS SEMICNDTR PV1CTS	CY	09/15/11	273	17.3512	4,736.88	16.8900	4,610.97	(125.91)	99	2.13
DANAHER CORP DEL COM	DHR	05/16/11	32	54.0931	1,730.98	47.0400	1,505.28	(225.70)	4	.21
		05/16/11	3	52.8066	158.42✦	47.0400	141.12	(17.30)	1	.21
		05/17/11	72	53.4791	3,850.50	47.0400	3,386.88	(463.62)	8	.21
		07/25/11	5	51.6060	258.03	47.0400	235.20	(22.83)	1	21
		11/01/11	1	47.0400	47.04	47.0400	47.04		1	.21
Subtotal			*113*		*6,044.97*		*5,315.52*	*(729.45)*	*15*	*.21*

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BLUE OAK 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%
DELHAIZE GROUP SPONS ADR	DEG	08/21/09	41	66.8500	2,740.85	56.3500	2,310.35	(430.50)	77	3.33
		10/19/10	18	68.4400	1,231.92	56.3500	1,014.30	(217.62)	34	3.33
		10/20/10	1	68.9100	68.91	56.3500	56.35	(12.56)	2	3.33
		07/25/11	11	72.6636	799.30	56.3500	619.85	(179.45)	21	3 33
		11/01/11	2	62.7200	125.44	56.3500	112.70	(12.74)	4	3.33
Subtotal			73		4,966.42		4,113.55	(852.87)	138	3.33
DENTSPLY INTL INC	XRAY	08/25/11	130	33.3340	4,333.43	34.9900	4,548.70	215.27	29	.62
		08/26/11	34	33.2738	1,131.31	34.9900	1,189.66	58.35	8	.62
Subtotal			164		5,464.74		5,738.36	273.62	37	.62
DIAGEO PLC SPSD ADR NEW	DEO	08/21/09	40	63.6800	2,547.20	87 4200	3,496 80	949.60	104	2.96
		10/19/09	10	63.5500	635.50	87.4200	874.20	238.70	26	2.96
		07/25/11	6	82.5216	495.13	87.4200	524.52	29.39	16	2.96
Subtotal			56		3,677.83		4,895.52	1,217.69	146	2.96
DISCOVER FINL SVCS	DFS	10/11/11	159	24.9627	3,969.07	24.0000	3,816.00	(153.07)	64	1.66
		10/11/11	1	27.6100	27.61✦	24.0000	24.00	(3.61)	1	1 66
		10/12/11	71	25.4071	1,803.91	24.0000	1,704.00	(99.91)	29	1.66
Subtotal			231		5,800.59		5,544.00	(256.59)	94	1.66
DSW INC	DSW	10/06/11	70	49.0664	3,434.65	44.2100	3,094.70	(339.95)	42	1.35
		10/07/11	42	49.9171	2,096.52	44.2100	1,856.82	(239.70)	26	1.35
Subtotal			112		5,531.17		4,951.52	(579.65)	68	1.35
E M C CORPORATION MASS	EMC	08/21/09	25	15.1596	378.99	21.5400	538.50	159.51		
		10/08/09	100	17.7901	1,779.01	21.5400	2,154.00	374.99		
		10/19/09	50	18.1300	906.50	21.5400	1,077.00	170.50		
		10/30/09	85	16.6649	1,416.52	21.5400	1,830.90	414.38		
		10/19/10	63	20.7044	1,304.38	21.5400	1,357.02	52.64		
		10/20/10	2	21.3150	42.63	21.5400	43.08	.45		
		07/25/11	19	27.5600	523.64	21.5400	409.26	(114.38)		
		11/01/11	11	23.7972	261.77	21.5400	236.94	(24.83)		
Subtotal			355		6,613.44		7,646.70	1,033.26		

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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%
EASTMAN CHEMICAL CO COM	EMN	09/27/11	13	36.4184	473.44	39.0600	507 78	34.34	14	2.66
		09/28/11	68	35.1248	2,388.49	39.0600	2,656 08	267.59	71	2.66
		09/29/11	40	35.4042	1,416.17	39.0600	1,562.40	146.23	42	2.66
		10/13/11	58	37.0277	2,147.61	39.0600	2,265.48	117.87	61	2.66
		10/14/11	43	37.8118	1,625.91	39.0600	1,679.58	53.67	45	2.66
		10/17/11	52	37.6013	1,955.27	39.0600	2,031.12	75.85	55	2.66
Subtotal			274		10,006.89		10,702.44	695.55	288	2.66
EDISON INTL CALIF	EIX	03/10/09	3	24.8166	74.45	41.4000	124.20	49.75	4	3.14
		03/17/09	20	28.1460	562.92	41.4000	828.00	265.08	26	3.14
		03/20/09	25	28.7480	718 70	41 4000	1,035.00	316.30	33	3.14
		08/21/09	150	33.8195	5,072.93	41.4000	6,210.00	1,137 07	195	3.14
		10/19/09	30	33.7200	1,011.60	41.4000	1,242.00	230.40	39	3.14
		10/20/10	7	35.9900	251.93	41.4000	289.80	37.87	10	3.14
		03/08/11	32	37.9946	1,215.83	41.4000	1,324.80	108.97	42	3.14
		07/25/11	8	39.2150	313.72	41.4000	331.20	17.48	11	3.14
Subtotal			275		9,222.08		11,385.00	2,162.92	360	3.14
ELI LILLY & CO	LLY	05/03/11	133	38.0448	5,059.96	41.5600	5,527.48	467.52	261	4.71
		05/06/11	155	38.4340	5,957.27	41.5600	6,441.80	484 53	304	4.71
Subtotal			288		11,017.23		11,969.28	952.05	565	4.71
ENSCO PLC-SPON ADR	ESV	11/21/11	46	49.3639	2,270.74	46.9200	2,158.32	(112.42)	65	2.98
		11/22/11	44	49.5134	2,178.59	46.9200	2,064.48	(114.11)	62	2.98
		11/23/11	17	48.5894	826.02	46.9200	797.64	(28.38)	24	2.98
		12/01/11	77	52.0972	4,011.49	46.9200	3,612.84	(398.65)	108	2.98
		12/02/11	22	52.0581	1,145 28	46.9200	1,032 24	(113.04)	31	2.98
Subtotal			206		10,432.12		9,665.52	(766.60)	290	2.98

Merrill Lynch
Wealth Management
Bank of America Corporation

BLUE OAK 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%
EOG RESOURCES INC	EOG	10/15/10	21	100.0228	2,100.48	98.5100	2,068.71	(31.77)	14	.64
		10/18/10	41	101 2458	4,151.08	98.5100	4,038.91	(112.17)	27	.64
		10/20/10	6	100.4450	602.67	98.5100	591.06	(11.61)	4	.64
		07/25/11	4	107.4000	429.60	98.5100	394.04	(35.56)	3	.64
		10/27/11	28	92.7803	2,597 85	98.5100	2,758.28	160.43	18	.64
		11/01/11	2	84.0450	168.09	98.5100	197.02	28.93	2	.64
		12/05/11	32	102.5025	3,280.08	98.5100	3,152.32	(127.76)	21	.64
Subtotal			*134*		*13,329.85*		*13,200.34*	*(129.51)*	89	.64
EXPRESS SCRIPTS INC COM	ESRX	05/16/11	82	59.7456	4,899.14	44.6900	3,664.58	(1,234.56)		
		05/16/11	3	58.1133	174.34✦	44.6900	134.07	(40 27)		
		05/17/11	10	59.5350	595.35	44.6900	446 90	(148.45)		
		07/25/11	5	56.8660	284.33	44.6900	223.45	(60.88)		
Subtotal			*100*		*5,953.16*		*4,469.00*	*(1,484.16)*		
FORTINET INC	FTNT	11/15/11	95	25.6768	2,439.30	21.8100	2,071.95	(367.35)		
		11/15/11	3	27.7133	83.14✦	21.8100	65.43	(17.71)		
		11/16/11	94	25.9232	2,436.79	21.8100	2,050.14	(386.65)		
Subtotal			*192*		*4,959.23*		*4,187.52*	*(771.71)*		
FRANCE TELECOM ADR	FTE	08/21/09	190	25.6800	4,879.20	15.6600	2,975.40	(1,903.80)	312	10.47
		10/19/09	25	26.4800	662.00	15.6600	391.50	(270.50)	42	10.47
		09/10/10	51	20.8301	1,062.34	15.6600	798.66	(263.68)	84	10.47
		10/20/10	1	23.1600	23.16	15.6600	15.66	(7.50)	2	10.47
		03/08/11	65	21.8220	1,418.43	15.6600	1,017.90	(400.53)	107	10.47
		07/25/11	41	20.5460	842.39	15.6600	642.06	(200.33)	68	10.47
		11/01/11	23	17 0469	392.08	15 6600	360.18	(31.90)	38	10 47
Subtotal			*396*		*9,279.60*		*6,201.36*	*(3,078.24)*	653	*10.47*

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%
FREEPRT-MCMRAN CPR & GLD	FCX	10/01/10	29	44 2727	1,283 91	36 7900	1,066.91	(217.00)	29	2.71
		10/20/10	8	47.7900	382.32	36.7900	294.32	(88.00)	8	2 71
		11/01/10	124	47.9246	5,942.66	36.7900	4,561.96	(1,380.70)	124	2.71
		11/09/10	38	53.6252	2,037.76	36.7900	1,398.02	(639 74)	38	2.71
		03/08/11	22	50.3659	1,108.05	36.7900	809.38	(298.67)	22	2.71
		07/25/11	11	55.6345	611.98	36.7900	404.69	(207.29)	11	2.71
		11/01/11	45	38.6488	1,739 20	36.7900	1,655.55	(83.65)	45	2.71
Subtotal			*277*		*13,105.88*		**10,190.83**	*(2,915.05)*	**277**	*2.71*
FUJI HEAVY INDS LTD ADR	FUJHY	08/16/10	75	10.8893	816.70	12.0400	903.00	86.30	15	1.62
		08/17/10	75	11 0496	828.72	12.0400	903 00	74.28	15	1 62
		06/28/11	160	15.5743	2,491.89	12.0400	1,926.40	(565.49)	32	1.62
		11/01/11	60	12.3900	743.40	12.0400	722.40	(21.00)	12	1.62
Subtotal			*370*		*4,880.71*		**4,454.80**	*(425.91)*	**74**	*1.62*
F5 NETWORKS INC COM	FFIV	11/15/11	42	112.7023	4,733.50	106.1200	4,457.04	(276.46)		
GARDNER DENVER INC	GDI	08/02/11	71	83.3170	5,915.51	77.0600	5,471.26	(444.25)	15	25
GENERAL ELECTRIC	GE	07/29/10	260	16.1361	4,195.39	17.9100	4,656 60	461.21	177	3.79
		07/30/10	269	16.0744	4,324.04	17.9100	4,817.79	493.75	183	3.79
		10/19/10	62	16.0100	992.62	17.9100	1,110.42	117.80	43	3.79
		10/20/10	3	16.1200	48.36	17.9100	53.73	5.37	3	3.79
		07/25/11	39	19.0653	743.55	17.9100	698.49	(45.06)	27	3.79
		11/01/11	35	16.1245	564.36	17.9100	626.85	62.49	24	3.79
Subtotal			**668**		*10,868.32*		**11,963.88**	*1,095.56*	**457**	3 79

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BLUE OAK 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%
GENTEX CORP	GNTX	04/12/10	99	21.2789	2,106.62	29.5900	2,929.41	822.79	48	1 62
		04/13/10	40	21.4642	858.57	29.5900	1,183 60	325.03	20	1.62
		04/14/10	45	21.8715	984.22	29.5900	1,331.55	347.33	22	1.62
		05/19/10	10	19.7870	197.87	29.5900	295.90	98.03	5	1.62
		08/26/11	48	25.0475	1,202.28	29.5900	1,420.32	218.04	24	1.62
		11/01/11	1	28.5400	28.54	29.5900	29.59	1.05	1	1.62
Subtotal			*243*		*5,378.10*		***7,190.37***	***1,812.27***	***120***	***1.62***
GLAXOSMITHKLINE PLC ADR	GSK	08/21/09	33	39.9981	1,319.94	45.6300	1,505.79	185.85	73	4.83
		10/19/09	50	42.0800	2,104.00	45.6300	2,281.50	177.50	111	4.83
		10/19/10	72	40.5480	2,919.46	45.6300	3,285 36	365.90	159	4.83
		03/08/11	89	38.2000	3,399.80	45.6300	4,061 07	661.27	197	4 83
Subtotal			*244*		*9,743.20*		***11,133.72***	***1,390.52***	***540***	***4.83***
GOOGLE INC CL A	GOOG	02/11/11	9	623.8611	5,614.75	645.9000	5,813.10	198.35		
		02/14/11	5	628.4240	3,142.12	645.9000	3,229.50	87.38		
		02/23/11	6	612.1366	3,672.82	645 9000	3,875 40	202.58		
		04/01/11	6	594.0083	3,564.05	645 9000	3,875 40	311.35		
		07/25/11	1	623.9800	623.98	645.9000	645.90	21.92		
		08/03/11	7	600.0342	4,200.24	645.9000	4,521.30	321 06		
		11/01/11	1	577.3700	577.37	645.9000	645 90	68.53		
		11/30/11	6	596.7916	3,580.75	645.9000	3,875.40	294.65		
Subtotal			*41*		*24,976.08*		***26,481.90***	***1,505.82***		
HANSEN NATURAL CORP	HANS	05/20/11	62	69.1140	4,285.07	92.1400	5,712.88	1,427.61		
HARRIS CORP DEL	HRS	01/20/09	15	41.0193	615.29	36.0400	540.60	(74.69)	17	3 10
		01/29/09	15	43.5353	653.03	36.0400	540 60	(112.43)	17	3.10
		02/06/09	10	44.8790	448.79	36.0400	360 40	(88.39)	12	3 10
		02/12/09	5	42.1820	210.91	36.0400	180.20	(30.71)	6	3.10
		02/17/09	10	40.8660	408.66	36.0400	360.40	(48.26)	12	3.10
		08/21/09	160	35.1573	5,625.17	36.0400	5,766.40	141.23	180	3.10
		10/20/10	5	43.9000	219.50	36.0400	180 20	(39.30)	6	3.10

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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%
HARRIS CORP DEL	HRS	03/08/11	27	46.1466	1,245.96	36.0400	973.08	(272.88)	31	3.10
		07/25/11	32	43.2543	1,384.14	36.0400	1,153 28	(230.86)	36	3.10
		11/01/11	17	36.8794	626.95	36.0400	612.68	(14.27)	20	3.10
Subtotal			*296*		*11,438.40*		***10,667.84***	*(770.56)*	337	*3.10*
HEINEKEN NV ADR	HINKY	08/18/11	40	26.9097	1,076.39	23.0300	921.20	(155.19)	18	1.94
		08/18/11	22	26.4445	581.78	23.0300	506.66	(75.12)	10	1.94
		08/19/11	23	26.0043	598.10	23 0300	529.69	(68.41)	11	1.94
		11/01/11	11	23.5500	259.05	23.0300	253.33	(5.72)	5	1.94
Subtotal			96		*2,515.32*		***2,210.88***	*(304.44)*	44	*1.94*
HITACHI LTD 10 NEW ADR	HIT	04/28/11	2	54.2750	108.55	52.1400	104.28	(4.27)	2	1.24
		04/29/11	7	54.6642	382.65	52.1400	364.98	(17.67)	5	1.24
		05/02/11	7	55.6457	389.52	52.1400	364.98	(24.54)	5	1.24
		05/03/11	9	55.8722	502.85	52.1400	469.26	(33.59)	6	1.24
		05/04/11	6	55.7500	334.50	52.1400	312.84	(21.66)	4	1.24
		05/05/11	9	55.4111	498.70	52 1400	469.26	(29.44)	6	1.24
		05/06/11	3	55.6566	166.97	52 1400	156.42	(10.55)	2	1.24
		05/10/11	7	56.6271	396.39	52.1400	364.98	(31.41)	5	1.24
		05/11/11	7	56.0800	392.56	52.1400	364.98	(27.58)	5	1.24
		05/12/11	26	57.8846	1,505.00	52.1400	1,355.64	(149.36)	17	1.24
Subtotal			*83*		*4,677.69*		***4,327.62***	*(350.07)*	57	*1.24*
HUDSON CITY BANCORP INC	HCBK	08/21/09	389	13.4599	5,235.91	6.2500	2,431.25	(2,804.66)	125	5.12
		10/19/09	115	13.2799	1,527.19	6.2500	718.75	(808.44)	37	5.12
		10/19/10	169	11.8581	2,004.02	6.2500	1,056.25	(947.77)	55	5.12
		03/08/11	338	10 0678	3,402.95	6 2500	2,112 50	(1,290 45)	109	5.12
		07/25/11	347	8.2380	2,858.59	6.2500	2,168 75	(689.84)	112	5.12
		09/16/11	233	5.9402	1,384.07	6.2500	1,456.25	72.18	75	5.12
		09/19/11	194	5.8486	1,134.63	6.2500	1,212.50	77.87	63	5.12
Subtotal			*1,785*		*17,547.36*		***11,156.25***	*(6,391.11)*	576	5.12

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BLUE OAK 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%
IHS INC	IHS	07/31/07	39	48.4700	1,890.33	86 1600	3,360 24	1,469.91		
		02/16/10	10	51.2500	512.50	86.1600	861.60	349.10		
		08/05/11	17	71.0552	1,207.94	86.1600	1,464.72	256.78		
Subtotal			66		3,610.77		5,686.56	2,075.79		
ILLUMINA INC COM	ILMN	03/30/11	99	69.7063	6,900.93	30.4800	3,017.52	(3,883.41)		
		03/31/11	33	69.7593	2,302.06	30.4800	1,005.84	(1,296.22)		
		04/27/11	3	61.8266	185.48✦	30.4800	91.44	(94.04)		
		04/28/11	11	61.4736	676.21✦	30.4800	335.28	(340.93)		
		05/02/11	27	71.5596	1,932.11	30.4800	822.96	(1,109.15)		
		05/03/11	15	71.3680	1,070.52	30.4800	457.20	(613.32)		
		07/25/11	11	72.8590	801.45	30.4800	335.28	(466.17)		
		07/29/11	32	61.6812	1,973.80	30 4800	975.36	(998.44)		
Subtotal			231		15,842.56		7,040.88	(8,801.68)		
IMPERIAL TOB GRP SPS ADR	ITYBY	04/28/11	28	70.4639	1,972.99	75.3400	2,109.52	136.53	87	4.07
		04/29/11	1	70.8600	70.86	75 3400	75.34	4.48	4	4.07
		05/02/11	1	70 7600	70.76	75 3400	75.34	4.58	4	4.07
		05/06/11	34	71.7688	2,440.14	75.3400	2,561.56	121.42	105	4.07
Subtotal			64		4,554.75		4,821.76	267 01	200	4.07
INTEL CORP	INTC	11/11/09	101	19.8142	2,001.24	24.2500	2,449.25	448.01	85	3.46
		02/16/10	15	20.7600	311.40	24 2500	363.75	52.35	13	3.46
		08/27/10	239	18 1750	4,343.83	24.2500	5,795.75	1,451.92	201	3.46
		08/27/10	226	18.4376	4,166.90	24.2500	5,480.50	1,313.60	190	3.46
		10/19/10	92	19.1877	1,765.27	24.2500	2,231.00	465.73	78	3.46
		03/08/11	80	21.1640	1,693.12	24.2500	1,940.00	246.88	68	3.46
		05/18/11	67	23.8692	1,599.24	24 2500	1,624.75	25.51	57	3.46
		05/19/11	131	23.5067	3,079.39	24.2500	3,176.75	97.36	111	3.46
		05/19/11	295	23.3386	6,884.89	24.2500	7,153.75	268.86	248	3.46
		07/25/11	25	23.1084	577.71	24.2500	606.25	28.54	21	3.46
Subtotal			1,271		26,422.99		30,821.75	4,398.76	1,072	3.46

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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 BUSINESS MACHINES	IBM	08/07/09	1	119.0800	119.08	183.8800	183.88	64.80	3	1.63
CORP IBM		08/21/09	35	119.8000	4,193.00	183.8800	6,435.80	2,242.80	105	1.63
		10/19/09	20	122.9800	2,459.60	183.8800	3,677.60	1,218.00	60	1.63
		03/08/11	2	163.2550	326.51	183.8800	367.76	41.25	6	1.63
Subtotal			58		7,098.19		10,665.04	3,566.85	174	1.63
INTL PAPER CO	IP	03/16/11	83	25.6455	2,128.58	29.6000	2,456.80	328.22	88	3.54
		03/21/11	100	27 0444	2,704.44	29 6000	2,960.00	255.56	105	3.54
		03/22/11	114	26.9338	3,070.46	29.6000	3,374.40	303.94	120	3.54
		06/20/11	143	27.4337	3,923.03	29.6000	4,232.80	309.77	151	3.54
		06/21/11	67	28.4744	1,907.79	29.6000	1,983.20	75 41	71	3.54
		06/24/11	87	28 8144	2,506.86	29.6000	2,575 20	68.34	92	3.54
		06/27/11	69	29.2973	2,021.52	29.6000	2,042.40	20.88	73	3.54
		08/08/11	107	23.5669	2,521.66	29.6000	3,167.20	645.54	113	3.54
Subtotal			770		20,784.34		22,792.00	2,007.66	813	3.54
ITC HLDGS CORP	ITC	09/23/10	24	60.2345	1,445.63	75.8800	1,821.12	375.49	34	1.85
		09/24/10	11	60.7409	668.15	75 8800	834.68	166.53	16	1.85
		10/20/10	4	61.7900	247.16	75.8800	303.52	56.36	6	1.85
		12/14/10	21	62.1219	1,304.56	75.8800	1,593.48	288.92	30	1.85
Subtotal			60		3,665.50		4,552.80	887.30	86	1.85
JOHNSON AND JOHNSON COM	JNJ	02/16/10	3	63.4200	190.26	65 5800	196.74	6.48	7	3.47
		04/12/10	20	65.1360	1,302.72	65.5800	1,311.60	8.88	46	3.47
		05/19/10	10	62.4400	624.40	65.5800	655.80	31.40	23	3.47
		10/19/10	9	62.9866	566.88	65.5800	590.22	23.34	21	3.47
		03/08/11	36	60 7430	2,186.75	65.5800	2,360.88	174.13	83	3.47
		05/12/11	88	66.5550	5,856.84	65.5800	5,771.04	(85.80)	201	3.47
		06/23/11	85	65.0963	5,533.19	65.5800	5,574 30	41.11	194	3.47
		07/20/11	49	66.3148	3,249.43	65.5800	3,213.42	(36.01)	112	3.47
		07/25/11	10	66.2300	662.30	65.5800	655.80	(6.50)	23	3.47
Subtotal			310		20,172.77		20,329.80	157.03	710	3.47

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BLUE OAK 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%
JPMORGAN CHASE & CO	JPM	05/03/11	120	45.5435	5,465.23	33.2500	3,990.00	(1,475.23)	120	3.00
		05/04/11	124	45.6088	5,655.50	33.2500	4,123.00	(1,532.50)	124	3 00
		05/06/11	18	46.8850	843.93✦	33.2500	598.50	(245.43)	18	3.00
		07/25/11	27	41.8355	1,129.56	33.2500	897.75	(231 81)	27	3.00
		09/16/11	50	33.4028	1,670.14	33.2500	1,662.50	(7.64)	50	3.00
		11/04/11	156	33.8055	5,273.67	33 2500	5,187.00	(86.67)	156	3.00
		11/07/11	155	34.0720	5,281.16	33.2500	5,153.75	(127.41)	155	3.00
		12/02/11	167	32.4362	5,416.86	33.2500	5,552.75	135.89	167	3.00
		12/05/11	184	33.8119	6,221.39	33.2500	6,118.00	(103.39)	184	3.00
Subtotal			*1,001*		*36,957.44*		*33,283.25*	*(3,674.19)*	*1,001*	3.00
JUNIPER NETWORKS INC	JNPR	11/11/10	23	34.4321	791.94	20 4100	469 43	(322 51)		
		11/11/10	8	34.5862	276.69✦	20.4100	163.28	(113.41)		
		11/12/10	114	35.0649	3,997.40	20.4100	2,326.74	(1,670.66)		
		03/04/11	15	43.9853	659.78	20.4100	306.15	(353.63)		
		03/07/11	14	44.2835	619.97	20.4100	285.74	(334.23)		
		03/08/11	11	44.8681	493.55	20.4100	224.51	(269.04)		
Subtotal			*185*		*6,839.33*		*3,775.85*	*(3,063.48)*		
KBR INC	KBR	08/29/11	108	29.4013	3,175.35	27.8700	3,009.96	(165.39)	22	.71
		08/30/11	87	30.2459	2,631.40	27.8700	2,424.69	(206.71)	18	.71
Subtotal			*195*		*5,806.75*		*5,434.65*	*(372.10)*	*40*	*.71*
KDDI CORP SHS	KDDIY	01/18/11	47	14.1674	665.87	16.1000	756.70	90.83	20	2.52
		01/27/11	80	14.6445	1,171.56	16.1000	1,288.00	116.44	33	2.52
Subtotal			*127*		*1,837.43*		*2,044.70*	*207.27*	*53*	2.52

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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%
KIMBERLY CLARK	KMB	05/10/10	21	62.8414	1,319.67	73.5600	1,544.76	225.09	59	3.80
		06/04/10	70	60.1938	4,213.57	73.5600	5,149.20	935.63	196	3.80
		03/08/11	31	64.7300	2,006.63	73.5600	2,280.36	273.73	87	3.80
		09/22/11	37	68.8200	2,546.34	73.5600	2,721.72	175.38	104	3.80
		10/03/11	70	70.8395	4,958.77	73.5600	5,149.20	190.43	196	3.80
Subtotal			*229*		*15,044.98*		*16,845.24*	*1,800.26*	*642*	*3.80*
KOC HLDG AS-UNSPON	KHOLY	03/09/11	45	20.8953	940.29	14.8800	669.60	(270.69)	48	7.04
		03/10/11	17	21.6117	367.40	14.8800	252.96	(114.44)	18	7.04
		03/17/11	42	22.4330	942.19	14.8800	624.96	(317 23)	45	7.04
		07/25/11	21	20.5000	430.50	14 8800	312.48	(118.02)	23	7.04
		11/01/11	6	16.5016	99.01	14.8800	89.28	(9 73)	7	7.04
Subtotal			*131*		*2,779.39*		*1,949.28*	*(830.11)*	*141*	*7.04*
KOHLS CORP WISC PV 1CT	KSS	09/30/11	203	49.8741	10,124.45	49.3500	10,018.05	(106.40)	203	2.02
		11/01/11	16	53.0175	848.28	49.3500	789.60	(58.68)	16	2.02
Subtotal			*219*		*10,972.73*		*10,807.65*	*(165.08)*	*219*	*2.02*
KROGER CO	KR	06/24/11	66	24.4925	1,616.51	24.2200	1,598.52	(17 99)	31	1.89
		06/24/11	4	24.0350	96.14✦	24.2200	96.88	.74	2	1.89
		06/27/11	155	24.3132	3,768.56	24.2200	3,754.10	(14.46)	72	1.89
		07/25/11	13	24.9600	324.48	24.2200	314.86	(9.62)	6	1.89
		08/22/11	106	22.8080	2,417.65	24.2200	2,567.32	149.67	49	1.89
		11/01/11	8	22.6175	180.94	24.2200	193.76	12.82	4	1.89
Subtotal			*352*		*8,404.28*		*8,525.44*	*121.16*	*164*	*1.89*
LAS VEGAS SANDS CORP	LVS	08/04/11	136	44.6623	6,074.08	42.7300	5,811.28	(262 80)		
		08/04/11	4	51.3750	205.50✦	42 7300	170 92	(34.58)		
		08/04/11	23	52.8269	1,215.02✦	42.7300	982.79	(232.23)		
		09/02/11	13	54.1646	704.14✦	42.7300	555.49	(148.65)		
Subtotal			*176*		*8,198.74*		*7,520.48*	*(678.26)*		

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BLUE OAK 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%
LAUDER ESTEE COS INC A	EL	08/10/11	70	91.9827	6,438.79	112.3200	7,862.40	1,423.61	74	.93
		08/15/11	14	93.6571	1,311.20	112.3200	1,572.48	261.28	15	.93
		11/01/11	3	95.2700	285.81	112.3200	336.96	51.15	4	.93
Subtotal			87		8,035.80		9,771.84	1,736.04	93	.93
LIMITED BRANDS INC	LTD	10/26/09	11	19.4563	214.02	40.3500	443.85	229.83	9	1.98
		02/16/10	10	20.6780	206.78	40.3500	403.50	196.72	8	1.98
		05/19/10	10	24.5000	245.00	40.3500	403.50	158.50	8	1.98
		01/27/11	50	29.2980	1,464.90	40.3500	2,017.50	552.60	40	1.98
		06/17/11	51	36.1711	1,844.73	40.3500	2,057.85	213.12	41	1.98
		11/01/11	1	42.4900	42.49	40.3500	40.35	(2.14)	1	1.98
Subtotal			133		4,017.92		5,366.55	1,348.63	107	1.98
LOCKHEED MARTIN CORP	LMT	03/11/10	18	82.7116	1,488.81	80.9000	1,456.20	(32.61)	72	4.94
		03/12/10	35	82.9154	2,902.04	80.9000	2,831.50	(70.54)	140	4.94
		03/15/10	40	83.8080	3,352.32	80.9000	3,236.00	(116.32)	160	4.94
		10/19/10	30	69.3280	2,079.84	80.9000	2,427.00	347.16	120	4.94
		03/08/11	5	80.3020	401.51	80.9000	404.50	2.99	20	4.94
		07/25/11	10	79.5410	795.41	80.9000	809.00	13.59	40	4.94
Subtotal			138		11,019.93		11,164.20	144.27	552	4.94
MANULIFE FINANCIAL CORP	MFC	06/24/11	46	16.1832	744.43	10.6200	488.52	(255.91)	23	4.70
		06/27/11	22	16.2677	357.89	10.6200	233.64	(124.25)	11	4.70
		06/30/11	60	17.6296	1,057.78	10.6200	637.20	(420.58)	30	4.70
		07/01/11	9	17.9011	161.11	10.6200	95.58	(65.53)	5	4.70
		07/25/11	13	16.7961	218.35	10.6200	138.06	(80.29)	7	4.70
		11/01/11	26	12.2788	319.25	10.6200	276.12	(43.13)	13	4.70
Subtotal			176		2,858.81		1,869.12	(989.69)	89	4.70

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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%
MARATHON OIL CORP	MRO	03/28/06	25	23 6268	590.67	29.2700	731.75	141.08	15	2.04
		08/21/09	160	18.8895	3,022.32	29.2700	4,683.20	1,660.88	96	2.04
		05/19/10	35	19.4142	679.50	29.2700	1,024.45	344.95	21	2.04
		07/13/11	94	32.0297	3,010.80	29.2700	2,751.38	(259.42)	57	2.04
		07/25/11	8	32.7950	262.36	29.2700	234.16	(28.20)	5	2.04
		09/16/11	69	25.3915	1,752.02	29.2700	2,019.63	267.61	42	2.04
Subtotal			*391*		*9,317.67*		*11,444.57*	*2,126.90*	*236*	*2.04*
MARKS AND SPENCER GP ADR	MAKSY	09/11/09	9	12.3588	111.23	9.5200	85.68	(25.55)	5	5.36
		09/11/09	7	12.0157	84.11♦	9.5200	66.64	(17 47)	4	5.36
		09/14/09	45	12 4413	559.86	9.5200	428.40	(131.46)	23	5.36
		09/15/09	50	12 2276	611.38	9.5200	476.00	(135.38)	26	5.36
		02/16/10	45	10.5500	474.75	9.5200	428.40	(46.35)	23	5.36
		03/08/11	60	11.0300	661.80	9.5200	571.20	(90.60)	31	5.36
		11/01/11	4	9.9550	39.82	9.5200	38.08	(1.74)	3	5.36
Subtotal			*220*		*2,542.95*		*2,094.40*	*(448.55)*	*115*	*5.36*
MATTEL INC COM	MAT	08/30/11	75	26.9329	2,019.97	27 7600	2,082.00	62.03	69	3.31
		09/06/11	95	26.0883	2,478.39	27.7600	2,637.20	158 81	88	3.31
		09/27/11	104	26.7403	2,781.00	27.7600	2,887.04	106.04	96	3.31
		09/29/11	101	26.4371	2,670.15	27.7600	2,803.76	133.61	93	3.31
Subtotal			*375*		*9,949.51*		*10,410.00*	*460.49*	*346*	*3.31*
MC CORMICK NON VTG	MKC	03/01/11	50	47.5544	2,377.72	50.4200	2,521.00	143.28	62	2.45
		03/02/11	50	47.4572	2,372.86	50.4200	2,521.00	148.14	62	2.45
		03/03/11	25	48.0896	1,202.24	50.4200	1,260.50	58.26	31	2.45
Subtotal			*125*		*5,952.82*		*6,302.50*	*349.68*	*155*	*2.45*

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BLUE OAK 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%
MCDONALDS CORP COM	MCD	05/25/11	46	82.8778	3,812.38	100.3300	4,615.18	802.80	129	2.79
		05/26/11	57	82.4342	4,698.75	100.3300	5,718.81	1,020.06	160	2.79
		07/25/11	5	88.4060	442.03	100.3300	501.65	59.62	14	2.79
		11/01/11	4	92.2750	369.10	100.3300	401.32	32.22	12	2.79
Subtotal			112		9,322.26		11,236.96	1,914.70	315	2.79
MEAD JOHNSON NUTRITION CO	MJN	05/21/10	50	48.5446	2,427.23	68.7300	3,436.50	1,009.27	52	1.51
		05/24/10	30	49.2583	1,477.75	68.7300	2,061.90	584.15	32	1.51
		10/19/10	13	57.1153	742.50	68.7300	893.49	150.99	14	1.51
		01/12/11	21	62.2461	1,307.17	68.7300	1,443.33	136.16	22	1.51
		01/13/11	21	62.7509	1,317.77	68.7300	1,443.33	125.56	22	1.51
		03/08/11	9	59.0066	531.06	68.7300	618.57	87.51	10	1.51
		08/08/11	83	66.9227	5,554.59	68.7300	5,704.59	150.00	87	1.51
		11/01/11	3	70.7066	212.12	68.7300	206.19	(5.93)	4	1.51
Subtotal			230		13,570.19		15,807.90	2,237.71	243	1.51
MEDTRONIC INC COM	MDT	02/25/09	15	34.1880	512.82	38.2500	573.75	60.93	15	2.53
		02/26/09	20	32.4435	648.87	38.2500	765.00	116.13	20	2.53
		08/21/09	130	37.8100	4,915.30	38.2500	4,972.50	57.20	127	2.53
		10/19/09	35	37.8100	1,323.35	38.2500	1,338.75	15.40	34	2.53
		10/19/10	55	33.2143	1,826.79	38.2500	2,103.75	276.96	54	2.53
		03/08/11	3	39.6233	118.87	38.2500	114.75	(4.12)	3	2.53
		07/25/11	40	36.8555	1,474.22	38.2500	1,530.00	55.78	39	2.53
Subtotal			298		10,820.22		11,398.50	578.28	292	2.53
METLIFE INC COM	MET	10/19/09	8	38.4400	307.52	31.1800	249.44	(58.08)	6	2.37
		02/16/10	15	34.9700	524.55	31.1800	467.70	(56.85)	12	2.37
		04/21/10	140	46.5530	6,517.42	31.1800	4,365.20	(2,152.22)	104	2.37
		05/19/10	20	40.5205	810.41	31.1800	623.60	(186.81)	15	2.37
		10/19/10	26	39.7165	1,032.63	31.1800	810.68	(221.95)	20	2.37
		10/20/10	2	40.0800	80.16	31.1800	62.36	(17.80)	2	2.37

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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	03/08/11	8	46.2362	369.89	31.1800	249.44	(120.45)	6	2.37
		07/25/11	45	41 3582	1,861.12	31 1800	1,403.10	(458.02)	34	2.37
		09/16/11	53	32.9245	1,745.00	31.1800	1,652.54	(92.46)	40	2.37
Subtotal			317		13,248.70		9,884.06	(3,364.64)	239	2.37
MICROS SYSTEMS INC	MCRS	08/26/11	83	45.5656	3,781.95	46.5800	3,866.14	84.19		
		08/29/11	17	46.4458	789.58	46 5800	791.86	2.28		
		09/14/11	30	47.5650	1,426.95	46.5800	1,397.40	(29.55)		
		09/15/11	2	48.0600	96.12	46.5800	93.16	(2.96)		
		11/01/11	1	47.1400	47.14	46.5800	46.58	(0.56)		
Subtotal			133		6,141.74		6,195.14	53.40		
MICROSOFT CORP	MSFT	11/26/10	83	25.3502	2,104.07	25.9600	2,154.68	50.61	67	3.08
		11/30/10	182	25.3653	4,616.50	25 9600	4,724.72	108.22	146	3.08
		03/08/11	64	25.9179	1,658.75	25.9600	1,661.44	2.69	52	3.08
		08/09/11	209	25.2053	5,267.91	25.9600	5,425.64	157.73	168	3.08
		08/18/11	282	24.8834	7,017.12	25 9600	7,320.72	303.60	226	3.08
		11/01/11	42	26.0135	1,092.57	25 9600	1,090.32	(2.25)	34	3.08
Subtotal			862		21,756.92		22,377.52	620.60	693	3 08
MITSUI CO ADR	MITSY	08/21/09	11	268.0200	2,948.22	309.5000	3,404.50	456 28	139	4.07
		10/20/10	1	322.4300	322.43	309.5000	309.50	(12.93)	13	4.07
		07/25/11	1	375.9600	375.96	309.5000	309.50	(66.46)	13	4.07
		11/01/11	2	284.2900	568.58	309 5000	619.00	50.42	26	4.07
Subtotal			15		4,215.19		4,642.50	427.31	191	4.07
MIZUHO FINL GROUP INC *ADR*	MFG	04/28/11	125	3.1847	398.09	2.6800	335.00	(63.09)	27	7.79
		04/29/11	34	3.1973	108.71	2.6800	91.12	(17.59)	8	7.79
		05/02/11	30	3.2900	98.70	2.6800	80.40	(18.30)	7	7.79
		05/03/11	54	3.3390	180.31	2.6800	144.72	(35.59)	12	7.79
		05/04/11	21	3.3033	69.37	2.6800	56.28	(13.09)	5	7.79
		05/05/11	28	3.2853	91.99	2.6800	75.04	(16.95)	6	7.79
		05/06/11	29	3.2686	94.79	2.6800	77.72	(17.07)	7	7.79

BLUE OAK 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%
MIZUHO FINL GROUP INC	MFG	05/09/11	27	3.3192	89.62	2.6800	72.36	(17.26)	6	7.79
		05/10/11	18	3 3644	60.56	2.6800	48.24	(12.32)	4	7.79
		05/11/11	8	3.3062	26.45	2.6800	21.44	(5.01)	2	7 79
		05/12/11	955	3.3943	3,241.56	2.6800	2,559.40	(682.16)	200	7.79
		05/13/11	127	3.2843	417.11	2.6800	340.36	(76.75)	27	7.79
		05/16/11	48	3.1908	153.16	2.6800	128.64	(24.52)	11	7.79
		05/17/11	20	3.1320	62.64	2.6800	53.60	(9.04)	5	7.79
		11/01/11	178	2.7153	483.34	2.6800	477.04	(6.30)	38	7.79
Subtotal			1,702		5,576.40		4,561.36	(1,015.04)	365	7.79
MONSANTO CO NEW DEL COM	MON	06/30/11	113	72.0485	8,141.49	70.0700	7,917 91	(223 58)	136	1 71
		07/25/11	5	76.8300	384.15	70.0700	350 35	(33.80)	6	1.71
		10/14/11	37	73.8683	2,733.13	70.0700	2,592.59	(140.54)	45	1.71
		10/27/11	37	77.8043	2,878.76	70.0700	2,592.59	(286.17)	45	1.71
		11/01/11	6	70.3200	421.92	70.0700	420.42	(1.50)	8	1.71
Subtotal			198		14,559.45		13,873.86	(685.59)	240	1.71
NATIONAL-OILWELL VARCO INC	NOV	03/17/11	70	77.6112	5,432.79	67.9900	4,759.30	(673.49)	34	.70
		03/17/11	5	72.4100	362.05◆	67.9900	339.95	(22.10)	3	.70
		03/18/11	16	78.7287	1,259.66	67.9900	1,087.84	(171.82)	8	70
		04/06/11	23	78 5652	1,807.00	67.9900	1,563.77	(243.23)	12	.70
		07/25/11	4	82.8950	331.58	67.9900	271.96	(59.62)	2	.70
		07/27/11	34	79.8391	2,714.53	67 9900	2,311.66	(402.87)	17	.70
		11/01/11	3	66.2466	198.74	67.9900	203.97	5.23	2	.70
		12/02/11	43	71.9148	3,092.34	67.9900	2,923.57	(168.77)	21	.70
Subtotal			198		15,198.69		13,462.02	(1,736.67)	99	.70
NETFLIX COM INC	NFLX	11/04/11	98	90.4927	8,868.29	69 2900	6,790.42	(2,077.87)		

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%
NEXEN INC CANADA COM	NXY	08/07/08	4	30.1700	120.68	15 9100	63 64	(57.04)	1	1.26
		01/28/09	79	14.9012	1,177.20	15.9100	1,256.89	79 69	16	1.26
		05/19/10	10	21.3000	213.00	15.9100	159.10	(53.90)	3	1.26
		10/20/10	9	21.5755	194.18	15.9100	143.19	(50.99)	2	1.26
		11/01/11	35	15.9102	556.86	15.9100	556.85	(0.01)	8	1.26
Subtotal			137		2,261.92		2,179.67	(82.25)	30	1.26
NITTO DENKO CORP ADR	NDEKY	09/30/10	66	39.4812	2,605.76	35.5300	2,344 98	(260.78)	71	3.01
		10/20/10	10	38.8210	388.21	35.5300	355.30	(32.91)	11	3.01
		03/08/11	8	56.8500	454.80	35.5300	284.24	(170 56)	9	3 01
		07/25/11	19	49.4400	939.36	35.5300	675.07	(264.29)	21	3.01
		11/01/11	9	38.9077	350.17	35.5300	319.77	(30 40)	10	3.01
Subtotal			112		4,738.30		3,979.36	(758 94)	122	3.01
NORTHROP GRUMMAN CORP	NOC	10/27/09	99	46.0655	4,560.49	58.4800	5,789.52	1,229.03	198	3.42
		10/28/09	55	46.0378	2,532.08	58.4800	3,216.40	684.32	110	3.42
		03/08/11	13	60.5200	786.76	58.4800	760.24	(26.52)	26	3.42
		07/25/11	14	65.2457	913.44	58.4800	818.72	(94.72)	28	3.42
		11/01/11	8	54.8600	438.88	58.4800	467.84	28 96	16	3.42
Subtotal			189		9,231.65		11,052.72	1,821.07	378	3.42
OCEANEERING INTL INC	OII	11/14/11	48	44.2408	2,123.56	46.1300	2,214.24	90.68	29	1.30
		11/15/11	60	44.4800	2,668.80	46.1300	2,767.80	99.00	36	1.30
Subtotal			108		4,792.36		4,982.04	189.68	65	1.30
ORACLE CORP $0.01 DEL	ORCL	10/19/09	22	22.2100	488.62	25.6500	564.30	75.68	6	.93
		04/12/10	235	26.1311	6,140.83	25.6500	6,027.75	(113.08)	57	.93
		10/19/10	77	28 9290	2,227 54	25.6500	1,975 05	(252.49)	19	.93
		12/15/10	86	30.4096	2,615.23	25.6500	2,205.90	(409.33)	21	.93
		03/08/11	28	32.9378	922.26	25.6500	718.20	(204.06)	7	.93

BLUE OAK 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%
ORACLE CORP $0.01 DEL	ORCL	07/25/11	29	32.3579	938.38	25 6500	743.85	(194.53)	7	.93
		09/22/11	36	28.5316	1,027.14	25.6500	923.40	(103 74)	9	.93
		11/01/11	38	31.9065	1,212.45	25.6500	974.70	(237 75)	10	.93
Subtotal			551		15,572.45		14,133.15	(1,439.30)	136	.93
PANERA BREAD CO CL A	PNRA	08/21/09	40	53.4300	2,137.20	141.4500	5,658.00	3,520 80		
		02/16/10	5	73.4100	367.05	141 4500	707.25	340.20		
		10/20/10	1	90.0000	90.00	141 4500	141.45	51.45		
Subtotal			46		2,594.25		6,506.70	3,912.45		
PATTERSON UTI ENERGY INC	PTEN	07/11/11	73	31.5641	2,304.18	19.9800	1,458.54	(845 64)	15	1.00
		07/12/11	120	31.5435	3,785.23	19.9800	2,397.60	(1,387.63)	24	1.00
		09/27/11	89	19.6169	1,745.91	19 9800	1,778.22	32.31	18	1.00
Subtotal			282		7,835.32		5,634.36	(2,200.96)	57	1.00
PEPSICO INC	PEP	03/03/11	39	63.8464	2,490.01	66.3500	2,587.65	97.64	81	3.10
		03/08/11	1	63.6500	63.65	66.3500	66.35	2.70	3	3.10
		03/11/11	46	64.6493	2,973.87	66 3500	3,052.10	78.23	95	3.10
		03/14/11	47	64.0482	3,010.27	66.3500	3,118.45	108.18	97	3.10
		05/18/11	81	71.0808	5,757.55	66.3500	5,374.35	(383.20)	167	3.10
		06/23/11	60	67.9348	4,076.09	66.3500	3,981.00	(95 09)	124	3.10
		07/25/11	12	64.4750	773.70	66.3500	796.20	22.50	25	3.10
		09/22/11	15	59.9646	899.47	66.3500	995.25	95.78	31	3.10
		11/01/11	5	62.1540	310.77	66.3500	331.75	20.98	11	3.10
Subtotal			306		20,355.38		20,303.10	(52.28)	634	3.10
PETRLEO BRAS VTG SPD ADR	PBR	08/21/09	1	44.3100	44.31	24.8500	24.85	(19.46)	1	.60
		08/21/09	2	43 0500	86.10✦	24.8500	49.70	(36.40)	1	.60
		02/16/10	30	41.4400	1,243.20	24.8500	745.50	(497 70)	5	.60
		05/19/10	10	35.2900	352.90	24.8500	248.50	(104.40)	2	.60
		10/19/10	16	33.0243	528.39	24.8500	397.60	(130.79)	3	.60

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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%
PETRLEO BRAS VTG SPD ADR	PBR	10/20/10	1	33.4600	33.46	24.8500	24.85	(8.61)	1	.60
		07/25/11	13	34 4546	447.91	24.8500	323.05	(124.86)	2	.60
		11/01/11	11	25.6454	282.10	24.8500	273.35	(8.75)	2	.60
Subtotal			84		3,018.37		2,087.40	(930.97)	17	.60
PETSMART INC	PETM	08/25/10	87	32.7394	2,848.33	51.2900	4,462.23	1,613.90	49	1.09
		08/26/10	20	33.2255	664.51	51.2900	1,025.80	361.29	12	1.09
		09/21/10	29	35.3324	1,024.64	51 2900	1,487.41	462.77	17	1.09
		10/20/10	6	36.2150	217.29	51.2900	307.74	90.45	4	1.09
Subtotal			142		4,754.77		7,283.18	2,528.41	82	1.09
PEUGEOT CITROENS SPN ADR	PEUGY	07/26/11	28	43.3867	1,214.83	15.6200	437.36	(777.47)	34	7.73
		07/27/11	32	39.2643	1,256.46	15.6200	499.84	(756.62)	39	7.73
		11/01/11	45	20.0397	901.79	15.6200	702.90	(198.89)	55	7.73
Subtotal			105		3,373.08		1,640.10	(1,732.98)	128	7.73
PFIZER INC	PFE	03/24/10	126	17.6021	2,217.87	21.6400	2,726.64	508.77	111	4.06
		05/05/10	245	17.1693	4,206.48	21.6400	5,301 80	1,095.32	216	4.06
		10/19/10	105	17.2586	1,812.16	21.6400	2,272.20	460.04	93	4.06
		10/20/10	7	17.6914	123.84	21.6400	151.48	27.64	7	4.06
		03/08/11	60	19.6375	1,178.25	21.6400	1,298.40	120.15	53	4.06
Subtotal			543		9,538.60		11,750.52	2,211.92	480	4.06
PITNEY BOWES INC	PBI	12/15/10	107	24.1000	2,578.71	18.5400	1,983.78	(594.93)	159	7.98
		12/22/10	8	24.6687	197.35	18 5400	148.32	(49.03)	12	7.98
		12/23/10	60	24.6005	1,476.03	18.5400	1,112.40	(363.63)	89	7.98
		12/27/10	16	24.5787	393.26	18.5400	296.64	(96.62)	24	7.98
		12/28/10	8	24.6787	197.43	18.5400	148.32	(49.11)	12	7.98
		03/08/11	23	25.0300	575.69	18.5400	426.42	(149.27)	35	7.98
		03/25/11	80	25.1666	2,013.33	18.5400	1,483.20	(530.13)	119	7.98
		03/28/11	33	25.1945	831.42	18.5400	611.82	(219.60)	49	7.98
		03/31/11	43	25.6267	1,101.95	18.5400	797.22	(304.73)	64	7.98

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BLUE OAK 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%
PITNEY BOWES INC	PBI	04/01/11	84	25.6402	2,153.78	18.5400	1,557.36	(596.42)	125	7.98
		07/25/11	78	22.3544	1,743.65	18.5400	1,446.12	(297.53)	116	7.98
		11/01/11	8	19.7600	158.08	18.5400	148.32	(9.76)	12	7.98
Subtotal			548		13,420.68		10,159.92	(3,260.76)	816	7.98
PNC FINCL SERVICES GROUP	PNC	11/10/10	33	56.5563	1,866.36	57.6700	1,903.11	36.75	47	2.42
		11/12/10	124	57.1329	7,084.48	57.6700	7,151.08	66.60	174	2.42
		03/08/11	14	63.3028	886.24	57.6700	807.38	(78.86)	20	2.42
		07/25/11	32	56.5543	1,809.74	57.6700	1,845.44	35.70	45	2.42
Subtotal			203		11,646.82		11,707.01	60.19	286	2.42
POSCO SPN ADR	PKX	08/21/09	27	95.5600	2,580.12	82.1000	2,216.70	(363.42)	51	2.28
		08/21/09	1	93.3100	93.31✦	82.1000	82.10	(11.21)	2	2.28
		05/19/10	5	94.9760	474.88	82.1000	410.50	(64.38)	10	2.28
		10/20/10	4	108.7925	435.17	82.1000	328.40	(106.77)	8	2.28
		03/08/11	9	104.6344	941.71	82.1000	738.90	(202.81)	17	2.28
		11/01/11	7	83.2357	582.65	82.1000	574.70	(7.95)	14	2.28
Subtotal			53		5,107.84		4,351.30	(756.54)	102	2.28
PRAXAIR INC	PX	08/26/11	9	94.0666	846.60	106.9000	962.10	115.50	18	1.87
		08/29/11	35	96.4480	3,375.68	106.9000	3,741.50	365.82	70	1.87
		08/30/11	9	97.3288	875.96	106.9000	962.10	86.14	18	1.87
		10/27/11	28	105.6300	2,957.64	106.9000	2,993.20	35.56	56	1.87
		11/01/11	2	98.5300	197.06	106.9000	213.80	16.74	4	1.87
Subtotal			83		8,252.94		8,872.70	619.76	166	1.87

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%
PRECISION CASTPARTS	PCP	07/27/10	13	120.6876	1,568.94	164.7900	2,142.27	573.33	2	.07
		07/28/10	44	122.5095	5,390.42	164.7900	7,250.76	1,860.34	6	.07
		08/19/10	16	119.6062	1,913.70	164.7900	2,636.64	722 94	2	.07
		10/20/10	4	130.4900	521.96	164.7900	659.16	137.20	1	.07
		03/08/11	4	139.7700	559.08	164.7900	659.16	100.08	1	.07
		07/25/11	2	163 7950	327.59	164.7900	329.58	1.99	1	.07
		11/01/11	2	158.8300	317.66	164.7900	329.58	11.92	1	.07
Subtotal			85		10,599.35		14,007.15	3,407.80	14	.07
PROCTER & GAMBLE CO	PG	05/16/11	35	66.9857	2,344.50	66.7100	2,334.85	(9 65)	74	3.14
		06/22/11	25	64.3044	1,607.61	66.7100	1,667.75	60.14	53	3.14
		07/25/11	6	63.4966	380.98	66.7100	400.26	19.28	13	3.14
		08/15/11	35	61.6760	2,158.66	66.7100	2,334.85	176.19	74	3.14
		08/22/11	43	61.7025	2,653.21	66.7100	2,868.53	215.32	91	3.14
		11/01/11	4	63.1800	252.72	66.7100	266.84	14.12	9	3.14
Subtotal			148		9,397.68		9,873.08	475.40	314	3.14
QUALCOMM INC	QCOM	07/21/11	92	56.9283	5,237.41	54.7000	5,032.40	(205.01)	80	1.57
		07/21/11	1	52.4000	52.40✦	54.7000	54.70	2.30	1	1.57
		07/22/11	11	57.1081	628.19	54.7000	601.70	(26 49)	10	1.57
		07/25/11	4	57.1275	228.51	54.7000	218.80	(9.71)	4	1.57
		11/01/11	2	50.1400	100.28	54.7000	109.40	9.12	2	1.57
		11/18/11	50	55.8466	2,792.33	54.7000	2,735.00	(57.33)	43	1.57
Subtotal			160		9,039.12		8,752.00	(287.12)	140	1.57
R R DONNELLEY SONS	RRD	05/08/06	13	33.4846	435.30	14.4300	187.59	(247.71)	14	7.20
		05/17/06	15	33.2260	498.39	14.4300	216.45	(281.94)	16	7.20
		06/07/06	20	31.0645	621.29	14.4300	288.60	(332.69)	21	7 20
		06/12/06	5	30.7040	153.52	14.4300	72.15	(81.37)	6	7.20
		08/21/09	305	17.8299	5,438.12	14.4300	4,401.15	(1,036.97)	318	7.20
		02/16/10	25	20.0000	500.00	14.4300	360.75	(139.25)	26	7.20
		05/19/10	10	19.5410	195.41	14.4300	144.30	(51.11)	11	7.20

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BLUE OAK 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%
R R DONNELLEY SONS	RRD	10/19/10	69	17.8272	1,230.08	14.4300	995.67	(234.41)	72	7.20
		10/20/10	3	18.6500	55.95	14.4300	43.29	(12.66)	4	7.20
		03/08/11	88	18.6600	1,642.08	14.4300	1,269.84	(372.24)	92	7.20
		09/16/11	132	14.9141	1,968.67	14.4300	1,904.76	(63.91)	138	7.20
Subtotal			685		12,738.81		9,884.55	(2,854.26)	718	7.20
REED ELSEVIER N V	ENL	04/29/11	15	26.2793	394.19	23.2100	348.15	(46.04)	15	4.30
		05/02/11	7	26.6814	186.77	23.2100	162.47	(24.30)	7	4.30
		05/03/11	23	26.5613	610.91	23.2100	533.83	(77.08)	23	4.30
		05/04/11	10	26.6680	266.68	23.2100	232.10	(34.58)	10	4.30
		05/06/11	9	25.9444	233.50	23.2100	208.89	(24.61)	9	4.30
		05/10/11	5	26 6300	133.15	23.2100	116.05	(17.10)	5	4.30
		05/11/11	4	27.1075	108.43	23.2100	92.84	(15.59)	4	4.30
		05/12/11	22	27.0868	595.91	23.2100	510.62	(85.29)	22	4.30
		05/20/11	89	27.1985	2,420.67	23.2100	2,065.69	(354.98)	89	4.30
		07/25/11	9	26.9044	242.14	23.2100	208.89	(33.25)	9	4.30
		11/01/11	2	23.8450	47.69	23.2100	46.42	(1.27)	2	4.30
Subtotal			195		5,240.04		4,525.95	(714.09)	195	4.30
RENAISSANCERE HLDGS LTD	RNR	02/16/10	15	53.5100	802.65	74.3700	1,115.55	312.90	16	1.39
		10/20/10	8	60.2700	482.16	74.3700	594.96	112.80	9	1.39
		03/08/11	8	66.0800	528.64	74 3700	594.96	66.32	9	1.39
Subtotal			31		1,813.45		2,305.47	492.02	34	1.39
REYNOLDS AMERICAN INC	RAI	08/21/09	186	22.9937	4,276.83	41.4200	7,704.12	3,427.29	417	5.40
		10/19/09	30	24.7650	742.95	41.4200	1,242.60	499.65	68	5.40
		10/20/10	10	31.3250	313.25	41.4200	414.20	100.95	23	5.40
		03/08/11	22	34.3731	756.21	41.4200	911.24	155.03	50	5.40
		07/25/11	11	35.8554	394.41	41.4200	455.62	61.21	25	5.40
Subtotal			259		6,483.65		10,727.78	4,244.13	583	5.40

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%
RIO TINTO PLC SPNSRD ADR	RIO	08/12/10	2	50.0000	100.00	48.9200	97 84	(2.16)	3	2.38
		08/16/10	11	51.3154	564.47	48.9200	538 12	(26.35)	13	2.38
		08/19/10	15	51.5966	773.95	48.9200	733.80	(40.15)	18	2.38
		08/19/10	4	51.8000	207.20	48.9200	195.68	(11.52)	5	2.38
		03/08/11	4	67.5100	270.04	48.9200	195.68	(74.36)	5	2.38
		03/28/11	20	68.9645	1,379.29	48.9200	978.40	(400.89)	24	2.38
		03/28/11	15	68.5620	1,028.43	48.9200	733.80	(294.63)	18	2.38
		11/01/11	17	51.9100	882.47	48.9200	831.64	(50.83)	20	2.38
Subtotal			88		5,205.85		4,304.96	(900.89)	106	2.38
ROCKWELL AUTOMATION INC	ROK	12/09/11	24	77.0487	1,849.17	73.3700	1,760.88	(88.29)	41	2.31
		12/12/11	58	75.3653	4,371.19	73.3700	4,255.46	(115.73)	99	2.31
		12/13/11	28	76.0450	2,129.26	73.3700	2,054.36	(74.90)	48	2.31
Subtotal			110		8,349.62		8,070.70	(278.92)	188	2.31
ROPER INDUSTRIES INC COM	ROP	08/06/07	54	61.9251	3,343.96	86.8700	4,690.98	1,347.02	30	.63
		08/10/07	20	63.9380	1,278.76	86 8700	1,737.40	458.64	11	.63
		02/16/10	5	53.6700	268.35	86.8700	434.35	166.00	3	.63
Subtotal			79		4,891.07		6,862.73	1,971.66	44	.63
ROYAL DUTCH SHELL PLC SPONS ADR A	RDSA	10/08/07	19	79.7863	1,515.94	73.0900	1,388.71	(127.23)	55	3.90
		08/21/09	175	54.8700	9,602.25	73.0900	12,790.75	3,188.50	500	3.90
		02/16/10	30	55.5776	1,667.33	73.0900	2,192.70	525.37	86	3.90
		05/19/10	15	53.2086	798.13	73.0900	1,096 35	298.22	43	3.90
		03/08/11	13	70.9700	922.61	73.0900	950.17	27.56	38	3.90
		03/25/11	3	69.8033	209.41	73.0900	219.27	9.86	9	3.90
Subtotal			255		14,715.67		18,637.95	3,922.28	731	3.90

BLUE OAK 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%
SAGE GROUP PLC UNSP ADR	SGPYY	07/19/10	5	14 4500	72.25	18 1800	90.90	18.65	3	2.53
		07/20/10	44	14.4379	635.27	18.1800	799.92	164.65	21	2.53
		07/26/10	60	15.6286	937.72	18.1800	1,090.80	153.08	28	2.53
		03/08/11	15	17.8300	267.45	18.1800	272.70	5 25	7	2.53
Subtotal			124		1,912.69		2,254.32	341.63	59	2.53
SALESFORCE COM INC	CRM	12/05/11	49	124.8673	6,118.50	101.4600	4,971.54	(1,146.96)		
		12/06/11	19	124.7652	2,370.54	101 4600	1,927.74	(442.80)		
Subtotal			68		8,489.04		6,899.28	(1,589.76)		
SANOFI ADR	SNY	10/26/10	34	34.4167	1,170.17	36.5400	1,242.36	72.19	45	3.61
		10/27/10	99	34.4743	3,412.96	36 5400	3,617.46	204.50	131	3.61
		11/04/10	70	36.2111	2,534.78	36.5400	2,557.80	23.02	93	3.61
		11/05/10	55	35.9534	1,977.44	36.5400	2,009.70	32.26	73	3.61
		03/08/11	52	35.1815	1,829.44	36.5400	1,900.08	70.64	69	3.61
		08/17/11	67	36.1865	2,424.50	36.5400	2,448.18	23.68	89	3.61
		08/18/11	66	34.7895	2,296.11	36 5400	2,411.64	115.53	88	3.61
Subtotal			443		15,645.40		16,187.22	541.82	588	3.61
SASOL LTD SPONSORED ADR	SSL	08/21/09	93	39.0273	3,629.54	47.4000	4,408.20	778.66	157	3.56
		02/16/10	30	36.8746	1,106.24	47.4000	1,422.00	315.76	51	3.56
		07/25/11	12	52.9333	635.20	47.4000	568.80	(66.40)	21	3.56
		11/01/11	11	42.7127	469.84	47 4000	521.40	51.56	19	3.56
Subtotal			146		5,840.82		6,920.40	1,079.58	248	3.56
SCHLUMBERGER LTD	SLB	01/29/10	27	65.3381	1,764.13	68.3100	1,844.37	80.24	27	1.46
		02/16/10	10	65.0800	650.80	68.3100	683.10	32.30	10	1.46
		11/15/10	22	74.3590	1,635.90	68.3100	1,502.82	(133.08)	22	1.46
		11/16/10	35	73.3417	2,566.96	68.3100	2,390.85	(176.11)	35	1.46
		01/27/11	35	87.1817	3,051.36	68.3100	2,390.85	(660.51)	35	1.46
		03/08/11	11	90.1427	991.57	68.3100	751.41	(240.16)	11	1.46

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%
SCHLUMBERGER LTD	SLB	07/25/11	7	95.2757	666.93	68.3100	478.17	(188.76)	7	1.46
		10/26/11	36	68.7283	2,474.22	68.3100	2,459.16	(15.06)	36	1.46
		11/01/11	11	69.2236	761.46	68.3100	751.41	(10.05)	11	1 46
Subtotal			194		14,563.33		13,252.14	(1,311.19)	194	1.46
SEADRILL LTD	SDRL	05/09/11	22	33.7309	742.08	33.1800	729.96	(12.12)	67	9.16
		05/10/11	37	34.1575	1,263.83	33.1800	1,227.66	(36.17)	113	9.16
		05/11/11	6	33.7916	202.75	33.1800	199.08	(3.67)	19	9.16
Subtotal			65		2,208.66		2,156.70	(51.96)	199	9.16
SK TELECOM ADR	SKM	04/09/09	17	15.8076	268.73	13.6100	231.37	(37.36)	13	5.34
		05/19/09	172	15.9805	2,748.66	13.6100	2,340.92	(407.74)	126	5.34
		02/16/10	25	16.8900	422.25	13.6100	340.25	(82.00)	19	5.34
		10/20/10	6	18.5083	111.05	13.6100	81.66	(29.39)	5	5.34
		03/08/11	40	18.6057	744.23	13.6100	544.40	(199.83)	30	5.34
		07/25/11	62	15.8959	985.55	13.6100	843.82	(141.73)	46	5.34
Subtotal			322		5,280.47		4,382.42	(898.05)	239	5.34
SM ENERGY CO SHS	SM	10/17/11	26	71 3757	1,855.77	73.1000	1,900.60	44.83	3	13
		10/18/11	55	73.1550	4,023.53	73.1000	4,020.50	(3.03)	6	.13
Subtotal			81		5,879.30		5,921.10	41.80	9	.13
STARBUCKS CORP	SBUX	05/07/10	68	25.6772	1,746.05	46.0100	3,128.68	1,382.63	47	1.47
		05/12/10	90	27.7782	2,500.04	46.0100	4,140.90	1,640.86	62	1.47
		05/19/10	25	26 2200	655.50	46.0100	1,150.25	494.75	17	1.47
		09/27/10	83	26.2824	2,181.44	46.0100	3,818.83	1,637.39	57	1.47
		10/19/10	26	26.9076	699.60	46.0100	1,196.26	496.66	18	1.47
		10/20/10	2	27.5500	55.10	46.0100	92.02	36.92	2	1.47
		03/08/11	17	34 1864	581.17	46.0100	782.17	201.00	12	1 47
		07/25/11	17	40.3564	686.06	46.0100	782.17	96.11	12	1.47
		11/01/11	11	41.0181	451.20	46.0100	506.11	54.91	8	1.47
Subtotal			339		9,556.16		15,597.39	6,041.23	235	1.47

BLUE OAK 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%
STARWOOD HOTELS AND	HOT	04/15/11	4	60.9850	243.94✦	47.9700	191.88	(52.06)	2	1.04
RESORTS WORLDWIDE NE		04/18/11	99	57.2780	5,670.53	47.9700	4,749.03	(921.50)	50	1.04
		07/25/11	6	57.7050	346.23	47.9700	287.82	(58.41)	3	1.04
		08/04/11	60	47.6226	2,857.36	47.9700	2,878.20	20.84	30	1.04
		08/24/11	25	42.4880	1,062.20	47.9700	1,199.25	137.05	13	1.04
Subtotal			*194*		*10,180.26*		**9,306.18**	*(874.08)*	**98**	*1.04*
STATOIL ASA SHS	STO	08/21/09	88	22.3890	1,970.24	25.6100	2,253.68	283.44	86	3.80
		02/16/10	40	22.7400	909.60	25.6100	1,024.40	114.80	39	3.80
		10/19/10	25	21.0572	526.43	25.6100	640.25	113.82	25	3.80
		10/20/10	2	21.6850	43.37	25.6100	51.22	7 85	2	3.80
		07/25/11	25	25 1864	629.66	25.6100	640.25	10.59	25	3.80
Subtotal			*180*		*4,079.30*		**4,609.80**	530.50	**177**	*3.80*
SVENSKA C AKTI SPONS ADR	SVCBY	05/20/10	8	10.9150	87.32	14.6900	117.52	30.20	8	6.21
		05/21/10	30	11.0580	331.74	14.6900	440.70	108.96	28	6.21
		05/24/10	55	11.2196	617.08	14.6900	807.95	190.87	51	6.21
		05/25/10	135	10.7942	1,457.23	14.6900	1,983.15	525.92	124	6.21
		10/20/10	7	15.9500	111.65	14.6900	102.83	(8.82)	7	6.21
		03/08/11	22	16.6700	366.74	14.6900	323.18	(43.56)	21	6.21
		07/25/11	56	14 9900	839.44	14.6900	822.64	(16.80)	52	6.21
Subtotal			*313*		*3,811.20*		**4,597.97**	786.77	**291**	*6.21*
TAIWAN S MANUFCTRING ADR	TSM	11/09/10	80	11.2221	897.77	12.9100	1,032.80	135.03	34	3.20
		11/10/10	86	11.2110	964.15	12.9100	1,110.26	146.11	36	3.20
		03/08/11	8	12.3725	98.98	12.9100	103.28	4.30	4	3.20
Subtotal			*174*		*1,960.90*		**2,246.34**	285.44	**74**	*3.20*

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%
TATA MOTORS LTD ADR	TTM	03/08/11	38	25.8539	982.45	16.9000	642.20	(340.25)	16	2.46
		03/09/11	25	26.4692	661.73	16.9000	422.50	(239.23)	11	2.46
		03/10/11	27	25.9051	699.44	16.9000	456.30	(243.14)	12	2.46
		03/22/11	51	25.3927	1,295.03	16.9000	861.90	(433.13)	22	2.46
		03/23/11	51	25.9596	1,323.94	16.9000	861.90	(462.04)	22	2.46
		07/25/11	36	22.5200	810.72	16.9000	608.40	(202.32)	16	2.46
		11/01/11	11	19.2409	211.65	16.9000	185.90	(25.75)	5	2.46
Subtotal			*239*		*5,984.96*		*4,039.10*	*(1,945.86)*	*104*	*2.46*
TELENORTE LES PART SPADR	TNE	01/10/11	71	15.2623	1,083.63	9.5100	675.21	(408.42)	35	5.04
		01/12/11	38	15.5234	589.89	9.5100	361.38	(228.51)	19	5.04
		01/13/11	28	15.8267	443.15	9.5100	266.28	(176.87)	14	5.04
		03/08/11	16	15.4456	247.13	9.5100	152.16	(94.97)	8	5.04
		03/09/11	23	15.8478	364.50	9.5100	218.73	(145.77)	12	5.04
		03/10/11	39	15.8148	616.78	9.5100	370.89	(245.89)	19	5.04
		03/11/11	16	15.8406	253.45	9.5100	152.16	(101.29)	8	5.04
		03/16/11	68	15.5695	1,058.73	9 5100	646.68	(412.05)	33	5.04
		07/25/11	73	14.2158	1,037.76	9.5100	694.23	(343.53)	36	5.04
		11/01/11	69	10.4966	724.27	9.5100	656.19	(68.08)	34	5.04
Subtotal			*441*		*6,419.29*		*4,193.91*	*(2,225.38)*	*218*	*5.04*
TELSTRA CORP ADR	TLSYY	12/18/09	55	15.2807	840.44	17.0500	937.75	97.31	73	7.74
		02/16/10	35	14.0500	491.75	17.0500	596.75	105.00	47	7.74
		10/19/10	47	12.9300	607.71	17.0500	801.35	193.64	63	7.74
Subtotal			*137*		*1,939.90*		*2,335.85*	395.95	*183*	*7.74*
TEMPUR PEDIC INTL INC	TPX	11/16/11	50	64.8336	3,241.68	52 5300	2,626.50	(615.18)		
		11/17/11	25	64.9980	1,624.95	52.5300	1,313.25	(311.70)		
		11/22/11	11	55.2490	607.74	52.5300	577.83	(29.91)		
		11/23/11	18	55.3905	997.03	52.5300	945.54	(51.49)		
Subtotal			*104*		*6,471.40*		*5,463.12*	*(1,008.28)*		

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BLUE OAK 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%
TERADATA CORP DEL	TDC	01/27/10	34	28.4014	965.65	48.5100	1,649 34	683.69		
		02/16/10	20	29.1500	583.00	48.5100	970.20	387.20		
		05/19/11	22	54.8263	1,206.18	48.5100	1,067.22	(138.96)		
		11/01/11	1	57.6100	57.61	48.5100	48.51	(9.10)		
		11/16/11	28	56.4996	1,581.99	48.5100	1,358.28	(223.71)		
Subtotal			105		4,394.43		5,093.55	699.12		
TEVA PHARMACTCL INDS ADR	TEVA	05/05/10	17	60.2088	1,023.55	40.3600	686.12	(337.43)	14	1.94
		05/19/10	15	54.9993	824.99	40.3600	605.40	(219.59)	12	1.94
		10/20/10	7	53.9800	377.86	40.3600	282.52	(95.34)	6	1 94
		03/08/11	12	49.8000	597.60	40.3600	484.32	(113.28)	10	1.94
		07/25/11	5	47.1760	235.88	40.3600	201.80	(34.08)	4	1.94
		11/01/11	4	39.5775	158.31	40.3600	161.44	3.13	4	1.94
Subtotal			60		3,218.19		2,421.60	(796.59)	50	1.94
TIME WARNER INC SHS	TWX	12/06/10	63	31.0741	1,957.67	36.1400	2,276.82	319.15	60	2.60
		12/07/10	73	31.4583	2,296.46	36.1400	2,638.22	341.76	69	2.60
		12/09/10	103	31.3292	3,226.91	36.1400	3,722.42	495.51	97	2.60
		12/10/10	57	31.6852	1,806.06	36.1400	2,059.98	253.92	54	2.60
		05/19/11	115	36.7737	4,228.98	36.1400	4,156.10	(72.88)	109	2.60
		05/20/11	42	36.7914	1,545.24	36.1400	1,517.88	(27.36)	40	2.60
		07/25/11	28	36.7646	1,029.41	36.1400	1,011.92	(17.49)	27	2.60
Subtotal			481		16,090.73		17,383.34	1,292.61	456	2.60
TORONTO DOMINION BANK	TD	08/21/09	46	58.7500	2,702.50	74.8100	3,441.26	738.76	123	3.56
		02/16/10	5	62.9000	314.50	74.8100	374 05	59.55	14	3.56
		10/20/10	4	73 5400	294.16	74.8100	299 24	5.08	11	3.56
		07/25/11	5	85.0300	425.15	74.8100	374.05	(51.10)	14	3.56
		11/01/11	2	71.6200	143.24	74.8100	149.62	6.38	6	3.56
Subtotal			62		3,879.55		4,638.22	758.67	168	3.56

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%
TOTAL S.A. SP ADR	TOT	08/21/09	56	56.8250	3,182.20	51.1100	2,862.16	(320.04)	151	5.27
		02/12/10	65	56.8033	3,692.22	51.1100	3,322.15	(370.07)	176	5.27
		02/18/10	10	58.5730	585.73	51.1100	511.10	(74.63)	27	5.27
		02/19/10	60	57.9811	3,478.87	51.1100	3,066.60	(412.27)	162	5.27
		02/22/10	40	58.1422	2,325.69	51.1100	2,044.40	(281.29)	108	5.27
		10/19/10	46	53.0500	2,440.30	51.1100	2,351.06	(89.24)	124	5.27
		10/20/10	1	54.4400	54.44	51.1100	51.11	(3.33)	3	5.27
		03/08/11	19	60.6231	1,151.84	51.1100	971.09	(180.75)	52	5.27
		07/25/11	49	56.6700	2,776.83	51.1100	2,504.39	(272.44)	133	5.27
		09/20/11	74	44.5782	3,298.79	51.1100	3,782.14	483.35	200	5.27
Subtotal			*420*		*22,986.91*		***21,466.20***	*(1,520.71)*	***1,136***	5.27
TRANSDIGM GROUP INC	TDG	08/11/11	21	86.4442	1,815.33	95.6800	2,009.28	193.95		
		08/12/11	22	87.2595	1,919.71	95.6800	2,104.96	185.25		
		08/15/11	23	88.3839	2,032.83	95.6800	2,200.64	167.81		
Subtotal			*66*		*5,767.87*		***6,314.88***	*547.01*		
TRAVELERS COS INC	TRV	03/28/06	64	40.9700	2,622.08	59.1700	3,786.88	1,164.80	105	2.77
		08/21/09	65	48.1072	3,126.97	59.1700	3,846.05	719.08	107	2.77
		10/19/09	25	48.8400	1,221.00	59.1700	1,479.25	258.25	41	2.77
		10/20/10	2	54.4800	108.96	59.1700	118.34	9.38	4	2.77
		03/08/11	14	59.2757	829.86	59.1700	828.38	(1.48)	23	2.77
		07/25/11	21	56.7157	1,191.03	59.1700	1,242.57	51.54	35	2.77
Subtotal			*191*		*9,099.90*		***11,301.47***	*2,201.57*	***315***	2.77

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BLUE OAK 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%
TYCO INTL LTD NAMEN-AKT	TYC	06/29/11	25	48.8888	1,222.22	46.7100	1,167.75	(54.47)	25	2.14
		06/29/11	4	44.5075	178.03	46.7100	186.84	8.81	4	2.14
		06/30/11	70	49.3588	3,455.12	46.7100	3,269.70	(185.42)	70	2.14
		07/01/11	17	49.5111	841.69	46.7100	794.07	(47.62)	17	2.14
		07/25/11	5	47.7440	238.72	46.7100	233.55	(5.17)	5	2.14
		11/01/11	1	44.2600	44.26	46.7100	46.71	2.45	1	2.14
Subtotal			*122*		*5,980.04*		*5,698.62*	*(281.42)*	*122*	*2.14*
ULTA SALON COSMETICS & FRAGRAN	ULTA	10/28/11	24	67.4175	1,618.02	64.9200	1,558.08	(59.94)		
UNILEVER PLC NEW ADR	UL	08/21/09	89	27.6991	2,465.22	33.5200	2,983.28	518.06	111	3.69
		02/16/10	10	29.4370	294.37	33.5200	335.20	40.83	13	3.69
		05/19/10	15	27.2066	408.10	33.5200	502.80	94.70	19	3.69
		10/20/10	8	28.6237	228.99	33.5200	268.16	39.17	10	3.69
		03/08/11	20	29.7230	594.46	33.5200	670.40	75.94	25	3.69
Subtotal			*142*		*3,991.14*		*4,759.84*	*768.70*	*178*	*3.69*
UNION PACIFIC CORP	UNP	10/06/11	84	89.0158	7,477.33	105.9400	8,898.96	1,421.63	202	2.26
		10/07/11	25	89.0920	2,227.30	105.9400	2,648.50	421.20	60	2.26
		10/10/11	2	90.3300	180.66	105.9400	211.88	31.22	5	2.26
		11/01/11	6	97.2716	583.63	105.9400	635.64	52.01	15	2.26
Subtotal			*117*		*10,468.92*		*12,394.98*	*1,926.06*	*282*	*2.26*
UNITED TECHS CORP COM	UTX	04/28/10	39	74.0994	2,889.88	73.0900	2,850.51	(39.37)	75	2.62
		05/19/10	15	69.3580	1,040.37	73.0900	1,096.35	55.98	29	2.62
		10/20/10	6	73.3783	440.27	73.0900	438.54	(1.73)	12	2.62
		03/08/11	8	83.6125	668.90	73.0900	584.72	(84.18)	16	2.62
		07/25/11	3	87.6900	263.07	73.0900	219.27	(43.80)	6	2.62
		11/01/11	2	74.6750	149.35	73.0900	146.18	(3.17)	4	2.62
Subtotal			73		*5,451.84*		*5,335.57*	*(116.27)*	*142*	*2.62*

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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%
UNITED THERAPEUTICS CORP	UTHR	11/07/11	62	41.9780	2,602.64	47 2500	2,929.50	326.86		
		11/08/11	83	42.9575	3,565.48	47.2500	3,921.75	356.27		
Subtotal			145		6,168.12		6,851.25	683.13		
UNITEDHEALTH GROUP INC	UNH	06/16/10	65	31.5203	2,048.82	50.6800	3,294.20	1,245.38	43	1.28
		10/19/10	20	35.1260	702.52	50.6800	1,013.60	311.08	13	1.28
		10/26/10	94	37.3471	3,510.63	50 6800	4,763.92	1,253.29	62	1.28
		03/08/11	3	43.9566	131.87	50.6800	152.04	20.17	2	1.28
		07/25/11	10	52.0200	520.20	50.6800	506.80	(13.40)	7	1.28
		11/01/11	7	46.3900	324.73	50.6800	354.76	30 03	5	1.28
Subtotal			199		7,238.77		10,085.32	2,846.55	132	1.28
UNTD OVERSEAS BK SPN ADR	UOVEY	05/04/10	18	29.0700	523.26	23.5600	424.08	(99.18)	21	4.80
		05/05/10	20	28.5625	571.25	23.5600	471.20	(100.05)	23	4.80
		05/10/10	25	28.1788	704.47	23.5600	589.00	(115.47)	29	4.80
		06/02/10	20	26.1040	522.08	23.5600	471.20	(50.88)	23	4.80
		06/04/10	25	27.4948	687.37	23.5600	589.00	(98.37)	29	4.80
		06/04/10	5	26.7640	133.82	23 5600	117.80	(16.02)	6	4.80
		06/07/10	30	26.5066	795.20	23.5600	706.80	(88.40)	34	4.80
		03/08/11	22	30.0800	661.76	23.5600	518.32	(143.44)	25	4.80
		11/01/11	13	25.6053	332.87	23.5600	306.28	(26.59)	15	4.80
Subtotal			178		4,932.08		4,193.68	(738.40)	205	4.80
VALE SA	VALE	02/14/11	29	35.1382	1,019.01	21.4500	622.05	(396.96)	1	.13
		02/14/11	32	35.2121	1,126.79	21.4500	686.40	(440.39)	1	.13
		03/08/11	11	33.3900	367.29	21.4500	235.95	(131.34)	1	.13
		11/01/11	20	24.2255	484.51	21.4500	429.00	(55.51)	1	.13
Subtotal			92		2,997.60		1,973.40	(1,024.20)	4	.13

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BLUE OAK 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%
VALMONT INDUSTRIES	VMI	02/16/11	14	96.1871	1,346.62	90.7900	1,271 06	(75.56)	11	.79
		02/16/11	1	94.6700	94.67✦	90.7900	90 79	(3.88)	1	.79
		02/17/11	3	97.7566	293.27	90.7900	272.37	(20.90)	3	.79
		02/18/11	35	113.9757	3,989.15	90.7900	3,177.65	(811.50)	26	.79
		03/08/11	1	99.5600	99.56	90.7900	90.79	(8.77)	1	.79
		04/18/11	12	98.4833	1,181.80	90.7900	1,089.48	(92.32)	9	.79
Subtotal			66		7,005.07		5,992.14	(1,012.93)	51	.79
VERIFONE SYSTEMS INC	PAY	09/20/11	116	39.7875	4,615.35	35.5200	4,120.32	(495.03)		
		09/26/11	32	37.2612	1,192.36	35.5200	1,136.64	(55.72)		
		09/27/11	3	38.6666	116.00	35.5200	106 56	(9.44)		
Subtotal			151		5,923.71		5,363.52	(560.19)		
WAL-MART STORES INC	WMT	06/23/11	20	53.0485	1,060.97	59.7600	1,195.20	134.23	30	2.44
		06/24/11	12	53.1066	637.28	59.7600	717.12	79.84	18	2.44
		07/14/11	106	53.5062	5,671.66	59.7600	6,334.56	662.90	155	2.44
		07/14/11	46	53.5926	2,465.26	59.7600	2,748 96	283.70	68	2.44
		07/15/11	66	53.7957	3,550.52	59.7600	3,944.16	393.64	97	2.44
		07/25/11	10	54.1160	541.16	59.7600	597.60	56.44	15	2.44
		08/22/11	46	52.4800	2,414.08	59.7600	2,748.96	334.88	68	2.44
		10/04/11	45	51.9860	2,339.37	59.7600	2,689.20	349.83	66	2.44
Subtotal			351		18,680.30		20,975.76	2,295.46	517	2.44
WATSON PHARMACEUTICALS	WPI	10/26/11	69	69.8794	4,821.68	60.3400	4,163.46	(658.22)		
		11/07/11	27	64.3340	1,737.02	60.3400	1,629.18	(107.84)		
Subtotal			96		6,558.70		5,792.64	(766.06)		
WEIGHT WATCHERS INTL NEW	WTW	10/12/11	70	67 6372	4,734.61	55.0100	3,850.70	(883.91)	49	1.27
		11/16/11	19	68.1947	1,295.70	55.0100	1,045.19	(250.51)	14	1.27
Subtotal			89		6,030.31		4,895.89	(1,134.42)	63	1.27

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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%
WELLS FARGO & CO NEW DEL	WFC	08/26/10	177	23.6310	4,182 69	27.5600	4,878.12	695.43	85	1.74
		08/27/10	170	23.7694	4,040.80	27.5600	4,685.20	644.40	82	1.74
		10/19/10	31	24.5945	762.43	27.5600	854.36	91.93	15	1.74
		10/20/10	7	25.3957	177.77	27.5600	192.92	15.15	4	1.74
		07/25/11	27	28.9262	781.01	27.5600	744.12	(36.89)	13	1.74
		11/01/11	15	25.0913	376 37	27 5600	413 40	37.03	8	1.74
Subtotal			*427*		*10,321.07*		***11,768.12***	*1,447.05*	***207***	*1.74*
WHIRLPOOL CORP	WHR	08/04/11	25	65.0604	1,626.51	47.4500	1,186.25	(440.26)	50	4.21
		08/05/11	15	65.2246	978.37	47 4500	711 75	(266.62)	30	4.21
		08/08/11	44	61.8161	2,719 91	47.4500	2,087 80	(632.11)	88	4.21
		08/10/11	51	58.3115	2,973 89	47.4500	2,419 95	(553.94)	102	4.21
		08/11/11	1	57.8900	57.89	47.4500	47.45	(10.44)	2	4.21
		08/12/11	10	62.4340	624.34	47.4500	474.50	(149.84)	20	4.21
		08/15/11	31	62.9396	1,951 13	47.4500	1,470 95	(480.18)	62	4.21
		11/01/11	43	49.2520	2,117.84	47.4500	2,040.35	(77.49)	86	4.21
Subtotal			*220*		*13,049.88*		***10,439.00***	*(2,610.88)*	***440***	*4.21*
WOORI FIN HLDGS CO S ADR *EST MKT PRICE AS OF 12/29/11*	WF	11/30/10	28	37.3453	1,045.67	24.2799	679.84	(365.83)	15	2.12
		12/14/10	6	38.5816	231.49	24.2799	145.68	(85.81)	4	2.12
		12/15/10	18	37.8194	680.75	24.2799	437.04	(243.71)	10	2.12
		03/08/11	10	38.2140	382.14	24.2799	242.80	(139.34)	6	2.12
		11/01/11	19	30.4757	579.04	24.2799	461.32	(117.72)	10	2.12
Subtotal			*81*		*2,919.09*		***1,966.68***	*(952.41)*	***45***	*2.12*
WYNN RESORTS LTD	WYNN	12/03/10	34	103.2450	3,510.33	110.4900	3,756.66	246.33	68	1.80
		08/05/11	9	139.4855	1,255.37	110.4900	994.41	(260.96)	18	1.80
Subtotal			*43*		*4,765.70*		***4,751.07***	*(14.63)*	***86***	*1.80*

BLUE OAK 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%
XEROX CORP	XRX	08/21/09	544	8.4580	4,601.16	7.9600	4,330.24	(270.92)	93	2.13
		10/19/09	250	7.7481	1,937.03	7.9600	1,990.00	52.97	43	2.13
		03/08/11	216	10.6563	2,301.78	7.9600	1,719.36	(582.42)	37	2.13
		07/25/11	116	9.9968	1,159.63	7.9600	923.36	(236 27)	20	2.13
		09/16/11	210	8.0058	1,681.22	7.9600	1,671.60	(9.62)	36	2.13
Subtotal			1,336		11,680.82		10,634.56	(1,046.26)	229	2.13
YAMANA GOLD INC	AUY	08/21/09	40	9.0390	361.56	14.6200	584.80	223.24	8	1.36
EST MKT PRICE AS OF 12/29/11		10/12/09	105	12.5882	1,321.77	14.6200	1,535.10	213.33	21	1.36
		02/16/10	65	10.9083	709.04	14.6200	950.30	241.26	13	1 36
		10/19/10	32	10.5684	338.19	14.6200	467.84	129.65	7	1.36
		10/20/10	2	10.8000	21.60	14.6200	29.24	7 64	1	1.36
		11/01/11	35	14.5262	508.42	14.6200	511.70	3.28	7	1.36
Subtotal			279		3,260.58		4,078.98	818.40	57	1.36
YANZHOU COAL MNG SPD ADR	YZC	08/17/10	33	21.2909	702.60	21.1200	696.96	(5.64)	27	3.83
EST MKT PRICE AS OF 12/29/11		08/20/10	38	21.6950	824.41	21.1200	802.56	(21.85)	31	3.83
		03/08/11	3	31.8200	95.46	21.1200	63.36	(32.10)	3	3.83
		11/01/11	18	24.2677	436.82	21.1200	380.16	(56 66)	15	3.83
Subtotal			92		2,059.29		1,943.04	(116.25)	76	3.83
YUM BRANDS INC	YUM	05/20/11	38	56.3078	2,139.70	59.0100	2,242.38	102.68	44	1.93
		05/20/11	1	52.8500	52.85✦	59.0100	59.01	6.16	2	1.93
		05/23/11	75	55.9178	4,193.84	59.0100	4,425.75	231.91	86	1.93
		05/24/11	41	55.8104	2,288.23	59.0100	2,419.41	131.18	47	1.93
		07/25/11	13	54.1353	703.76	59.0100	767.13	63.37	15	1.93
		11/01/11	1	52.5200	52.52	59.0100	59.01	6.49	2	1.93
Subtotal			169		9,430.90		9,972.69	541.79	196	1.93

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%
ZURICH FINL SVCS SPN ADR	ZFSVY	05/05/10	18	21.1655	380.98	22.4500	404.10	23.12	33	8.15
EST MKT PRICE AS OF 12/29/11		05/06/10	40	21.3145	852.58	22.4500	898.00	45.42	74	8.15
		05/10/10	85	21.8643	1,858.47	22.4500	1,908.25	49.78	156	8.15
		05/19/10	15	20.3000	304.50	22.4500	336.75	32.25	28	8.15
		06/03/10	20	21.0405	420.81	22.4500	449.00	28.19	37	8.15
		06/04/10	45	20.7962	935.83	22.4500	1,010.25	74.42	83	8.15
		06/04/10	5	20.3620	101.81	22.4500	112.25	10.44	10	8.15
		10/19/10	25	24.2100	605.25	22.4500	561.25	(44.00)	46	8.15
		10/20/10	1	24.6000	24.60	22.4500	22.45	(2.15)	2	8.15
		03/08/11	2	28.5200	57.04	22.4500	44.90	(12.14)	4	8.15
		07/25/11	58	24.7700	1,436.66	22.4500	1,302.10	(134.56)	107	8.15
Subtotal			*314*		6,978.53		7,049.30	70.77	580	8.15
TOTAL					1,485,858.47		1,537,243.01	46,388.22	39,042	2.54
TOTAL PRINCIPAL INVESTMENTS					1,518,232.17		1,569,616.71	46,388.22	39,045	2.49

Total values exclude N/A items

✦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	511.72	511.72		511.72		
BIF MONEY FUND	19,672.00	19,672.00	1.0000	19,672.00	2	.01
TOTAL		20,183.72		20,183.72	2	.01
TOTAL INCOME INVESTMENTS		20,183.72		20,183.72	1	.01

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BLUE OAK 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	1,538,415 89	**1,589,800.43**	46,388.22		**39,047**	**2.46**

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)					734.59
12/01	Dividend		ALLERGAN INC DIVIDEND HOLDING 131.0000 PAY DATE 12/01/2011	6.55		
12/01	Dividend		CONOCOPHILLIPS DIVIDEND HOLDING 322.0000 PAY DATE 12/01/2011	212.52		
12/01	Dividend		DIAMOND OFFSHORE DRLNG DIVIDEND HOLDING 170.0000 PAY DATE 12/01/2011	21.25		
12/01	Dividend		DIAMOND OFFSHORE DRLNG DIVIDEND HOLDING 170.0000 PAY DATE 12/01/2011	127.50		
12/01	Dividend		R R DONNELLEY SONS DIVIDEND HOLDING 685.0000 PAY DATE 12/01/2011	178.10		
12/01	Dividend		INTEL CORP DIVIDEND	302.82		

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

	Amount
Long Term CG Distributions	122
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	1,857,434	1,741,863	115,571
Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
1	X	ABERCROMBIE & FITCH CO	002896207			6/17/2011		11/15/2011	112	131				-19
2	X	ABERCROMBIE & FITCH CO	002896207			9/29/2011		11/15/2011	56	65				-9
3	X	ABERCROMBIE & FITCH CO	002896207			6/17/2011		11/30/2011	48	83				-35
4	X	ADOBE SYS DEL PV$ 0 001	00724F101			8/21/2009		4/25/2011	3,592	3,534				58
5	X	ADOBE SYS DEL PV$ 0 001	00724F101			8/21/2009		4/26/2011	1,884	1,865				19
6	X	ADOBE SYS DEL PV$ 0 001	00724F101			10/19/2009		4/26/2011	661	714				-53
7	X	ADOBE SYS DEL PV$ 0 001	00724F101			5/19/2010		4/26/2011	331	330				1
8	X	ADOBE SYS DEL PV$ 0 001	00724F101			10/20/2010		4/26/2011	165	142				23
9	X	ADOBE SYS DEL PV$ 0 001	00724F101			11/11/2010		4/26/2011	793	716				77
10	X	ADOBE SYS DEL PV$ 0 001	00724F101			11/12/2010		4/26/2011	1,950	1,741				209
11	X	ADOBE SYS DEL PV$ 0 001	00724F101			3/8/2011		4/26/2011	694	743				-49
12	X	AFFILIATED MANAGERS GRP	008252108			8/21/2009		11/1/2011	88	64				24
13	X	AFFILIATED MANAGERS GRP	008252108			8/21/2009		11/30/2011	188	128				60
14	X	AKAMAI TECHNOLOGIES INC	00971T101			12/21/2010		5/11/2011	4,171	6,076				-1,905
15	X	AKAMAI TECHNOLOGIES INC	00971T101			2/23/2011		5/11/2011	1,172	1,349				-177
16	X	ALLEGHENY TECH INC	01741R102			5/11/2010		5/18/2011	2,001	1,608				393
17	X	ALLEGHENY TECH INC	01741R102			5/12/2010		5/18/2011	1,067	881				186
18	X	ALLEGHENY TECH INC	01741R102			5/12/2010		5/19/2011	2,629	2,203				426
19	X	ALLEGHENY TECH INC	01741R102			5/12/2010		6/23/2011	240	220				20
20	X	ALLEGHENY TECH INC	01741R102			10/18/2010		6/23/2011	779	620				159
21	X	ALLEGHENY TECH INC	01741R102			10/19/2010		6/23/2011	659	514				145
22	X	ALLEGHENY TECH INC	01741R102			10/19/2010		9/22/2011	949	1,167				-218
23	X	ALLEGHENY TECH INC	01741R102			10/19/2010		10/4/2011	804	1,318				-514
24	X	ALLEGHENY TECH INC	01741R102			10/19/2010		10/4/2011	643	934				-291
25	X	ALLEGHENY TECH INC	01741R102			10/19/2010		10/4/2011	32	47				-15
26	X	ALLEGHENY TECH INC	01741R102			10/19/2010		10/4/2011	868	1,261				-393
27	X	ALLEGHENY TECH INC	01741R102			10/20/2010		10/4/2011	354	529				-175
28	X	ALLEGHENY TECH INC	01741R102			11/12/2010		10/4/2011	257	407				-150
29	X	ALLEGHENY TECH INC	01741R102			11/12/2010		10/5/2011	1,120	1,732				-612
30	X	ALLEGHENY TECH INC	01741R102			11/5/2010		11/30/2011	401	439				-38
31	X	ALLERGAN INC	018490102			11/4/2009		5/18/2011	588	407				181
32	X	ALLERGAN INC	018490102			11/4/2009		5/19/2011	2,935	2,033				902
33	X	ALLERGAN INC	018490102			11/4/2009		11/30/2011	167	116				51
34	X	ALLIANCE DATA SYS CORP	018581108			8/11/2011		11/1/2011	198	175				23
35	X	ALLSTATE CORP DEL COM	020002101			3/28/2006		11/1/2011	766	1,517				-751
36	X	ALLSTATE CORP DEL COM	020002101			3/28/2006		11/30/2011	294	575				-281
37	X	ALLSTATE CORP DEL COM	020002101			11/13/2008		11/30/2011	134	137				-3
38	X	ALPHA NATURAL RESOURCE	02076X102			8/21/2009		7/6/2011	3,235	2,587				648
39	X	ALPHA NATURAL RESOURCE	02076X102			2/16/2010		7/6/2011	225	229				-4
40	X	ALPHA NATURAL RESOURCE	02076X102			5/19/2010		7/6/2011	449	354				95
41	X	ALPHA NATURAL RESOURCE	02076X102			5/27/2010		7/6/2011	674	559				115
42	X	ALPHA NATURAL RESOURCE	02076X102			10/20/2010		7/6/2011	135	138				-3
43	X	ALTRIA GROUP INC	02209S103			8/21/2009		8/4/2011	3,526	2,460				1,066
44	X	ALTRIA GROUP INC	02209S103			8/21/2009		8/5/2011	2,828	1,972				856
45	X	ALTRIA GROUP INC	02209S103			10/19/2009		8/5/2011	104	74				30
46	X	ALTRIA GROUP INC	02209S103			10/19/2009		8/10/2011	2,454	1,858				596
47	X	ALTRIA GROUP INC	02209S103			10/19/2009		8/11/2011	513	390				123
48	X	ALTRIA GROUP INC	02209S103			10/19/2010		8/11/2011	366	370				-4
49	X	ALTRIA GROUP INC	02209S103			3/8/2011		8/11/2011	1,416	1,489				-73
50	X	ALTRIA GROUP INC	02209S103			7/25/2011		8/11/2011	415	446				-31
51	X	AMAZON COM INC COM	023135106			7/10/2009		5/17/2011	1,349	544				805

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

	Amount
Long Term CG Distributions	122
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	1,857,434	1,741,863	115,571
Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
52	X	AMAZON COM INC COM	023135106			7/10/2009		7/13/2011	215	78				137
53	X	AMAZON COM INC COM	023135106			8/21/2009		7/13/2011	860	336				524
54	X	AMAZON COM INC COM	023135106			8/21/2009		7/27/2011	4,254	1,597				2,657
55	X	AMAZON COM INC COM	023135106			8/21/2009		10/26/2011	8,481	3,531				4,950
56	X	FNMA P986014 05 50%2038	31415QK39			6/27/2011		6/27/2011	2,000	2,000				0
57	X	FNMA P986014 05 50%2038	31415QK39			7/25/2011		7/25/2011	1,432	1,432				0
58	X	FNMA P986014 05 50%2038	31415QK39			8/25/2011		8/25/2011	2,381	2,381				0
59	X	FNMA P986014 05 50%2038	31415QK39			9/26/2011		9/26/2011	3,593	3,593				0
60	X	FNMA P986014 05 50%2038	31415QK39			10/25/2011		10/25/2011	1,115	1,115				0
61	X	FNMA P986014 05 50%2038	31415QK39			11/25/2011		11/25/2011	1,684	1,684				0
62	X	FNMA P986014 05 50%2038	31415QK39			12/27/2011		12/27/2011	2,296	2,296				0
63	X	FNMA P986014 05 50%2038	31415QK39			1/25/2012		1/25/2012	431	431				0
64	X	FNMA P994148 05%2023	31416AL57			2/25/2011		2/25/2011	842	842				0
65	X	FNMA P994148 05%2023	31416AL57			3/25/2011		3/25/2011	504	504				0
66	X	FNMA P994148 05%2023	31416AL57			4/25/2011		4/25/2011	566	566				0
67	X	FNMA P994148 05%2023	31416AL57			5/25/2011		5/25/2011	271	271				0
68	X	FNMA P994148 05%2023	31416AL57			6/27/2011		6/27/2011	322	322				0
69	X	FNMA P994148 05%2023	31416AL57			7/25/2011		7/25/2011	358	358				0
70	X	FNMA P994148 05%2023	31416AL57			8/25/2011		8/25/2011	235	235				0
71	X	FNMA P994148 05%2023	31416AL57			9/26/2011		9/26/2011	154	154				0
72	X	FNMA P994148 05%2023	31416AL57			10/25/2011		10/25/2011	129	129				0
73	X	FNMA P994148 05%2023	31416AL57			11/25/2011		11/25/2011	322	322				0
74	X	FNMA P994148 05%2023	31416AL57			12/27/2011		12/27/2011	358	358				0
75	X	FNMA P994148 05%2023	31416AL57			1/25/2012		1/25/2012	298	298				0
76	X	FNMA P995238 05%2024	31416BS33			2/25/2011		2/25/2011	170	170				0
77	X	FNMA P995238 05%2024	31416BS33			3/25/2011		3/25/2011	124	124				0
78	X	FNMA P995238 05%2024	31416BS33			4/25/2011		4/25/2011	127	127				0
79	X	FNMA P995238 05%2024	31416BS33			5/25/2011		5/25/2011	78	78				0
80	X	FNMA P995238 05%2024	31416BS33			6/27/2011		6/27/2011	83	83				0
81	X	FNMA P995238 05%2024	31416BS33			7/25/2011		7/25/2011	93	93				0
82	X	FNMA P995238 05%2024	31416BS33			8/25/2011		8/25/2011	72	72				0
83	X	FNMA P995238 05%2024	31416BS33			9/26/2011		9/26/2011	88	88				0
84	X	FNMA P995238 05%2024	31416BS33			10/25/2011		10/25/2011	80	80				0
85	X	KRAFT FOODS INC VA CL A	50075N104			5/9/2007		11/1/2011	519	489				30
86	X	KRAFT FOODS INC VA CL A	50075N104			5/9/2007		11/4/2011	1,054	978				76
87	X	KRAFT FOODS INC VA CL A	50075N104			8/21/2009		11/4/2011	4,112	3,378				734
88	X	KRAFT FOODS INC VA CL A	50075N104			10/19/2009		11/7/2011	633	490				143
89	X	KRAFT FOODS INC VA CL A	50075N104			8/21/2009		11/7/2011	1,874	1,530				344
90	X	KRAFT FOODS INC VA CL A	50075N104			10/19/2009		11/7/2011	495	382				113
91	X	KRAFT FOODS INC VA CL A	50075N104			10/19/2009		11/8/2011	987	763				224
92	X	KRAFT FOODS INC VA CL A	50075N104			3/8/2011		11/8/2011	2,010	1,787				223
93	X	KROGER CO	501044101			6/24/2011		11/30/2011	92	98				-6
94	X	LABORATORY CP AMER HLD(	50540R409			6/17/2011		11/3/2011	82	97				-15
95	X	LABORATORY CP AMER HLD(	50540R409			6/17/2011		11/3/2011	1,237	1,448				-211
96	X	LABORATORY CP AMER HLD(	50540R409			6/20/2011		11/3/2011	1,980	2,333				-353
97	X	LABORATORY CP AMER HLD(	50540R409			6/17/2011		11/4/2011	82	96				-14
98	X	LABORATORY CP AMER HLD(	50540R409			6/20/2011		11/4/2011	1,964	2,333				-369
99	X	LAS VEGAS SANDS CORP	517834107			8/4/2011		10/3/2011	851	1,027				-176
100	X	LAS VEGAS SANDS CORP	517834107			8/4/2011		10/3/2011	148	179				-31
101	X	LAS VEGAS SANDS CORP	517834107			8/4/2011		10/3/2011	148	179				-31
102	X	LAS VEGAS SANDS CORP	517834107			8/4/2011		10/3/2011	481	581				-100

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	122	Securities	1,857,434	1,741,863	115,571
Short Term CG Distributions	0	Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
103	X	LAS VEGAS SANDS CORP	517834107			8/4/2011		11/30/2011	372	357				15
104	X	LAUDER ESTEE COS INC A	518439104			8/10/2011		11/30/2011	470	368				102
105	X	ELI LILLY & CO	532457108			5/3/2011		11/1/2011	414	418				-4
106	X	ELI LILLY & CO	532457108			5/3/2011		11/30/2011	452	457				-5
107	X	LIMITED BRANDS INC	532716107			10/26/2009		4/18/2011	1,553	798				755
108	X	LIMITED BRANDS INC	532716107			10/26/2009		10/5/2011	1,724	837				887
109	X	LIMITED BRANDS INC	532716107			10/26/2009		5/18/2011	1,895	876				1,019
110	X	AMAZON COM INC COM	023135106			9/14/2010		10/26/2011	5,048	3,655				1,393
111	X	AMAZON COM INC COM	023135106			9/14/2010		11/30/2011	191	146				45
112	X	AMEREN CORP	023608102			9/21/2006		11/1/2011	218	370				-152
113	X	AMEREN CORP	023608102			10/26/2006		11/1/2011	1,340	2,352				-1,012
114	X	AMEREN CORP	023608102			8/28/2007		11/1/2011	312	495				-183
115	X	AMEREN CORP	023608102			8/28/2007		12/1/2011	168	248				-80
116	X	AMEREN CORP	023608102			9/14/2007		12/1/2011	673	1,036				-363
117	X	AMEREN CORP	023608102			9/27/2007		12/1/2011	67	106				-39
118	X	AMN ELEC POWER CO	025537101			8/15/2011		11/30/2011	40	37				3
119	X	AMER EXPRESS COMPANY	025816109			10/25/2011		11/30/2011	287	299				-12
120	X	AMERICAN TOWER CORP CL	029912201			4/12/2010		3/30/2011	2,830	2,330				500
121	X	AMERICAN TOWER CORP CL	029912201			4/13/2010		3/30/2011	4,014	3,278				736
122	X	AMERICAN TOWER CORP CL	029912201			4/13/2010		4/7/2011	1,116	924				192
123	X	AMERICAN TOWER CORP CL	029912201			4/29/2010		4/7/2011	1,066	862				204
124	X	AMERICAN TOWER CORP CL	029912201			4/29/2010		4/8/2011	1,463	1,190				273
125	X	AMERICAN TOWER CORP CL	029912201			6/4/2010		4/8/2011	2,421	1,989				432
126	X	AMERICAN TOWER CORP CL	029912201			6/4/2010		4/11/2011	603	497				106
127	X	AMERICAN TOWER CORP CL	029912201			10/19/2010		4/11/2011	1,507	1,488				19
128	X	AMERICAN TOWER CORP CL	029912201			10/20/2010		4/11/2011	50	51				-1
129	X	AMERICAN TOWER CORP CL	029912201			3/8/2011		4/11/2011	1,205	1,255				-50
130	X	AMERIPRISE FINL INC	03076C106			8/11/2010		8/12/2011	4,756	4,610				146
131	X	AMERIPRISE FINL INC	03076C106			8/27/2010		8/12/2011	224	216				8
132	X	AMERIPRISE FINL INC	03076C106			8/27/2010		11/30/2011	46	43				3
133	X	AMGEN INC COM PV $0 0001	031162100			8/21/2009		4/15/2011	6,177	6,737				-560
134	X	AMGEN INC COM PV $0 0001	031162100			8/21/2009		4/18/2011	1,045	1,153				-108
135	X	AMGEN INC COM PV $0 0001	031162100			10/19/2010		4/18/2011	825	854				-29
136	X	AMGEN INC COM PV $0 0001	031162100			10/20/2010		4/18/2011	55	58				-3
137	X	ANNALY CAP MGMT INC	035710409			3/26/2007		9/26/2011	3,290	2,789				501
138	X	ANNALY CAP MGMT INC	035710409			5/23/2007		9/26/2011	1,253	1,124				129
139	X	ANNALY CAP MGMT INC	035710409			10/11/2007		9/26/2011	139	123				16
140	X	ANNALY CAP MGMT INC	035710409			6/27/2008		9/26/2011	1,132	998				134
141	X	ANNALY CAP MGMT INC	035710409			7/8/2008		9/26/2011	1,045	907				138
142	X	ANNALY CAP MGMT INC	035710409			7/15/2008		9/26/2011	766	625				141
143	X	FHLMC A9 6312 04%2041	312945AM0			9/15/2011		9/15/2011	134	134				0
144	X	FHLMC A9 6312 04%2041	312945AM0			10/17/2011		10/17/2011	331	331				0
145	X	FHLMC A9 6312 04%2041	312945AM0			11/15/2011		11/15/2011	471	471				0
146	X	FHLMC A9 6312 04%2041	312945AM0			12/15/2011		12/15/2011	388	388				0
147	X	FHLMC A9 6312 04%2041	312945AM0			1/17/2012		1/17/2012	554	554				0
148	X	FHLMC A9 7294 04%2041	312946C79			5/16/2011		5/16/2011	135	135				0
149	X	FHLMC A9 7294 04%2041	312946C79			6/15/2011		6/15/2011	187	187				0
150	X	FHLMC A9 7294 04%2041	312946C79			7/15/2011		7/15/2011	222	222				0
151	X	FHLMC A9 7294 04%2041	312946C79			3/9/2011		7/19/2011	996	963				33
152	X	FHLMC A9 7294 04%2041	312946C79			8/15/2011		8/15/2011	213	213				0
153	X	FHLMC A9 7294 04%2041	312946C79			9/15/2011		9/15/2011	146	146				0

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

	Amount		Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Long Term CG Distributions	122	Totals: Securities	1,857,434	1,741,863	115,571
Short Term CG Distributions	0	Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
154	X	FHLMC A9 7294 04%2041	312946C79			10/17/2011		10/17/2011	568	568				0
155	X	FHLMC A9 7294 04%2041	312946C79			11/15/2011		11/15/2011	490	490				0
156	X	FHLMC A9 7294 04%2041	312946C79			12/15/2011		12/15/2011	850	850				0
157	X	FHLMC A9 7294 04%2041	312946C79			1/17/2012		1/17/2012	451	451				0
158	X	FHLMC A9 7474 04%2041	312946JT4			5/16/2011		5/16/2011	80	80				0
159	X	FHLMC A9 7474 04%2041	312946JT4			6/15/2011		6/15/2011	142	142				0
160	X	FHLMC A9 7474 04%2041	312946JT4			7/15/2011		7/15/2011	104	104				0
161	X	FHLMC A9 7474 04%2041	312946JT4			3/29/2011		7/19/2011	994	963				31
162	X	FHLMC A9 7474 04%2041	312946JT4			8/15/2011		8/15/2011	143	143				0
163	X	FHLMC A9 7474 04%2041	312946JT4			9/15/2011		9/15/2011	183	183				0
164	X	FHLMC A9 7474 04%2041	312946JT4			10/17/2011		10/17/2011	260	260				0
165	X	LOCKHEED MARTIN CORP	539830109			3/11/2010		11/1/2011	370	414				-44
166	X	LOCKHEED MARTIN CORP	539830109			3/11/2010		11/30/2011	701	744				-43
167	X	LUBRIZOL CORP	549271104			1/15/2010		3/15/2011	1,205	702				503
168	X	LUBRIZOL CORP	549271104			1/19/2010		3/15/2011	4,015	2,399				1,616
169	X	LUBRIZOL CORP	549271104			1/20/2010		3/15/2011	3,346	2,048				1,298
170	X	LUBRIZOL CORP	549271104			1/20/2010		3/16/2011	1,340	819				521
171	X	LUBRIZOL CORP	549271104			1/21/2010		3/16/2011	1,340	845				495
172	X	LUBRIZOL CORP	549271104			10/20/2010		3/16/2011	268	226				42
173	X	LUBRIZOL CORP	549271104			3/8/2011		3/16/2011	2,813	2,242				571
174	X	MSC INDL DIRECT INC CL A	553530106			3/18/2010		1/11/2011	609	504				105
175	X	MSC INDL DIRECT INC CL A	553530106			3/22/2010		1/11/2011	305	252				53
176	X	MSC INDL DIRECT INC CL A	553530106			3/23/2010		1/11/2011	609	510				99
177	X	MSC INDL DIRECT INC CL A	553530106			3/24/2010		1/11/2011	244	201				43
178	X	MSC INDL DIRECT INC CL A	553530106			3/24/2010		1/12/2011	667	554				113
179	X	MSC INDL DIRECT INC CL A	553530106			3/26/2010		1/12/2011	909	767				142
180	X	MSC INDL DIRECT INC CL A	553530106			3/29/2010		1/12/2011	303	256				47
181	X	TELSTRA CORP ADR	87969N204			12/18/2009		3/10/2011	1,664	1,880				-216
182	X	TELSTRA CORP ADR	87969N204			12/17/2009		11/1/2011	459	475				-16
183	X	TELSTRA CORP ADR	87969N204			12/18/2009		11/1/2011	16	15				1
184	X	TELSTRA CORP ADR	87969N204			12/18/2009		11/30/2011	98	92				6
185	X	TERADATA CORP DEL	88076W103			1/26/2010		3/18/2011	1,331	772				559
186	X	TERADATA CORP DEL	88076W103			1/26/2010		3/21/2011	452	257				195
187	X	TERADATA CORP DEL	88076W103			1/27/2010		3/21/2011	101	57				44
188	X	TERADATA CORP DEL	88076W103			1/27/2010		4/1/2011	1,065	596				469
189	X	TERADATA CORP DEL	88076W103			1/27/2010		10/28/2011	2,729	1,250				1,479
190	X	TERADATA CORP DEL	88076W103			1/27/2010		11/30/2011	216	114				102
191	X	TEXAS INSTRUMENTS	882508104			10/4/2010		2/9/2011	3,091	2,410				681
192	X	TEXAS INSTRUMENTS	882508104			10/4/2010		2/10/2011	4,339	3,396				943
193	X	TEXAS INSTRUMENTS	882508104			10/19/2010		2/10/2011	735	586				149
194	X	3M COMPANY	88579Y101			12/11/2009		3/30/2011	4,721	4,118				603
195	X	3M COMPANY	88579Y101			12/11/2009		11/30/2011	161	161				0
196	X	3M COMPANY	88579Y101			12/11/2009		11/30/2011	81	81				0
197	X	3M COMPANY	88579Y101			12/11/2009		12/2/2011	2,078	2,099				-21
198	X	3M COMPANY	88579Y101			12/11/2009		12/2/2011	160	153				7
199	X	3M COMPANY	88579Y101			2/16/2010		12/2/2011	80	80				0
200	X	3M COMPANY	88579Y101			2/16/2010		12/5/2011	325	320				5
201	X	3M COMPANY	88579Y101			6/10/2010		12/5/2011	2,842	2,703				139
202	X	3M COMPANY	88579Y101			10/19/2010		12/5/2011	893	969				-76
203	X	3M COMPANY	88579Y101			3/8/2011		12/5/2011	650	751				-101
204	X	3M COMPANY	88579Y101			7/25/2011		12/5/2011	325	382				-57

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	122	Securities	1,857,434	1,741,863	115,571
Short Term CG Distributions	0	Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
205	X	TIME WARNER INC SHS	887317303			12/6/2010		11/1/2011	203	186				17
206	X	TIME WARNER INC SHS	887317303			12/6/2010		11/30/2011	417	373				44
207	X	TOTAL S A SP ADR	89151E109			12/13/2007		10/27/2011	829	1,211				-382
208	X	TOTAL S A SP ADR	89151E109			12/21/2007		10/27/2011	829	1,205				-376
209	X	TOTAL S A SP ADR	89151E109			1/3/2008		10/27/2011	553	851				-298
210	X	TOTAL S A SP ADR	89151E109			1/8/2008		10/27/2011	553	862				-309
211	X	TOTAL S A. SP ADR	89151E109			8/21/2009		10/27/2011	497	511				-14
212	X	TOTAL S A SP ADR	89151E109			8/21/2009		11/1/2011	652	739				-87
213	X	TOTAL S A SP ADR	89151E109			8/21/2009		11/30/2011	361	398				-37
214	X	TRACTOR SUPPLY CO	892356106			11/8/2010		1/28/2011	1,376	1,128				248
215	X	TRACTOR SUPPLY CO	892356106			11/8/2010		9/14/2011	2,350	1,462				888
216	X	TRACTOR SUPPLY CO	892356106			11/9/2010		9/14/2011	134	83				51
217	X	TRACTOR SUPPLY CO	892356106			11/9/2010		9/30/2011	3,272	2,126				1,146
218	X	TRACTOR SUPPLY CO	892356106			11/10/2010		9/30/2011	1,155	747				408
219	X	TRACTOR SUPPLY CO	892356106			3/8/2011		9/30/2011	64	55				9
220	X	TRANSCANADA CORP	89353D107			8/21/2009		2/15/2011	538	413				125
221	X	TRANSCANADA CORP	89353D107			8/21/2009		2/16/2011	383	295				88
222	X	TRANSCANADA CORP	89353D107			8/21/2009		2/18/2011	231	177				54
223	X	FHLMC A9 7474 04%2041	312946JT4			11/15/2011		11/15/2011	214	214				0
224	X	FHLMC A9 7474 04%2041	312946JT4			12/15/2011		12/15/2011	507	507				0
225	X	FHLMC A9 7474 04%2041	312946JT4			1/17/2012		1/17/2012	329	329				0
226	X	PETRLEO BRAS VTG SPD ADI	71654V408			8/21/2009		11/30/2011	54	89				-35
227	X	PETSMART INC	716768106			8/25/2010		11/1/2011	46	33				13
228	X	PFIZER INC	717081103			3/23/2010		5/3/2011	1,431	1,229				202
229	X	PFIZER INC	717081103			3/24/2010		5/3/2011	4,027	3,468				559
230	X	PFIZER INC	717081103			8/21/2009		5/3/2011	3,668	2,971				697
231	X	PFIZER INC	717081103			10/19/2009		5/3/2011	1,325	1,176				149
232	X	PFIZER INC	717081103			3/23/2010		5/3/2011	1,019	878				141
233	X	PFIZER INC	717081103			3/24/2010		11/1/2011	314	282				32
234	X	PFIZER INC	717081103			3/24/2010		11/30/2011	719	634				85
235	X	PHARM PROD DEV INC	717124101			4/25/2011		6/21/2011	1,223	1,466				-243
236	X	PHARM PROD DEV INC	717124101			4/26/2011		6/21/2011	859	1,052				-193
237	X	PHARM PROD DEV INC	717124101			4/26/2011		6/22/2011	1,835	2,232				-397
238	X	PHARM PROD DEV INC	717124101			4/26/2011		6/23/2011	777	957				-180
239	X	PHARM PROD DEV INC	717124101			4/27/2011		6/23/2011	855	1,014				-159
240	X	POTASH CORP SASKATCHEV	73755L107			11/4/2010		5/16/2011	3,079	2,762				317
241	X	POTASH CORP SASKATCHEV	73755L107			11/4/2010		8/19/2011	2,502	2,294				208
242	X	POTASH CORP SASKATCHEV	73755L107			12/16/2010		8/19/2011	1,992	1,816				176
243	X	POTASH CORP SASKATCHEV	73755L107			12/16/2010		8/22/2011	930	838				92
244	X	POTASH CORP SASKATCHEV	73755L107			3/8/2011		8/22/2011	620	694				-74
245	X	POTASH CORP SASKATCHEV	73755L107			3/30/2011		8/22/2011	982	1,098				-116
246	X	POTASH CORP SASKATCHEV	73755L107			7/25/2011		8/22/2011	258	311				-53
247	X	PRAXAIR INC	74005P104			8/26/2011		11/30/2011	305	282				23
248	X	PRECISION CASTPARTS	740189105			7/27/2010		11/30/2011	328	241				87
249	X	PROCTER & GAMBLE CO	742718109			8/21/2009		3/30/2011	1,671	1,439				232
250	X	PROCTER & GAMBLE CO	742718109			8/21/2009		9/26/2011	1,251	1,066				185
251	X	PROCTER & GAMBLE CO	742718109			8/21/2009		9/27/2011	1,134	959				175
252	X	PROCTER & GAMBLE CO	742718109			8/21/2009		10/28/2011	1,614	1,332				282
253	X	PROCTER & GAMBLE CO	742718109			10/19/2009		10/28/2011	1,292	1,160				132
254	X	PROCTER & GAMBLE CO	742718109			5/19/2010		10/28/2011	775	756				19
255	X	PROCTER & GAMBLE CO	742718109			5/19/2010		11/30/2011	193	189				4

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	122		Securities	1,857,434	1,741,863	115,571
Short Term CG Distributions	0		Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
256	X	PROCTER & GAMBLE CO	742718109			5/19/2010		12/5/2011	971	945				26
257	X	PROCTER & GAMBLE CO	742718109			10/19/2010		12/5/2011	906	883				23
258	X	PROCTER & GAMBLE CO	742718109			10/20/2010		12/5/2011	65	63				2
259	X	PROCTER & GAMBLE CO	742718109			3/8/2011		12/5/2011	518	497				21
260	X	PROCTER & GAMBLE CO	742718109			5/16/2011		12/5/2011	388	402				-14
261	X	QUALCOMM INC	747525103			7/21/2011		11/30/2011	55	57				-2
262	X	RAYTHEON CO DELAWARE N	755111507			5/18/2011		11/30/2011	91	99				-8
263	X	RAYTHEON CO DELAWARE N	755111507			5/18/2011		11/30/2011	136	148				-12
264	X	RAYTHEON CO DELAWARE N	755111507			5/18/2011		12/2/2011	1,181	1,281				-100
265	X	RAYTHEON CO DELAWARE N	755111507			5/18/2011		12/2/2011	91	93				-2
266	X	RAYTHEON CO DELAWARE N	755111507			5/19/2011		12/2/2011	2,771	3,030				-259
267	X	ANNALY CAP MGMT INC	035710409			7/15/2008		9/28/2011	437	370				67
268	X	ANNALY CAP MGMT INC	035710409			7/17/2008		9/28/2011	1,178	1,015				163
269	X	ANNALY CAP MGMT INC	035710409			10/20/2008		9/28/2011	1,110	840				270
270	X	ANNALY CAP MGMT INC	035710409			3/24/2009		9/28/2011	505	431				74
271	X	ANNALY CAP MGMT INC	035710409			4/3/2009		9/28/2011	757	614				143
272	X	ANNALY CAP MGMT INC	035710409			8/21/2009		9/28/2011	589	611				-22
273	X	APPLE INC	037833100			6/17/2008		11/30/2011	380	178				202
274	X	ASTRAZENECA PLC SPND AD	046353108			8/21/2009		11/1/2011	282	277				5
275	X	AUST NW Z B G ADR	052528304			8/21/2009		11/1/2011	260	194				66
276	X	BAKER HUGHES INC	057224107			1/28/2011		8/9/2011	1,265	1,427				-162
277	X	BAKER HUGHES INC	057224107			1/28/2011		9/29/2011	2,887	4,077				-1,190
278	X	BAKER HUGHES INC	057224107			3/8/2011		9/29/2011	289	412				-123
279	X	FNMA P995238 05%2024	31416BS33			11/25/2011		11/25/2011	94	94				0
280	X	FNMA P995238 05%2024	31416BS33			12/27/2011		12/27/2011	97	97				0
281	X	FNMA P995238 05%2024	31416BS33			1/25/2012		1/25/2012	86	86				0
282	X	FNMA PMA0693 04 50%2041	31417YXX0			4/25/2011		4/25/2011	102	102				0
283	X	FNMA PMA0693 04 50%2041	31417YXX0			5/25/2011		5/25/2011	120	120				0
284	X	FNMA PMA0693 04 50%2041	31417YXX0			6/27/2011		6/27/2011	118	118				0
285	X	FNMA PMA0693 04 50%2041	31417YXX0			7/25/2011		7/25/2011	470	470				0
286	X	FNMA PMA0693 04 50%2041	31417YXX0			8/25/2011		8/25/2011	631	631				0
287	X	FNMA PMA0693 04 50%2041	31417YXX0			9/26/2011		9/26/2011	660	660				0
288	X	FNMA PMA0693 04 50%2041	31417YXX0			2/16/2011		10/11/2011	69,049	65,570				3,479
289	X	FNMA PMA0693 04 50%2041	31417YXX0			10/25/2011		10/25/2011	865	865				0
290	X	FNMA PAE0286 05%2025	31419AJ81			4/25/2011		4/25/2011	267	267				0
291	X	FNMA PAE0286 05%2025	31419AJ81			5/25/2011		5/25/2011	229	229				0
292	X	FNMA PAE0286 05%2025	31419AJ81			6/27/2011		6/27/2011	194	194				0
293	X	FNMA PAE0286 05%2025	31419AJ81			7/25/2011		7/25/2011	198	198				0
294	X	FNMA PAE0286 05%2025	31419AJ81			8/25/2011		8/25/2011	190	190				0
295	X	FNMA PAE0286 05%2025	31419AJ81			9/26/2011		9/26/2011	215	215				0
296	X	FNMA PAE0286 05%2025	31419AJ81			10/25/2011		10/25/2011	206	206				0
297	X	FNMA PAE0286 05%2025	31419AJ81			11/25/2011		11/25/2011	227	227				0
298	X	FNMA PAE0286 05%2025	31419AJ81			12/27/2011		12/27/2011	210	210				0
299	X	FNMA PAE0286 05%2025	31419AJ81			1/25/2012		1/25/2012	212	212				0
300	X	FNMA PAE0552 05%2025	31419ATJ6			6/27/2011		6/27/2011	30	30				0
301	X	FNMA PAE0552 05%2025	31419ATJ6			7/25/2011		7/25/2011	29	29				0
302	X	FNMA PAE0552 05%2025	31419ATJ6			8/25/2011		8/25/2011	24	24				0
303	X	FNMA PAE0552 05%2025	31419ATJ6			9/26/2011		9/26/2011	27	27				0
304	X	FNMA PAE0552 05%2025	31419ATJ6			10/25/2011		10/25/2011	28	28				0
305	X	FNMA PAE0552 05%2025	31419ATJ6			11/25/2011		11/25/2011	30	30				0
306	X	FNMA PAE0552 05%2025	31419ATJ6			12/27/2011		12/27/2011	29	29				0

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	122		Securities	1,857,434	1,741,863	115,571
Short Term CG Distributions	0		Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
307	X	FNMA PAE0552 05%2025	31419ATJ6			1/25/2012		1/25/2012	27	27				0
308	X	FNMA PAE0981 03 50%2041	31419BCT0			11/25/2011		11/25/2011	534	534				0
309	X	FNMA PAE0981 03 50%2041	31419BCT0			12/27/2011		12/27/2011	659	659				0
310	X	FNMA PAE0981 03 50%2041	31419BCT0			1/25/2012		1/25/2012	420	420				0
311	X	FNMA PAE6118 03 50%2040	31419GYQ1			11/25/2011		11/25/2011	706	706				0
312	X	FNMA PAE6118 03 50%2040	31419GYQ1			12/27/2011		12/27/2011	1,363	1,363				0
313	X	FNMA PAE6118 03 50%2040	31419GYQ1			1/25/2012		1/25/2012	742	742				0
314	X	F5 NETWORKS INC COM	315616102			9/30/2010		3/22/2011	2,247	2,545				-298
315	X	F5 NETWORKS INC COM	315616102			10/20/2010		3/22/2011	281	278				3
316	X	F5 NETWORKS INC COM	315616102			11/15/2011		11/30/2011	225	225				0
317	X	FORTINET INC	34959E109			11/15/2011		11/30/2011	72	77				-5
318	X	FREEPRT-MCMRAN CPR & GL	35671D857			1/8/2010		5/12/2011	682	614				68
319	X	TRANSCANADA CORP	89353D107			8/21/2009		2/22/2011	817	619				198
320	X	TRANSCANADA CORP	89353D107			10/20/2010		2/22/2011	78	76				2
321	X	TRAVELERS COS INC	89417E109			3/28/2006		11/1/2011	1,189	860				329
322	X	TRIMBLE NAV LTD	896239100			1/14/2011		8/1/2011	1,207	1,511				-304
323	X	TRIMBLE NAV LTD	896239100			1/14/2011		8/2/2011	135	173				-38
324	X	TRIMBLE NAV LTD	896239100			1/18/2011		8/2/2011	1,489	1,959				-470
325	X	TRIMBLE NAV LTD	896239100			1/18/2011		8/3/2011	2,255	2,671				-416
326	X	TRIMBLE NAV LTD	896239100			5/19/2011		8/3/2011	1,127	1,301				-174
327	X	TRIMBLE NAV LTD	896239100			5/20/2011		8/3/2011	113	131				-18
328	X	TURKCELL ILETISIM ADR	900111204			8/21/2009		1/14/2011	85	83				2
329	X	TURKCELL ILETISIM ADR	900111204			8/21/2009		1/18/2011	201	199				2
330	X	TURKCELL ILETISIM ADR	900111204			8/21/2009		1/19/2011	116	116				0
331	X	TURKCELL ILETISIM ADR	900111204			8/21/2009		1/20/2011	162	166				-4
332	X	TURKCELL ILETISIM ADR	900111204			8/21/2009		1/21/2011	160	166				-6
333	X	TURKCELL ILETISIM ADR	900111204			8/21/2009		1/28/2011	230	249				-19
334	X	TURKCELL ILETISIM ADR	900111204			2/16/2010		1/28/2011	261	284				-23
335	X	ADR SALE FOR BANCO BRAD	059460303			1/1/2001		2/18/2011	16	16				0
336	X	BANCO BRADESCO S A ADR	059460303			7/28/2010		11/1/2011	105	111				-6
337	X	BAXTER INTERNTL INC	071813109			5/18/2010		3/2/2011	313	261				52
338	X	BAXTER INTERNTL INC	071813109			5/19/2010		3/2/2011	1,201	980				221
339	X	BAXTER INTERNTL INC	071813109			5/19/2010		3/3/2011	2,797	2,217				580
340	X	BAXTER INTERNTL INC	071813109			5/19/2010		3/4/2011	806	639				167
341	X	BAXTER INTERNTL INC	071813109			5/19/2010		3/8/2011	531	426				105
342	X	BAXTER INTERNTL INC	071813109			5/20/2010		3/8/2011	637	501				136
343	X	BAXTER INTERNTL INC	071813109			5/20/2010		3/9/2011	1,485	1,170				315
344	X	BAXTER INTERNTL INC	071813109			5/20/2010		3/11/2011	2,608	2,089				519
345	X	BOEING COMPANY	097023105			6/11/2010		6/23/2011	2,494	2,269				225
346	X	BOEING COMPANY	097023105			6/11/2010		9/22/2011	1,564	1,750				-186
347	X	BOEING COMPANY	097023105			6/11/2010		11/30/2011	343	324				19
348	X	BRIGHAM EXPL INC COM	109178103			7/20/2011		10/17/2011	7,018	6,419				599
349	X	BRIGHAM EXPL INC COM	109178103			7/21/2011		10/17/2011	327	303				24
350	X	BRITISH AMN TOBACO SPADI	110448107			8/21/2009		4/28/2011	877	626				251
351	X	BRITISH AMN TOBACO SPADI	110448107			8/21/2009		4/29/2011	530	375				155
352	X	BRITISH AMN TOBACO SPADI	110448107			8/21/2009		5/2/2011	88	63				25
353	X	BRITISH AMN TOBACO SPADI	110448107			8/21/2009		5/3/2011	1,144	813				331
354	X	BRITISH AMN TOBACO SPADI	110448107			8/21/2009		5/4/2011	88	63				25
355	X	BRITISH AMN TOBACO SPADI	110448107			8/21/2009		5/17/2011	697	501				196
356	X	BRITISH AMN TOBACO SPADI	110448107			10/19/2009		5/17/2011	436	329				107
357	X	BRITISH AMN TOBACO SPADI	110448107			10/19/2009		5/18/2011	437	329				108

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

	Amount
Long Term CG Distributions	122
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	1,857,434	1,741,863	115,571
Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
358	X	BRITISH AMN TOBACO SPADI	110448107			5/19/2010		5/18/2011	437	292				145
359	X	BRITISH AMN TOBACO SPADI	110448107			3/8/2011		5/18/2011	611	573				38
360	X	CF INDS HLDGS INC	125269100			2/23/2011		8/23/2011	2,999	2,269				730
361	X	CME GROUP INC	12572Q105			12/1/2010		10/25/2011	2,092	2,393				-301
362	X	CME GROUP INC	12572Q105			12/2/2010		10/25/2011	784	930				-146
363	X	CME GROUP INC	12572Q105			12/2/2010		10/26/2011	1,577	1,860				-283
364	X	FHLMC E0 2688 05%2025	31294L6Z1			9/15/2011		9/15/2011	49	49				0
365	X	FHLMC E0 2688 05%2025	31294L6Z1			10/17/2011		10/17/2011	34	34				0
366	X	FHLMC E0 2688 05%2025	31294L6Z1			11/15/2011		11/15/2011	34	34				0
367	X	FHLMC E0 2688 05%2025	31294L6Z1			12/15/2011		12/15/2011	26	26				0
368	X	FHLMC E0 2688 05%2025	31294L6Z1			1/17/2012		1/17/2012	6	6				0
369	X	FHLMC Q0 0798 04%2041	3132GD3F7			6/15/2011		6/15/2011	42	42				0
370	X	FHLMC Q0 0798 04%2041	3132GD3F7			7/15/2011		7/15/2011	45	45				0
371	X	FHLMC Q0 0798 04%2041	3132GD3F7			4/20/2011		7/19/2011	29,206	28,488				718
372	X	FHLMC Q0 4087 03 50%2041	3132GKF43			11/15/2011		11/15/2011	76	76				0
373	X	FHLMC Q0 4087 03 50%2041	3132GKF43			12/15/2011		12/15/2011	103	103				0
374	X	FHLMC Q0 4087 03 50%2041	3132GKF43			1/17/2012		1/17/2012	217	217				0
375	X	FHLMC Q0 4911 03 50%2041	3132GLDQ4			1/17/2012		1/17/2012	9	9				0
376	X	FED NAT'L MORTGAGE ASSO	31359MFP3			9/9/2009		2/3/2011	5,226	5,204				22
377	X	FED NAT'L MORTGAGE ASSO	31359MFP3			10/21/2009		2/3/2011	2,613	2,662				-49
378	X	FED NAT'L MORTGAGE ASSO	31359MFP3			5/28/2010		2/3/2011	9,145	9,276				-131
379	X	FEDERAL NATL MTG ASSOC	31359MH89			8/25/2009		2/16/2011	27,752	26,753				999
380	X	FEDERAL NATL MTG ASSOC	31359MH89			10/21/2009		2/16/2011	19,981	19,519				462
381	X	FEDERAL NATL MTG ASSOC	31359MH89			1/6/2010		2/16/2011	6,660	6,493				167
382	X	FEDERAL NATL MTG ASSOC	31359MH89			10/19/2010		2/16/2011	3,330	3,517				-187
383	X	FEDERAL NATL MTG ASSOC	31359MH89			2/3/2011		2/16/2011	2,220	2,235				-15
384	X	FNMA P256513 05 50% 2036	31371M3W5			2/25/2011		2/25/2011	751	751				0
385	X	RAYTHEON CO DELAWARE N	755111507			5/20/2011		12/2/2011	2,181	2,378				-197
386	X	RAYTHEON CO DELAWARE N	755111507			5/23/2011		12/2/2011	136	148				-12
387	X	RAYTHEON CO DELAWARE N	755111507			5/23/2011		12/5/2011	1,506	1,631				-125
388	X	TURKCELL ILETISIM ADR	900111204			2/16/2010		1/31/2011	46	50				-4
389	X	TURKCELL ILETISIM ADR	900111204			5/19/2010		1/31/2011	463	387				76
390	X	ULTA SALON COSMETICS &	90384S303			10/18/2011		12/27/2011	1,240	1,306				-66
391	X	ULTA SALON COSMETICS &	90384S303			10/19/2011		12/27/2011	3,263	3,582				-319
392	X	ULTA SALON COSMETICS &	90384S303			10/28/2011		12/27/2011	65	67				-2
393	X	ULTA SALON COSMETICS &	90384S303			10/28/2011		12/28/2011	1,549	1,618				-69
394	X	UNILEVER PLC NEW ADR	904767704			8/21/2009		11/1/2011	725	609				116
395	X	UNILEVER PLC NEW ADR	904767704			8/21/2009		11/30/2011	134	111				23
396	X	UNION PACIFIC CORP	907818108			10/6/2011		11/30/2011	309	267				42
397	X	U S TREASURY BOND	912810FJ2			8/25/2009		1/3/2011	10,067	10,021				46
398	X	U S TREASURY BOND	912810FJ2			8/25/2009		1/26/2011	7,450	7,512				-62
399	X	U S TREASURY BOND	912810FJ2			8/25/2009		3/9/2011	1,226	1,251				-25
400	X	U S TREASURY BOND	912810FJ2			10/21/2009		3/9/2011	3,677	3,750				-73
401	X	U S TREASURY BOND	912810FJ2			10/21/2009		3/9/2011	3,677	3,750				-73
402	X	U S TREASURY BOND	912810FJ2			10/21/2009		7/26/2011	3,887	3,744				143
403	X	U S TREASURY BOND	912810FJ2			11/30/2009		7/26/2011	5,183	5,059				124
404	X	U S TREASURY BOND	912810FJ2			11/30/2009		8/2/2011	9,450	8,852				598
405	X	U S TREASURY BOND	912810FJ2			11/30/2009		9/23/2011	1,523	1,263				260
406	X	U S TREASURY BOND	912810FJ2			1/6/2010		9/23/2011	4,569	3,555				1,014
407	X	U S TREASURY BOND	912810FJ2			7/7/2010		9/23/2011	4,569	3,925				644
408	X	U S TREASURY BOND	912810FT0			8/25/2009		1/6/2011	6,007	6,289				-282

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

	Amount
Long Term CG Distributions	122
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	1,857,434	1,741,863	115,571
Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
409	X	U S TREASURY BOND	912810FT0			8/25/2009		1/6/2011	4,005	4,192				-187
410	X	U S TREASURY BOND	912810FT0			8/25/2009		2/16/2011	3,931	4,192				-261
411	X	U S TREASURY BOND	912810FT0			10/21/2009		2/16/2011	1,966	2,094				-128
412	X	U S TREASURY BOND	912810FT0			10/21/2009		2/16/2011	983	1,047				-64
413	X	DANAHER CORP DEL COM	235851102			5/16/2011		11/30/2011	145	162				-17
414	X	DENTSPLY INTL INC	249030107			8/25/2011		11/1/2011	35	33				2
415	X	DENTSPLY INTL INC	249030107			8/25/2011		11/30/2011	144	133				11
416	X	DEVON ENERGY CORP NEW	25179M103			3/7/2011		6/23/2011	3,459	4,063				-604
417	X	DEVON ENERGY CORP NEW	25179M103			3/8/2011		6/23/2011	77	89				-12
418	X	DEVON ENERGY CORP NEW	25179M103			3/8/2011		6/24/2011	1,162	1,339				-177
419	X	DEVON ENERGY CORP NEW	25179M103			3/10/2011		6/24/2011	1,472	1,647				-175
420	X	DIAGEO PLC SPSD ADR NEW	25243Q205			8/21/2009		11/1/2011	411	318				93
421	X	DIAGEO PLC SPSD ADR NEW	25243Q205			8/21/2009		11/30/2011	257	191				66
422	X	DIAMOND OFFSHORE DRLNG	25271C102			7/28/2009		1/27/2011	649	828				-179
423	X	DIAMOND OFFSHORE DRLNG	25271C102			7/29/2009		1/27/2011	144	180				-36
424	X	DIAMOND OFFSHORE DRLNG	25271C102			8/21/2009		1/27/2011	2,959	3,654				-695
425	X	DIAMOND OFFSHORE DRLNG	25271C102			8/21/2009		1/31/2011	2,441	3,030				-589
426	X	DIAMOND OFFSHORE DRLNG	25271C102			8/21/2009		11/21/2011	1,528	2,228				-700
427	X	DIAMOND OFFSHORE DRLNG	25271C102			8/21/2009		11/22/2011	605	891				-286
428	X	DIAMOND OFFSHORE DRLNG	25271C102			9/10/2010		11/22/2011	1,693	1,750				-57
429	X	DIAMOND OFFSHORE DRLNG	25271C102			9/10/2010		11/23/2011	1,361	1,438				-77
430	X	DIAMOND OFFSHORE DRLNG	25271C102			9/10/2010		11/30/2011	3,425	3,563				-138
431	X	DIAMOND OFFSHORE DRLNG	25271C102			7/25/2011		11/30/2011	1,622	1,900				-278
432	X	DISCOVER FINL SVCS	254709108			10/11/2011		11/1/2011	23	25				-2
433	X	R R DONNELLEY SONS	257867101			3/28/2006		11/1/2011	232	482				-250
434	X	R R DONNELLEY SONS	257867101			4/5/2006		11/1/2011	310	665				-355
435	X	R R DONNELLEY SONS	257867101			3/31/2006		11/1/2011	155	327				-172
436	X	R R DONNELLEY SONS	257867101			5/1/2006		11/1/2011	232	507				-275
437	X	R R DONNELLEY SONS	257867101			5/8/2006		11/1/2011	108	234				-126
438	X	E M C CORPORATION MASS	268648102			8/21/2009		3/30/2011	2,256	1,273				983
439	X	E M C CORPORATION MASS	268648102			8/21/2009		6/10/2011	2,832	1,622				1,210
440	X	E M C CORPORATION MASS	268648102			8/21/2009		11/30/2011	207	136				71
441	X	EOG RESOURCES INC	26875P101			10/14/2010		5/24/2011	744	692				52
442	X	EOG RESOURCES INC	26875P101			10/15/2010		5/24/2011	532	500				32
443	X	RAYTHEON CO DELAWARE N	755111507			7/25/2011		12/5/2011	365	373				-8
444	X	RED HAT INC	756577102			1/26/2011		9/20/2011	2,794	2,918				-124
445	X	RED HAT INC	756577102			1/27/2011		9/20/2011	1,012	1,058				-46
446	X	RED HAT INC	756577102			1/27/2011		9/21/2011	2,046	2,115				-69
447	X	REYNOLDS AMERICAN INC	761713106			3/28/2006		11/1/2011	2,015	1,418				597
448	X	REYNOLDS AMERICAN INC	761713106			3/28/2006		11/30/2011	1,045	669				376
449	X	REYNOLDS AMERICAN INC	761713106			8/21/2009		11/30/2011	167	92				75
450	X	ROCKWELL AUTOMATION INC	773903109			2/11/2011		6/15/2011	1,253	1,407				-154
451	X	ROCKWELL AUTOMATION INC	773903109			2/14/2011		6/15/2011	783	884				-101
452	X	ROCKWELL AUTOMATION INC	773903109			2/14/2011		6/16/2011	941	1,061				-120
453	X	ROCKWELL AUTOMATION INC	773903109			2/14/2011		8/23/2011	772	1,238				-466
454	X	ROCKWELL AUTOMATION INC	773903109			2/15/2011		8/23/2011	1,819	2,922				-1,103
455	X	ROCKWELL AUTOMATION INC	773903109			2/16/2011		8/23/2011	606	993				-387
456	X	ROCKWELL AUTOMATION INC	773903109			3/8/2011		8/23/2011	331	532				-201
457	X	ROCKWELL AUTOMATION INC	773903109			4/15/2011		8/23/2011	937	1,581				-644
458	X	ROCKWELL AUTOMATION INC	773903109			4/18/2011		8/23/2011	551	912				-361
459	X	ROCKWELL AUTOMATION INC	773903109			7/25/2011		8/23/2011	220	333				-113

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

	Amount
Long Term CG Distributions	122
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	1,857,434	1,741,863	115,571
Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
460	X	ROCKWELL COLLINS INC	774341101			5/21/2010		8/9/2011	1,345	1,629				-284
461	X	ROCKWELL COLLINS INC	774341101			5/21/2010		8/10/2011	324	407				-83
462	X	ROCKWELL COLLINS INC	774341101			5/24/2010		8/10/2011	1,620	2,056				-436
463	X	ROCKWELL COLLINS INC	774341101			10/19/2010		8/10/2011	509	650				-141
464	X	ROCKWELL COLLINS INC	774341101			1/12/2011		8/10/2011	787	1,033				-246
465	X	ROCKWELL COLLINS INC	774341101			1/13/2011		8/10/2011	648	863				-215
466	X	ROCKWELL COLLINS INC	774341101			1/13/2011		8/11/2011	576	801				-225
467	X	ROCKWELL COLLINS INC	774341101			3/8/2011		8/11/2011	310	453				-143
468	X	ROPER INDUSTRIES INC COM	776696106			8/6/2007		11/1/2011	78	62				16
469	X	ROVI CORP	779376102			8/6/2010		1/7/2011	1,690	1,189				501
470	X	ROVI CORP	779376102			8/6/2010		3/1/2011	4,368	3,522				846
471	X	ROVI CORP	779376102			10/20/2010		3/1/2011	273	247				26
472	X	ROYAL DUTCH SHELL PLC	780259206			10/2/2007		11/1/2011	619	732				-113
473	X	ROYAL DUTCH SHELL PLC	780259206			10/2/2007		11/30/2011	210	244				-34
474	X	ROYAL DUTCH SHELL PLC	780259206			10/8/2007		11/30/2011	70	80				-10
475	X	SK TELECOM ADR	78440P108			4/9/2009		11/1/2011	29	32				-3
476	X	SK TELECOM ADR	78440P108			4/9/2009		11/30/2011	148	158				-10
477	X	SM ENERGY CO SHS	78454L100			5/28/2010		4/12/2011	2,536	1,614				922
478	X	SM ENERGY CO SHS	78454L100			6/1/2010		4/12/2011	1,713	1,090				623
479	X	SM ENERGY CO SHS	78454L100			7/7/2010		4/12/2011	1,439	900				539
480	X	SM ENERGY CO SHS	78454L100			10/20/2010		4/12/2011	137	81				56
481	X	FRONTLINE LTD	G3682E127			10/19/2010		1/19/2011	265	273				-8
482	X	FRONTLINE LTD	G3682E127			10/19/2010		1/20/2011	208	219				-11
483	X	HERBALIFE LTD	G4412G101			8/4/2010		5/17/2011	936	499				437
484	X	HERBALIFE LTD	G4412G101			8/4/2010		5/18/2011	939	499				440
485	X	HERBALIFE LTD	G4412G101			8/4/2010		6/16/2011	2,921	1,551				1,370
486	X	HERBALIFE LTD	G4412G101			8/4/2010		6/17/2011	2,758	1,441				1,317
487	X	HERBALIFE LTD	G4412G101			10/20/2010		6/17/2011	424	253				171
488	X	RENAISSANCERE HLDGS LTD	G7496G103			8/21/2009		3/25/2011	777	633				144
489	X	RENAISSANCERE HLDGS LTD	G7496G103			8/21/2009		3/29/2011	1,416	1,160				256
490	X	RENAISSANCERE HLDGS LTD	G7496G103			8/21/2009		5/10/2011	1,109	844				265
491	X	RENAISSANCERE HLDGS LTD	G7496G103			8/21/2009		5/11/2011	348	264				84
492	X	RENAISSANCERE HLDGS LTD	G7496G103			8/21/2009		5/12/2011	908	685				223
493	X	RENAISSANCERE HLDGS LTD	G7496G103			8/21/2009		5/13/2011	349	264				85
494	X	RENAISSANCERE HLDGS LTD	G7496G103			2/16/2010		5/13/2011	70	54				16
495	X	RENAISSANCERE HLDGS LTD	G7496G103			2/16/2010		11/1/2011	67	54				13
496	X	RENAISSANCERE HLDGS LTD	G7496G103			2/16/2010		11/30/2011	219	161				58
497	X	SEADRILL LTD	G7945E105			5/9/2011		11/1/2011	63	67				-4
498	X	EOG RESOURCES INC	26875P101			10/15/2010		9/22/2011	1,166	1,500				-334
499	X	EOG RESOURCES INC	26875P101			10/15/2010		11/30/2011	413	400				13
500	X	EASTMAN CHEMICAL CO CO	277432100			9/27/2011		11/1/2011	732	692				40
501	X	EASTMAN CHEMICAL CO CO	277432100			9/27/2011		11/30/2011	394	364				30
502	X	EDISON INTL CALIF	281020107			3/4/2009		11/1/2011	794	495				299
503	X	EDISON INTL CALIF	281020107			3/10/2009		11/1/2011	476	298				178
504	X	EMERGENCY MEDICAL SVS-A	29100P102			8/5/2010		2/4/2011	1,037	769				268
505	X	EMERGENCY MEDICAL SVS-A	29100P102			8/5/2010		2/7/2011	486	359				127
506	X	EMERGENCY MEDICAL SVS-A	29100P102			8/5/2010		3/3/2011	443	359				84
507	X	EMERGENCY MEDICAL SVS-A	29100P102			8/6/2010		3/3/2011	633	511				122
508	X	EMERGENCY MEDICAL SVS-A	29100P102			8/6/2010		3/4/2011	1,899	1,534				365
509	X	U S TREASURY NOTE	912828JH4			11/9/2009		2/3/2011	5,351	5,205				146
510	X	U S TREASURY NOTE	912828JH4			1/6/2010		2/3/2011	5,351	5,106				245

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

	Amount
Long Term CG Distributions	122
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	1,857,434	1,741,863	115,571
Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
511	X	U S TREASURY NOTE	912828JH4			1/12/2010		2/3/2011	16,054	15,412				642
512	X	U S TREASURY NOTE	912828JH4			1/29/2010		2/3/2011	7,492	7,264				228
513	X	U S TREASURY NOTE	912828JH4			1/29/2010		2/16/2011	1,057	1,038				19
514	X	U S TREASURY NOTE	912828JH4			3/10/2010		2/16/2011	5,287	5,164				123
515	X	U S TREASURY NOTE	912828JH4			3/10/2010		3/29/2011	3,204	3,097				107
516	X	U S TREASURY NOTE	912828JH4			3/31/2010		3/29/2011	5,339	5,134				205
517	X	U S TREASURY NOTE	912828JH4			3/31/2010		4/19/2011	3,236	3,080				156
518	X	U S TREASURY NOTE	912828JH4			7/27/2010		4/19/2011	6,471	6,536				-65
519	X	U S TREASURY NOTE	912828JH4			7/27/2010		8/1/2011	6,770	6,468				302
520	X	U S TREASURY NOTE	912828JH4			11/26/2010		8/1/2011	2,257	2,217				40
521	X	U S TREASURY NOTE	912828JH4			11/26/2010		10/4/2011	17,691	16,591				1,100
522	X	U S TREASURY NOTE	912828JH4			1/5/2011		10/4/2011	1,179	1,064				115
523	X	U S TREASURY NOTE	912828JH4			1/5/2011		10/28/2011	17,261	15,950				1,311
524	X	U S TREASURY NOTE	912828JH4			1/31/2011		10/28/2011	2,301	2,149				152
525	X	U S TREASURY NOTE	912828JH4			1/31/2011		11/3/2011	5,839	5,371				468
526	X	U S TREASURY NOTE	912828JH4			2/28/2011		11/3/2011	11,678	10,690				988
527	X	U S TREASURY NOTE	912828JH4			3/8/2011		11/3/2011	2,336	2,124				212
528	X	U S TREASURY NOTE	912828JM3			7/15/2010		8/31/2011	7,424	7,301				123
529	X	U S TREASURY NOTE	912828JM3			10/19/2010		8/31/2011	1,060	1,054				6
530	X	U S TREASURY NOTE	912828JM3			11/15/2010		8/31/2011	21,210	20,978				232
531	X	U S TREASURY NOTE	912828NV8			5/3/2011		11/8/2011	19,471	18,675				796
532	X	U S TREASURY NOTE	912828NV8			6/30/2011		11/8/2011	9,223	8,960				263
533	X	UNITED TECHS CORP COM	913017109			8/21/2009		3/30/2011	4,473	3,103				1,370
534	X	UNITED TECHS CORP COM	913017109			8/21/2009		6/13/2011	1,160	820				340
535	X	UNITED TECHS CORP COM	913017109			10/19/2009		6/13/2011	828	656				172
536	X	UNITED TECHS CORP COM	913017109			2/16/2010		6/13/2011	414	331				83
537	X	UNITED TECHS CORP COM	913017109			4/28/2010		6/13/2011	331	296				35
538	X	UNITED TECHS CORP COM	913017109			4/28/2010		11/30/2011	152	148				4
539	X	UNITEDHEALTH GROUP INC	91324P102			1/21/2010		5/18/2011	607	406				201
540	X	UNITEDHEALTH GROUP INC	91324P102			6/9/2010		5/19/2011	2,830	1,737				1,093
541	X	UNITEDHEALTH GROUP INC	91324P102			1/21/2010		5/19/2011	1,565	1,048				517
542	X	UNITEDHEALTH GROUP INC	91324P102			5/19/2010		5/19/2011	505	301				204
543	X	UNITEDHEALTH GROUP INC	91324P102			6/9/2010		5/19/2011	505	310				195
544	X	UNITEDHEALTH GROUP INC	91324P102			6/9/2010		11/7/2011	2,219	1,520				699
545	X	UNITEDHEALTH GROUP INC	91324P102			6/16/2010		11/7/2011	136	95				41
546	X	UNITEDHEALTH GROUP INC	91324P102			6/16/2010		11/30/2011	875	567				308
547	X	V F CORPORATION	918204108			3/28/2006		7/14/2011	4,788	2,360				2,428
548	X	V F CORPORATION	918204108			3/28/2006		7/15/2011	1,578	787				791
549	X	V F CORPORATION	918204108			8/21/2009		7/15/2011	1,014	604				410
550	X	EMERGENCY MEDICAL SVS-A	29100P102			10/20/2010		3/4/2011	316	267				49
551	X	EMERGENCY MEDICAL SVS-A	29100P102			12/3/2010		3/4/2011	823	686				137
552	X	EMERGENCY MEDICAL SVS-A	29100P102			12/3/2010		3/7/2011	443	370				73
553	X	ENSCO PLC-SPON ADR	29358Q109			11/21/2011		11/30/2011	155	148				7
554	X	DELHAIZE GROUP SPONS AD	29759W101			8/21/2009		4/28/2011	1,571	1,203				368
555	X	SEADRILL LTD	G7945E105			5/9/2011		11/30/2011	174	169				5
556	X	SINA CORPORATION	G81477104			1/13/2011		7/12/2011	1,816	1,464				352
557	X	SINA CORPORATION	G81477104			1/13/2011		7/19/2011	957	689				268
558	X	SINA CORPORATION	G81477104			1/13/2011		8/3/2011	499	431				68
559	X	SINA CORPORATION	G81477104			1/13/2011		8/4/2011	1,243	1,120				123
560	X	SINA CORPORATION	G81477104			1/13/2011		9/29/2011	219	258				-39
561	X	SINA CORPORATION	G81477104			1/14/2011		9/29/2011	2,408	2,864				-456

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	122	Securities	1,857,434	1,741,863	115,571
Short Term CG Distributions	0	Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
562	X	SINA CORPORATION	G81477104			1/14/2011		9/30/2011	1,048	1,302				-254
563	X	SINA CORPORATION	G81477104			1/18/2011		9/30/2011	70	87				-17
564	X	SINA CORPORATION	G81477104			3/8/2011		9/30/2011	629	784				-155
565	X	SINA CORPORATION	G81477104			7/25/2011		9/30/2011	140	228				-88
566	X	TYCO INTL LTD NAMEN-AKT	H89128104			6/29/2011		11/30/2011	191	195				-4
567	X	CHECK POINT SOFTWRE TEC	M22465104			9/30/2010		5/18/2011	1,361	925				436
568	X	CHECK POINT SOFTWRE TEC	M22465104			9/30/2010		5/19/2011	383	259				124
569	X	CHECK POINT SOFTWRE TEC	M22465104			9/30/2010		6/22/2011	429	296				133
570	X	CHECK POINT SOFTWRE TEC	M22465104			9/30/2010		6/23/2011	1,501	1,037				464
571	X	CHECK POINT SOFTWRE TEC	M22465104			9/30/2010		8/5/2011	1,576	1,111				465
572	X	CHECK POINT SOFTWRE TEC	M22465104			9/30/2010		8/8/2011	1,244	925				319
573	X	CHECK POINT SOFTWRE TEC	M22465104			10/20/2010		8/8/2011	398	330				68
574	X	CHECK POINT SOFTWRE TEC	M22465104			3/8/2011		8/8/2011	398	395				3
575	X	CHECK POINT SOFTWRE TEC	M22465104			3/30/2011		8/8/2011	2,388	2,446				-58
576	X	CHECK POINT SOFTWRE TEC	M22465104			3/31/2011		8/8/2011	796	818				-22
577	X	CHECK POINT SOFTWRE TEC	M22465104			3/31/2011		8/9/2011	970	1,022				-52
578	X	ASML HLDG N V NEW YORK	N07059186			7/25/2011		11/1/2011	565	524				41
579	X	CME GROUP INC	12572Q105			3/8/2011		10/26/2011	263	304				-41
580	X	CME GROUP INC	12572Q105			3/8/2011		10/27/2011	273	304				-31
581	X	CANADIAN NATURAL RES LTI	136385101			8/21/2009		8/11/2011	2,150	1,798				352
582	X	CANADIAN NATURAL RES LTI	136385101			8/21/2009		10/6/2011	4,640	4,615				25
583	X	CANADIAN NATURAL RES LTI	136385101			10/19/2009		10/6/2011	241	304				-63
584	X	CANADIAN NATURAL RES LTI	136385101			10/19/2009		10/7/2011	359	456				-97
585	X	CANADIAN NATURAL RES LTI	136385101			5/19/2010		10/7/2011	299	330				-31
586	X	CANADIAN NATURAL RES LTI	136385101			10/5/2010		10/7/2011	1,763	2,172				-409
587	X	CANADIAN NATURAL RES LTI	136385101			10/19/2010		10/7/2011	657	789				-132
588	X	CANADIAN NATURAL RES LTI	136385101			3/8/2011		10/7/2011	657	1,064				-407
589	X	CAREFUSION CORP SHS	14170T101			8/20/2010		11/1/2011	74	68				6
590	X	CAREFUSION CORP SHS	14170T101			8/20/2010		11/30/2011	25	23				2
591	X	CATHAY PAC AIR NEW SPADI	148906308			2/1/2011		11/30/2011	89	127				-38
592	X	CATERPILLAR INC DEL	149123101			7/27/2010		5/12/2011	3,356	2,144				1,212
593	X	CATERPILLAR INC DEL	149123101			7/27/2010		5/16/2011	1,062	692				370
594	X	CATERPILLAR INC DEL	149123101			7/28/2010		5/16/2011	2,124	1,389				735
595	X	CATERPILLAR INC DEL	149123101			7/28/2010		8/12/2011	2,153	1,666				487
596	X	CATERPILLAR INC DEL	149123101			7/28/2010		8/15/2011	3,642	2,777				865
597	X	CATERPILLAR INC DEL	149123101			10/20/2010		8/15/2011	819	720				99
598	X	CATERPILLAR INC DEL	149123101			3/8/2011		8/15/2011	728	831				-103
599	X	CATERPILLAR INC DEL	149123101			7/25/2011		8/15/2011	273	318				-45
600	X	CME GROUP INC	12572Q105			12/16/2010		10/26/2011	526	643				-117
601	X	CME GROUP INC	12572Q105			12/17/2010		10/26/2011	1,840	2,244				-404
602	X	CELGENE CORP COM	151020104			11/1/2010		2/9/2011	1,417	1,731				-314
603	X	CELGENE CORP COM	151020104			11/2/2010		2/9/2011	3,087	3,837				-750
604	X	CELGENE CORP COM	151020104			11/3/2010		2/9/2011	253	313				-60
605	X	CELGENE CORP COM	151020104			11/3/2010		2/10/2011	1,375	1,689				-314
606	X	CENTURYLINK INC SHS	156700106			2/27/2009		8/30/2011	671	503				168
607	X	CENTURYLINK INC SHS	156700106			3/4/2009		8/30/2011	706	502				204
608	X	CENTURYLINK INC SHS	156700106			3/12/2009		8/30/2011	776	516				260
609	X	CENTURYLINK INC SHS	156700106			8/21/2009		8/30/2011	282	253				29
610	X	DELHAIZE GROUP SPONS AD	29759W101			8/21/2009		5/5/2011	902	735				167
611	X	EXPRESS SCRIPTS INC COM	302182100			5/16/2011		11/30/2011	91	119				-28
612	X	EXPRESS SCRIPTS INC COM	302182100			5/16/2011		11/30/2011	136	179				-43

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

	Amount
Long Term CG Distributions	122
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	1,857,434	1,741,863	115,571
Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
613	X	FHLMC A6 6380 06%2037	3128KXCR0			2/15/2011		2/15/2011	819	819				0
614	X	FHLMC A6 6380 06%2037	3128KXCR0			9/20/2010		3/11/2011	300	295				5
615	X	FHLMC A6 6380 06%2037	3128KXCR0			3/15/2011		3/15/2011	1,826	1,826				0
616	X	FHLMC A6 6380 06%2037	3128KXCR0			4/15/2011		4/15/2011	1,240	1,240				0
617	X	FHLMC A6 6380 06%2037	3128KXCR0			9/20/2010		4/19/2011	28,973	28,516				457
618	X	FHLMC G0 3941 06%2038	3128M5WA4			2/15/2011		2/15/2011	897	897				0
619	X	FHLMC G0 3941 06%2038	3128M5WA4			9/1/2010		3/11/2011	30,516	30,083				433
620	X	FHLMC G0 3941 06%2038	3128M5WA4			3/15/2011		3/15/2011	1,012	1,012				0
621	X	FHLMC G0 3941 06%2038	3128M5WA4			4/15/2011		4/15/2011	240	240				0
622	X	FHLMC G0 3941 06%2038	3128M5WA4			9/1/2010		4/19/2011	6,482	6,389				93
623	X	FHLMC G0 5535 04 50%2039	3128M7PU4			7/15/2011		7/15/2011	170	170				0
624	X	FHLMC G0 5535 04 50%2039	3128M7PU4			8/15/2011		8/15/2011	190	190				0
625	X	FHLMC G0 5535 04 50%2039	3128M7PU4			9/15/2011		9/15/2011	187	187				0
626	X	FHLMC G0 5535 04 50%2039	3128M7PU4			5/24/2011		9/23/2011	18,543	18,048				495
627	X	FHLMC G0 6231 04%2040	3128M8HG2			3/15/2011		3/15/2011	93	93				0
628	X	FHLMC G0 6231 04%2040	3128M8HG2			4/15/2011		4/15/2011	144	144				0
629	X	FHLMC G0 6231 04%2040	3128M8HG2			5/16/2011		5/16/2011	134	134				0
630	X	FHLMC G0 6231 04%2040	3128M8HG2			6/15/2011		6/15/2011	155	155				0
631	X	FHLMC G0 6231 04%2040	3128M8HG2			7/15/2011		7/15/2011	234	234				0
632	X	FHLMC G0 6231 04%2040	3128M8HG2			1/26/2011		7/19/2011	991	967				24
633	X	FHLMC G0 6231 04%2040	3128M8HG2			8/15/2011		8/15/2011	200	200				0
634	X	FHLMC G0 6231 04%2040	3128M8HG2			9/15/2011		9/15/2011	212	212				0
635	X	FHLMC G0 6231 04%2040	3128M8HG2			10/17/2011		10/17/2011	474	474				0
636	X	FHLMC G0 6231 04%2040	3128M8HG2			11/15/2011		11/15/2011	605	605				0
637	X	FHLMC G0 6231 04%2040	3128M8HG2			12/15/2011		12/15/2011	628	628				0
638	X	FHLMC G0 6231 04%2040	3128M8HG2			1/17/2012		1/17/2012	612	612				0
639	X	FHLMC G1 3911 05%2025	3128MCR80			10/17/2011		10/17/2011	48	48				0
640	X	FHLMC G1 2868 05%2022	3128MBMR5			2/15/2011		2/15/2011	239	239				0
641	X	FHLMC G1 3911 05%2025	3128MCR80			11/15/2011		11/15/2011	54	54				0
642	X	FHLMC G1 2868 05%2022	3128MBMR5			3/15/2011		3/15/2011	149	149				0
643	X	FHLMC G1 2868 05%2022	3128MBMR5			4/15/2011		4/15/2011	173	173				0
644	X	FHLMC G1 2868 05%2022	3128MBMR5			5/16/2011		5/16/2011	146	146				0
645	X	FHLMC G1 2868 05%2022	3128MBMR5			6/15/2011		6/15/2011	135	135				0
646	X	FHLMC G1 3911 05%2025	3128MCR80			12/15/2011		12/15/2011	55	55				0
647	X	FHLMC G1 2868 05%2022	3128MBMR5			7/15/2011		7/15/2011	112	112				0
648	X	FHLMC G1 3911 05%2025	3128MCR80			7/15/2011		7/15/2011	54	54				0
649	X	FHLMC G1 3911 05%2025	3128MCR80			8/15/2011		8/15/2011	61	61				0
650	X	FHLMC G1 3911 05%2025	3128MCR80			1/17/2012		1/17/2012	48	48				0
651	X	FHLMC G1 3911 05%2025	3128MCR80			9/15/2011		9/15/2011	48	48				0
652	X	FHLMC G1 3888 05%2025	3128MCRH0			2/15/2011		2/15/2011	2,100	2,100				0
653	X	FHLMC G1 3888 05%2025	3128MCRH0			3/15/2011		3/15/2011	1,639	1,639				0
654	X	FHLMC G1 3888 05%2025	3128MCRH0			4/15/2011		4/15/2011	1,507	1,507				0
655	X	FHLMC G1 3888 05%2025	3128MCRH0			5/16/2011		5/16/2011	1,353	1,353				0
656	X	FHLMC G1 3888 05%2025	3128MCRH0			6/15/2011		6/15/2011	1,252	1,252				0
657	X	FHLMC G1 3888 05%2025	3128MCRH0			7/15/2011		7/15/2011	1,266	1,266				0
658	X	FHLMC G1 3888 05%2025	3128MCRH0			8/15/2011		8/15/2011	1,285	1,285				0
659	X	FHLMC G1 3888 05%2025	3128MCRH0			9/15/2011		9/15/2011	1,200	1,200				0
660	X	FHLMC G1 3888 05%2025	3128MCRH0			10/17/2011		10/17/2011	1,196	1,196				0
661	X	FHLMC G1 3888 05%2025	3128MCRH0			11/15/2011		11/15/2011	1,351	1,351				0
662	X	FHLMC G1 3888 05%2025	3128MCRH0			12/15/2011		12/15/2011	1,387	1,387				0
663	X	FHLMC G1 3888 05%2025	3128MCRH0			1/17/2012		1/17/2012	1,075	1,075				0

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

	Amount
Long Term CG Distributions	122
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	1,857,434	1,741,863	115,571
Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
664	X	FHLMC G0 8416 04 50%2040	3128MJPA2			9/15/2011		9/15/2011	231	231				0
665	X	CENTURYLINK INC SHS	156700106			8/21/2009		8/31/2011	3,188	2,818				370
666	X	CENTURYLINK INC SHS	156700106			8/21/2009		9/20/2011	2,032	1,836				196
667	X	CENTURYLINK INC SHS	156700106			10/19/2009		9/20/2011	876	854				22
668	X	CENTURYLINK INC SHS	156700106			7/25/2011		9/20/2011	1,436	1,563				-127
669	X	CENTURYLINK INC SHS	156700106			7/25/2011		9/27/2011	1,131	1,258				-127
670	X	CHESAPEAKE ENERGY OKLA	165167107			11/12/2009		2/28/2011	4,341	3,094				1,247
671	X	CHEVRON CORP	166764100			8/19/2009		11/1/2011	916	595				321
672	X	CHINA PETE CHEM SPN ADR	16941R108			2/18/2011		11/1/2011	92	109				-17
673	X	CHINA PETE CHEM SPN ADR	16941R108			2/18/2011		11/30/2011	424	437				-13
674	X	CISCO SYSTEMS INC COM	17275R102			3/19/2010		2/11/2011	1,126	1,571				-445
675	X	FNMA P256513 05 50% 2036	31371M3W5			3/25/2011		3/25/2011	534	534				0
676	X	FNMA P256513 05 50% 2036	31371M3W5			4/25/2011		4/25/2011	570	570				0
677	X	FNMA P256513 05 50% 2036	31371M3W5			5/25/2011		5/25/2011	471	471				0
678	X	FNMA P256513 05 50% 2036	31371M3W5			6/27/2011		6/27/2011	496	496				0
679	X	FNMA P256513 05 50% 2036	31371M3W5			7/25/2011		7/25/2011	426	426				0
680	X	FNMA P256513 05 50% 2036	31371M3W5			8/25/2011		8/25/2011	397	397				0
681	X	FNMA P256513 05 50% 2036	31371M3W5			9/26/2011		9/26/2011	455	455				0
682	X	FNMA P256513 05 50% 2036	31371M3W5			10/25/2011		10/25/2011	493	493				0
683	X	FNMA P256513 05 50% 2036	31371M3W5			11/25/2011		11/25/2011	604	604				0
684	X	FNMA P256513 05 50% 2036	31371M3W5			12/27/2011		12/27/2011	388	388				0
685	X	FNMA P256513 05 50% 2036	31371M3W5			1/25/2012		1/25/2012	480	480				0
686	X	FNMA PAH6783 04%2041	3138A8RD0			9/26/2011		9/26/2011	110	110				0
687	X	FNMA PAH6783 04%2041	3138A8RD0			10/25/2011		10/25/2011	195	195				0
688	X	FNMA PAH6783 04%2041	3138A8RD0			11/25/2011		11/25/2011	288	288				0
689	X	FNMA PAH6783 04%2041	3138A8RD0			12/27/2011		12/27/2011	325	325				0
690	X	FNMA PAH6783 04%2041	3138A8RD0			1/25/2012		1/25/2012	263	263				0
691	X	FNMA PAH8424 04 50%2041	3138AALE9			5/25/2011		5/25/2011	6	6				0
692	X	FNMA PAH8424 04 50%2041	3138AALE9			6/27/2011		6/27/2011	6	6				0
693	X	FNMA PAH8424 04 50%2041	3138AALE9			7/25/2011		7/25/2011	6	6				0
694	X	FNMA PAH8424 04 50%2041	3138AALE9			8/25/2011		8/25/2011	32	32				0
695	X	FNMA PAH8424 04 50%2041	3138AALE9			9/26/2011		9/26/2011	115	115				0
696	X	FNMA PAH8424 04 50%2041	3138AALE9			3/9/2011		10/11/2011	3,967	3,803				164
697	X	FNMA PAH8424 04 50%2041	3138AALE9			10/25/2011		10/25/2011	97	97				0
698	X	FNMA PAL0065 04 50%2041	3138EGCB8			6/27/2011		6/27/2011	4	4				0
699	X	FNMA PAL0065 04 50%2041	3138EGCB8			7/25/2011		7/25/2011	5	5				0
700	X	FNMA PAL0065 04 50%2041	3138EGCB8			8/25/2011		8/25/2011	6	6				0
701	X	FNMA PAL0065 04 50%2041	3138EGCB8			9/26/2011		9/26/2011	10	10				0
702	X	FNMA PAL0065 04 50%2041	3138EGCB8			5/5/2011		10/11/2011	1,012	987				25
703	X	FNMA PAL0065 04 50%2041	3138EGCB8			10/25/2011		10/25/2011	21	21				0
704	X	FNMA P928147 06%2037	31412LEU0			2/25/2011		2/25/2011	871	871				0
705	X	FHLMC G0 8416 04 50%2040	3128MJPA2			7/22/2011		9/23/2011	18,880	18,447				433
706	X	FHLMC J0 7349 05%2023	3128PKEW0			2/15/2011		2/15/2011	101	101				0
707	X	FHLMC J0 7349 05%2023	3128PKEW0			3/15/2011		3/15/2011	883	883				0
708	X	FHLMC J0 7349 05%2023	3128PKEW0			4/15/2011		4/15/2011	1,382	1,382				0
709	X	FHLMC J0 7349 05%2023	3128PKEW0			5/16/2011		5/16/2011	112	112				0
710	X	FHLMC J0 7349 05%2023	3128PKEW0			6/15/2011		6/15/2011	111	111				0
711	X	FHLMC J0 7349 05%2023	3128PKEW0			7/15/2011		7/15/2011	1,196	1,196				0
712	X	FHLMC J0 7349 05%2023	3128PKEW0			8/15/2011		8/15/2011	108	108				0
713	X	FHLMC J0 7349 05%2023	3128PKEW0			9/15/2011		9/15/2011	1,102	1,102				0
714	X	FHLMC J0 7349 05%2023	3128PKEW0			10/17/2011		10/17/2011	455	455				0

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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	122	Securities	1,857,434	1,741,863	115,571
Short Term CG Distributions	0	Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
715	X	FHLMC J0 7349 05%2023	3128PKEW0			11/15/2011		11/15/2011	81	81				0
716	X	FHLMC J0 7349 05%2023	3128PKEW0			12/15/2011		12/15/2011	1,071	1,071				0
717	X	FREEPRT-MCMRAN CPR & GI	35671D857			1/8/2010		5/16/2011	3,027	2,764				263
718	X	FREEPRT-MCMRAN CPR & GI	35671D857			1/8/2010		5/23/2011	1,134	1,053				81
719	X	FREEPRT-MCMRAN CPR & GI	35671D857			1/8/2010		6/23/2011	430	395				35
720	X	FREEPRT-MCMRAN CPR & GI	35671D857			1/11/2010		6/23/2011	1,288	1,215				73
721	X	FREEPRT-MCMRAN CPR & GI	35671D857			1/11/2010		9/22/2011	914	1,260				-346
722	X	FREEPRT-MCMRAN CPR & GI	35671D857			1/11/2010		9/29/2011	1,414	2,025				-611
723	X	FREEPRT-MCMRAN CPR & GI	35671D857			10/1/2010		9/29/2011	4,933	6,951				-2,018
724	X	FUJITSU LTD NEW ADR	359590304			11/10/2009		4/29/2011	445	486				-41
725	X	FUJITSU LTD NEW ADR	359590304			11/10/2009		5/2/2011	28	30				-2
726	X	FUJITSU LTD NEW ADR	359590304			11/10/2009		5/4/2011	27	30				-3
727	X	FUJITSU LTD NEW ADR	359590304			11/10/2009		5/5/2011	55	61				-6
728	X	FUJITSU LTD NEW ADR	359590304			11/10/2009		5/6/2011	112	121				-9
729	X	FUJITSU LTD NEW ADR	359590304			11/11/2009		5/6/2011	420	461				-41
730	X	FUJITSU LTD NEW ADR	359590304			11/12/2009		5/6/2011	420	458				-38
731	X	FUJITSU LTD NEW ADR	359590304			11/12/2009		5/6/2011	140	152				-12
732	X	GARDNER DENVER INC	365558105			8/2/2011		11/30/2011	255	250				5
733	X	GENTEX CORP	371901109			4/12/2010		11/30/2011	145	106				39
734	X	GLAXOSMITHKLINE PLC ADR	37733W105			8/21/2009		8/18/2011	3,224	3,120				104
735	X	GLAXOSMITHKLINE PLC ADR	37733W105			8/21/2009		8/19/2011	1,073	1,040				33
736	X	GLAXOSMITHKLINE PLC ADR	37733W105			8/21/2009		8/22/2011	3,674	3,520				154
737	X	GLAXOSMITHKLINE PLC ADR	37733W105			8/21/2009		11/1/2011	2,111	1,920				191
738	X	GLAXOSMITHKLINE PLC ADR	37733W105			8/21/2009		11/30/2011	222	200				22
739	X	GUESS INC COM	401617105			8/21/2009		4/4/2011	2,296	1,739				557
740	X	GUESS INC COM	401617105			8/21/2009		4/5/2011	920	702				218
741	X	GUESS INC COM	401617105			6/10/2010		4/5/2011	1,400	1,213				187
742	X	GUESS INC COM	401617105			10/20/2010		4/5/2011	240	251				-11
743	X	GUESS INC COM	401617105			2/2/2011		4/5/2011	1,160	1,262				-102
744	X	HANSEN NATURAL CORP	411310105			5/19/2011		8/22/2011	949	827				122
745	X	HANSEN NATURAL CORP	411310105			5/20/2011		8/22/2011	158	138				20
746	X	HANSEN NATURAL CORP	411310105			5/20/2011		11/1/2011	85	69				16
747	X	HEWLETT PACKARD CO DEI	428236103			2/9/2011		6/23/2011	5,988	8,342				-2,354
748	X	HEWLETT PACKARD CO DEI	428236103			3/8/2011		6/23/2011	348	426				-78
749	X	HITACHI LTD 10 NEW ADR	433578507			4/28/2011		11/1/2011	53	54				-1
750	X	HITACHI LTD 10 NEW ADR	433578507			4/28/2011		11/30/2011	278	271				7
751	X	HOLLY CORP COM $0 01	435758305			3/21/2011		4/18/2011	1,592	1,558				34
752	X	HOLLYFRONTIER CORP	436106108			3/21/2011		11/14/2011	2,918	3,029				-111
753	X	HOLLYFRONTIER CORP	436106108			3/21/2011		11/14/2011	1,725	1,818				-93
754	X	HOSPIRA INC	441060100			8/21/2009		4/29/2011	2,782	1,971				811
755	X	HOSPIRA INC	441060100			2/16/2010		4/29/2011	852	760				92
756	X	HOSPIRA INC	441060100			10/20/2010		4/29/2011	227	233				-6
757	X	HOSPIRA INC	441060100			12/1/2010		4/29/2011	1,817	1,812				5
758	X	FHLMC J0 7349 05%2023	3128PKEW0			1/17/2012		1/17/2012	641	641				0
759	X	FHLMC J1 1372 05%2024	3128PQQZ7			2/15/2011		2/15/2011	298	298				0
760	X	FHLMC J1 1372 05%2024	3128PQQZ7			3/15/2011		3/15/2011	237	237				0
761	X	FHLMC J1 1372 05%2024	3128PQQZ7			4/15/2011		4/15/2011	66	66				0
762	X	FNMA P928147 06%2037	31412LEU0			3/25/2011		3/25/2011	902	902				0
763	X	FNMA P928147 06%2037	31412LEU0			10/19/2010		3/29/2011	37,315	37,350				-35
764	X	FNMA P959454 05 50%2037	31413YMB4			2/25/2011		2/25/2011	562	562				0
765	X	FNMA P959454 05 50%2037	31413YMB4			3/25/2011		3/25/2011	658	658				0

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

	Amount
Long Term CG Distributions	122
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	1,857,434	1,741,863	115,571
Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
766	X	FNMA P959454 05 50%2037	31413YMB4			4/25/2011		4/25/2011	620	620				0
767	X	FNMA P959454 05 50%2037	31413YMB4			5/25/2011		5/25/2011	653	653				0
768	X	FNMA P959454 05 50%2037	31413YMB4			6/27/2011		6/27/2011	788	788				0
769	X	FNMA P959454 05 50%2037	31413YMB4			7/25/2011		7/25/2011	629	629				0
770	X	FNMA P959454 05 50%2037	31413YMB4			8/25/2011		8/25/2011	273	273				0
771	X	FNMA P959454 05 50%2037	31413YMB4			9/26/2011		9/26/2011	665	665				0
772	X	INTL BUSINESS MACHINES	459200101			8/7/2009		11/30/2011	375	238				137
773	X	INTL PAPER CO	460146103			3/16/2011		11/1/2011	2,555	2,436				119
774	X	INTL PAPER CO	460146103			3/16/2011		11/30/2011	1,017	923				94
775	X	INTUIT INC COM	461202103			5/28/2010		8/3/2011	4,739	3,749				990
776	X	INTUIT INC COM	461202103			10/20/2010		8/3/2011	181	185				-4
777	X	INTUITIVE SURGICAL INC	46120E602			7/26/2011		10/6/2011	1,107	1,197				-90
778	X	FHLMC J1 1372 05%2024	3128PQQZ7			5/16/2011		5/16/2011	34	34				0
779	X	FHLMC J1 1372 05%2024	3128PQQZ7			6/15/2011		6/15/2011	49	49				0
780	X	FHLMC J1 1372 05%2024	3128PQQZ7			7/15/2011		7/15/2011	251	251				0
781	X	FHLMC J1 1372 05%2024	3128PQQZ7			8/15/2011		8/15/2011	34	34				0
782	X	FHLMC J1 1372 05%2024	3128PQQZ7			9/15/2011		9/15/2011	99	99				0
783	X	FHLMC J1 1372 05%2024	3128PQQZ7			10/17/2011		10/17/2011	142	142				0
784	X	FHLMC J1 1372 05%2024	3128PQQZ7			11/15/2011		11/15/2011	298	298				0
785	X	FHLMC J1 1372 05%2024	3128PQQZ7			12/15/2011		12/15/2011	152	152				0
786	X	FHLMC J1 1372 05%2024	3128PQQZ7			1/17/2012		1/17/2012	155	155				0
787	X	FHLMC A8 8924 05%2039	3129354H9			8/25/2009		1/26/2011	32,607	31,842				765
788	X	FHLMC A8 9730 05%2039	312936Y35			10/21/2009		1/26/2011	7,567	7,457				110
789	X	FHLMC A9 2893 04 50%2040	312941GA9			2/15/2011		2/15/2011	1,169	1,169				0
790	X	FHLMC A9 2893 04 50%2040	312941GA9			3/15/2011		3/15/2011	54	54				0
791	X	FHLMC A9 2893 04 50%2040	312941GA9			4/15/2011		4/15/2011	55	55				0
792	X	FHLMC A9 2893 04 50%2040	312941GA9			5/16/2011		5/16/2011	91	91				0
793	X	FHLMC A9 2893 04 50%2040	312941GA9			6/15/2011		6/15/2011	69	69				0
794	X	FHLMC A9 2893 04 50%2040	312941GA9			7/15/2011		7/15/2011	55	55				0
795	X	FHLMC A9 2893 04 50%2040	312941GA9			8/15/2011		8/15/2011	57	57				0
796	X	FHLMC A9 2893 04 50%2040	312941GA9			9/15/2011		9/15/2011	63	63				0
797	X	FHLMC A9 2893 04 50%2040	312941GA9			7/1/2010		9/23/2011	39,006	38,008				998
798	X	FHLMC A9 3007 04 50%2040	312941KU0			5/16/2011		5/16/2011	24	24				0
799	X	FHLMC A9 3007 04 50%2040	312941KU0			6/15/2011		6/15/2011	11	11				0
800	X	FHLMC A9 3007 04 50%2040	312941KU0			7/15/2011		7/15/2011	18	18				0
801	X	FHLMC A9 3007 04 50%2040	312941KU0			8/15/2011		8/15/2011	47	47				0
802	X	FHLMC A9 3007 04 50%2040	312941KU0			9/15/2011		9/15/2011	44	44				0
803	X	FHLMC A9 3007 04 50%2040	312941KU0			3/9/2011		9/23/2011	1,971	1,885				86
804	X	FHLMC A9 3748 04%2040	312942EV3			12/15/2011		12/15/2011	800	800				0
805	X	FHLMC A9 3748 04%2040	312942EV3			1/17/2012		1/17/2012	433	433				0
806	X	FHLMC A9 6312 04%2041	312945AM0			2/15/2011		2/15/2011	90	90				0
807	X	FHLMC A9 6312 04%2041	312945AM0			3/15/2011		3/15/2011	73	73				0
808	X	FHLMC A9 6312 04%2041	312945AM0			4/15/2011		4/15/2011	139	139				0
809	X	FHLMC A9 6312 04%2041	312945AM0			5/16/2011		5/16/2011	107	107				0
810	X	FHLMC A9 6312 04%2041	312945AM0			6/15/2011		6/15/2011	98	98				0
811	X	FHLMC A9 6312 04%2041	312945AM0			7/15/2011		7/15/2011	192	192				0
812	X	HUANENG PWR INTL SP ADR	443304100			11/12/2010		7/28/2011	214	264				-50
813	X	HUANENG PWR INTL SP ADR	443304100			11/12/2010		7/29/2011	59	72				-13
814	X	FHLMC A9 6312 04%2041	312945AM0			1/3/2011		7/19/2011	994	977				17
815	X	HUANENG PWR INTL SP ADR	443304100			11/12/2010		7/29/2011	20	24				-4
816	X	FHLMC A9 6312 04%2041	312945AM0			8/15/2011		8/15/2011	105	105				0

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

	Amount
Long Term CG Distributions	122
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	1,857,434	1,741,863	115,571
Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
817	X	HOSPIRA INC	441060100			2/10/2011		5/2/2011	1,196	1,127				69
818	X	HUANENG PWR INTL SP ADR	443304100			11/15/2010		7/29/2011	157	187				-30
819	X	HUANENG PWR INTL SP ADR	443304100			11/12/2010		7/27/2011	273	327				-54
820	X	HUANENG PWR INTL SP ADR	443304100			11/15/2010		8/1/2011	137	163				-26
821	X	HUANENG PWR INTL SP ADR	443304100			11/12/2010		7/28/2011	19	23				-4
822	X	HUANENG PWR INTL SP ADR	443304100			11/15/2010		8/2/2011	98	117				-19
823	X	HUANENG PWR INTL SP ADR	443304100			11/15/2010		8/3/2011	135	163				-28
824	X	HUANENG PWR INTL SP ADR	443304100			11/15/2010		8/12/2011	34	47				-13
825	X	HUANENG PWR INTL SP ADR	443304100			11/16/2010		8/16/2011	52	69				-17
826	X	HUANENG PWR INTL SP ADR	443304100			12/3/2010		8/16/2011	279	360				-81
827	X	HUANENG PWR INTL SP ADR	443304100			12/3/2010		8/17/2011	409	540				-131
828	X	HUANENG PWR INTL SP ADR	443304100			3/8/2011		8/17/2011	273	366				-93
829	X	HUANENG PWR INTL SP ADR	443304100			7/25/2011		8/17/2011	119	141				-22
830	X	HUDSON CITY BANCORP INC	443683107			8/21/2009		11/1/2011	743	1,696				-953
831	X	HUNTINGTON INGALLS INDS	446413106			10/27/2009		5/6/2011	676	502				174
832	X	HUNTINGTON INGALLS INDS	446413106			10/28/2009		5/6/2011	40	30				10
833	X	INTUITIVE SURGICAL INC	46120E602			7/26/2011		10/18/2011	384	399				-15
834	X	INTUITIVE SURGICAL INC	46120E602			7/27/2011		10/18/2011	4,611	4,808				-197
835	X	ITC HLDGS CORP	465685105			9/21/2010		9/26/2011	303	243				60
836	X	ITC HLDGS CORP	465685105			9/21/2010		9/27/2011	1,369	1,095				274
837	X	ITC HLDGS CORP	465685105			9/22/2010		9/27/2011	532	428				104
838	X	ITC HLDGS CORP	465685105			9/22/2010		9/28/2011	151	122				29
839	X	ITC HLDGS CORP	465685105			9/22/2010		10/11/2011	366	306				60
840	X	ITC HLDGS CORP	465685105			9/23/2010		10/11/2011	585	482				103
841	X	JPMORGAN CHASE & CO	46625H100			4/1/2009		6/23/2011	239	165				74
842	X	JPMORGAN CHASE & CO	46625H100			4/1/2009		6/23/2011	1,076	753				323
843	X	JPMORGAN CHASE & CO	46625H100			4/9/2009		6/23/2011	518	426				92
844	X	JPMORGAN CHASE & CO	46625H100			7/13/2009		6/23/2011	438	375				63
845	X	JPMORGAN CHASE & CO	46625H100			10/19/2009		6/23/2011	598	690				-92
846	X	JPMORGAN CHASE & CO	46625H100			2/16/2010		6/23/2011	199	199				0
847	X	JPMORGAN CHASE & CO	46625H100			4/15/2010		6/23/2011	996	1,203				-207
848	X	JPMORGAN CHASE & CO	46625H100			5/19/2010		6/23/2011	797	788				9
849	X	JPMORGAN CHASE & CO	46625H100			10/20/2010		6/23/2011	120	115				5
850	X	JPMORGAN CHASE & CO	46625H100			3/8/2011		6/23/2011	239	279				-40
851	X	JPMORGAN CHASE & CO	46625H100			5/3/2011		11/1/2011	584	820				-236
852	X	JOHNSON AND JOHNSON CO	478160104			8/21/2009		11/1/2011	823	793				30
853	X	JOHNSON AND JOHNSON CO	478160104			8/21/2009		11/4/2011	2,172	2,074				98
854	X	JOHNSON AND JOHNSON CO	478160104			10/19/2009		11/4/2011	64	61				3
855	X	JOHNSON AND JOHNSON CO	478160104			10/19/2009		11/30/2011	902	859				43
856	X	JOHNSON AND JOHNSON CO	478160104			10/19/2009		12/2/2011	318	307				11
857	X	JOHNSON AND JOHNSON CO	478160104			10/29/2009		12/2/2011	1,907	1,791				116
858	X	JOHNSON AND JOHNSON CO	478160104			2/16/2010		12/2/2011	763	761				2
859	X	JUNIPER NETWORKS INC	48203R104			11/11/2010		11/30/2011	68	103				-35
860	X	JUNIPER NETWORKS INC	48203R104			11/11/2010		11/30/2011	181	275				-94
861	X	KBR INC	48242W106			8/29/2011		11/30/2011	115	118				-3
862	X	KDDI CORP SHS	48667L106			1/18/2011		11/1/2011	384	298				86
863	X	KIMBERLY CLARK	494368103			5/10/2010		11/1/2011	413	377				36
864	X	KIMBERLY CLARK	494368103			5/10/2010		11/30/2011	1,211	1,068				143
865	X	KIMBERLY CLARK	494368103			5/10/2010		12/5/2011	2,113	1,885				228
866	X	HUNTINGTON INGALLS INDS	446413106			10/28/2009		5/9/2011	315	236				79
867	X	HUNTINGTON INGALLS INDS	446413106			3/8/2011		5/9/2011	79	78				1

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

	Amount
Long Term CG Distributions	122
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	1,857,434	1,741,863	115,571
Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
868	X	IAC INTERACTIVECORP	44919P508			3/5/2010		1/14/2011	1,958	1,585				373
869	X	IAC INTERACTIVECORP	44919P508			3/5/2010		1/18/2011	1,098	899				199
870	X	IAC INTERACTIVECORP	44919P508			3/8/2010		1/18/2011	1,069	887				182
871	X	IAC INTERACTIVECORP	44919P508			3/8/2010		1/19/2011	1,515	1,270				245
872	X	IAC INTERACTIVECORP	44919P508			10/19/2010		1/19/2011	343	304				39
873	X	IAC INTERACTIVECORP	44919P508			10/20/2010		1/19/2011	57	51				6
874	X	IHS INC	451734107			7/31/2007		11/22/2011	517	291				226
875	X	IHS INC	451734107			7/31/2007		11/23/2011	1,008	582				426
876	X	ILLUMINA INC COM	452327109			3/30/2011		10/3/2011	421	767				-346
877	X	ILLUMINA INC COM	452327109			3/30/2011		10/4/2011	721	1,324				-603
878	X	ILLUMINA INC COM	452327109			3/30/2011		10/4/2011	114	209				-95
879	X	ILLUMINA INC COM	452327109			3/30/2011		11/30/2011	110	279				-169
880	X	IMPERIAL TOB GRP SPS ADR	453142101			4/28/2011		11/1/2011	287	282				5
881	X	IMPERIAL TOB GRP SPS ADR	453142101			4/28/2011		11/30/2011	144	141				3
882	X	INTEL CORP	458140100			11/11/2009		10/27/2011	3,217	2,556				661
883	X	INTEL CORP	458140100			11/11/2009		11/1/2011	479	396				83
884	X	INTEL CORP	458140100			11/11/2009		11/4/2011	2,521	2,100				421
885	X	INTEL CORP	458140100			11/11/2009		11/30/2011	1,612	1,288				324
886	X	INTL BUSINESS MACHINES	459200101			4/15/2009		11/1/2011	1,086	586				500
887	X	INTL BUSINESS MACHINES	459200101			4/27/2009		11/1/2011	905	501				404
888	X	MSC INDL DIRECT INC CL A	553530106			3/30/2010		1/12/2011	242	205				37
889	X	MSC INDL DIRECT INC CL A	553530106			3/30/2010		1/13/2011	662	563				99
890	X	MSC INDL DIRECT INC CL A	553530106			3/31/2010		1/13/2011	1,204	1,018				186
891	X	MSC INDL DIRECT INC CL A	553530106			10/20/2010		1/13/2011	361	333				28
892	X	MSCI INC	55354G100			8/2/2010		2/1/2011	2,658	2,549				109
893	X	MSCI INC	55354G100			8/2/2010		2/2/2011	417	397				20
894	X	MSCI INC	55354G100			8/3/2010		2/2/2011	1,493	1,428				65
895	X	MSCI INC	55354G100			8/3/2010		2/3/2011	443	432				11
896	X	MSCI INC	55354G100			10/20/2010		2/3/2011	204	224				-20
897	X	MARATHON OIL CORP	565849106			3/28/2006		11/1/2011	345	331				14
898	X	MARATHON OIL CORP	565849106			3/28/2006		11/30/2011	1,057	898				159
899	X	MARATHON PETROLEUM CO	56585A102			3/28/2006		7/13/2011	1,516	1,215				301
900	X	MARATHON PETROLEUM CO	56585A102			8/21/2009		7/13/2011	1,237	792				445
901	X	MARATHON PETROLEUM CO	56585A102			8/21/2009		7/14/2011	1,738	1,150				588
902	X	MARATHON PETROLEUM CO	56585A102			8/21/2009		7/15/2011	156	102				54
903	X	MARATHON PETROLEUM CO	56585A102			5/19/2010		7/15/2011	700	476				224
904	X	MARKS AND SPENCER GP AD	570912105			9/11/2009		11/30/2011	72	87				-15
905	X	MATTEL INC COM	577081102			8/30/2011		11/1/2011	421	404				17
906	X	MATTEL INC COM	577081102			8/30/2011		11/30/2011	574	539				35
907	X	MCDONALDS CORP COM	580135101			6/8/2010		1/11/2011	2,811	2,555				256
908	X	MCDONALDS CORP COM	580135101			6/8/2010		1/12/2011	5,153	4,707				446
909	X	MCDONALDS CORP COM	580135101			6/8/2010		1/13/2011	2,045	1,883				162
910	X	MCDONALDS CORP COM	580135101			10/20/2010		1/13/2011	803	856				-53
911	X	MCDONALDS CORP COM	580135101			5/25/2011		11/30/2011	95	83				12
912	X	MEDTRONIC INC COM	585055106			2/18/2009		11/1/2011	267	279				-12
913	X	MEDTRONIC INC COM	585055106			2/18/2009		11/30/2011	291	279				12
914	X	MEDTRONIC INC COM	585055106			2/23/2009		11/30/2011	545	518				27
915	X	METLIFE INC COM	59156R108			8/21/2009		11/1/2011	33	39				-6
916	X	METLIFE INC COM	59156R108			10/19/2009		11/1/2011	896	1,038				-142
917	X	METROPCS COMM INC	591708102			3/8/2011		8/12/2011	2,191	3,222				-1,031
918	X	METROPCS COMM INC	591708102			3/9/2011		8/12/2011	2,181	3,213				-1,032

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	122	Securities	1,857,434	1,741,863	115,571
Short Term CG Distributions	0	Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
919	X	MICROS SYSTEMS INC	594901100			8/26/2011		11/30/2011	47	46				1
920	X	MICROSOFT CORP	594918104			11/26/2010		11/30/2011	381	380				1
921	X	MICROSOFT CORP	594918104			11/26/2010		12/2/2011	2,399	2,408				-9
922	X	KOHLS CORP WISC PV 1CT	500255104			9/30/2011		11/30/2011	54	50				4
923	X	KRAFT FOODS INC VA CL A	50075N104			4/30/2007		11/1/2011	969	937				32
924	X	SM ENERGY CO SHS	78454L100			10/17/2011		11/30/2011	79	71				8
925	X	SPX CORP COM	784635104			10/5/2010		8/11/2011	2,001	2,339				-338
926	X	SPX CORP COM	784635104			10/5/2010		8/12/2011	339	390				-51
927	X	SPX CORP COM	784635104			10/6/2010		8/12/2011	1,976	2,266				-290
928	X	SPX CORP COM	784635104			10/20/2010		8/12/2011	169	202				-33
929	X	SAGE GROUP PLC UNSP ADI	78663S102			7/19/2010		11/1/2011	69	58				11
930	X	SAGE GROUP PLC UNSP ADI	78663S102			7/19/2010		11/30/2011	90	72				18
931	X	SALESFORCE COM INC	79466L302			5/21/2010		5/18/2011	2,498	1,563				935
932	X	SALESFORCE COM INC	79466L302			5/21/2010		5/23/2011	1,019	576				443
933	X	SALESFORCE COM INC	79466L302			5/21/2010		7/21/2011	2,216	1,234				982
934	X	SALESFORCE COM INC	79466L302			5/21/2010		7/27/2011	1,313	741				572
935	X	SALESFORCE COM INC	79466L302			7/23/2010		7/27/2011	2,918	1,959				959
936	X	SALESFORCE COM INC	79466L302			7/23/2010		7/28/2011	581	392				189
937	X	SALESFORCE COM INC	79466L302			7/23/2010		7/29/2011	144	98				46
938	X	SALESFORCE COM INC	79466L302			10/20/2010		7/29/2011	577	418				159
939	X	SALESFORCE COM INC	79466L302			11/9/2010		7/29/2011	3,605	2,856				749
940	X	SALESFORCE COM INC	79466L302			7/25/2011		7/29/2011	288	302				-14
941	X	SANDISK CORP INC	80004C101			6/21/2010		1/25/2011	3,940	4,022				-82
942	X	SANDISK CORP INC	80004C101			7/7/2010		1/25/2011	1,182	1,026				156
943	X	SANDISK CORP INC	80004C101			10/20/2010		1/25/2011	98	76				22
944	X	SANDISK CORP INC	80004C101			12/6/2010		6/23/2011	1,965	2,194				-229
945	X	SANDISK CORP INC	80004C101			12/7/2010		6/23/2011	854	967				-113
946	X	SANDISK CORP INC	80004C101			12/7/2010		6/24/2011	1,853	2,177				-324
947	X	SANDISK CORP INC	80004C101			3/8/2011		6/24/2011	165	189				-24
948	X	SANOFI ADR	80105N105			10/26/2010		11/1/2011	409	413				-4
949	X	SANOFI ADR	80105N105			10/26/2010		11/30/2011	105	103				2
950	X	SARA LEE CORP COM	803111103			2/5/2010		1/25/2011	3,844	2,609				1,235
951	X	SARA LEE CORP COM	803111103			2/16/2010		1/25/2011	729	532				197
952	X	SARA LEE CORP COM	803111103			10/13/2010		1/25/2011	1,476	1,198				278
953	X	SARA LEE CORP COM	803111103			10/19/2010		1/25/2011	237	187				50
954	X	SARA LEE CORP COM	803111103			10/20/2010		1/25/2011	55	43				12
955	X	SASOL LTD SPONSORED AD	803866300			8/21/2009		11/30/2011	524	429				95
956	X	SCHLUMBERGER LTD	806857108			1/29/2010		5/12/2011	4,286	3,398				888
957	X	SCHLUMBERGER LTD	806857108			1/29/2010		11/30/2011	674	588				86
958	X	SIEMENS AG ADR	826197501			9/29/2008		3/9/2011	784	558				226
959	X	SIEMENS AG ADR	826197501			10/24/2008		3/9/2011	915	354				561
960	X	SIEMENS AG ADR	826197501			10/24/2008		3/10/2011	636	253				383
961	X	SIEMENS AG ADR	826197501			10/24/2008		3/11/2011	1,773	708				1,065
962	X	SIEMENS AG ADR	826197501			2/16/2010		3/11/2011	633	435				198
963	X	SKYWORKS SOLUTIONS INC	83088M102			11/24/2010		3/3/2011	5,374	3,863				1,511
964	X	SKYWORKS SOLUTIONS INC	83088M102			11/24/2010		3/4/2011	917	665				252
965	X	CISCO SYSTEMS INC COM	17275R102			8/10/2010		2/11/2011	3,339	4,343				-1,004
966	X	CISCO SYSTEMS INC COM	17275R102			10/19/2010		2/11/2011	901	1,094				-193
967	X	CITRIX SYSTEMS INC COM	177376100			9/13/2010		5/18/2011	1,876	1,511				365
968	X	CITRIX SYSTEMS INC COM	177376100			9/13/2010		6/17/2011	2,083	1,839				244
969	X	CITRIX SYSTEMS INC COM	177376100			9/14/2010		6/17/2011	1,116	995				121

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

	Amount
Long Term CG Distributions	122
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	1,857,434	1,741,863	115,571
Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
970	X	CITRIX SYSTEMS INC COM	177376100			9/14/2010		10/27/2011	1,580	1,394				186
971	X	CITRIX SYSTEMS INC COM	177376100			9/14/2010		11/30/2011	567	531				36
972	X	COACH INC	189754104			8/21/2009		7/12/2011	5,957	2,569				3,388
973	X	COACH INC	189754104			10/20/2010		7/12/2011	331	224				107
974	X	COACH INC	189754104			11/1/2010		7/12/2011	1,522	1,149				373
975	X	COACH INC	189754104			11/1/2010		11/30/2011	188	150				38
976	X	COCA COLA COM	191216100			6/3/2010		3/30/2011	1,858	1,474				384
977	X	COCA COLA COM	191216100			6/3/2010		4/28/2011	2,824	2,211				613
978	X	COCA COLA COM	191216100			6/3/2010		11/30/2011	67	53				14
979	X	COCA COLA FEMSA SP ADR	191241108			8/21/2009		2/18/2011	608	380				228
980	X	MITSUI CO ADR	606827202			8/21/2009		11/30/2011	311	268				43
981	X	MONSANTO CO NEW DEL CC	61166W101			6/30/2011		11/30/2011	438	432				6
982	X	MYLAN INC	628530107			11/3/2009		9/1/2011	4,670	3,696				974
983	X	MYLAN INC	628530107			2/16/2010		9/1/2011	617	560				57
984	X	MYLAN INC	628530107			12/8/2010		9/1/2011	1,296	1,265				31
985	X	NATIONAL-OILWELL VARCO	637071101			3/17/2011		11/30/2011	357	388				-31
986	X	NETAPP INC	64110D104			7/23/2010		4/4/2011	730	688				42
987	X	V F CORPORATION	918204108			8/21/2009		7/20/2011	3,432	2,013				1,419
988	X	V F CORPORATION	918204108			8/21/2009		7/21/2011	1,324	738				586
989	X	V F CORPORATION	918204108			2/16/2010		7/21/2011	602	375				227
990	X	V F CORPORATION	918204108			3/8/2011		7/21/2011	722	584				138
991	X	VALMONT INDUSTRIES	920253101			2/16/2011		11/30/2011	84	96				-12
992	X	VALSPAR CORP COM	920355104			4/19/2010		2/23/2011	1,301	1,031				270
993	X	VALSPAR CORP COM	920355104			4/20/2010		2/23/2011	574	458				116
994	X	VALSPAR CORP COM	920355104			4/21/2010		2/23/2011	383	307				76
995	X	VALSPAR CORP COM	920355104			4/22/2010		2/23/2011	957	778				179
996	X	VALSPAR CORP COM	920355104			4/22/2010		2/24/2011	188	156				32
997	X	VALSPAR CORP COM	920355104			4/23/2010		2/24/2011	1,693	1,462				231
998	X	VALSPAR CORP COM	920355104			10/20/2010		2/24/2011	113	96				17
999	X	VARIAN MEDICAL SYS INC	92220P105			5/10/2011		10/26/2011	1,712	2,135				-423
1,000	X	VARIAN MEDICAL SYS INC	92220P105			5/11/2011		10/26/2011	3,652	4,512				-860
1,001	X	VERIFONE SYSTEMS INC	92342Y109			9/20/2011		11/1/2011	40	40				0
1,002	X	VERIFONE SYSTEMS INC	92342Y109			9/20/2011		11/30/2011	131	119				12
1,003	X	VERIZON COMMUNICATNS C(	92343V104			3/28/2006		5/3/2011	3,960	3,291				669
1,004	X	VERIZON COMMUNICATNS C(	92343V104			8/21/2009		5/3/2011	1,546	1,206				340
1,005	X	VERIZON COMMUNICATNS C(	92343V104			8/21/2009		5/5/2011	3,317	2,617				700
1,006	X	VERIZON COMMUNICATNS C(	92343V104			10/19/2009		5/5/2011	2,236	1,629				607
1,007	X	VERIZON COMMUNICATNS C(	92343V104			10/20/2010		5/5/2011	75	65				10
1,008	X	VERIZON COMMUNICATNS C(	92343V104			3/8/2011		5/5/2011	559	546				13
1,009	X	VERISK ANALYTICS INC	92345Y106			1/26/2011		4/27/2011	1,323	1,365				-42
1,010	X	VERISK ANALYTICS INC	92345Y106			1/26/2011		4/28/2011	297	307				-10
1,011	X	VERISK ANALYTICS INC	92345Y106			1/27/2011		4/28/2011	1,716	1,777				-61
1,012	X	VERISK ANALYTICS INC	92345Y106			1/28/2011		4/28/2011	297	305				-8
1,013	X	VERISK ANALYTICS INC	92345Y106			1/28/2011		4/29/2011	1,285	1,322				-37
1,014	X	VERISK ANALYTICS INC	92345Y106			1/31/2011		4/29/2011	725	745				-20
1,015	X	VERISK ANALYTICS INC	92345Y106			2/1/2011		4/29/2011	165	170				-5
1,016	X	VISA INC CL A SHRS	92826C839			2/5/2010		1/13/2011	4,013	4,648				-635
1,017	X	VISA INC CL A SHRS	92826C839			2/16/2010		1/13/2011	358	428				-70
1,018	X	VISA INC CL A SHRS	92826C839			5/19/2010		1/13/2011	1,075	1,097				-22
1,019	X	WABCO HOLDINGS INC	92927K102			3/1/2010		1/20/2011	116	54				62
1,020	X	WABCO HOLDINGS INC	92927K102			3/2/2010		1/20/2011	1,456	693				763

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

	Amount
Long Term CG Distributions	122
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	1,857,434	1,741,863	115,571
Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
1,021	X	WABCO HOLDINGS INC	92927K102			3/3/2010		1/20/2011	874	419				455
1,022	X	WABCO HOLDINGS INC	92927K102			3/4/2010		1/20/2011	874	419				455
1,023	X	WABCO HOLDINGS INC	92927K102			3/5/2010		1/20/2011	408	201				207
1,024	X	WABCO HOLDINGS INC	92927K102			3/5/2010		1/21/2011	1,308	659				649
1,025	X	WABCO HOLDINGS INC	92927K102			3/8/2010		1/21/2011	1,137	571				566
1,026	X	WABCO HOLDINGS INC	92927K102			10/20/2010		1/21/2011	114	85				29
1,027	X	WAL-MART STORES INC	931142103			6/23/2011		11/1/2011	733	690				43
1,028	X	NETAPP INC	64110D104			9/30/2010		4/5/2011	553	598				-45
1,029	X	NETAPP INC	64110D104			9/30/2010		4/5/2011	1,152	1,246				-94
1,030	X	NETAPP INC	64110D104			9/30/2010		11/14/2011	381	499				-118
1,031	X	NETAPP INC	64110D104			9/30/2010		11/14/2011	3,806	4,487				-681
1,032	X	NETAPP INC	64110D104			10/16/2010		11/14/2011	1,057	1,351				-294
1,033	X	NETAPP INC	64110D104			10/19/2010		11/14/2011	423	507				-84
1,034	X	NETAPP INC	64110D104			10/20/2010		11/14/2011	169	210				-41
1,035	X	NETFLIX COM INC	64110L106			8/6/2010		2/14/2011	2,951	1,412				1,539
1,036	X	NETFLIX COM INC	64110L106			8/6/2010		3/9/2011	2,701	1,648				1,053
1,037	X	COCA COLA FEMSA SP ADR	191241108			8/21/2009		2/25/2011	218	142				76
1,038	X	COCA COLA FEMSA SP ADR	191241108			8/21/2009		2/28/2011	219	142				77
1,039	X	COCA COLA FEMSA SP ADR	191241108			8/21/2009		3/1/2011	434	285				149
1,040	X	COCA COLA FEMSA SP ADR	191241108			8/21/2009		4/28/2011	1,195	712				483
1,041	X	COCA COLA FEMSA SP ADR	191241108			8/21/2009		5/4/2011	159	95				64
1,042	X	COCA COLA FEMSA SP ADR	191241108			8/21/2009		5/5/2011	316	190				126
1,043	X	COCA COLA FEMSA SP ADR	191241108			8/21/2009		5/6/2011	792	475				317
1,044	X	COGNIZANT TECH SOLUTNS	192446102			4/25/2011		6/14/2011	1,907	2,207				-300
1,045	X	COGNIZANT TECH SOLUTNS	192446102			4/25/2011		6/15/2011	695	817				-122
1,046	X	COGNIZANT TECH SOLUTNS	192446102			4/26/2011		8/2/2011	215	246				-31
1,047	X	COGNIZANT TECH SOLUTNS	192446102			4/26/2011		8/2/2011	2,869	3,275				-406
1,048	X	COGNIZANT TECH SOLUTNS	192446102			4/26/2011		8/9/2011	1,721	2,210				-489
1,049	X	COGNIZANT TECH SOLUTNS	192446102			4/26/2011		8/9/2011	191	254				-63
1,050	X	COGNIZANT TECH SOLUTNS	192446102			4/27/2011		8/9/2011	64	82				-18
1,051	X	COLGATE PALMOLIVE	194162103			1/22/2010		3/17/2011	4,066	4,262				-196
1,052	X	COLGATE PALMOLIVE	194162103			5/19/2010		3/17/2011	77	82				-5
1,053	X	COLGATE PALMOLIVE	194162103			5/19/2010		3/17/2011	307	327				-20
1,054	X	COLGATE PALMOLIVE	194162103			7/13/2010		3/17/2011	767	832				-65
1,055	X	COLGATE PALMOLIVE	194162103			5/19/2010		3/18/2011	307	333				-26
1,056	X	COLGATE PALMOLIVE	194162103			7/13/2010		3/18/2011	999	1,081				-82
1,057	X	COLGATE PALMOLIVE	194162103			10/20/2010		3/18/2011	461	464				-3
1,058	X	COMERICA INC COM	200340107			4/7/2011		11/30/2011	126	192				-66
1,059	X	COMERICA INC COM	200340107			4/7/2011		11/30/2011	25	38				-13
1,060	X	COMPANHIA D SNMNTO BSC	20441A102			8/21/2009		5/23/2011	1,551	892				659
1,061	X	COMPANHIA D SNMNTO BSC	20441A102			8/21/2009		11/30/2011	329	206				123
1,062	X	COPEL PARANA ADR PREF B	20441B407			8/21/2009		11/1/2011	212	171				41
1,063	X	FHLMC G1 2868 05%2022	3128MBMR5			8/15/2011		8/15/2011	140	140				0
1,064	X	FHLMC G1 2868 05%2022	3128MBMR5			9/15/2011		9/15/2011	116	116				0
1,065	X	FHLMC G1 2868 05%2022	3128MBMR5			10/17/2011		10/17/2011	88	88				0
1,066	X	FHLMC G1 2868 05%2022	3128MBMR5			11/15/2011		11/15/2011	136	136				0
1,067	X	FHLMC G1 2868 05%2022	3128MBMR5			12/15/2011		12/15/2011	141	141				0
1,068	X	FHLMC G1 2868 05%2022	3128MBMR5			1/17/2012		1/17/2012	132	132				0
1,069	X	FHLMC G1 3408 05%2024	3128MCAH8			2/15/2011		2/15/2011	157	157				0
1,070	X	FHLMC G1 3408 05%2024	3128MCAH8			3/15/2011		3/15/2011	105	105				0
1,071	X	FHLMC G1 3408 05%2024	3128MCAH8			4/15/2011		4/15/2011	110	110				0

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	122	Securities	1,857,434	1,741,863	115,571
Short Term CG Distributions	0	Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
1,072	X	FHLMC G1 3408 05%2024	3128MCAH8			5/16/2011		5/16/2011	96	96				0
1,073	X	FHLMC G1 3408 05%2024	3128MCAH8			6/15/2011		6/15/2011	83	83				0
1,074	X	FHLMC G1 3408 05%2024	3128MCAH8			7/15/2011		7/15/2011	95	95				0
1,075	X	FHLMC G1 3408 05%2024	3128MCAH8			8/15/2011		8/15/2011	97	97				0
1,076	X	FHLMC G1 3408 05%2024	3128MCAH8			9/15/2011		9/15/2011	89	89				0
1,077	X	FHLMC G1 3408 05%2024	3128MCAH8			10/17/2011		10/17/2011	90	90				0
1,078	X	FHLMC G1 3408 05%2024	3128MCAH8			11/15/2011		11/15/2011	112	112				0
1,079	X	FHLMC G1 3408 05%2024	3128MCAH8			12/15/2011		12/15/2011	88	88				0
1,080	X	FHLMC G1 3408 05%2024	3128MCAH8			1/17/2012		1/17/2012	99	99				0
1,081	X	NETFLIX COM INC	64110L106			8/6/2010		6/7/2011	2,390	1,059				1,331
1,082	X	NETFLIX COM INC	64110L106			8/6/2010		7/5/2011	1,437	588				849
1,083	X	NETFLIX COM INC	64110L106			8/6/2010		7/13/2011	1,487	588				899
1,084	X	NETFLIX COM INC	64110L106			8/6/2010		9/15/2011	1,025	706				319
1,085	X	NETFLIX COM INC	64110L106			8/6/2010		9/29/2011	669	706				-37
1,086	X	NETFLIX COM INC	64110L106			10/19/2010		9/29/2011	1,337	1,771				-434
1,087	X	NETFLIX COM INC	64110L106			12/9/2010		9/29/2011	1,672	2,847				-1,175
1,088	X	NETFLIX COM INC	64110L106			3/8/2011		9/29/2011	892	1,574				-682
1,089	X	NETFLIX COM INC	64110L106			7/25/2011		9/29/2011	111	283				-172
1,090	X	NEW WORLD DEV SPNSRD A	649274305			2/17/2011		6/30/2011	671	825				-154
1,091	X	NEW WORLD DEV SPNSRD A	649274305			2/17/2011		7/6/2011	189	223				-34
1,092	X	NEW WORLD DEV SPNSRD A	649274305			2/28/2011		7/6/2011	336	395				-59
1,093	X	NEW WORLD DEV SPNSRD A	649274305			3/1/2011		7/6/2011	113	136				-23
1,094	X	NEW WORLD DEV SPNSRD A	649274305			3/1/2011		7/7/2011	616	748				-132
1,095	X	NEW WORLD DEV SPNSRD A	649274305			3/8/2011		7/7/2011	46	54				-8
1,096	X	NEW YORK CMNTY BANCORP	649445103			8/21/2009		6/20/2011	999	699				300
1,097	X	NEW YORK CMNTY BANCORP	649445103			8/21/2009		6/21/2011	2,106	1,486				620
1,098	X	NEW YORK CMNTY BANCORP	649445103			8/21/2009		6/22/2011	1,450	1,031				419
1,099	X	NEW YORK CMNTY BANCORP	649445103			8/21/2009		6/30/2011	2,146	1,586				560
1,100	X	NEW YORK CMNTY BANCORP	649445103			10/19/2009		6/30/2011	570	429				141
1,101	X	NEW YORK CMNTY BANCORP	649445103			10/19/2009		7/1/2011	720	530				190
1,102	X	NEW YORK CMNTY BANCORP	649445103			10/19/2010		7/1/2011	842	909				-67
1,103	X	NEW YORK CMNTY BANCORP	649445103			3/8/2011		7/1/2011	1,026	1,185				-159
1,104	X	NEXEN INC CANADA COM	65334H102			10/9/2007		5/9/2011	119	155				-36
1,105	X	NEXEN INC CANADA COM	65334H102			8/7/2008		5/9/2011	621	784				-163
1,106	X	NEXEN INC CANADA COM	65334H102			10/1/2007		5/9/2011	96	124				-28
1,107	X	NEXEN INC CANADA COM	65334H102			10/9/2007		5/9/2011	1,202	1,546				-344
1,108	X	NIPPON YUSEN KABUSHIKI	654633304			12/1/2010		6/28/2011	1,631	2,028				-397
1,109	X	NIPPON YUSEN KABUSHIKI	654633304			1/19/2011		6/28/2011	273	353				-80
1,110	X	NETAPP INC	64110D104			7/23/2010		4/5/2011	4,285	4,000				285
1,111	X	NETAPP INC	64110D104			9/30/2010		4/5/2011	415	449				-34
1,112	X	NIPPON YUSEN KABUSHIKI	654633304			1/19/2011		10/13/2011	461	828				-367
1,113	X	WAL-MART STORES INC	931142103			6/23/2011		11/30/2011	1,467	1,326				141
1,114	X	WAL-MART STORES INC	931142103			6/23/2011		12/5/2011	4,952	4,509				443
1,115	X	WEBMD HEALTH CORP	94770V102			4/18/2011		7/20/2011	882	1,316				-434
1,116	X	WEBMD HEALTH CORP	94770V102			4/19/2011		7/20/2011	2,574	3,951				-1,377
1,117	X	WEBMD HEALTH CORP	94770V102			4/20/2011		7/20/2011	882	1,379				-497
1,118	X	WYNDHAM WORLDWIDE COR	98310W108			3/15/2010		10/6/2011	577	500				77
1,119	X	WYNDHAM WORLDWIDE COR	98310W108			5/19/2010		10/6/2011	433	354				79
1,120	X	WYNDHAM WORLDWIDE COR	98310W108			10/20/2010		10/6/2011	29	30				-1
1,121	X	WYNDHAM WORLDWIDE COR	98310W108			1/27/2011		10/6/2011	1,125	1,142				-17
1,122	X	WYNDHAM WORLDWIDE COR	98310W108			1/28/2011		10/6/2011	231	233				-2

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

	Amount
Long Term CG Distributions	122
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	1,857,434	1,741,863	115,571
Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
1,123	X	WYNN RESORTS LTD	983134107			12/3/2010		5/26/2011	2,733	1,962				771
1,124	X	WEIGHT WATCHERS INTL NE	948626106			10/12/2011		11/1/2011	71	68				3
1,125	X	WELLS FARGO & CO NEW DE	949746101			8/26/2010		11/30/2011	103	95				8
1,126	X	WSTN DIGITAL CORP DEL	958102105			1/28/2011		11/15/2011	4,498	6,016				-1,518
1,127	X	WSTN DIGITAL CORP DEL	958102105			11/1/2011		11/15/2011	25	26				-1
1,128	X	WYNDHAM WORLDWIDE COR	98310W108			3/11/2010		10/6/2011	58	50				8
1,129	X	WYNDHAM WORLDWIDE COR	98310W108			3/12/2010		10/6/2011	3,605	3,144				461
1,130	X	WYNN RESORTS LTD	983134107			12/3/2010		11/30/2011	240	206				34
1,131	X	XEROX CORP	984121103			7/14/2008		11/1/2011	135	221				-86
1,132	X	XEROX CORP	984121103			8/21/2009		11/1/2011	262	279				-17
1,133	X	XEROX CORP	984121103			8/21/2009		11/30/2011	228	237				-9
1,134	X	YAMANA GOLD INC	98462Y100			8/21/2009		9/20/2011	1,680	904				776
1,135	X	YAMANA GOLD INC	98462Y100			8/21/2009		11/30/2011	668	362				306
1,136	X	YANZHOU COAL MNG SPD AD	984846105			8/17/2010		11/30/2011	49	43				6
1,137	X	FHLMC G1 3487 05%2024	3128MCCY9			6/15/2011		6/15/2011	176	176				0
1,138	X	FHLMC G1 3487 05%2024	3128MCCY9			7/15/2011		7/15/2011	79	79				0
1,139	X	FHLMC G1 3487 05%2024	3128MCCY9			8/15/2011		8/15/2011	53	53				0
1,140	X	FHLMC G1 3487 05%2024	3128MCCY9			9/15/2011		9/15/2011	132	132				0
1,141	X	FHLMC G1 3487 05%2024	3128MCCY9			10/17/2011		10/17/2011	77	77				0
1,142	X	FHLMC G1 3487 05%2024	3128MCCY9			11/15/2011		11/15/2011	138	138				0
1,143	X	FHLMC G1 3487 05%2024	3128MCCY9			12/15/2011		12/15/2011	136	136				0
1,144	X	FHLMC G1 3487 05%2024	3128MCCY9			1/17/2012		1/17/2012	158	158				0
1,145	X	FHLMC G1 3911 05%2025	3128MCR80			2/15/2011		2/15/2011	94	94				0
1,146	X	FHLMC G1 3911 05%2025	3128MCR80			3/15/2011		3/15/2011	87	87				0
1,147	X	FHLMC G1 3911 05%2025	3128MCR80			4/15/2011		4/15/2011	61	61				0
1,148	X	FHLMC G1 3911 05%2025	3128MCR80			5/16/2011		5/16/2011	48	48				0
1,149	X	FHLMC G1 3911 05%2025	3128MCR80			6/15/2011		6/15/2011	52	52				0
1,150	X	FNMA P959454 05 50%2037	31413YMB4			10/25/2011		10/25/2011	568	568				0
1,151	X	FNMA P959454 05 50%2037	31413YMB4			11/25/2011		11/25/2011	532	532				0
1,152	X	FNMA P959454 05 50%2037	31413YMB4			12/27/2011		12/27/2011	553	553				0
1,153	X	FNMA P959454 05 50%2037	31413YMB4			1/25/2012		1/25/2012	654	654				0
1,154	X	FNMA P970227 05 50%2038	31414MLG9			6/27/2011		6/27/2011	68	68				0
1,155	X	FNMA P970227 05 50%2038	31414MLG9			7/25/2011		7/25/2011	153	153				0
1,156	X	FNMA P970227 05 50%2038	31414MLG9			8/25/2011		8/25/2011	129	129				0
1,157	X	FNMA P970227 05 50%2038	31414MLG9			9/26/2011		9/26/2011	120	120				0
1,158	X	FNMA P970227 05 50%2038	31414MLG9			10/25/2011		10/25/2011	359	359				0
1,159	X	FNMA P970227 05 50%2038	31414MLG9			11/25/2011		11/25/2011	77	77				0
1,160	X	FNMA P970227 05 50%2038	31414MLG9			12/27/2011		12/27/2011	161	161				0
1,161	X	FNMA P970227 05 50%2038	31414MLG9			1/25/2012		1/25/2012	126	126				0
1,162	X	FNMA P973298 05%2023	31414QX36			2/25/2011		2/25/2011	102	102				0
1,163	X	FNMA P973298 05%2023	31414QX36			3/25/2011		3/25/2011	187	187				0
1,164	X	FNMA P973298 05%2023	31414QX36			4/25/2011		4/25/2011	19	19				0
1,165	X	FNMA P973298 05%2023	31414QX36			5/25/2011		5/25/2011	19	19				0
1,166	X	FNMA P973298 05%2023	31414QX36			6/27/2011		6/27/2011	19	19				0
1,167	X	FNMA P973298 05%2023	31414QX36			7/25/2011		7/25/2011	96	96				0
1,168	X	FNMA P973298 05%2023	31414QX36			8/25/2011		8/25/2011	156	156				0
1,169	X	FNMA P973298 05%2023	31414QX36			9/26/2011		9/26/2011	164	164				0
1,170	X	FNMA P973298 05%2023	31414QX36			10/25/2011		10/25/2011	162	162				0
1,171	X	FNMA P973298 05%2023	31414QX36			11/25/2011		11/25/2011	16	16				0
1,172	X	FNMA P973298 05%2023	31414QX36			12/27/2011		12/27/2011	135	135				0
1,173	X	FNMA P973298 05%2023	31414QX36			1/25/2012		1/25/2012	41	41				0

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	122	Securities	1,857,434	1,741,863	115,571
Short Term CG Distributions	0	Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
1,174	X	FNMA P973715 05 50%2038	31414RGY5			10/21/2009		1/7/2011	32,322	31,536				786
1,175	X	FNMA P975376 05 50%2038	31414TCM1			5/25/2011		5/25/2011	582	582				0
1,176	X	YUM BRANDS INC	988498101			5/20/2011		11/30/2011	56	56				0
1,177	X	ZEBRA TECHNOLOGIES CRP	989207105			1/14/2011		9/14/2011	259	309				-50
1,178	X	ZEBRA TECHNOLOGIES CRP	989207105			1/19/2011		9/14/2011	939	1,122				-183
1,179	X	ZEBRA TECHNOLOGIES CRP	989207105			1/19/2011		9/15/2011	1,918	2,321				-403
1,180	X	ZEBRA TECHNOLOGIES CRP	989207105			1/19/2011		9/16/2011	1,024	1,238				-214
1,181	X	ZEBRA TECHNOLOGIES CRP	989207105			1/19/2011		9/19/2011	922	1,160				-238
1,182	X	ZURICH FINL SVCS SPN ADR	98982M107			5/5/2010		11/1/2011	43	42				1
1,183	X	AXIS CAPITAL HOLDINGS	G0692U109			8/21/2009		11/1/2011	312	296				16
1,184	X	AXIS CAPITAL HOLDINGS	G0692U109			8/21/2009		11/30/2011	190	178				12
1,185	X	COVIDIEN PLC SHS	G2554F105			1/22/2010		3/8/2011	2,916	2,796				120
1,186	X	COVIDIEN PLC SHS	G2554F105			10/11/2007		3/8/2011	1,919	1,488				431
1,187	X	COVIDIEN PLC SHS	G2554F105			1/22/2010		3/8/2011	480	458				22
1,188	X	COVIDIEN PLC SHS NEW	G2554F113			1/22/2010		11/30/2011	182	203				-21
1,189	X	FRONTLINE LTD	G3682E127			7/16/2010		1/14/2011	286	331				-45
1,190	X	FRONTLINE LTD	G3682E127			7/19/2010		1/14/2011	338	388				-50
1,191	X	FRONTLINE LTD	G3682E127			7/21/2010		1/14/2011	156	195				-39
1,192	X	FRONTLINE LTD	G3682E127			7/21/2010		1/19/2011	635	780				-145
1,193	X	NIPPON YUSEN KABUSHIKI	654633304			1/24/2011		10/13/2011	657	1,146				-489
1,194	X	NIPPON YUSEN KABUSHIKI	654633304			3/8/2011		10/13/2011	528	861				-333
1,195	X	NITTO DENKO CORP ADR	654802206			9/30/2010		3/1/2011	1,980	1,263				717
1,196	X	NITTO DENKO CORP ADR	654802206			9/30/2010		11/30/2011	82	79				3
1,197	X	NOKIA CORP SPON ADR	654902204			1/30/2009		7/22/2011	41	86				-45
1,198	X	NOKIA CORP SPON ADR	654902204			2/19/2009		7/22/2011	277	501				-224
1,199	X	NOKIA CORP SPON ADR	654902204			2/19/2009		7/25/2011	98	181				-83
1,200	X	NOKIA CORP SPON ADR	654902204			7/20/2009		7/25/2011	75	170				-95
1,201	X	NOKIA CORP SPON ADR	654902204			7/20/2009		7/26/2011	275	616				-341
1,202	X	NOKIA CORP SPON ADR	654902204			10/19/2010		7/26/2011	392	705				-313
1,203	X	NOKIA CORP SPON ADR	654902204			3/8/2011		7/26/2011	585	853				-268
1,204	X	NORTHROP GRUMMAN CORF	666807102			10/27/2009		11/30/2011	228	184				44
1,205	X	OCEANEERING INTL INC	675232102			11/14/2011		11/30/2011	142	133				9
1,206	X	ORACLE CORP $0 01 DEL	68389X105			8/21/2009		5/18/2011	1,113	724				389
1,207	X	ORACLE CORP $0 01 DEL	68389X105			8/21/2009		5/23/2011	5,530	3,640				1,890
1,208	X	ORACLE CORP $0 01 DEL	68389X105			10/19/2009		11/30/2011	405	289				116
1,209	X	PNC FINCL SERVICES GROUI	693475105			11/10/2010		11/1/2011	361	396				-35
1,210	X	PNC FINCL SERVICES GROUI	693475105			11/10/2010		11/30/2011	269	283				-14
1,211	X	POSCO SPN ADR	693483109			8/21/2009		11/30/2011	85	96				-11
1,212	X	PANERA BREAD CO CL A	69840W108			8/21/2009		4/5/2011	1,539	641				898
1,213	X	PANERA BREAD CO CL A	69840W108			8/21/2009		11/30/2011	142	53				89
1,214	X	PARKER HANNIFIN CORP	701094104			11/2/2010		8/2/2011	3,139	3,446				-307
1,215	X	PARKER HANNIFIN CORP	701094104			11/3/2010		8/2/2011	1,783	1,964				-181
1,216	X	PATTERSON UTI ENERGY INC	703481101			7/11/2011		11/1/2011	135	221				-86
1,217	X	PATTERSON UTI ENERGY INC	703481101			7/11/2011		11/30/2011	210	316				-106
1,218	X	PEARSON SPONSORED AD	705015105			8/21/2009		4/29/2011	153	97				56
1,219	X	PEARSON SPONSORED AD	705015105			8/21/2009		5/2/2011	248	158				90
1,220	X	PEARSON SPONSORED AD	705015105			8/21/2009		5/3/2011	981	632				349
1,221	X	PEARSON SPONSORED AD	705015105			8/21/2009		5/4/2011	724	474				250
1,222	X	PEARSON SPONSORED AD	705015105			8/21/2009		5/5/2011	92	61				31
1,223	X	PEARSON SPONSORED AD	705015105			8/21/2009		5/6/2011	486	316				170
1,224	X	PEARSON SPONSORED AD	705015105			8/21/2009		5/16/2011	1,833	1,203				630

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

	Amount
Long Term CG Distributions	122
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	1,857,434	1,741,863	115,571
Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
1,225	X	PEARSON SPONSORED AD	705015105			10/19/2010		5/16/2011	426	353				73
1,226	X	PEARSON SPONSORED AD	705015105			3/8/2011		5/16/2011	148	143				5
1,227	X	PEPSICO INC	713448108			3/2/2011		11/30/2011	1,021	1,003				18
1,228	X	PEPSICO INC	713448108			3/2/2011		12/1/2011	1,283	1,254				29
1,229	X	PEPSICO INC	713448108			3/3/2011		12/1/2011	641	638				3
1,230	X	PETRLEO BRAS VTG SPD ADI	71654V408			10/8/2008		2/18/2011	987	793				194
1,231	X	PETRLEO BRAS VTG SPD ADI	71654V408			10/8/2008		2/22/2011	38	31				7
1,232	X	PETRLEO BRAS VTG SPD ADI	71654V408			5/6/2009		2/22/2011	614	619				-5
1,233	X	PETRLEO BRAS VTG SPD ADI	71654V408			8/21/2009		2/22/2011	652	753				-101
1,234	X	FNMA P975376 05 50%2038	31414TCM1			7/25/2011		7/25/2011	561	561				0
1,235	X	FNMA P975376 05 50%2038	31414TCM1			8/25/2011		8/25/2011	443	443				0
1,236	X	FNMA P975376 05 50%2038	31414TCM1			9/26/2011		9/26/2011	470	470				0
1,237	X	FNMA P975376 05 50%2038	31414TCM1			10/25/2011		10/25/2011	422	422				0
1,238	X	FNMA P975376 05 50%2038	31414TCM1			11/25/2011		11/25/2011	501	501				0
1,239	X	FNMA P975376 05 50%2038	31414TCM1			12/27/2011		12/27/2011	591	591				0
1,240	X	FNMA P975376 05 50%2038	31414TCM1			1/25/2012		1/25/2012	402	402				0
1,241	X	FNMA P985438 05%2023	31415PV70			2/25/2011		2/25/2011	42	42				0
1,242	X	FNMA P985438 05%2023	31415PV70			3/25/2011		3/25/2011	40	40				0
1,243	X	FNMA P985438 05%2023	31415PV70			4/25/2011		4/25/2011	25	25				0
1,244	X	FNMA P985438 05%2023	31415PV70			5/25/2011		5/25/2011	25	25				0
1,245	X	FNMA P985438 05%2023	31415PV70			6/27/2011		6/27/2011	47	47				0
1,246	X	FNMA P985438 05%2023	31415PV70			7/25/2011		7/25/2011	31	31				0
1,247	X	SOUTHWESTERN ENERGY C(	845467109			2/16/2010		2/10/2011	185	228				-43
1,248	X	SOUTHWESTERN ENERGY C(	845467109			10/20/2010		2/10/2011	74	69				5
1,249	X	STARBUCKS CORP	855244109			5/7/2010		5/18/2011	2,295	1,643				652
1,250	X	STARBUCKS CORP	855244109			5/7/2010		11/30/2011	173	103				70
1,251	X	STARWOOD HOTELS AND	85590A401			4/15/2011		5/18/2011	1,431	1,435				-4
1,252	X	STARWOOD HOTELS AND	85590A401			4/15/2011		11/23/2011	44	57				-13
1,253	X	STARWOOD HOTELS AND	85590A401			4/15/2011		11/23/2011	441	574				-133
1,254	X	STARWOOD HOTELS AND	85590A401			4/15/2011		11/23/2011	617	804				-187
1,255	X	STARWOOD HOTELS AND	85590A401			4/15/2011		11/30/2011	48	61				-13
1,256	X	STARWOOD HOTELS AND	85590A401			4/15/2011		11/30/2011	48	57				-9
1,257	X	STARWOOD HOTELS AND	85590A401			4/15/2011		11/30/2011	475	610				-135
1,258	X	FNMA P975376 05 50%2038	31414TCM1			6/27/2011		6/27/2011	416	416				0
1,259	X	STATOIL ASA SHS	85771P102			8/21/2009		3/25/2011	938	761				177
1,260	X	STATOIL ASA SHS	85771P102			8/21/2009		3/28/2011	715	582				133
1,261	X	STATOIL ASA SHS	85771P102			8/21/2009		3/29/2011	1,278	1,052				226
1,262	X	STATOIL ASA SHS	85771P102			8/21/2009		11/1/2011	408	381				27
1,263	X	STATOIL ASA SHS	85771P102			8/21/2009		11/30/2011	206	179				27
1,264	X	STRYKER CORP	863667101			5/12/2011		8/11/2011	231	314				-83
1,265	X	STRYKER CORP	863667101			5/12/2011		8/11/2011	1,389	1,885				-496
1,266	X	STRYKER CORP	863667101			5/12/2011		8/18/2011	494	691				-197
1,267	X	STRYKER CORP	863667101			5/12/2011		8/18/2011	224	365				-141
1,268	X	STRYKER CORP	863667101			5/13/2011		8/18/2011	2,064	2,910				-846
1,269	X	STRYKER CORP	863667101			5/13/2011		8/19/2011	981	1,392				-411
1,270	X	STRYKER CORP	863667101			5/16/2011		8/19/2011	1,204	1,726				-522
1,271	X	SVENSKA C AKTI SPONS ADR	869587402			5/20/2010		11/1/2011	181	142				39
1,272	X	SVENSKA C AKTI SPONS ADR	869587402			5/20/2010		11/30/2011	281	207				74
1,273	X	TAIWAN S MANUFCTRING AD	874039100			11/9/2010		11/1/2011	74	67				7
1,274	X	TAIWAN S MANUFCTRING AD	874039100			11/9/2010		11/30/2011	142	123				19
1,275	X	TARGET CORP COM	87612E106			10/14/2009		3/7/2011	1,387	1,389				-2

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

	Amount
Long Term CG Distributions	122
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	1,857,434	1,741,863	115,571
Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
1,276	X	TARGET CORP COM	87612E106			10/19/2009		3/7/2011	771	755				16
1,277	X	TARGET CORP COM	87612E106			1/22/2010		3/7/2011	1,798	1,783				15
1,278	X	TARGET CORP COM	87612E106			5/19/2010		3/7/2011	514	538				-24
1,279	X	TARGET CORP COM	87612E106			7/26/2010		3/7/2011	1,233	1,260				-27
1,280	X	TARGET CORP COM	87612E106			7/26/2010		3/8/2011	514	525				-11
1,281	X	TARGET CORP COM	87612E106			10/19/2010		3/8/2011	771	799				-28
1,282	X	TARGET CORP COM	87612E106			10/20/2010		3/8/2011	103	108				-5
1,283	X	WSC SALE - 21	879246106			1/1/2001		4/18/2011	0	0				0
1,284	X	TELSTRA CORP ADR	87969N204			12/16/2009		3/10/2011	189	221				-32
1,285	X	TELSTRA CORP ADR	87969N204			12/17/2009		3/10/2011	392	459				-67
1,286	X	TELSTRA CORP ADR	87969N204			12/17/2009		3/10/2011	81	95				-14
1,287	X	SOUTHWESTERN ENERGY C(	845467109			12/22/2009		2/9/2011	4,411	5,775				-1,364
1,288	X	SOUTHWESTERN ENERGY C(	845467109			12/22/2009		2/10/2011	444	587				-143
1,289	X	CORE LAB N V COM	N22717107			11/16/2010		6/28/2011	1,937	1,455				482
1,290	X	ABERCROMBIE & FITCH CO	002896207			6/17/2011		11/15/2011	1,451	1,700				-249
1,291	X	ABERCROMBIE & FITCH CO	002896207			6/17/2011		11/15/2011	335	392				-57
1,292	X	AT& T INC	00206R102			1/24/2005		11/1/2011	520	458				62
1,293	X	AT& T INC	00206R102			1/24/2005		11/30/2011	202	178				24
1,294	X	ABERCROMBIE & FITCH CO	002896207			6/17/2011		11/15/2011	3,403	3,987				-584
1,295	X	CORE LAB N V. COM	N22717107			11/16/2010		11/30/2011	115	81				34
1,296	X	COPA HOLDINGS S A CL A	P31076105			1/20/2010		1/28/2011	457	414				43
1,297	X	COPA HOLDINGS S A CL A	P31076105			1/20/2010		1/31/2011	113	103				10
1,298	X	COPA HOLDINGS S A CL A	P31076105			1/25/2010		1/31/2011	282	262				20
1,299	X	COPA HOLDINGS S A CL A	P31076105			1/26/2010		1/31/2011	282	263				19
1,300	X	COPA HOLDINGS S A CL A	P31076105			1/28/2010		1/31/2011	169	156				13
1,301	X	COPA HOLDINGS S A CL A	P31076105			1/28/2010		2/3/2011	398	364				34
1,302	X	COPA HOLDINGS S A CL A	P31076105			1/29/2010		2/3/2011	284	265				19
1,303	X	COPA HOLDINGS S A CL A	P31076105			10/20/2010		2/3/2011	398	337				61
1,304	X	AVAGO TECHNOLOGIES LTD	Y0486S104			5/19/2011		10/21/2011	1,110	1,151				-41
1,305	X	COPEL PARANA ADR PREF B	20441B407			8/21/2009		11/30/2011	201	155				46
1,306	X	COMPASS GROUP PLC ADR	20449X203			8/21/2009		1/6/2011	2,211	1,365				846
1,307	X	COMPASS GROUP PLC ADR	20449X203			8/21/2009		1/11/2011	1,002	615				387
1,308	X	COMPASS GROUP PLC ADR	20449X203			8/21/2009		1/13/2011	560	348				212
1,309	X	COMPASS GROUP PLC ADR	20449X203			10/19/2010		1/13/2011	516	481				35
1,310	X	COMPASS GROUP PLC ADR	20449X203			10/20/2010		1/13/2011	9	8				1
1,311	X	COMPUWARE CORP	205638109			11/17/2010		5/23/2011	2,110	2,032				78
1,312	X	COMPUWARE CORP	205638109			11/18/2010		5/23/2011	294	288				6
1,313	X	COMPUWARE CORP	205638109			11/18/2010		5/24/2011	630	617				13
1,314	X	COMPUWARE CORP	205638109			11/18/2010		5/26/2011	1,582	1,655				-73
1,315	X	COMPUWARE CORP	205638109			11/18/2010		5/27/2011	856	884				-28
1,316	X	CONOCOPHILLIPS	20825C104			3/23/2006		11/1/2011	135	122				13
1,317	X	CONOCOPHILLIPS	20825C104			3/23/2006		11/30/2011	1,067	917				150
1,318	X	COOPER COS INC COM NEW	216648402			6/22/2010		6/3/2011	1,860	1,025				835
1,319	X	COOPER COS INC COM NEW	216648402			6/22/2010		8/24/2011	1,051	615				436
1,320	X	COOPER COS INC COM NEW	216648402			6/22/2010		8/25/2011	2,291	1,352				939
1,321	X	COOPER COS INC COM NEW	216648402			6/22/2010		8/26/2011	776	451				325
1,322	X	COOPER COS INC COM NEW	216648402			6/23/2010		8/26/2011	987	570				417
1,323	X	COOPER COS INC COM NEW	216648402			10/20/2010		8/26/2011	212	153				59
1,324	X	CORNING INC	219350105			6/11/2010		5/18/2011	6,199	5,583				616
1,325	X	CORNING INC	219350105			6/11/2010		5/19/2011	2,771	2,526				245
1,326	X	CORNING INC	219350105			10/19/2010		5/19/2011	1,064	961				103

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

	Amount
Long Term CG Distributions	122
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	1,857,434	1,741,863	115,571
Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
1,327	X	CROWN CASTLE INTL CORP	228227104			9/22/2011		11/30/2011	42	42				0
1,328	X	CUMMINS INC COM	231021106			8/21/2009		5/12/2011	5,671	2,341				3,330
1,329	X	CUMMINS INC COM	231021106			8/21/2009		5/13/2011	3,924	1,639				2,285
1,330	X	CUMMINS INC COM	231021106			8/21/2009		5/16/2011	2,543	1,077				1,466
1,331	X	CUMMINS INC COM	231021106			8/21/2009		5/17/2011	218	94				124
1,332	X	CUMMINS INC COM	231021106			10/19/2009		5/17/2011	109	51				58
1,333	X	CUMMINS INC COM	231021106			10/19/2009		5/23/2011	1,451	709				742
1,334	X	CUMMINS INC COM	231021106			3/1/2010		5/23/2011	933	527				406
1,335	X	CUMMINS INC COM	231021106			3/1/2010		8/9/2011	1,899	1,231				668
1,336	X	CUMMINS INC COM	231021106			10/19/2010		8/9/2011	633	626				7
1,337	X	CUMMINS INC COM	231021106			10/19/2010		8/10/2011	1,316	1,342				-26
1,338	X	CUMMINS INC COM	231021106			3/8/2011		8/10/2011	965	1,104				-139
1,339	X	CYPRESS SEMICNDTR PV1C1	232806109			9/15/2011		11/8/2011	1,113	989				124
1,340	X	CYPRESS SEMICNDTR PV1C1	232806109			9/15/2011		11/30/2011	151	139				12
1,341	X	DANAHER CORP DEL COM	235851102			8/21/2009		1/27/2011	2,888	1,922				966
1,342	X	DANAHER CORP DEL COM	235851102			8/21/2009		1/28/2011	2,860	1,922				938
1,343	X	DANAHER CORP DEL COM	235851102			8/21/2009		1/31/2011	1,657	1,116				541
1,344	X	DANAHER CORP DEL COM	235851102			5/19/2010		1/31/2011	460	404				56
1,345	X	DANAHER CORP DEL COM	235851102			10/19/2010		1/31/2011	506	452				54
1,346	X	FNMA P985438 05%2023	31415PV70			8/25/2011		8/25/2011	26	26				0
1,347	X	FNMA P985438 05%2023	31415PV70			9/26/2011		9/26/2011	30	30				0
1,348	X	FNMA P985438 05%2023	31415PV70			10/25/2011		10/25/2011	28	28				0
1,349	X	FNMA P985438 05%2023	31415PV70			11/25/2011		11/25/2011	24	24				0
1,350	X	FNMA P985438 05%2023	31415PV70			12/27/2011		12/27/2011	24	24				0
1,351	X	FNMA P985438 05%2023	31415PV70			1/25/2012		1/25/2012	24	24				0
1,352	X	FNMA P986014 05 50%2038	31415QK39			8/25/2009		1/7/2011	18,170	17,557				613
1,353	X	FNMA P986014 05 50%2038	31415QK39			2/25/2011		2/25/2011	5,543	5,543				0
1,354	X	FNMA P986014 05 50%2038	31415QK39			3/25/2011		3/25/2011	4,300	4,300				0
1,355	X	FNMA P986014 05 50%2038	31415QK39			4/25/2011		4/25/2011	3,761	3,761				0
1,356	X	FNMA P986014 05 50%2038	31415QK39			5/25/2011		5/25/2011	471	471				0
1,357	X	Disallowed Losses from Wash s							419					419
1,358	X	Disallowed Losses from Wash s							2,931					2,931
1,359	X									4				-4

Line 16b (990-PF) - Accounting Fees

		2,500	0	0	2,500
	Name of Organization or Person Providing Service	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes (Cash Basis Only)
1	TAX PREP FEES	2,500			2,500
2					
3					
4					
5					
6					
7					
8					
9					
10					

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)
		24,583	14,750	0	9,833
1	MERRILL LYNCH FEES AS AGENT	24,583	14,750		9,833
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
		9,835	1,206	0	0
1	PY FED EXCISE TAX	4,044			
2	ESTIMATED EXCISE TAX PAID	4,585			
3	FOREIGN TAX WITHHELD	1,206	1,206		
4					
5					
6					
7					
8					
9					
10					

Line 23 (990-PF) - Other Expenses

		2,268	2,183	0	85
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	ADR FEES	148	148		
2	STATE AG FEES	85			85
3	INVESTMENT FEES	2,035	2,035		
4					
5					
6					
7					
8					
9					

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

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

1	GRANTS PAID IN 2011 CLEARED IN 2012	1	32,105
2	LOSS ON CURRENT YEAR SALES NOT SETTLED AT YEAR END	2	69
3	PRIOR YEAR LATE POSTING MUTUAL FUNDS	3	2,970
4	PURCHASE OF ACCRUED INTEREST CARRYOVER FROM PRIOR YEAR	4	352
5	FEDERAL EXCISE TAX REFUND	5	1,777
6	Total	6	37,273

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

1	BOND AMORTIZATION	1	2,073
2	CURRENT YEAR LATE POSTING MUTUAL FUNDS	2	371
3	PURHCASE OF ACCRUED INTEREST CARRYOVER TO NEXT YEAR	3	688
4	GRANTS PAID IN 2010 CLEARED IN 2011	4	22,500
5	COST BASIS ADJUSTMENT	5	5,409
6	Total	6	31,041

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

	Amount
Long Term CG Distributions	122
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	1,857,312	0	1,741,863	115,449	0	0	0	115,449
1	ABERCROMBIE & FITCH CO	002896207		6/17/2011	11/15/2011	112	0	131	-19			0	-19
2	ABERCROMBIE & FITCH CO	002896207		9/29/2011	11/15/2011	56	0	65	-9			0	-9
3	ABERCROMBIE & FITCH CO	002896207		6/17/2011	11/30/2011	48	0	83	-35			0	-35
4	ADOBE SYS DEL PV$ 0 001	00724F101		8/21/2009	4/25/2011	3,592	0	3,534	58			0	58
5	ADOBE SYS DEL PV$ 0 001	00724F101		8/21/2009	4/26/2011	1,884	0	1,865	19			0	19
6	ADOBE SYS DEL PV$ 0 001	00724F101		10/19/2009	4/26/2011	661	0	714	-53			0	-53
7	ADOBE SYS DEL PV$ 0 001	00724F101		5/19/2010	4/26/2011	331	0	330	1			0	1
8	ADOBE SYS DEL PV$ 0 001	00724F101		10/20/2010	4/26/2011	165	0	142	23			0	23
9	ADOBE SYS DEL PV$ 0 001	00724F101		11/11/2010	4/26/2011	793	0	716	77			0	77
10	ADOBE SYS DEL PV$ 0 001	00724F101		11/12/2010	4/26/2011	1,950	0	1,741	209			0	209
11	ADOBE SYS DEL PV$ 0 001	00724F101		3/8/2011	4/26/2011	694	0	743	-49			0	-49
12	AFFILIATED MANAGERS GRP	008252108		8/21/2009	11/1/2011	88	0	64	24			0	24
13	AFFILIATED MANAGERS GRP	008252108		8/21/2009	11/30/2011	188	0	128	60			0	60
14	AKAMAI TECHNOLOGIES INC	00971T101		12/21/2010	5/11/2011	4,171	0	6,076	-1,905			0	-1,905
15	AKAMAI TECHNOLOGIES INC	00971T101		2/23/2011	5/11/2011	1,172	0	1,349	-177			0	-177
16	ALLEGHENY TECH INC	01741R102		5/11/2010	5/18/2011	2,001	0	1,608	393			0	393
17	ALLEGHENY TECH INC	01741R102		5/12/2010	5/18/2011	1,067	0	881	186			0	186
18	ALLEGHENY TECH INC	01741R102		5/12/2010	5/19/2011	2,629	0	2,203	426			0	426
19	ALLEGHENY TECH INC	01741R102		5/12/2010	6/23/2011	240	0	220	20			0	20
20	ALLEGHENY TECH INC	01741R102		10/18/2010	6/23/2011	779	0	620	159			0	159
21	ALLEGHENY TECH INC	01741R102		10/19/2010	6/23/2011	659	0	514	145			0	145
22	ALLEGHENY TECH INC	01741R102		10/19/2010	9/22/2011	949	0	1,167	-218			0	-218
23	ALLEGHENY TECH INC	01741R102		10/19/2010	10/4/2011	804	0	1,318	-514			0	-514
24	ALLEGHENY TECH INC	01741R102		10/19/2010	10/4/2011	643	0	934	-291			0	-291
25	ALLEGHENY TECH INC	01741R102		10/19/2010	10/4/2011	32	0	47	-15			0	-15
26	ALLEGHENY TECH INC	01741R102		10/19/2010	10/4/2011	868	0	1,261	-393			0	-393
27	ALLEGHENY TECH INC	01741R102		10/20/2010	10/4/2011	354	0	529	-175			0	-175
28	ALLEGHENY TECH INC	01741R102		11/12/2010	10/4/2011	257	0	407	-150			0	-150
29	ALLEGHENY TECH INC	01741R102		11/12/2010	10/5/2011	1,120	0	1,732	-612			0	-612
30	ALLEGHENY TECH INC	01741R102		11/5/2010	11/30/2011	401	0	439	-38			0	-38
31	ALLERGAN INC	018490102		11/4/2009	5/18/2011	588	0	407	181			0	181
32	ALLERGAN INC	018490102		11/4/2009	5/19/2011	2,935	0	2,033	902			0	902
33	ALLERGAN INC	018490102		11/4/2009	11/30/2011	167	0	116	51			0	51
34	ALLIANCE DATA SYS CORP	018581108		8/11/2011	11/1/2011	198	0	175	23			0	23
35	ALLSTATE CORP DEL COM	020002101		3/28/2006	11/1/2011	766	0	1,517	-751			0	-751
36	ALLSTATE CORP DEL COM	020002101		3/28/2006	11/30/2011	294	0	575	-281			0	-281
37	ALLSTATE CORP DEL COM	020002101		11/13/2008	11/30/2011	134	0	137	-3			0	-3
38	ALPHA NATURAL RESOURCES	02076X102		8/21/2009	7/6/2011	3,235	0	2,587	648			0	648
39	ALPHA NATURAL RESOURCES	02076X102		2/16/2010	7/6/2011	225	0	229	-4			0	-4
40	ALPHA NATURAL RESOURCES	02076X102		5/19/2010	7/6/2011	449	0	354	95			0	95
41	ALPHA NATURAL RESOURCES	02076X102		5/27/2010	7/6/2011	674	0	559	115			0	115
42	ALPHA NATURAL RESOURCES	02076X102		10/20/2010	7/6/2011	135	0	138	-3			0	-3
43	ALTRIA GROUP INC	02209S103		8/21/2009	8/4/2011	3,526	0	2,460	1,066			0	1,066
44	ALTRIA GROUP INC	02209S103		8/21/2009	8/5/2011	2,828	0	1,972	856			0	856
45	ALTRIA GROUP INC	02209S103		10/19/2009	8/5/2011	104	0	74	30			0	30
46	ALTRIA GROUP INC	02209S103		10/19/2009	8/10/2011	2,454	0	1,858	596			0	596
47	ALTRIA GROUP INC	02209S103		10/19/2009	8/11/2011	513	0	390	123			0	123
48	ALTRIA GROUP INC	02209S103		10/19/2010	8/11/2011	366	0	370	-4			0	-4
49	ALTRIA GROUP INC	02209S103		3/8/2011	8/11/2011	1,416	0	1,489	-73			0	-73
50	ALTRIA GROUP INC	02209S103		7/25/2011	8/11/2011	415	0	446	-31			0	-31
51	AMAZON COM INC COM	023135106		7/10/2009	5/17/2011	1,349	0	544	805			0	805
52	AMAZON COM INC COM	023135106		7/10/2009	7/13/2011	215	0	78	137			0	137
53	AMAZON COM INC COM	023135106		8/21/2009	7/13/2011	860	0	336	524			0	524
54	AMAZON COM INC COM	023135106		8/21/2009	7/27/2011	4,254	0	1,597	2,657			0	2,657
55	AMAZON COM INC COM	023135106		8/21/2009	10/26/2011	8,481	0	3,531	4,950			0	4,950
56	FNMA P986014 05 50%2038	31415QK39		6/27/2011	6/27/2011	2,000	0	2,000	0			0	0
57	FNMA P986014 05 50%2038	31415QK39		7/25/2011	7/25/2011	1,432	0	1,432	0			0	0
58	FNMA P986014 05 50%2038	31415QK39		8/25/2011	8/25/2011	2,381	0	2,381	0			0	0

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

	Amount
Long Term CG Distributions	122
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	1,857,312	0	1,741,863	115,449	0	0	0	115,449
59	FNMA P986014 05 50%2038	31415QK39		9/26/2011	9/26/2011	3,593	0	3,593	0			0	0
60	FNMA P986014 05 50%2038	31415QK39		10/25/2011	10/25/2011	1,115	0	1,115	0			0	0
61	FNMA P986014 05 50%2038	31415QK39		11/25/2011	11/25/2011	1,684	0	1,684	0			0	0
62	FNMA P986014 05 50%2038	31415QK39		12/27/2011	12/27/2011	2,296	0	2,296	0			0	0
63	FNMA P986014 05 50%2038	31415QK39		1/25/2012	1/25/2012	431	0	431	0			0	0
64	FNMA P994148 05%2023	31416AL57		2/25/2011	2/25/2011	842	0	842	0			0	0
65	FNMA P994148 05%2023	31416AL57		3/25/2011	3/25/2011	504	0	504	0			0	0
66	FNMA P994148 05%2023	31416AL57		4/25/2011	4/25/2011	566	0	566	0			0	0
67	FNMA P994148 05%2023	31416AL57		5/25/2011	5/25/2011	271	0	271	0			0	0
68	FNMA P994148 05%2023	31416AL57		6/27/2011	6/27/2011	322	0	322	0			0	0
69	FNMA P994148 05%2023	31416AL57		7/25/2011	7/25/2011	358	0	358	0			0	0
70	FNMA P994148 05%2023	31416AL57		8/25/2011	8/25/2011	235	0	235	0			0	0
71	FNMA P994148 05%2023	31416AL57		9/26/2011	9/26/2011	154	0	154	0			0	0
72	FNMA P994148 05%2023	31416AL57		10/25/2011	10/25/2011	129	0	129	0			0	0
73	FNMA P994148 05%2023	31416AL57		11/25/2011	11/25/2011	322	0	322	0			0	0
74	FNMA P994148 05%2023	31416AL57		12/27/2011	12/27/2011	358	0	358	0			0	0
75	FNMA P994148 05%2023	31416AL57		1/25/2012	1/25/2012	298	0	298	0			0	0
76	FNMA P995238 05%2024	31416BS33		2/25/2011	2/25/2011	170	0	170	0			0	0
77	FNMA P995238 05%2024	31416BS33		3/25/2011	3/25/2011	124	0	124	0			0	0
78	FNMA P995238 05%2024	31416BS33		4/25/2011	4/25/2011	127	0	127	0			0	0
79	FNMA P995238 05%2024	31416BS33		5/25/2011	5/25/2011	78	0	78	0			0	0
80	FNMA P995238 05%2024	31416BS33		6/27/2011	6/27/2011	83	0	83	0			0	0
81	FNMA P995238 05%2024	31416BS33		7/25/2011	7/25/2011	93	0	93	0			0	0
82	FNMA P995238 05%2024	31416BS33		8/25/2011	8/25/2011	72	0	72	0			0	0
83	FNMA P995238 05%2024	31416BS33		9/26/2011	9/26/2011	88	0	88	0			0	0
84	FNMA P995238 05%2024	31416BS33		10/25/2011	10/25/2011	80	0	80	0			0	0
85	KRAFT FOODS INC VA CL A	50075N104		5/9/2007	11/1/2011	519	0	489	30			0	30
86	KRAFT FOODS INC VA CL A	50075N104		5/9/2007	11/4/2011	1,054	0	978	76			0	76
87	KRAFT FOODS INC VA CL A	50075N104		8/21/2009	11/4/2011	4,112	0	3,378	734			0	734
88	KRAFT FOODS INC VA CL A	50075N104		10/19/2009	11/7/2011	633	0	490	143			0	143
89	KRAFT FOODS INC VA CL A	50075N104		8/21/2009	11/7/2011	1,874	0	1,530	344			0	344
90	KRAFT FOODS INC VA CL A	50075N104		10/19/2009	11/7/2011	495	0	382	113			0	113
91	KRAFT FOODS INC VA CL A	50075N104		10/19/2009	11/8/2011	987	0	763	224			0	224
92	KRAFT FOODS INC VA CL A	50075N104		3/8/2011	11/8/2011	2,010	0	1,787	223			0	223
93	KROGER CO	501044101		6/24/2011	11/30/2011	92	0	98	-6			0	-6
94	LABORATORY CP AMER HLDGS	50540R409		6/17/2011	11/3/2011	82	0	97	-15			0	-15
95	LABORATORY CP AMER HLDGS	50540R409		6/17/2011	11/3/2011	1,237	0	1,448	-211			0	-211
96	LABORATORY CP AMER HLDGS	50540R409		6/20/2011	11/3/2011	1,980	0	2,333	-353			0	-353
97	LABORATORY CP AMER HLDGS	50540R409		6/17/2011	11/4/2011	82	0	96	-14			0	-14
98	LABORATORY CP AMER HLDGS	50540R409		6/20/2011	11/4/2011	1,964	0	2,333	-369			0	-369
99	LAS VEGAS SANDS CORP	517834107		8/4/2011	10/3/2011	851	0	1,027	-176			0	-176
100	LAS VEGAS SANDS CORP	517834107		8/4/2011	10/3/2011	148	0	179	-31			0	-31
101	LAS VEGAS SANDS CORP	517834107		8/4/2011	10/3/2011	148	0	179	-31			0	-31
102	LAS VEGAS SANDS CORP	517834107		8/4/2011	10/3/2011	481	0	581	-100			0	-100
103	LAS VEGAS SANDS CORP	517834107		8/4/2011	11/30/2011	372	0	357	15			0	15
104	LAUDER ESTEE COS INC A	518439104		8/10/2011	11/30/2011	470	0	368	102			0	102
105	ELI LILLY & CO	532457108		5/3/2011	11/1/2011	414	0	418	-4			0	-4
106	ELI LILLY & CO	532457108		5/3/2011	11/30/2011	452	0	457	-5			0	-5
107	LIMITED BRANDS INC	532716107		10/26/2009	4/18/2011	1,553	0	798	755			0	755
108	LIMITED BRANDS INC	532716107		10/26/2009	10/5/2011	1,724	0	837	887			0	887
109	LIMITED BRANDS INC	532716107		10/26/2009	5/18/2011	1,895	0	876	1,019			0	1,019
110	AMAZON COM INC COM	023135106		9/14/2010	10/26/2011	5,048	0	3,655	1,393			0	1,393
111	AMAZON COM INC COM	023135106		9/14/2010	11/30/2011	191	0	146	45			0	45
112	AMEREN CORP	023608102		9/21/2006	11/1/2011	218	0	370	-152			0	-152
113	AMEREN CORP	023608102		10/26/2006	11/1/2011	1,340	0	2,352	-1,012			0	-1,012
114	AMEREN CORP	023608102		8/28/2007	11/1/2011	312	0	495	-183			0	-183
115	AMEREN CORP	023608102		8/28/2007	12/1/2011	168	0	248	-80			0	-80
116	AMEREN CORP	023608102		9/14/2007	12/1/2011	673	0	1,036	-363			0	-363

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

	Amount
Long Term CG Distributions	122
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	1,857,312	0	1,741,863	115,449	0	0	0	115,449
117	AMEREN CORP	023608102		9/27/2007	12/1/2011	67	0	106	-39			0	-39
118	AMN ELEC POWER CO	025537101		8/15/2011	11/30/2011	40	0	37	3			0	3
119	AMER EXPRESS COMPANY	025816109		10/25/2011	11/30/2011	287	0	299	-12			0	-12
120	AMERICAN TOWER CORP CL A	029912201		4/12/2010	3/30/2011	2,830	0	2,330	500			0	500
121	AMERICAN TOWER CORP CL A	029912201		4/13/2010	3/30/2011	4,014	0	3,278	736			0	736
122	AMERICAN TOWER CORP CL A	029912201		4/13/2010	4/7/2011	1,116	0	924	192			0	192
123	AMERICAN TOWER CORP CL A	029912201		4/29/2010	4/7/2011	1,066	0	862	204			0	204
124	AMERICAN TOWER CORP CL A	029912201		4/29/2010	4/8/2011	1,463	0	1,190	273			0	273
125	AMERICAN TOWER CORP CL A	029912201		6/4/2010	4/8/2011	2,421	0	1,989	432			0	432
126	AMERICAN TOWER CORP CL A	029912201		6/4/2010	4/11/2011	603	0	497	106			0	106
127	AMERICAN TOWER CORP CL A	029912201		10/19/2010	4/11/2011	1,507	0	1,488	19			0	19
128	AMERICAN TOWER CORP CL A	029912201		10/20/2010	4/11/2011	50	0	51	-1			0	-1
129	AMERICAN TOWER CORP CL A	029912201		3/8/2011	4/11/2011	1,205	0	1,255	-50			0	-50
130	AMERIPRISE FINL INC	03076C106		8/11/2010	8/12/2011	4,756	0	4,610	146			0	146
131	AMERIPRISE FINL INC	03076C106		8/27/2010	8/12/2011	224	0	216	8			0	8
132	AMERIPRISE FINL INC	03076C106		8/27/2010	11/30/2011	46	0	43	3			0	3
133	AMGEN INC COM PV $0 0001	031162100		8/21/2009	4/15/2011	6,177	0	6,737	-560			0	-560
134	AMGEN INC COM PV $0 0001	031162100		8/21/2009	4/18/2011	1,045	0	1,153	-108			0	-108
135	AMGEN INC COM PV $0 0001	031162100		10/19/2010	4/18/2011	825	0	854	-29			0	-29
136	AMGEN INC COM PV $0 0001	031162100		10/20/2010	4/18/2011	55	0	58	-3			0	-3
137	ANNALY CAP MGMT INC	035710409		3/26/2007	9/26/2011	3,290	0	2,789	501			0	501
138	ANNALY CAP MGMT INC	035710409		5/23/2007	9/26/2011	1,253	0	1,124	129			0	129
139	ANNALY CAP MGMT INC	035710409		10/11/2007	9/26/2011	139	0	123	16			0	16
140	ANNALY CAP MGMT INC	035710409		6/27/2008	9/26/2011	1,132	0	998	134			0	134
141	ANNALY CAP MGMT INC	035710409		7/8/2008	9/26/2011	1,045	0	907	138			0	138
142	ANNALY CAP MGMT INC	035710409		7/15/2008	9/26/2011	766	0	625	141			0	141
143	FHLMC A9 6312 04%2041	312945AM0		9/15/2011	9/15/2011	134	0	134	0			0	0
144	FHLMC A9 6312 04%2041	312945AM0		10/17/2011	10/17/2011	331	0	331	0			0	0
145	FHLMC A9 6312 04%2041	312945AM0		11/15/2011	11/15/2011	471	0	471	0			0	0
146	FHLMC A9 6312 04%2041	312945AM0		12/15/2011	12/15/2011	388	0	388	0			0	0
147	FHLMC A9 6312 04%2041	312945AM0		1/17/2012	1/17/2012	554	0	554	0			0	0
148	FHLMC A9 7294 04%2041	312946C79		5/16/2011	5/16/2011	135	0	135	0			0	0
149	FHLMC A9 7294 04%2041	312946C79		6/15/2011	6/15/2011	187	0	187	0			0	0
150	FHLMC A9 7294 04%2041	312946C79		7/15/2011	7/15/2011	222	0	222	0			0	0
151	FHLMC A9 7294 04%2041	312946C79		3/9/2011	7/19/2011	996	0	963	33			0	33
152	FHLMC A9 7294 04%2041	312946C79		8/15/2011	8/15/2011	213	0	213	0			0	0
153	FHLMC A9 7294 04%2041	312946C79		9/15/2011	9/15/2011	146	0	146	0			0	0
154	FHLMC A9 7294 04%2041	312946C79		10/17/2011	10/17/2011	568	0	568	0			0	0
155	FHLMC A9 7294 04%2041	312946C79		11/15/2011	11/15/2011	490	0	490	0			0	0
156	FHLMC A9 7294 04%2041	312946C79		12/15/2011	12/15/2011	850	0	850	0			0	0
157	FHLMC A9 7294 04%2041	312946C79		1/17/2012	1/17/2012	451	0	451	0			0	0
158	FHLMC A9 7474 04%2041	312946JT4		5/16/2011	5/16/2011	80	0	80	0			0	0
159	FHLMC A9 7474 04%2041	312946JT4		6/15/2011	6/15/2011	142	0	142	0			0	0
160	FHLMC A9 7474 04%2041	312946JT4		7/15/2011	7/15/2011	104	0	104	0			0	0
161	FHLMC A9 7474 04%2041	312946JT4		3/29/2011	7/19/2011	994	0	963	31			0	31
162	FHLMC A9 7474 04%2041	312946JT4		8/15/2011	8/15/2011	143	0	143	0			0	0
163	FHLMC A9 7474 04%2041	312946JT4		9/15/2011	9/15/2011	183	0	183	0			0	0
164	FHLMC A9 7474 04%2041	312946JT4		10/17/2011	10/17/2011	260	0	260	0			0	0
165	LOCKHEED MARTIN CORP	539830109		3/11/2010	11/1/2011	370	0	414	-44			0	-44
166	LOCKHEED MARTIN CORP	539830109		3/11/2010	11/30/2011	701	0	744	-43			0	-43
167	LUBRIZOL CORP	549271104		1/15/2010	3/15/2011	1,205	0	702	503			0	503
168	LUBRIZOL CORP	549271104		1/19/2010	3/15/2011	4,015	0	2,399	1,616			0	1,616
169	LUBRIZOL CORP	549271104		1/20/2010	3/15/2011	3,346	0	2,048	1,298			0	1,298
170	LUBRIZOL CORP	549271104		1/20/2010	3/16/2011	1,340	0	819	521			0	521
171	LUBRIZOL CORP	549271104		1/21/2010	3/16/2011	1,340	0	845	495			0	495
172	LUBRIZOL CORP	549271104		10/20/2010	3/16/2011	268	0	226	42			0	42
173	LUBRIZOL CORP	549271104		3/8/2011	3/16/2011	2,813	0	2,242	571			0	571
174	MSC INDL DIRECT INC CL A	553530106		3/18/2010	1/11/2011	609	0	504	105			0	105

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	Amount
Long Term CG Distributions	122
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	1,857,312	0	1,741,863	115,449	0	0	0	115,449
175	MSC INDL DIRECT INC CL A	553530106		3/22/2010	1/11/2011	305	0	252	53			0	53
176	MSC INDL DIRECT INC CL A	553530106		3/23/2010	1/11/2011	609	0	510	99			0	99
177	MSC INDL DIRECT INC CL A	553530106		3/24/2010	1/11/2011	244	0	201	43			0	43
178	MSC INDL DIRECT INC CL A	553530106		3/24/2010	1/12/2011	667	0	554	113			0	113
179	MSC INDL DIRECT INC CL A	553530106		3/26/2010	1/12/2011	909	0	767	142			0	142
180	MSC INDL DIRECT INC CL A	553530106		3/29/2010	1/12/2011	303	0	256	47			0	47
181	TELSTRA CORP ADR	87969N204		12/18/2009	3/10/2011	1,664	0	1,880	-216			0	-216
182	TELSTRA CORP ADR	87969N204		12/17/2009	11/1/2011	459	0	475	-16			0	-16
183	TELSTRA CORP ADR	87969N204		12/18/2009	11/1/2011	16	0	15	1			0	1
184	TELSTRA CORP ADR	87969N204		12/18/2009	11/30/2011	98	0	92	6			0	6
185	TERADATA CORP DEL	88076W103		1/26/2010	3/18/2011	1,331	0	772	559			0	559
186	TERADATA CORP DEL	88076W103		1/26/2010	3/21/2011	452	0	257	195			0	195
187	TERADATA CORP DEL	88076W103		1/27/2010	3/21/2011	101	0	57	44			0	44
188	TERADATA CORP DEL	88076W103		1/27/2010	4/1/2011	1,065	0	596	469			0	469
189	TERADATA CORP DEL	88076W103		1/27/2010	10/28/2011	2,729	0	1,250	1,479			0	1,479
190	TERADATA CORP DEL	88076W103		1/27/2010	11/30/2011	216	0	114	102			0	102
191	TEXAS INSTRUMENTS	882508104		10/4/2010	2/9/2011	3,091	0	2,410	681			0	681
192	TEXAS INSTRUMENTS	882508104		10/4/2010	2/10/2011	4,339	0	3,396	943			0	943
193	TEXAS INSTRUMENTS	882508104		10/19/2010	2/10/2011	735	0	586	149			0	149
194	3M COMPANY	88579Y101		12/11/2009	3/30/2011	4,721	0	4,118	603			0	603
195	3M COMPANY	88579Y101		12/11/2009	11/30/2011	161	0	161	0			0	0
196	3M COMPANY	88579Y101		12/11/2009	11/30/2011	81	0	81	0			0	0
197	3M COMPANY	88579Y101		12/11/2009	12/2/2011	2,078	0	2,099	-21			0	-21
198	3M COMPANY	88579Y101		12/11/2009	12/2/2011	160	0	153	7			0	7
199	3M COMPANY	88579Y101		2/16/2010	12/2/2011	80	0	80	0			0	0
200	3M COMPANY	88579Y101		2/16/2010	12/5/2011	325	0	320	5			0	5
201	3M COMPANY	88579Y101		6/10/2010	12/5/2011	2,842	0	2,703	139			0	139
202	3M COMPANY	88579Y101		10/19/2010	12/5/2011	893	0	969	-76			0	-76
203	3M COMPANY	88579Y101		3/8/2011	12/5/2011	650	0	751	-101			0	-101
204	3M COMPANY	88579Y101		7/25/2011	12/5/2011	325	0	382	-57			0	-57
205	TIME WARNER INC SHS	887317303		12/6/2010	11/1/2011	203	0	186	17			0	17
206	TIME WARNER INC SHS	887317303		12/6/2010	11/30/2011	417	0	373	44			0	44
207	TOTAL S A SP ADR	89151E109		12/13/2007	10/27/2011	829	0	1,211	-382			0	-382
208	TOTAL S A SP ADR	89151E109		12/21/2007	10/27/2011	829	0	1,205	-376			0	-376
209	TOTAL S A SP ADR	89151E109		1/3/2008	10/27/2011	553	0	851	-298			0	-298
210	TOTAL S A SP ADR	89151E109		1/8/2008	10/27/2011	553	0	862	-309			0	-309
211	TOTAL S A SP ADR	89151E109		8/21/2009	10/27/2011	497	0	511	-14			0	-14
212	TOTAL S A SP ADR	89151E109		8/21/2009	11/1/2011	652	0	739	-87			0	-87
213	TOTAL S A SP ADR	89151E109		8/21/2009	11/30/2011	361	0	398	-37			0	-37
214	TRACTOR SUPPLY CO	892356106		11/8/2010	1/28/2011	1,376	0	1,128	248			0	248
215	TRACTOR SUPPLY CO	892356106		11/8/2010	9/14/2011	2,350	0	1,462	888			0	888
216	TRACTOR SUPPLY CO	892356106		11/9/2010	9/14/2011	134	0	83	51			0	51
217	TRACTOR SUPPLY CO	892356106		11/9/2010	9/30/2011	3,272	0	2,126	1,146			0	1,146
218	TRACTOR SUPPLY CO	892356106		11/10/2010	9/30/2011	1,155	0	747	408			0	408
219	TRACTOR SUPPLY CO	892356106		3/8/2011	9/30/2011	64	0	55	9			0	9
220	TRANSCANADA CORP	89353D107		8/21/2009	2/15/2011	538	0	413	125			0	125
221	TRANSCANADA CORP	89353D107		8/21/2009	2/16/2011	383	0	295	88			0	88
222	TRANSCANADA CORP	89353D107		8/21/2009	2/18/2011	231	0	177	54			0	54
223	FHLMC A9 7474 04%2041	312946JT4		11/15/2011	11/15/2011	214	0	214	0			0	0
224	FHLMC A9 7474 04%2041	312946JT4		12/15/2011	12/15/2011	507	0	507	0			0	0
225	FHLMC A9 7474 04%2041	312946JT4		1/17/2012	1/17/2012	329	0	329	0			0	0
226	PETRLEO BRAS VTG SPD ADR	71654V408		8/21/2009	11/30/2011	54	0	89	-35			0	-35
227	PETSMART INC	716768106		8/25/2010	11/1/2011	46	0	33	13			0	13
228	PFIZER INC	717081103		3/23/2010	5/3/2011	1,431	0	1,229	202			0	202
229	PFIZER INC	717081103		3/24/2010	5/3/2011	4,027	0	3,468	559			0	559
230	PFIZER INC	717081103		8/21/2009	5/3/2011	3,668	0	2,971	697			0	697
231	PFIZER INC	717081103		10/19/2009	5/3/2011	1,325	0	1,176	149			0	149
232	PFIZER INC	717081103		3/23/2010	5/3/2011	1,019	0	878	141			0	141

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	Amount
Long Term CG Distributions	122
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	1,857,312	0	1,741,863	115,449	0	0	0	115,449
233	PFIZER INC	717081103		3/24/2010	11/1/2011	314	0	282	32			0	32
234	PFIZER INC	717081103		3/24/2010	11/30/2011	719	0	634	85			0	85
235	PHARM PROD DEV INC	717124101		4/25/2011	6/21/2011	1,223	0	1,466	-243			0	-243
236	PHARM PROD DEV INC	717124101		4/26/2011	6/21/2011	859	0	1,052	-193			0	-193
237	PHARM PROD DEV INC	717124101		4/26/2011	6/22/2011	1,835	0	2,232	-397			0	-397
238	PHARM PROD DEV INC	717124101		4/26/2011	6/23/2011	777	0	957	-180			0	-180
239	PHARM PROD DEV INC	717124101		4/27/2011	6/23/2011	855	0	1,014	-159			0	-159
240	POTASH CORP SASKATCHEWAN	73755L107		11/4/2010	5/16/2011	3,079	0	2,762	317			0	317
241	POTASH CORP SASKATCHEWAN	73755L107		11/4/2010	8/19/2011	2,502	0	2,294	208			0	208
242	POTASH CORP SASKATCHEWAN	73755L107		12/16/2010	8/19/2011	1,992	0	1,816	176			0	176
243	POTASH CORP SASKATCHEWAN	73755L107		12/16/2010	8/22/2011	930	0	838	92			0	92
244	POTASH CORP SASKATCHEWAN	73755L107		3/8/2011	8/22/2011	620	0	694	-74			0	-74
245	POTASH CORP SASKATCHEWAN	73755L107		3/30/2011	8/22/2011	982	0	1,098	-116			0	-116
246	POTASH CORP SASKATCHEWAN	73755L107		7/25/2011	8/22/2011	258	0	311	-53			0	-53
247	PRAXAIR INC	74005P104		8/26/2011	11/30/2011	305	0	282	23			0	23
248	PRECISION CASTPARTS	740189105		7/27/2010	11/30/2011	328	0	241	87			0	87
249	PROCTER & GAMBLE CO	742718109		8/21/2009	3/30/2011	1,671	0	1,439	232			0	232
250	PROCTER & GAMBLE CO	742718109		8/21/2009	9/26/2011	1,251	0	1,066	185			0	185
251	PROCTER & GAMBLE CO	742718109		8/21/2009	9/27/2011	1,134	0	959	175			0	175
252	PROCTER & GAMBLE CO	742718109		8/21/2009	10/28/2011	1,614	0	1,332	282			0	282
253	PROCTER & GAMBLE CO	742718109		10/19/2009	10/28/2011	1,292	0	1,160	132			0	132
254	PROCTER & GAMBLE CO	742718109		5/19/2010	10/28/2011	775	0	756	19			0	19
255	PROCTER & GAMBLE CO	742718109		5/19/2010	11/30/2011	193	0	189	4			0	4
256	PROCTER & GAMBLE CO	742718109		5/19/2010	12/5/2011	971	0	945	26			0	26
257	PROCTER & GAMBLE CO	742718109		10/19/2010	12/5/2011	906	0	883	23			0	23
258	PROCTER & GAMBLE CO	742718109		10/20/2010	12/5/2011	65	0	63	2			0	2
259	PROCTER & GAMBLE CO	742718109		3/8/2011	12/5/2011	518	0	497	21			0	21
260	PROCTER & GAMBLE CO	742718109		5/16/2011	12/5/2011	388	0	402	-14			0	-14
261	QUALCOMM INC	747525103		7/21/2011	11/30/2011	55	0	57	-2			0	-2
262	RAYTHEON CO DELAWARE NEW	755111507		5/18/2011	11/30/2011	91	0	99	-8			0	-8
263	RAYTHEON CO DELAWARE NEW	755111507		5/18/2011	11/30/2011	136	0	148	-12			0	-12
264	RAYTHEON CO DELAWARE NEW	755111507		5/18/2011	12/2/2011	1,181	0	1,281	-100			0	-100
265	RAYTHEON CO DELAWARE NEW	755111507		5/18/2011	12/2/2011	91	0	93	-2			0	-2
266	RAYTHEON CO DELAWARE NEW	755111507		5/19/2011	12/2/2011	2,771	0	3,030	-259			0	-259
267	ANNALY CAP MGMT INC	035710409		7/15/2008	9/28/2011	437	0	370	67			0	67
268	ANNALY CAP MGMT INC	035710409		7/17/2008	9/28/2011	1,178	0	1,015	163			0	163
269	ANNALY CAP MGMT INC	035710409		10/20/2008	9/28/2011	1,110	0	840	270			0	270
270	ANNALY CAP MGMT INC	035710409		3/24/2009	9/28/2011	505	0	431	74			0	74
271	ANNALY CAP MGMT INC	035710409		4/3/2009	9/28/2011	757	0	614	143			0	143
272	ANNALY CAP MGMT INC	035710409		8/21/2009	9/28/2011	589	0	611	-22			0	-22
273	APPLE INC	037833100		6/17/2008	11/30/2011	380	0	178	202			0	202
274	ASTRAZENECA PLC SPND ADR	046353108		8/21/2009	11/1/2011	282	0	277	5			0	5
275	AUST NW Z B G ADR	052528304		8/21/2009	11/1/2011	260	0	194	66			0	66
276	BAKER HUGHES INC	057224107		1/28/2011	8/9/2011	1,265	0	1,427	-162			0	-162
277	BAKER HUGHES INC	057224107		1/28/2011	9/29/2011	2,887	0	4,077	-1,190			0	-1,190
278	BAKER HUGHES INC	057224107		3/8/2011	9/29/2011	289	0	412	-123			0	-123
279	FNMA P995238 05%2024	31416BS33		11/25/2011	11/25/2011	94	0	94	0			0	0
280	FNMA P995238 05%2024	31416BS33		12/27/2011	12/27/2011	97	0	97	0			0	0
281	FNMA P995238 05%2024	31416BS33		1/25/2012	1/25/2012	86	0	86	0			0	0
282	FNMA PMA0693 04 50%2041	31417YXX0		4/25/2011	4/25/2011	102	0	102	0			0	0
283	FNMA PMA0693 04 50%2041	31417YXX0		5/25/2011	5/25/2011	120	0	120	0			0	0
284	FNMA PMA0693 04 50%2041	31417YXX0		6/27/2011	6/27/2011	118	0	118	0			0	0
285	FNMA PMA0693 04 50%2041	31417YXX0		7/25/2011	7/25/2011	470	0	470	0			0	0
286	FNMA PMA0693 04 50%2041	31417YXX0		8/25/2011	8/25/2011	631	0	631	0			0	0
287	FNMA PMA0693 04 50%2041	31417YXX0		9/26/2011	9/26/2011	660	0	660	0			0	0
288	FNMA PMA0693 04 50%2041	31417YXX0		2/16/2011	10/11/2011	69,049	0	65,570	3,479			0	3,479
289	FNMA PMA0693 04 50%2041	31417YXX0		10/25/2011	10/25/2011	865	0	865	0			0	0
290	FNMA PAE0286 05%2025	31419AJ81		4/25/2011	4/25/2011	267	0	267	0			0	0

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		Amount
	Long Term CG Distributions	122
	Short Term CG Distributions	0

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					Totals	1,857,312	0	1,741,863	115,449	0	0	0	115,449
291	FNMA PAE0286 05%2025	31419AJ81		5/25/2011	5/25/2011	229	0	229	0			0	0
292	FNMA PAE0286 05%2025	31419AJ81		6/27/2011	6/27/2011	194	0	194	0			0	0
293	FNMA PAE0286 05%2025	31419AJ81		7/25/2011	7/25/2011	198	0	198	0			0	0
294	FNMA PAE0286 05%2025	31419AJ81		8/25/2011	8/25/2011	190	0	190	0			0	0
295	FNMA PAE0286 05%2025	31419AJ81		9/26/2011	9/26/2011	215	0	215	0			0	0
296	FNMA PAE0286 05%2025	31419AJ81		10/25/2011	10/25/2011	206	0	206	0			0	0
297	FNMA PAE0286 05%2025	31419AJ81		11/25/2011	11/25/2011	227	0	227	0			0	0
298	FNMA PAE0286 05%2025	31419AJ81		12/27/2011	12/27/2011	210	0	210	0			0	0
299	FNMA PAE0286 05%2025	31419AJ81		1/25/2012	1/25/2012	212	0	212	0			0	0
300	FNMA PAE0552 05%2025	31419ATJ6		6/27/2011	6/27/2011	30	0	30	0			0	0
301	FNMA PAE0552 05%2025	31419ATJ6		7/25/2011	7/25/2011	29	0	29	0			0	0
302	FNMA PAE0552 05%2025	31419ATJ6		8/25/2011	8/25/2011	24	0	24	0			0	0
303	FNMA PAE0552 05%2025	31419ATJ6		9/26/2011	9/26/2011	27	0	27	0			0	0
304	FNMA PAE0552 05%2025	31419ATJ6		10/25/2011	10/25/2011	28	0	28	0			0	0
305	FNMA PAE0552 05%2025	31419ATJ6		11/25/2011	11/25/2011	30	0	30	0			0	0
306	FNMA PAE0552 05%2025	31419ATJ6		12/27/2011	12/27/2011	29	0	29	0			0	0
307	FNMA PAE0552 05%2025	31419ATJ6		1/25/2012	1/25/2012	27	0	27	0			0	0
308	FNMA PAE0981 03 50%2041	31419BCT0		11/25/2011	11/25/2011	534	0	534	0			0	0
309	FNMA PAE0981 03 50%2041	31419BCT0		12/27/2011	12/27/2011	659	0	659	0			0	0
310	FNMA PAE0981 03 50%2041	31419BCT0		1/25/2012	1/25/2012	420	0	420	0			0	0
311	FNMA PAE6118 03 50%2040	31419GYQ1		11/25/2011	11/25/2011	706	0	706	0			0	0
312	FNMA PAE6118 03 50%2040	31419GYQ1		12/27/2011	12/27/2011	1,363	0	1,363	0			0	0
313	FNMA PAE6118 03 50%2040	31419GYQ1		1/25/2012	1/25/2012	742	0	742	0			0	0
314	F5 NETWORKS INC COM	315616102		9/30/2010	3/22/2011	2,247	0	2,545	-298			0	-298
315	F5 NETWORKS INC COM	315616102		10/20/2010	3/22/2011	281	0	278	3			0	3
316	F5 NETWORKS INC COM	315616102		11/15/2011	11/30/2011	225	0	225	0			0	0
317	FORTINET INC	34959E109		11/15/2011	11/30/2011	72	0	77	-5			0	-5
318	FREEPRT-MCMRAN CPR & GLD	35671D857		1/8/2010	5/12/2011	682	0	614	68			0	68
319	TRANSCANADA CORP	89353D107		8/21/2009	2/22/2011	817	0	619	198			0	198
320	TRANSCANADA CORP	89353D107		10/20/2010	2/22/2011	78	0	76	2			0	2
321	TRAVELERS COS INC	89417E109		3/28/2006	11/1/2011	1,189	0	860	329			0	329
322	TRIMBLE NAV LTD	896239100		1/14/2011	8/1/2011	1,207	0	1,511	-304			0	-304
323	TRIMBLE NAV LTD	896239100		1/14/2011	8/2/2011	135	0	173	-38			0	-38
324	TRIMBLE NAV LTD	896239100		1/18/2011	8/2/2011	1,489	0	1,959	-470			0	-470
325	TRIMBLE NAV LTD	896239100		1/18/2011	8/3/2011	2,255	0	2,671	-416			0	-416
326	TRIMBLE NAV LTD	896239100		5/19/2011	8/3/2011	1,127	0	1,301	-174			0	-174
327	TRIMBLE NAV LTD	896239100		5/20/2011	8/3/2011	113	0	131	-18			0	-18
328	TURKCELL ILETISIM ADR	900111204		8/21/2009	1/14/2011	85	0	83	2			0	2
329	TURKCELL ILETISIM ADR	900111204		8/21/2009	1/18/2011	201	0	199	2			0	2
330	TURKCELL ILETISIM ADR	900111204		8/21/2009	1/19/2011	116	0	116	0			0	0
331	TURKCELL ILETISIM ADR	900111204		8/21/2009	1/20/2011	162	0	166	-4			0	-4
332	TURKCELL ILETISIM ADR	900111204		8/21/2009	1/21/2011	160	0	166	-6			0	-6
333	TURKCELL ILETISIM ADR	900111204		8/21/2009	1/28/2011	230	0	249	-19			0	-19
334	TURKCELL ILETISIM ADR	900111204		2/16/2010	1/28/2011	261	0	284	-23			0	-23
335	ADR SALE FOR BANCO BRADESCO	059460303		1/1/2001	2/18/2011	16	0	16	0			0	0
336	BANCO BRADESCO S A ADR	059460303		7/28/2010	11/1/2011	105	0	111	-6			0	-6
337	BAXTER INTERNTL INC	071813109		5/18/2010	3/2/2011	313	0	261	52			0	52
338	BAXTER INTERNTL INC	071813109		5/19/2010	3/2/2011	1,201	0	980	221			0	221
339	BAXTER INTERNTL INC	071813109		5/19/2010	3/3/2011	2,797	0	2,217	580			0	580
340	BAXTER INTERNTL INC	071813109		5/19/2010	3/4/2011	806	0	639	167			0	167
341	BAXTER INTERNTL INC	071813109		5/19/2010	3/8/2011	531	0	426	105			0	105
342	BAXTER INTERNTL INC	071813109		5/20/2010	3/8/2011	637	0	501	136			0	136
343	BAXTER INTERNTL INC	071813109		5/20/2010	3/9/2011	1,485	0	1,170	315			0	315
344	BAXTER INTERNTL INC	071813109		5/20/2010	3/11/2011	2,608	0	2,089	519			0	519
345	BOEING COMPANY	097023105		6/11/2010	6/23/2011	2,494	0	2,269	225			0	225
346	BOEING COMPANY	097023105		6/11/2010	9/22/2011	1,564	0	1,750	-186			0	-186
347	BOEING COMPANY	097023105		6/11/2010	11/30/2011	343	0	324	19			0	19
348	BRIGHAM EXPL INC COM	109178103		7/20/2011	10/17/2011	7,018	0	6,419	599			0	599

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

	Amount
Long Term CG Distributions	122
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	1,857,312	0	1,741,863	115,449	0	0	0	115,449
349	BRIGHAM EXPL INC COM	109178103		7/21/2011	10/17/2011	327	0	303	24			0	24
350	BRITISH AMN TOBACO SPADR	110448107		8/21/2009	4/28/2011	877	0	626	251			0	251
351	BRITISH AMN TOBACO SPADR	110448107		8/21/2009	4/29/2011	530	0	375	155			0	155
352	BRITISH AMN TOBACO SPADR	110448107		8/21/2009	5/2/2011	88	0	63	25			0	25
353	BRITISH AMN TOBACO SPADR	110448107		8/21/2009	5/3/2011	1,144	0	813	331			0	331
354	BRITISH AMN TOBACO SPADR	110448107		8/21/2009	5/4/2011	88	0	63	25			0	25
355	BRITISH AMN TOBACO SPADR	110448107		8/21/2009	5/17/2011	697	0	501	196			0	196
356	BRITISH AMN TOBACO SPADR	110448107		10/19/2009	5/17/2011	436	0	329	107			0	107
357	BRITISH AMN TOBACO SPADR	110448107		10/19/2009	5/18/2011	437	0	329	108			0	108
358	BRITISH AMN TOBACO SPADR	110448107		5/19/2010	5/18/2011	437	0	292	145			0	145
359	BRITISH AMN TOBACO SPADR	110448107		3/8/2011	5/18/2011	611	0	573	38			0	38
360	CF INDS HLDGS INC	125269100		2/23/2011	8/23/2011	2,999	0	2,269	730			0	730
361	CME GROUP INC	12572Q105		12/1/2010	10/25/2011	2,092	0	2,393	-301			0	-301
362	CME GROUP INC	12572Q105		12/2/2010	10/25/2011	784	0	930	-146			0	-146
363	CME GROUP INC	12572Q105		12/2/2010	10/26/2011	1,577	0	1,860	-283			0	-283
364	FHLMC E0 2688 05%2025	31294L6Z1		9/15/2011	9/15/2011	49	0	49	0			0	0
365	FHLMC E0 2688 05%2025	31294L6Z1		10/17/2011	10/17/2011	34	0	34	0			0	0
366	FHLMC E0 2688 05%2025	31294L6Z1		11/15/2011	11/15/2011	34	0	34	0			0	0
367	FHLMC E0 2688 05%2025	31294L6Z1		12/15/2011	12/15/2011	26	0	26	0			0	0
368	FHLMC E0 2688 05%2025	31294L6Z1		1/17/2012	1/17/2012	6	0	6	0			0	0
369	FHLMC Q0 0798 04%2041	3132GD3F7		6/15/2011	6/15/2011	42	0	42	0			0	0
370	FHLMC Q0 0798 04%2041	3132GD3F7		7/15/2011	7/15/2011	45	0	45	0			0	0
371	FHLMC Q0 0798 04%2041	3132GD3F7		4/20/2011	7/19/2011	29,206	0	28,488	718			0	718
372	FHLMC Q0 4087 03 50%2041	3132GKF43		11/15/2011	11/15/2011	76	0	76	0			0	0
373	FHLMC Q0 4087 03 50%2041	3132GKF43		12/15/2011	12/15/2011	103	0	103	0			0	0
374	FHLMC Q0 4087 03 50%2041	3132GKF43		1/17/2012	1/17/2012	217	0	217	0			0	0
375	FHLMC Q0 4911 03 50%2041	3132GLDQ4		1/17/2012	1/17/2012	9	0	9	0			0	0
376	FED NAT'L MORTGAGE ASSOC	31359MFP3		9/9/2009	2/3/2011	5,226	0	5,204	22			0	22
377	FED NAT'L MORTGAGE ASSOC	31359MFP3		10/21/2009	2/3/2011	2,613	0	2,662	-49			0	-49
378	FED NAT'L MORTGAGE ASSOC	31359MFP3		5/28/2010	2/3/2011	9,145	0	9,276	-131			0	-131
379	FEDERAL NATL MTG ASSOC	31359MH89		8/25/2009	2/16/2011	27,752	0	26,753	999			0	999
380	FEDERAL NATL MTG ASSOC	31359MH89		10/21/2009	2/16/2011	19,981	0	19,519	462			0	462
381	FEDERAL NATL MTG ASSOC	31359MH89		1/6/2010	2/16/2011	6,660	0	6,493	167			0	167
382	FEDERAL NATL MTG ASSOC	31359MH89		10/19/2010	2/16/2011	3,330	0	3,517	-187			0	-187
383	FEDERAL NATL MTG ASSOC	31359MH89		2/3/2011	2/16/2011	2,220	0	2,235	-15			0	-15
384	FNMA P256513 05 50% 2036	31371M3W5		2/25/2011	2/25/2011	751	0	751	0			0	0
385	RAYTHEON CO DELAWARE NEW	755111507		5/20/2011	12/2/2011	2,181	0	2,378	-197			0	-197
386	RAYTHEON CO DELAWARE NEW	755111507		5/23/2011	12/2/2011	136	0	148	-12			0	-12
387	RAYTHEON CO DELAWARE NEW	755111507		5/23/2011	12/5/2011	1,506	0	1,631	-125			0	-125
388	TURKCELL ILETISIM ADR	900111204		2/16/2010	1/31/2011	46	0	50	-4			0	-4
389	TURKCELL ILETISIM ADR	900111204		5/19/2010	1/31/2011	463	0	387	76			0	76
390	ULTA SALON COSMETICS &	90384S303		10/18/2011	12/27/2011	1,240	0	1,306	-66			0	-66
391	ULTA SALON COSMETICS &	90384S303		10/19/2011	12/27/2011	3,263	0	3,582	-319			0	-319
392	ULTA SALON COSMETICS &	90384S303		10/28/2011	12/27/2011	65	0	67	-2			0	-2
393	ULTA SALON COSMETICS &	90384S303		10/28/2011	12/28/2011	1,549	0	1,618	-69			0	-69
394	UNILEVER PLC NEW ADR	904767704		8/21/2009	11/1/2011	725	0	609	116			0	116
395	UNILEVER PLC NEW ADR	904767704		8/21/2009	11/30/2011	134	0	111	23			0	23
396	UNION PACIFIC CORP	907818108		10/6/2011	11/30/2011	309	0	267	42			0	42
397	U.S TREASURY BOND	912810FJ2		8/25/2009	1/3/2011	10,067	0	10,021	46			0	46
398	U S TREASURY BOND	912810FJ2		8/25/2009	1/26/2011	7,450	0	7,512	-62			0	-62
399	U S TREASURY BOND	912810FJ2		8/25/2009	3/9/2011	1,226	0	1,251	-25			0	-25
400	U.S TREASURY BOND	912810FJ2		10/21/2009	3/9/2011	3,677	0	3,750	-73			0	-73
401	U S TREASURY BOND	912810FJ2		10/21/2009	3/9/2011	3,677	0	3,750	-73			0	-73
402	U S TREASURY BOND	912810FJ2		10/21/2009	7/26/2011	3,887	0	3,744	143			0	143
403	U S TREASURY BOND	912810FJ2		11/30/2009	7/26/2011	5,183	0	5,059	124			0	124
404	U S TREASURY BOND	912810FJ2		11/30/2009	8/2/2011	9,450	0	8,852	598			0	598
405	U S TREASURY BOND	912810FJ2		11/30/2009	9/23/2011	1,523	0	1,263	260			0	260
406	U S TREASURY BOND	912810FJ2		1/6/2010	9/23/2011	4,569	0	3,555	1,014			0	1,014

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	Amount
Long Term CG Distributions	122
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	1,857,312	0	1,741,863	115,449	0	0	0	115,449
407	U S TREASURY BOND	912810FJ2		7/7/2010	9/23/2011	4,569	0	3,925	644			0	644
408	U S TREASURY BOND	912810FT0		8/25/2009	1/6/2011	6,007	0	6,289	-282			0	-282
409	U S TREASURY BOND	912810FT0		8/25/2009	1/6/2011	4,005	0	4,192	-187			0	-187
410	U S TREASURY BOND	912810FT0		8/25/2009	2/16/2011	3,931	0	4,192	-261			0	-261
411	U S TREASURY BOND	912810FT0		10/21/2009	2/16/2011	1,966	0	2,094	-128			0	-128
412	U S TREASURY BOND	912810FT0		10/21/2009	2/16/2011	983	0	1,047	-64			0	-64
413	DANAHER CORP DEL COM	235851102		5/16/2011	11/30/2011	145	0	162	-17			0	-17
414	DENTSPLY INTL INC	249030107		8/25/2011	11/1/2011	35	0	33	2			0	2
415	DENTSPLY INTL INC	249030107		8/25/2011	11/30/2011	144	0	133	11			0	11
416	DEVON ENERGY CORP NEW	25179M103		3/7/2011	6/23/2011	3,459	0	4,063	-604			0	-604
417	DEVON ENERGY CORP NEW	25179M103		3/8/2011	6/23/2011	77	0	89	-12			0	-12
418	DEVON ENERGY CORP NEW	25179M103		3/8/2011	6/24/2011	1,162	0	1,339	-177			0	-177
419	DEVON ENERGY CORP NEW	25179M103		3/10/2011	6/24/2011	1,472	0	1,647	-175			0	-175
420	DIAGEO PLC SPSD ADR NEW	25243Q205		8/21/2009	11/1/2011	411	0	318	93			0	93
421	DIAGEO PLC SPSD ADR NEW	25243Q205		8/21/2009	11/30/2011	257	0	191	66			0	66
422	DIAMOND OFFSHORE DRLNG	25271C102		7/28/2009	1/27/2011	649	0	828	-179			0	-179
423	DIAMOND OFFSHORE DRLNG	25271C102		7/29/2009	1/27/2011	144	0	180	-36			0	-36
424	DIAMOND OFFSHORE DRLNG	25271C102		8/21/2009	1/27/2011	2,959	0	3,654	-695			0	-695
425	DIAMOND OFFSHORE DRLNG	25271C102		8/21/2009	1/31/2011	2,441	0	3,030	-589			0	-589
426	DIAMOND OFFSHORE DRLNG	25271C102		8/21/2009	11/21/2011	1,528	0	2,228	-700			0	-700
427	DIAMOND OFFSHORE DRLNG	25271C102		8/21/2009	11/22/2011	605	0	891	-286			0	-286
428	DIAMOND OFFSHORE DRLNG	25271C102		9/10/2010	11/22/2011	1,693	0	1,750	-57			0	-57
429	DIAMOND OFFSHORE DRLNG	25271C102		9/10/2010	11/23/2011	1,361	0	1,438	-77			0	-77
430	DIAMOND OFFSHORE DRLNG	25271C102		9/10/2010	11/30/2011	3,425	0	3,563	-138			0	-138
431	DIAMOND OFFSHORE DRLNG	25271C102		7/25/2011	11/30/2011	1,622	0	1,900	-278			0	-278
432	DISCOVER FINL SVCS	254709108		10/11/2011	11/1/2011	23	0	25	-2			0	-2
433	R R DONNELLEY SONS	257867101		3/28/2006	11/1/2011	232	0	482	-250			0	-250
434	R R DONNELLEY SONS	257867101		4/5/2006	11/1/2011	310	0	665	-355			0	-355
435	R R DONNELLEY SONS	257867101		3/31/2006	11/1/2011	155	0	327	-172			0	-172
436	R R DONNELLEY SONS	257867101		5/1/2006	11/1/2011	232	0	507	-275			0	-275
437	R R DONNELLEY SONS	257867101		5/8/2006	11/1/2011	108	0	234	-126			0	-126
438	E M C CORPORATION MASS	268648102		8/21/2009	3/30/2011	2,256	0	1,273	983			0	983
439	E M C CORPORATION MASS	268648102		8/21/2009	6/10/2011	2,832	0	1,622	1,210			0	1,210
440	E M C CORPORATION MASS	268648102		8/21/2009	11/30/2011	207	0	136	71			0	71
441	EOG RESOURCES INC	26875P101		10/14/2010	5/24/2011	744	0	692	52			0	52
442	EOG RESOURCES INC	26875P101		10/15/2010	5/24/2011	532	0	500	32			0	32
443	RAYTHEON CO DELAWARE NEW	755111507		7/25/2011	12/5/2011	365	0	373	-8			0	-8
444	RED HAT INC	756577102		1/26/2011	9/20/2011	2,794	0	2,918	-124			0	-124
445	RED HAT INC	756577102		1/27/2011	9/20/2011	1,012	0	1,058	-46			0	-46
446	RED HAT INC	756577102		1/27/2011	9/21/2011	2,046	0	2,115	-69			0	-69
447	REYNOLDS AMERICAN INC	761713106		3/28/2006	11/1/2011	2,015	0	1,418	597			0	597
448	REYNOLDS AMERICAN INC	761713106		3/28/2006	11/30/2011	1,045	0	669	376			0	376
449	REYNOLDS AMERICAN INC	761713106		8/21/2009	11/30/2011	167	0	92	75			0	75
450	ROCKWELL AUTOMATION INC	773903109		2/11/2011	6/15/2011	1,253	0	1,407	-154			0	-154
451	ROCKWELL AUTOMATION INC	773903109		2/14/2011	6/15/2011	783	0	884	-101			0	-101
452	ROCKWELL AUTOMATION INC	773903109		2/14/2011	6/16/2011	941	0	1,061	-120			0	-120
453	ROCKWELL AUTOMATION INC	773903109		2/14/2011	8/23/2011	772	0	1,238	-466			0	-466
454	ROCKWELL AUTOMATION INC	773903109		2/15/2011	8/23/2011	1,819	0	2,922	-1,103			0	-1,103
455	ROCKWELL AUTOMATION INC	773903109		2/16/2011	8/23/2011	606	0	993	-387			0	-387
456	ROCKWELL AUTOMATION INC	773903109		3/8/2011	8/23/2011	331	0	532	-201			0	-201
457	ROCKWELL AUTOMATION INC	773903109		4/15/2011	8/23/2011	937	0	1,581	-644			0	-644
458	ROCKWELL AUTOMATION INC	773903109		4/18/2011	8/23/2011	551	0	912	-361			0	-361
459	ROCKWELL AUTOMATION INC	773903109		7/25/2011	8/23/2011	220	0	333	-113			0	-113
460	ROCKWELL COLLINS INC	774341101		5/21/2010	8/9/2011	1,345	0	1,629	-284			0	-284
461	ROCKWELL COLLINS INC	774341101		5/21/2010	8/10/2011	324	0	407	-83			0	-83
462	ROCKWELL COLLINS INC	774341101		5/24/2010	8/10/2011	1,620	0	2,056	-436			0	-436
463	ROCKWELL COLLINS INC	774341101		10/19/2010	8/10/2011	509	0	650	-141			0	-141
464	ROCKWELL COLLINS INC	774341101		1/12/2011	8/10/2011	787	0	1,033	-246			0	-246

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	Amount
Long Term CG Distributions	122
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	1,857,312	0	1,741,863	115,449	0	0	0	115,449
465	ROCKWELL COLLINS INC	774341101		1/13/2011	8/10/2011	648	0	863	-215			0	-215
466	ROCKWELL COLLINS INC	774341101		1/13/2011	8/11/2011	576	0	801	-225			0	-225
467	ROCKWELL COLLINS INC	774341101		3/8/2011	8/11/2011	310	0	453	-143			0	-143
468	ROPER INDUSTRIES INC COM	776696106		8/6/2007	11/1/2011	78	0	62	16			0	16
469	ROVI CORP	779376102		8/6/2010	1/7/2011	1,690	0	1,189	501			0	501
470	ROVI CORP	779376102		8/6/2010	3/1/2011	4,368	0	3,522	846			0	846
471	ROVI CORP	779376102		10/20/2010	3/1/2011	273	0	247	26			0	26
472	ROYAL DUTCH SHELL PLC	780259206		10/2/2007	11/1/2011	619	0	732	-113			0	-113
473	ROYAL DUTCH SHELL PLC	780259206		10/2/2007	11/30/2011	210	0	244	-34			0	-34
474	ROYAL DUTCH SHELL PLC	780259206		10/8/2007	11/30/2011	70	0	80	-10			0	-10
475	SK TELECOM ADR	78440P108		4/9/2009	11/1/2011	29	0	32	-3			0	-3
476	SK TELECOM ADR	78440P108		4/9/2009	11/30/2011	148	0	158	-10			0	-10
477	SM ENERGY CO SHS	78454L100		5/28/2010	4/12/2011	2,536	0	1,614	922			0	922
478	SM ENERGY CO SHS	78454L100		6/1/2010	4/12/2011	1,713	0	1,090	623			0	623
479	SM ENERGY CO SHS	78454L100		7/7/2010	4/12/2011	1,439	0	900	539			0	539
480	SM ENERGY CO SHS	78454L100		10/20/2010	4/12/2011	137	0	81	56			0	56
481	FRONTLINE LTD	G3682E127		10/19/2010	1/19/2011	265	0	273	-8			0	-8
482	FRONTLINE LTD	G3682E127		10/19/2010	1/20/2011	208	0	219	-11			0	-11
483	HERBALIFE LTD	G4412G101		8/4/2010	5/17/2011	936	0	499	437			0	437
484	HERBALIFE LTD	G4412G101		8/4/2010	5/18/2011	939	0	499	440			0	440
485	HERBALIFE LTD	G4412G101		8/4/2010	6/16/2011	2,921	0	1,551	1,370			0	1,370
486	HERBALIFE LTD	G4412G101		8/4/2010	6/17/2011	2,758	0	1,441	1,317			0	1,317
487	HERBALIFE LTD	G4412G101		10/20/2010	6/17/2011	424	0	253	171			0	171
488	RENAISSANCERE HLDGS LTD	G7496G103		8/21/2009	3/25/2011	777	0	633	144			0	144
489	RENAISSANCERE HLDGS LTD	G7496G103		8/21/2009	3/29/2011	1,416	0	1,160	256			0	256
490	RENAISSANCERE HLDGS LTD	G7496G103		8/21/2009	5/10/2011	1,109	0	844	265			0	265
491	RENAISSANCERE HLDGS LTD	G7496G103		8/21/2009	5/11/2011	348	0	264	84			0	84
492	RENAISSANCERE HLDGS LTD	G7496G103		8/21/2009	5/12/2011	908	0	685	223			0	223
493	RENAISSANCERE HLDGS LTD	G7496G103		8/21/2009	5/13/2011	349	0	264	85			0	85
494	RENAISSANCERE HLDGS LTD	G7496G103		2/16/2010	5/13/2011	70	0	54	16			0	16
495	RENAISSANCERE HLDGS LTD	G7496G103		2/16/2010	11/1/2011	67	0	54	13			0	13
496	RENAISSANCERE HLDGS LTD	G7496G103		2/16/2010	11/30/2011	219	0	161	58			0	58
497	SEADRILL LTD	G7945E105		5/9/2011	11/1/2011	63	0	67	-4			0	-4
498	EOG RESOURCES INC	26875P101		10/15/2010	9/22/2011	1,166	0	1,500	-334			0	-334
499	EOG RESOURCES INC	26875P101		10/15/2010	11/30/2011	413	0	400	13			0	13
500	EASTMAN CHEMICAL CO COM	277432100		9/27/2011	11/1/2011	732	0	692	40			0	40
501	EASTMAN CHEMICAL CO COM	277432100		9/27/2011	11/30/2011	394	0	364	30			0	30
502	EDISON INTL CALIF	281020107		3/4/2009	11/1/2011	794	0	495	299			0	299
503	EDISON INTL CALIF	281020107		3/10/2009	11/1/2011	476	0	298	178			0	178
504	EMERGENCY MEDICAL SVS-A	29100P102		8/5/2010	2/4/2011	1,037	0	769	268			0	268
505	EMERGENCY MEDICAL SVS-A	29100P102		8/5/2010	2/7/2011	486	0	359	127			0	127
506	EMERGENCY MEDICAL SVS-A	29100P102		8/5/2010	3/3/2011	443	0	359	84			0	84
507	EMERGENCY MEDICAL SVS-A	29100P102		8/6/2010	3/3/2011	633	0	511	122			0	122
508	EMERGENCY MEDICAL SVS-A	29100P102		8/6/2010	3/4/2011	1,899	0	1,534	365			0	365
509	U S TREASURY NOTE	912828JH4		11/9/2009	2/3/2011	5,351	0	5,205	146			0	146
510	U S TREASURY NOTE	912828JH4		1/6/2010	2/3/2011	5,351	0	5,106	245			0	245
511	U S TREASURY NOTE	912828JH4		1/12/2010	2/3/2011	16,054	0	15,412	642			0	642
512	U S. TREASURY NOTE	912828JH4		1/29/2010	2/3/2011	7,492	0	7,264	228			0	228
513	U S TREASURY NOTE	912828JH4		1/29/2010	2/16/2011	1,057	0	1,038	19			0	19
514	U S TREASURY NOTE	912828JH4		3/10/2010	2/16/2011	5,287	0	5,164	123			0	123
515	U S TREASURY NOTE	912828JH4		3/10/2010	3/29/2011	3,204	0	3,097	107			0	107
516	U S TREASURY NOTE	912828JH4		3/31/2010	3/29/2011	5,339	0	5,134	205			0	205
517	U S TREASURY NOTE	912828JH4		3/31/2010	4/19/2011	3,236	0	3,080	156			0	156
518	U S TREASURY NOTE	912828JH4		7/27/2010	4/19/2011	6,471	0	6,536	-65			0	-65
519	U S TREASURY NOTE	912828JH4		7/27/2010	8/1/2011	6,770	0	6,468	302			0	302
520	U S TREASURY NOTE	912828JH4		11/26/2010	8/1/2011	2,257	0	2,217	40			0	40
521	U S TREASURY NOTE	912828JH4		11/26/2010	10/4/2011	17,691	0	16,591	1,100			0	1,100
522	U.S TREASURY NOTE	912828JH4		1/5/2011	10/4/2011	1,179	0	1,064	115			0	115

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

	Amount
Long Term CG Distributions	122
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	1,857,312	0	1,741,863	115,449	0	0	0	115,449
523	U S TREASURY NOTE	912828JH4		1/5/2011	10/28/2011	17,261	0	15,950	1,311			0	1,311
524	U S TREASURY NOTE	912828JH4		1/31/2011	10/28/2011	2,301	0	2,149	152			0	152
525	U S TREASURY NOTE	912828JH4		1/31/2011	11/3/2011	5,839	0	5,371	468			0	468
526	U S TREASURY NOTE	912828JH4		2/28/2011	11/3/2011	11,678	0	10,690	988			0	988
527	U S TREASURY NOTE	912828JH4		3/8/2011	11/3/2011	2,336	0	2,124	212			0	212
528	U S TREASURY NOTE	912828JM3		7/15/2010	8/31/2011	7,424	0	7,301	123			0	123
529	U S TREASURY NOTE	912828JM3		10/19/2010	8/31/2011	1,060	0	1,054	6			0	6
530	U S TREASURY NOTE	912828JM3		11/15/2010	8/31/2011	21,210	0	20,978	232			0	232
531	U S TREASURY NOTE	912828NV8		5/3/2011	11/8/2011	19,471	0	18,675	796			0	796
532	U S TREASURY NOTE	912828NV8		6/30/2011	11/8/2011	9,223	0	8,960	263			0	263
533	UNITED TECHS CORP COM	913017109		8/21/2009	3/30/2011	4,473	0	3,103	1,370			0	1,370
534	UNITED TECHS CORP COM	913017109		8/21/2009	6/13/2011	1,160	0	820	340			0	340
535	UNITED TECHS CORP COM	913017109		10/19/2009	6/13/2011	828	0	656	172			0	172
536	UNITED TECHS CORP COM	913017109		2/16/2010	6/13/2011	414	0	331	83			0	83
537	UNITED TECHS CORP COM	913017109		4/28/2010	6/13/2011	331	0	296	35			0	35
538	UNITED TECHS CORP COM	913017109		4/28/2010	11/30/2011	152	0	148	4			0	4
539	UNITEDHEALTH GROUP INC	91324P102		1/21/2010	5/18/2011	607	0	406	201			0	201
540	UNITEDHEALTH GROUP INC	91324P102		6/9/2010	5/19/2011	2,830	0	1,737	1,093			0	1,093
541	UNITEDHEALTH GROUP INC	91324P102		1/21/2010	5/19/2011	1,565	0	1,048	517			0	517
542	UNITEDHEALTH GROUP INC	91324P102		5/19/2010	5/19/2011	505	0	301	204			0	204
543	UNITEDHEALTH GROUP INC	91324P102		6/9/2010	5/19/2011	505	0	310	195			0	195
544	UNITEDHEALTH GROUP INC	91324P102		6/9/2010	11/7/2011	2,219	0	1,520	699			0	699
545	UNITEDHEALTH GROUP INC	91324P102		6/16/2010	11/7/2011	136	0	95	41			0	41
546	UNITEDHEALTH GROUP INC	91324P102		6/16/2010	11/30/2011	875	0	567	308			0	308
547	V F CORPORATION	918204108		3/28/2006	7/14/2011	4,788	0	2,360	2,428			0	2,428
548	V F CORPORATION	918204108		3/28/2006	7/15/2011	1,578	0	787	791			0	791
549	V F CORPORATION	918204108		8/21/2009	7/15/2011	1,014	0	604	410			0	410
550	EMERGENCY MEDICAL SVS-A	29100P102		10/20/2010	3/4/2011	316	0	267	49			0	49
551	EMERGENCY MEDICAL SVS-A	29100P102		12/3/2010	3/4/2011	823	0	686	137			0	137
552	EMERGENCY MEDICAL SVS-A	29100P102		12/3/2010	3/7/2011	443	0	370	73			0	73
553	ENSCO PLC-SPON ADR	29358Q109		11/21/2011	11/30/2011	155	0	148	7			0	7
554	DELHAIZE GROUP SPONS ADR	29759W101		8/21/2009	4/28/2011	1,571	0	1,203	368			0	368
555	SEADRILL LTD	G7945E105		5/9/2011	11/30/2011	174	0	169	5			0	5
556	SINA CORPORATION	G81477104		1/13/2011	7/12/2011	1,816	0	1,464	352			0	352
557	SINA CORPORATION	G81477104		1/13/2011	7/19/2011	957	0	689	268			0	268
558	SINA CORPORATION	G81477104		1/13/2011	8/3/2011	499	0	431	68			0	68
559	SINA CORPORATION	G81477104		1/13/2011	8/4/2011	1,243	0	1,120	123			0	123
560	SINA CORPORATION	G81477104		1/13/2011	9/29/2011	219	0	258	-39			0	-39
561	SINA CORPORATION	G81477104		1/14/2011	9/29/2011	2,408	0	2,864	-456			0	-456
562	SINA CORPORATION	G81477104		1/14/2011	9/30/2011	1,048	0	1,302	-254			0	-254
563	SINA CORPORATION	G81477104		1/18/2011	9/30/2011	70	0	87	-17			0	-17
564	SINA CORPORATION	G81477104		3/8/2011	9/30/2011	629	0	784	-155			0	-155
565	SINA CORPORATION	G81477104		7/25/2011	9/30/2011	140	0	228	-88			0	-88
566	TYCO INTL LTD NAMEN-AKT	H89128104		6/29/2011	11/30/2011	191	0	195	-4			0	-4
567	CHECK POINT SOFTWRE TECH	M22465104		9/30/2010	5/18/2011	1,361	0	925	436			0	436
568	CHECK POINT SOFTWRE TECH	M22465104		9/30/2010	5/19/2011	383	0	259	124			0	124
569	CHECK POINT SOFTWRE TECH	M22465104		9/30/2010	6/22/2011	429	0	296	133			0	133
570	CHECK POINT SOFTWRE TECH	M22465104		9/30/2010	6/23/2011	1,501	0	1,037	464			0	464
571	CHECK POINT SOFTWRE TECH	M22465104		9/30/2010	8/5/2011	1,576	0	1,111	465			0	465
572	CHECK POINT SOFTWRE TECH	M22465104		9/30/2010	8/8/2011	1,244	0	925	319			0	319
573	CHECK POINT SOFTWRE TECH	M22465104		10/20/2010	8/8/2011	398	0	330	68			0	68
574	CHECK POINT SOFTWRE TECH	M22465104		3/8/2011	8/8/2011	398	0	395	3			0	3
575	CHECK POINT SOFTWRE TECH	M22465104		3/30/2011	8/8/2011	2,388	0	2,446	-58			0	-58
576	CHECK POINT SOFTWRE TECH	M22465104		3/31/2011	8/8/2011	796	0	818	-22			0	-22
577	CHECK POINT SOFTWRE TECH	M22465104		3/31/2011	8/9/2011	970	0	1,022	-52			0	-52
578	ASML HLDG N V NEW YORK	N07059186		7/25/2011	11/1/2011	565	0	524	41			0	41
579	CME GROUP INC	12572Q105		3/8/2011	10/26/2011	263	0	304	-41			0	-41
580	CME GROUP INC	12572Q105		3/8/2011	10/27/2011	273	0	304	-31			0	-31

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	Amount
Long Term CG Distributions	122
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	1,857,312	0	1,741,863	115,449	0	0	0	115,449
581	CANADIAN NATURAL RES LTD	136385101		8/21/2009	8/11/2011	2,150	0	1,798	352			0	352
582	CANADIAN NATURAL RES LTD	136385101		8/21/2009	10/6/2011	4,640	0	4,615	25			0	25
583	CANADIAN NATURAL RES LTD	136385101		10/19/2009	10/6/2011	241	0	304	-63			0	-63
584	CANADIAN NATURAL RES LTD	136385101		10/19/2009	10/7/2011	359	0	456	-97			0	-97
585	CANADIAN NATURAL RES LTD	136385101		5/19/2010	10/7/2011	299	0	330	-31			0	-31
586	CANADIAN NATURAL RES LTD	136385101		10/5/2010	10/7/2011	1,763	0	2,172	-409			0	-409
587	CANADIAN NATURAL RES LTD	136385101		10/19/2010	10/7/2011	657	0	789	-132			0	-132
588	CANADIAN NATURAL RES LTD	136385101		3/8/2011	10/7/2011	657	0	1,064	-407			0	-407
589	CAREFUSION CORP SHS	14170T101		8/20/2010	11/1/2011	74	0	68	6			0	6
590	CAREFUSION CORP SHS	14170T101		8/20/2010	11/30/2011	25	0	23	2			0	2
591	CATHAY PAC AIR NEW SPADR	148906308		2/1/2011	11/30/2011	89	0	127	-38			0	-38
592	CATERPILLAR INC DEL	149123101		7/27/2010	5/12/2011	3,356	0	2,144	1,212			0	1,212
593	CATERPILLAR INC DEL	149123101		7/27/2010	5/16/2011	1,062	0	692	370			0	370
594	CATERPILLAR INC DEL	149123101		7/28/2010	5/16/2011	2,124	0	1,389	735			0	735
595	CATERPILLAR INC DEL	149123101		7/28/2010	8/12/2011	2,153	0	1,666	487			0	487
596	CATERPILLAR INC DEL	149123101		7/28/2010	8/15/2011	3,642	0	2,777	865			0	865
597	CATERPILLAR INC DEL	149123101		10/20/2010	8/15/2011	819	0	720	99			0	99
598	CATERPILLAR INC DEL	149123101		3/8/2011	8/15/2011	728	0	831	-103			0	-103
599	CATERPILLAR INC DEL	149123101		7/25/2011	8/15/2011	273	0	318	-45			0	-45
600	CME GROUP INC	12572Q105		12/16/2010	10/26/2011	526	0	643	-117			0	-117
601	CME GROUP INC	12572Q105		12/17/2010	10/26/2011	1,840	0	2,244	-404			0	-404
602	CELGENE CORP COM	151020104		11/1/2010	2/9/2011	1,417	0	1,731	-314			0	-314
603	CELGENE CORP COM	151020104		11/2/2010	2/9/2011	3,087	0	3,837	-750			0	-750
604	CELGENE CORP COM	151020104		11/3/2010	2/9/2011	253	0	313	-60			0	-60
605	CELGENE CORP COM	151020104		11/3/2010	2/10/2011	1,375	0	1,689	-314			0	-314
606	CENTURYLINK INC SHS	156700106		2/27/2009	8/30/2011	671	0	503	168			0	168
607	CENTURYLINK INC SHS	156700106		3/4/2009	8/30/2011	706	0	502	204			0	204
608	CENTURYLINK INC SHS	156700106		3/12/2009	8/30/2011	776	0	516	260			0	260
609	CENTURYLINK INC SHS	156700106		8/21/2009	8/30/2011	282	0	253	29			0	29
610	DELHAIZE GROUP SPONS ADR	29759W101		8/21/2009	5/5/2011	902	0	735	167			0	167
611	EXPRESS SCRIPTS INC COM	302182100		5/16/2011	11/30/2011	91	0	119	-28			0	-28
612	EXPRESS SCRIPTS INC COM	302182100		5/16/2011	11/30/2011	136	0	179	-43			0	-43
613	FHLMC A6 6380 06%2037	3128KXCR0		2/15/2011	2/15/2011	819	0	819	0			0	0
614	FHLMC A6 6380 06%2037	3128KXCR0		9/20/2010	3/11/2011	300	0	295	5			0	5
615	FHLMC A6 6380 06%2037	3128KXCR0		3/15/2011	3/15/2011	1,826	0	1,826	0			0	0
616	FHLMC A6 6380 06%2037	3128KXCR0		4/15/2011	4/15/2011	1,240	0	1,240	0			0	0
617	FHLMC A6 6380 06%2037	3128KXCR0		9/20/2010	4/19/2011	28,973	0	28,516	457			0	457
618	FHLMC G0 3941 06%2038	3128M5WA4		2/15/2011	2/15/2011	897	0	897	0			0	0
619	FHLMC G0 3941 06%2038	3128M5WA4		9/1/2010	3/11/2011	30,516	0	30,083	433			0	433
620	FHLMC G0 3941 06%2038	3128M5WA4		3/15/2011	3/15/2011	1,012	0	1,012	0			0	0
621	FHLMC G0 3941 06%2038	3128M5WA4		4/15/2011	4/15/2011	240	0	240	0			0	0
622	FHLMC G0 3941 06%2038	3128M5WA4		9/1/2010	4/19/2011	6,482	0	6,389	93			0	93
623	FHLMC G0 5535 04 50%2039	3128M7PU4		7/15/2011	7/15/2011	170	0	170	0			0	0
624	FHLMC G0 5535 04 50%2039	3128M7PU4		8/15/2011	8/15/2011	190	0	190	0			0	0
625	FHLMC G0 5535 04 50%2039	3128M7PU4		9/15/2011	9/15/2011	187	0	187	0			0	0
626	FHLMC G0 5535 04 50%2039	3128M7PU4		5/24/2011	9/23/2011	18,543	0	18,048	495			0	495
627	FHLMC G0 6231 04%2040	3128M8HG2		3/15/2011	3/15/2011	93	0	93	0			0	0
628	FHLMC G0 6231 04%2040	3128M8HG2		4/15/2011	4/15/2011	144	0	144	0			0	0
629	FHLMC G0 6231 04%2040	3128M8HG2		5/16/2011	5/16/2011	134	0	134	0			0	0
630	FHLMC G0 6231 04%2040	3128M8HG2		6/15/2011	6/15/2011	155	0	155	0			0	0
631	FHLMC G0 6231 04%2040	3128M8HG2		7/15/2011	7/15/2011	234	0	234	0			0	0
632	FHLMC G0 6231 04%2040	3128M8HG2		1/26/2011	7/19/2011	991	0	967	24			0	24
633	FHLMC G0 6231 04%2040	3128M8HG2		8/15/2011	8/15/2011	200	0	200	0			0	0
634	FHLMC G0 6231 04%2040	3128M8HG2		9/15/2011	9/15/2011	212	0	212	0			0	0
635	FHLMC G0 6231 04%2040	3128M8HG2		10/17/2011	10/17/2011	474	0	474	0			0	0
636	FHLMC G0 6231 04%2040	3128M8HG2		11/15/2011	11/15/2011	605	0	605	0			0	0
637	FHLMC G0 6231 04%2040	3128M8HG2		12/15/2011	12/15/2011	628	0	628	0			0	0
638	FHLMC G0 6231 04%2040	3128M8HG2		1/17/2012	1/17/2012	612	0	612	0			0	0

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

	Amount
Long Term CG Distributions	122
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	1,857,312	0	1,741,863	115,449	0	0	0	115,449
639	FHLMC G1 3911 05%2025	3128MCR80		10/17/2011	10/17/2011	48	0	48	0			0	0
640	FHLMC G1 2868 05%2022	3128MBMR5		2/15/2011	2/15/2011	239	0	239	0			0	0
641	FHLMC G1 3911 05%2025	3128MCR80		11/15/2011	11/15/2011	54	0	54	0			0	0
642	FHLMC G1 2868 05%2022	3128MBMR5		3/15/2011	3/15/2011	149	0	149	0			0	0
643	FHLMC G1 2868 05%2022	3128MBMR5		4/15/2011	4/15/2011	173	0	173	0			0	0
644	FHLMC G1 2868 05%2022	3128MBMR5		5/16/2011	5/16/2011	146	0	146	0			0	0
645	FHLMC G1 2868 05%2022	3128MBMR5		6/15/2011	6/15/2011	135	0	135	0			0	0
646	FHLMC G1 3911 05%2025	3128MCR80		12/15/2011	12/15/2011	55	0	55	0			0	0
647	FHLMC G1 2868 05%2022	3128MBMR5		7/15/2011	7/15/2011	112	0	112	0			0	0
648	FHLMC G1 3911 05%2025	3128MCR80		7/15/2011	7/15/2011	54	0	54	0			0	0
649	FHLMC G1 3911 05%2025	3128MCR80		8/15/2011	8/15/2011	61	0	61	0			0	0
650	FHLMC G1 3911 05%2025	3128MCR80		1/17/2012	1/17/2012	48	0	48	0			0	0
651	FHLMC G1 3911 05%2025	3128MCR80		9/15/2011	9/15/2011	48	0	48	0			0	0
652	FHLMC G1 3888 05%2025	3128MCRH0		2/15/2011	2/15/2011	2,100	0	2,100	0			0	0
653	FHLMC G1 3888 05%2025	3128MCRH0		3/15/2011	3/15/2011	1,639	0	1,639	0			0	0
654	FHLMC G1 3888 05%2025	3128MCRH0		4/15/2011	4/15/2011	1,507	0	1,507	0			0	0
655	FHLMC G1 3888 05%2025	3128MCRH0		5/16/2011	5/16/2011	1,353	0	1,353	0			0	0
656	FHLMC G1 3888 05%2025	3128MCRH0		6/15/2011	6/15/2011	1,252	0	1,252	0			0	0
657	FHLMC G1 3888 05%2025	3128MCRH0		7/15/2011	7/15/2011	1,266	0	1,266	0			0	0
658	FHLMC G1 3888 05%2025	3128MCRH0		8/15/2011	8/15/2011	1,285	0	1,285	0			0	0
659	FHLMC G1 3888 05%2025	3128MCRH0		9/15/2011	9/15/2011	1,200	0	1,200	0			0	0
660	FHLMC G1 3888 05%2025	3128MCRH0		10/17/2011	10/17/2011	1,196	0	1,196	0			0	0
661	FHLMC G1 3888 05%2025	3128MCRH0		11/15/2011	11/15/2011	1,351	0	1,351	0			0	0
662	FHLMC G1 3888 05%2025	3128MCRH0		12/15/2011	12/15/2011	1,387	0	1,387	0			0	0
663	FHLMC G1 3888 05%2025	3128MCRH0		1/17/2012	1/17/2012	1,075	0	1,075	0			0	0
664	FHLMC G0 8416 04 50%2040	3128MJPA2		9/15/2011	9/15/2011	231	0	231	0			0	0
665	CENTURYLINK INC SHS	156700106		8/21/2009	8/31/2011	3,188	0	2,818	370			0	370
666	CENTURYLINK INC SHS	156700106		8/21/2009	9/20/2011	2,032	0	1,836	196			0	196
667	CENTURYLINK INC SHS	156700106		10/19/2009	9/20/2011	876	0	854	22			0	22
668	CENTURYLINK INC SHS	156700106		7/25/2011	9/20/2011	1,436	0	1,563	-127			0	-127
669	CENTURYLINK INC SHS	156700106		7/25/2011	9/27/2011	1,131	0	1,258	-127			0	-127
670	CHESAPEAKE ENERGY OKLA	165167107		11/12/2009	2/28/2011	4,341	0	3,094	1,247			0	1,247
671	CHEVRON CORP	166764100		8/19/2009	11/1/2011	916	0	595	321			0	321
672	CHINA PETE CHEM SPN ADR	16941R108		2/18/2011	11/1/2011	92	0	109	-17			0	-17
673	CHINA PETE CHEM SPN ADR	16941R108		2/18/2011	11/30/2011	424	0	437	-13			0	-13
674	CISCO SYSTEMS INC COM	17275R102		3/19/2010	2/11/2011	1,126	0	1,571	-445			0	-445
675	FNMA P256513 05 50% 2036	31371M3W5		3/25/2011	3/25/2011	534	0	534	0			0	0
676	FNMA P256513 05 50% 2036	31371M3W5		4/25/2011	4/25/2011	570	0	570	0			0	0
677	FNMA P256513 05 50% 2036	31371M3W5		5/25/2011	5/25/2011	471	0	471	0			0	0
678	FNMA P256513 05 50% 2036	31371M3W5		6/27/2011	6/27/2011	496	0	496	0			0	0
679	FNMA P256513 05 50% 2036	31371M3W5		7/25/2011	7/25/2011	426	0	426	0			0	0
680	FNMA P256513 05 50% 2036	31371M3W5		8/25/2011	8/25/2011	397	0	397	0			0	0
681	FNMA P256513 05 50% 2036	31371M3W5		9/26/2011	9/26/2011	455	0	455	0			0	0
682	FNMA P256513 05 50% 2036	31371M3W5		10/25/2011	10/25/2011	493	0	493	0			0	0
683	FNMA P256513 05 50% 2036	31371M3W5		11/25/2011	11/25/2011	604	0	604	0			0	0
684	FNMA P256513 05 50% 2036	31371M3W5		12/27/2011	12/27/2011	388	0	388	0			0	0
685	FNMA P256513 05 50% 2036	31371M3W5		1/25/2012	1/25/2012	480	0	480	0			0	0
686	FNMA PAH6783 04%2041	3138A8RD0		9/26/2011	9/26/2011	110	0	110	0			0	0
687	FNMA PAH6783 04%2041	3138A8RD0		10/25/2011	10/25/2011	195	0	195	0			0	0
688	FNMA PAH6783 04%2041	3138A8RD0		11/25/2011	11/25/2011	288	0	288	0			0	0
689	FNMA PAH6783 04%2041	3138A8RD0		12/27/2011	12/27/2011	325	0	325	0			0	0
690	FNMA PAH6783 04%2041	3138A8RD0		1/25/2012	1/25/2012	263	0	263	0			0	0
691	FNMA PAH8424 04 50%2041	3138AALE9		5/25/2011	5/25/2011	6	0	6	0			0	0
692	FNMA PAH8424 04 50%2041	3138AALE9		6/27/2011	6/27/2011	6	0	6	0			0	0
693	FNMA PAH8424 04 50%2041	3138AALE9		7/25/2011	7/25/2011	6	0	6	0			0	0
694	FNMA PAH8424 04 50%2041	3138AALE9		8/25/2011	8/25/2011	32	0	32	0			0	0
695	FNMA PAH8424 04 50%2041	3138AALE9		9/26/2011	9/26/2011	115	0	115	0			0	0
696	FNMA PAH8424 04 50%2041	3138AALE9		3/9/2011	10/11/2011	3,967	0	3,803	164			0	164

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	Amount
Long Term CG Distributions	122
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	1,857,312	0	1,741,863	115,449	0	0	0	115,449
697	FNMA PAH8424 04 50%2041	3138AALE9		10/25/2011	10/25/2011	97	0	97	0			0	0
698	FNMA PAL0065 04 50%2041	3138EGCB8		6/27/2011	6/27/2011	4	0	4	0			0	0
699	FNMA PAL0065 04 50%2041	3138EGCB8		7/25/2011	7/25/2011	5	0	5	0			0	0
700	FNMA PAL0065 04 50%2041	3138EGCB8		8/25/2011	8/25/2011	6	0	6	0			0	0
701	FNMA PAL0065 04 50%2041	3138EGCB8		9/26/2011	9/26/2011	10	0	10	0			0	0
702	FNMA PAL0065 04 50%2041	3138EGCB8		5/5/2011	10/11/2011	1,012	0	987	25			0	25
703	FNMA PAL0065 04 50%2041	3138EGCB8		10/25/2011	10/25/2011	21	0	21	0			0	0
704	FNMA P928147 06%2037	31412LEU0		2/25/2011	2/25/2011	871	0	871	0			0	0
705	FHLMC G0 8416 04 50%2040	3128MJPA2		7/22/2011	9/23/2011	18,880	0	18,447	433			0	433
706	FHLMC J0 7349 05%2023	3128PKEW0		2/15/2011	2/15/2011	101	0	101	0			0	0
707	FHLMC J0 7349 05%2023	3128PKEW0		3/15/2011	3/15/2011	883	0	883	0			0	0
708	FHLMC J0 7349 05%2023	3128PKEW0		4/15/2011	4/15/2011	1,382	0	1,382	0			0	0
709	FHLMC J0 7349 05%2023	3128PKEW0		5/16/2011	5/16/2011	112	0	112	0			0	0
710	FHLMC J0 7349 05%2023	3128PKEW0		6/15/2011	6/15/2011	111	0	111	0			0	0
711	FHLMC J0 7349 05%2023	3128PKEW0		7/15/2011	7/15/2011	1,196	0	1,196	0			0	0
712	FHLMC J0 7349 05%2023	3128PKEW0		8/15/2011	8/15/2011	108	0	108	0			0	0
713	FHLMC J0 7349 05%2023	3128PKEW0		9/15/2011	9/15/2011	1,102	0	1,102	0			0	0
714	FHLMC J0 7349 05%2023	3128PKEW0		10/17/2011	10/17/2011	455	0	455	0			0	0
715	FHLMC J0 7349 05%2023	3128PKEW0		11/15/2011	11/15/2011	81	0	81	0			0	0
716	FHLMC J0 7349 05%2023	3128PKEW0		12/15/2011	12/15/2011	1,071	0	1,071	0			0	0
717	FREEPRT-MCMRAN CPR & GLD	35671D857		1/8/2010	5/16/2011	3,027	0	2,764	263			0	263
718	FREEPRT-MCMRAN CPR & GLD	35671D857		1/8/2010	5/23/2011	1,134	0	1,053	81			0	81
719	FREEPRT-MCMRAN CPR & GLD	35671D857		1/8/2010	6/23/2011	430	0	395	35			0	35
720	FREEPRT-MCMRAN CPR & GLD	35671D857		1/11/2010	6/23/2011	1,288	0	1,215	73			0	73
721	FREEPRT-MCMRAN CPR & GLD	35671D857		1/11/2010	9/22/2011	914	0	1,260	-346			0	-346
722	FREEPRT-MCMRAN CPR & GLD	35671D857		1/11/2010	9/29/2011	1,414	0	2,025	-611			0	-611
723	FREEPRT-MCMRAN CPR & GLD	35671D857		10/1/2010	9/29/2011	4,933	0	6,951	-2,018			0	-2,018
724	FUJITSU LTD NEW ADR	359590304		11/10/2009	4/29/2011	445	0	486	-41			0	-41
725	FUJITSU LTD NEW ADR	359590304		11/10/2009	5/2/2011	28	0	30	-2			0	-2
726	FUJITSU LTD NEW ADR	359590304		11/10/2009	5/4/2011	27	0	30	-3			0	-3
727	FUJITSU LTD NEW ADR	359590304		11/10/2009	5/5/2011	55	0	61	-6			0	-6
728	FUJITSU LTD NEW ADR	359590304		11/10/2009	5/6/2011	112	0	121	-9			0	-9
729	FUJITSU LTD NEW ADR	359590304		11/11/2009	5/6/2011	420	0	461	-41			0	-41
730	FUJITSU LTD NEW ADR	359590304		11/12/2009	5/6/2011	420	0	458	-38			0	-38
731	FUJITSU LTD NEW ADR	359590304		11/12/2009	5/6/2011	140	0	152	-12			0	-12
732	GARDNER DENVER INC	365558105		8/2/2011	11/30/2011	255	0	250	5			0	5
733	GENTEX CORP	371901109		4/12/2010	11/30/2011	145	0	106	39			0	39
734	GLAXOSMITHKLINE PLC ADR	37733W105		8/21/2009	8/18/2011	3,224	0	3,120	104			0	104
735	GLAXOSMITHKLINE PLC ADR	37733W105		8/21/2009	8/19/2011	1,073	0	1,040	33			0	33
736	GLAXOSMITHKLINE PLC ADR	37733W105		8/21/2009	8/22/2011	3,674	0	3,520	154			0	154
737	GLAXOSMITHKLINE PLC ADR	37733W105		8/21/2009	11/1/2011	2,111	0	1,920	191			0	191
738	GLAXOSMITHKLINE PLC ADR	37733W105		8/21/2009	11/30/2011	222	0	200	22			0	22
739	GUESS INC COM	401617105		8/21/2009	4/4/2011	2,296	0	1,739	557			0	557
740	GUESS INC COM	401617105		8/21/2009	4/5/2011	920	0	702	218			0	218
741	GUESS INC COM	401617105		6/10/2010	4/5/2011	1,400	0	1,213	187			0	187
742	GUESS INC COM	401617105		10/20/2010	4/5/2011	240	0	251	-11			0	-11
743	GUESS INC COM	401617105		2/2/2011	4/5/2011	1,160	0	1,262	-102			0	-102
744	HANSEN NATURAL CORP	411310105		5/19/2011	8/22/2011	949	0	827	122			0	122
745	HANSEN NATURAL CORP	411310105		5/20/2011	8/22/2011	158	0	138	20			0	20
746	HANSEN NATURAL CORP	411310105		5/20/2011	11/1/2011	85	0	69	16			0	16
747	HEWLETT PACKARD CO DEL	428236103		2/9/2011	6/23/2011	5,988	0	8,342	-2,354			0	-2,354
748	HEWLETT PACKARD CO DEL	428236103		3/8/2011	6/23/2011	348	0	426	-78			0	-78
749	HITACHI LTD 10 NEW ADR	433578507		4/28/2011	11/1/2011	53	0	54	-1			0	-1
750	HITACHI LTD 10 NEW ADR	433578507		4/28/2011	11/30/2011	278	0	271	7			0	7
751	HOLLY CORP COM $0 01	435758305		3/21/2011	4/18/2011	1,592	0	1,558	34			0	34
752	HOLLYFRONTIER CORP	436106108		3/21/2011	11/14/2011	2,918	0	3,029	-111			0	-111
753	HOLLYFRONTIER CORP	436106108		3/21/2011	11/14/2011	1,725	0	1,818	-93			0	-93
754	HOSPIRA INC	441060100		8/21/2009	4/29/2011	2,782	0	1,971	811			0	811

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	Amount
Long Term CG Distributions	122
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	1,857,312	0	1,741,863	115,449	0	0	0	115,449
755	HOSPIRA INC	441060100		2/16/2010	4/29/2011	852	0	760	92			0	92
756	HOSPIRA INC	441060100		10/20/2010	4/29/2011	227	0	233	-6			0	-6
757	HOSPIRA INC	441060100		12/1/2010	4/29/2011	1,817	0	1,812	5			0	5
758	FHLMC J0 7349 05%2023	3128PKEW0		1/17/2012	1/17/2012	641	0	641	0			0	0
759	FHLMC J1 1372 05%2024	3128PQQZ7		2/15/2011	2/15/2011	298	0	298	0			0	0
760	FHLMC J1 1372 05%2024	3128PQQZ7		3/15/2011	3/15/2011	237	0	237	0			0	0
761	FHLMC J1 1372 05%2024	3128PQQZ7		4/15/2011	4/15/2011	66	0	66	0			0	0
762	FNMA P928147 06%2037	31412LEU0		3/25/2011	3/25/2011	902	0	902	0			0	0
763	FNMA P928147 06%2037	31412LEU0		10/19/2010	3/29/2011	37,315	0	37,350	-35			0	-35
764	FNMA P959454 05 50%2037	31413YMB4		2/25/2011	2/25/2011	562	0	562	0			0	0
765	FNMA P959454 05 50%2037	31413YMB4		3/25/2011	3/25/2011	658	0	658	0			0	0
766	FNMA P959454 05 50%2037	31413YMB4		4/25/2011	4/25/2011	620	0	620	0			0	0
767	FNMA P959454 05 50%2037	31413YMB4		5/25/2011	5/25/2011	653	0	653	0			0	0
768	FNMA P959454 05 50%2037	31413YMB4		6/27/2011	6/27/2011	788	0	788	0			0	0
769	FNMA P959454 05 50%2037	31413YMB4		7/25/2011	7/25/2011	629	0	629	0			0	0
770	FNMA P959454 05 50%2037	31413YMB4		8/25/2011	8/25/2011	273	0	273	0			0	0
771	FNMA P959454 05 50%2037	31413YMB4		9/26/2011	9/26/2011	665	0	665	0			0	0
772	INTL BUSINESS MACHINES	459200101		8/7/2009	11/30/2011	375	0	238	137			0	137
773	INTL PAPER CO	460146103		3/16/2011	11/1/2011	2,555	0	2,436	119			0	119
774	INTL PAPER CO	460146103		3/16/2011	11/30/2011	1,017	0	923	94			0	94
775	INTUIT INC COM	461202103		5/28/2010	8/3/2011	4,739	0	3,749	990			0	990
776	INTUIT INC COM	461202103		10/20/2010	8/3/2011	181	0	185	-4			0	-4
777	INTUITIVE SURGICAL INC	46120E602		7/26/2011	10/6/2011	1,107	0	1,197	-90			0	-90
778	FHLMC J1 1372 05%2024	3128PQQZ7		5/16/2011	5/16/2011	34	0	34	0			0	0
779	FHLMC J1 1372 05%2024	3128PQQZ7		6/15/2011	6/15/2011	49	0	49	0			0	0
780	FHLMC J1 1372 05%2024	3128PQQZ7		7/15/2011	7/15/2011	251	0	251	0			0	0
781	FHLMC J1 1372 05%2024	3128PQQZ7		8/15/2011	8/15/2011	34	0	34	0			0	0
782	FHLMC J1 1372 05%2024	3128PQQZ7		9/15/2011	9/15/2011	99	0	99	0			0	0
783	FHLMC J1 1372 05%2024	3128PQQZ7		10/17/2011	10/17/2011	142	0	142	0			0	0
784	FHLMC J1 1372 05%2024	3128PQQZ7		11/15/2011	11/15/2011	298	0	298	0			0	0
785	FHLMC J1 1372 05%2024	3128PQQZ7		12/15/2011	12/15/2011	152	0	152	0			0	0
786	FHLMC J1 1372 05%2024	3128PQQZ7		1/17/2012	1/17/2012	155	0	155	0			0	0
787	FHLMC A8 8924 05%2039	3129354H9		8/25/2009	1/26/2011	32,607	0	31,842	765			0	765
788	FHLMC A8 9730 05%2039	312936Y35		10/21/2009	1/26/2011	7,567	0	7,457	110			0	110
789	FHLMC A9 2893 04 50%2040	312941GA9		2/15/2011	2/15/2011	1,169	0	1,169	0			0	0
790	FHLMC A9 2893 04 50%2040	312941GA9		3/15/2011	3/15/2011	54	0	54	0			0	0
791	FHLMC A9 2893 04 50%2040	312941GA9		4/15/2011	4/15/2011	55	0	55	0			0	0
792	FHLMC A9 2893 04 50%2040	312941GA9		5/16/2011	5/16/2011	91	0	91	0			0	0
793	FHLMC A9 2893 04 50%2040	312941GA9		6/15/2011	6/15/2011	69	0	69	0			0	0
794	FHLMC A9 2893 04 50%2040	312941GA9		7/15/2011	7/15/2011	55	0	55	0			0	0
795	FHLMC A9 2893 04 50%2040	312941GA9		8/15/2011	8/15/2011	57	0	57	0			0	0
796	FHLMC A9 2893 04 50%2040	312941GA9		9/15/2011	9/15/2011	63	0	63	0			0	0
797	FHLMC A9 2893 04 50%2040	312941GA9		7/1/2010	9/23/2011	39,006	0	38,008	998			0	998
798	FHLMC A9 3007 04 50%2040	312941KU0		5/16/2011	5/16/2011	24	0	24	0			0	0
799	FHLMC A9 3007 04 50%2040	312941KU0		6/15/2011	6/15/2011	11	0	11	0			0	0
800	FHLMC A9 3007 04 50%2040	312941KU0		7/15/2011	7/15/2011	18	0	18	0			0	0
801	FHLMC A9 3007 04 50%2040	312941KU0		8/15/2011	8/15/2011	47	0	47	0			0	0
802	FHLMC A9 3007 04 50%2040	312941KU0		9/15/2011	9/15/2011	44	0	44	0			0	0
803	FHLMC A9 3007 04 50%2040	312941KU0		3/9/2011	9/23/2011	1,971	0	1,885	86			0	86
804	FHLMC A9 3748 04%2040	312942EV3		12/15/2011	12/15/2011	800	0	800	0			0	0
805	FHLMC A9 3748 04%2040	312942EV3		1/17/2012	1/17/2012	433	0	433	0			0	0
806	FHLMC A9 6312 04%2041	312945AM0		2/15/2011	2/15/2011	90	0	90	0			0	0
807	FHLMC A9 6312 04%2041	312945AM0		3/15/2011	3/15/2011	73	0	73	0			0	0
808	FHLMC A9 6312 04%2041	312945AM0		4/15/2011	4/15/2011	139	0	139	0			0	0
809	FHLMC A9 6312 04%2041	312945AM0		5/16/2011	5/16/2011	107	0	107	0			0	0
810	FHLMC A9 6312 04%2041	312945AM0		6/15/2011	6/15/2011	98	0	98	0			0	0
811	FHLMC A9 6312 04%2041	312945AM0		7/15/2011	7/15/2011	192	0	192	0			0	0
812	HUANENG PWR INTL SP ADR	443304100		11/12/2010	7/28/2011	214	0	264	-50			0	-50

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

	Amount
Long Term CG Distributions	122
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	1,857,312	0	1,741,863	115,449	0	0	0	115,449
813	HUANENG PWR INTL SP ADR	443304100		11/12/2010	7/29/2011	59	0	72	-13			0	-13
814	FHLMC A9 6312 04%2041	312945AM0		1/3/2011	7/19/2011	994	0	977	17			0	17
815	HUANENG PWR INTL SP ADR	443304100		11/12/2010	7/29/2011	20	0	24	-4			0	-4
816	FHLMC A9 6312 04%2041	312945AM0		8/15/2011	8/15/2011	105	0	105	0			0	0
817	HOSPIRA INC	441060100		2/10/2011	5/2/2011	1,196	0	1,127	69			0	69
818	HUANENG PWR INTL SP ADR	443304100		11/15/2010	7/29/2011	157	0	187	-30			0	-30
819	HUANENG PWR INTL SP ADR	443304100		11/12/2010	7/27/2011	273	0	327	-54			0	-54
820	HUANENG PWR INTL SP ADR	443304100		11/15/2010	8/1/2011	137	0	163	-26			0	-26
821	HUANENG PWR INTL SP ADR	443304100		11/12/2010	7/28/2011	19	0	23	-4			0	-4
822	HUANENG PWR INTL SP ADR	443304100		11/15/2010	8/2/2011	98	0	117	-19			0	-19
823	HUANENG PWR INTL SP ADR	443304100		11/15/2010	8/3/2011	135	0	163	-28			0	-28
824	HUANENG PWR INTL SP ADR	443304100		11/15/2010	8/12/2011	34	0	47	-13			0	-13
825	HUANENG PWR INTL SP ADR	443304100		11/16/2010	8/16/2011	52	0	69	-17			0	-17
826	HUANENG PWR INTL SP ADR	443304100		12/3/2010	8/16/2011	279	0	360	-81			0	-81
827	HUANENG PWR INTL SP ADR	443304100		12/3/2010	8/17/2011	409	0	540	-131			0	-131
828	HUANENG PWR INTL SP ADR	443304100		3/8/2011	8/17/2011	273	0	366	-93			0	-93
829	HUANENG PWR INTL SP ADR	443304100		7/25/2011	8/17/2011	119	0	141	-22			0	-22
830	HUDSON CITY BANCORP INC	443683107		8/21/2009	11/1/2011	743	0	1,696	-953			0	-953
831	HUNTINGTON INGALLS INDS	446413106		10/27/2009	5/6/2011	676	0	502	174			0	174
832	HUNTINGTON INGALLS INDS	446413106		10/28/2009	5/6/2011	40	0	30	10			0	10
833	INTUITIVE SURGICAL INC	46120E602		7/26/2011	10/18/2011	384	0	399	-15			0	-15
834	INTUITIVE SURGICAL INC	46120E602		7/27/2011	10/18/2011	4,611	0	4,808	-197			0	-197
835	ITC HLDGS CORP	465685105		9/21/2010	9/26/2011	303	0	243	60			0	60
836	ITC HLDGS CORP	465685105		9/21/2010	9/27/2011	1,369	0	1,095	274			0	274
837	ITC HLDGS CORP	465685105		9/22/2010	9/27/2011	532	0	428	104			0	104
838	ITC HLDGS CORP	465685105		9/22/2010	9/28/2011	151	0	122	29			0	29
839	ITC HLDGS CORP	465685105		9/22/2010	10/11/2011	366	0	306	60			0	60
840	ITC HLDGS CORP	465685105		9/23/2010	10/11/2011	585	0	482	103			0	103
841	JPMORGAN CHASE & CO	46625H100		4/1/2009	6/23/2011	239	0	165	74			0	74
842	JPMORGAN CHASE & CO	46625H100		4/1/2009	6/23/2011	1,076	0	753	323			0	323
843	JPMORGAN CHASE & CO	46625H100		4/9/2009	6/23/2011	518	0	426	92			0	92
844	JPMORGAN CHASE & CO	46625H100		7/13/2009	6/23/2011	438	0	375	63			0	63
845	JPMORGAN CHASE & CO	46625H100		10/19/2009	6/23/2011	598	0	690	-92			0	-92
846	JPMORGAN CHASE & CO	46625H100		2/16/2010	6/23/2011	199	0	199	0			0	0
847	JPMORGAN CHASE & CO	46625H100		4/15/2010	6/23/2011	996	0	1,203	-207			0	-207
848	JPMORGAN CHASE & CO	46625H100		5/19/2010	6/23/2011	797	0	788	9			0	9
849	JPMORGAN CHASE & CO	46625H100		10/20/2010	6/23/2011	120	0	115	5			0	5
850	JPMORGAN CHASE & CO	46625H100		3/8/2011	6/23/2011	239	0	279	-40			0	-40
851	JPMORGAN CHASE & CO	46625H100		5/3/2011	11/1/2011	584	0	820	-236			0	-236
852	JOHNSON AND JOHNSON COM	478160104		8/21/2009	11/1/2011	823	0	793	30			0	30
853	JOHNSON AND JOHNSON COM	478160104		8/21/2009	11/4/2011	2,172	0	2,074	98			0	98
854	JOHNSON AND JOHNSON COM	478160104		10/19/2009	11/4/2011	64	0	61	3			0	3
855	JOHNSON AND JOHNSON COM	478160104		10/19/2009	11/30/2011	902	0	859	43			0	43
856	JOHNSON AND JOHNSON COM	478160104		10/19/2009	12/2/2011	318	0	307	11			0	11
857	JOHNSON AND JOHNSON COM	478160104		10/29/2009	12/2/2011	1,907	0	1,791	116			0	116
858	JOHNSON AND JOHNSON COM	478160104		2/16/2010	12/2/2011	763	0	761	2			0	2
859	JUNIPER NETWORKS INC	48203R104		11/11/2010	11/30/2011	68	0	103	-35			0	-35
860	JUNIPER NETWORKS INC	48203R104		11/11/2010	11/30/2011	181	0	275	-94			0	-94
861	KBR INC	48242W106		8/29/2011	11/30/2011	115	0	118	-3			0	-3
862	KDDI CORP SHS	48667L106		1/18/2011	11/1/2011	384	0	298	86			0	86
863	KIMBERLY CLARK	494368103		5/10/2010	11/1/2011	413	0	377	36			0	36
864	KIMBERLY CLARK	494368103		5/10/2010	11/30/2011	1,211	0	1,068	143			0	143
865	KIMBERLY CLARK	494368103		5/10/2010	12/5/2011	2,113	0	1,885	228			0	228
866	HUNTINGTON INGALLS INDS	446413106		10/28/2009	5/9/2011	315	0	236	79			0	79
867	HUNTINGTON INGALLS INDS	446413106		3/8/2011	5/9/2011	79	0	78	1			0	1
868	IAC INTERACTIVECORP	44919P508		3/5/2010	1/14/2011	1,958	0	1,585	373			0	373
869	IAC INTERACTIVECORP	44919P508		3/5/2010	1/18/2011	1,098	0	899	199			0	199
870	IAC INTERACTIVECORP	44919P508		3/8/2010	1/18/2011	1,069	0	887	182			0	182

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	Amount
Long Term CG Distributions	122
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	1,857,312	0	1,741,863	115,449	0	0	0	115,449
871	IAC INTERACTIVECORP	44919P508		3/8/2010	1/19/2011	1,515	0	1,270	245			0	245
872	IAC INTERACTIVECORP	44919P508		10/19/2010	1/19/2011	343	0	304	39			0	39
873	IAC INTERACTIVECORP	44919P508		10/20/2010	1/19/2011	57	0	51	6			0	6
874	IHS INC	451734107		7/31/2007	11/22/2011	517	0	291	226			0	226
875	IHS INC	451734107		7/31/2007	11/23/2011	1,008	0	582	426			0	426
876	ILLUMINA INC COM	452327109		3/30/2011	10/3/2011	421	0	767	-346			0	-346
877	ILLUMINA INC COM	452327109		3/30/2011	10/4/2011	721	0	1,324	-603			0	-603
878	ILLUMINA INC COM	452327109		3/30/2011	10/4/2011	114	0	209	-95			0	-95
879	ILLUMINA INC COM	452327109		3/30/2011	11/30/2011	110	0	279	-169			0	-169
880	IMPERIAL TOB GRP SPS ADR	453142101		4/28/2011	11/1/2011	287	0	282	5			0	5
881	IMPERIAL TOB GRP SPS ADR	453142101		4/28/2011	11/30/2011	144	0	141	3			0	3
882	INTEL CORP	458140100		11/11/2009	10/27/2011	3,217	0	2,556	661			0	661
883	INTEL CORP	458140100		11/11/2009	11/1/2011	479	0	396	83			0	83
884	INTEL CORP	458140100		11/11/2009	11/4/2011	2,521	0	2,100	421			0	421
885	INTEL CORP	458140100		11/11/2009	11/30/2011	1,612	0	1,288	324			0	324
886	INTL BUSINESS MACHINES	459200101		4/15/2009	11/1/2011	1,086	0	586	500			0	500
887	INTL BUSINESS MACHINES	459200101		4/27/2009	11/1/2011	905	0	501	404			0	404
888	MSC INDL DIRECT INC CL A	553530106		3/30/2010	1/12/2011	242	0	205	37			0	37
889	MSC INDL DIRECT INC CL A	553530106		3/30/2010	1/13/2011	662	0	563	99			0	99
890	MSC INDL DIRECT INC CL A	553530106		3/31/2010	1/13/2011	1,204	0	1,018	186			0	186
891	MSC INDL DIRECT INC CL A	553530106		10/20/2010	1/13/2011	361	0	333	28			0	28
892	MSCI INC	55354G100		8/2/2010	2/1/2011	2,658	0	2,549	109			0	109
893	MSCI INC	55354G100		8/2/2010	2/2/2011	417	0	397	20			0	20
894	MSCI INC	55354G100		8/3/2010	2/2/2011	1,493	0	1,428	65			0	65
895	MSCI INC	55354G100		8/3/2010	2/3/2011	443	0	432	11			0	11
896	MSCI INC	55354G100		10/20/2010	2/3/2011	204	0	224	-20			0	-20
897	MARATHON OIL CORP	565849106		3/28/2006	11/1/2011	345	0	331	14			0	14
898	MARATHON OIL CORP	565849106		3/28/2006	11/30/2011	1,057	0	898	159			0	159
899	MARATHON PETROLEUM CORP	56585A102		3/28/2006	7/13/2011	1,516	0	1,215	301			0	301
900	MARATHON PETROLEUM CORP	56585A102		8/21/2009	7/13/2011	1,237	0	792	445			0	445
901	MARATHON PETROLEUM CORP	56585A102		8/21/2009	7/14/2011	1,738	0	1,150	588			0	588
902	MARATHON PETROLEUM CORP	56585A102		8/21/2009	7/15/2011	156	0	102	54			0	54
903	MARATHON PETROLEUM CORP	56585A102		5/19/2010	7/15/2011	700	0	476	224			0	224
904	MARKS AND SPENCER GP ADR	570912105		9/11/2009	11/30/2011	72	0	87	-15			0	-15
905	MATTEL INC COM	577081102		8/30/2011	11/1/2011	421	0	404	17			0	17
906	MATTEL INC COM	577081102		8/30/2011	11/30/2011	574	0	539	35			0	35
907	MCDONALDS CORP COM	580135101		6/8/2010	1/11/2011	2,811	0	2,555	256			0	256
908	MCDONALDS CORP COM	580135101		6/8/2010	1/12/2011	5,153	0	4,707	446			0	446
909	MCDONALDS CORP COM	580135101		6/8/2010	1/13/2011	2,045	0	1,883	162			0	162
910	MCDONALDS CORP COM	580135101		10/20/2010	1/13/2011	803	0	856	-53			0	-53
911	MCDONALDS CORP COM	580135101		5/25/2011	11/30/2011	95	0	83	12			0	12
912	MEDTRONIC INC COM	585055106		2/18/2009	11/1/2011	267	0	279	-12			0	-12
913	MEDTRONIC INC COM	585055106		2/18/2009	11/30/2011	291	0	279	12			0	12
914	MEDTRONIC INC COM	585055106		2/23/2009	11/30/2011	545	0	518	27			0	27
915	METLIFE INC COM	59156R108		8/21/2009	11/1/2011	33	0	39	-6			0	-6
916	METLIFE INC COM	59156R108		10/19/2009	11/1/2011	896	0	1,038	-142			0	-142
917	METROPCS COMM INC	591708102		3/8/2011	8/12/2011	2,191	0	3,222	-1,031			0	-1,031
918	METROPCS COMM INC	591708102		3/9/2011	8/12/2011	2,181	0	3,213	-1,032			0	-1,032
919	MICROS SYSTEMS INC	594901100		8/26/2011	11/30/2011	47	0	46	1			0	1
920	MICROSOFT CORP	594918104		11/26/2010	11/30/2011	381	0	380	1			0	1
921	MICROSOFT CORP	594918104		11/26/2010	12/2/2011	2,399	0	2,408	-9			0	-9
922	KOHLS CORP WISC PV 1CT	500255104		9/30/2011	11/30/2011	54	0	50	4			0	4
923	KRAFT FOODS INC VA CL A	50075N104		4/30/2007	11/1/2011	969	0	937	32			0	32
924	SM ENERGY CO SHS	78454L100		10/17/2011	11/30/2011	79	0	71	8			0	8
925	SPX CORP COM	784635104		10/5/2010	8/11/2011	2,001	0	2,339	-338			0	-338
926	SPX CORP COM	784635104		10/5/2010	8/12/2011	339	0	390	-51			0	-51
927	SPX CORP COM	784635104		10/6/2010	8/12/2011	1,976	0	2,266	-290			0	-290
928	SPX CORP COM	784635104		10/20/2010	8/12/2011	169	0	202	-33			0	-33

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	Amount
Long Term CG Distributions	122
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	1,857,312	0	1,741,863	115,449	0	0	0	115,449
929	SAGE GROUP PLC UNSP ADR	78663S102		7/19/2010	11/1/2011	69	0	58	11			0	11
930	SAGE GROUP PLC UNSP ADR	78663S102		7/19/2010	11/30/2011	90	0	72	18			0	18
931	SALESFORCE COM INC	79466L302		5/21/2010	5/18/2011	2,498	0	1,563	935			0	935
932	SALESFORCE COM INC	79466L302		5/21/2010	5/23/2011	1,019	0	576	443			0	443
933	SALESFORCE COM INC	79466L302		5/21/2010	7/21/2011	2,216	0	1,234	982			0	982
934	SALESFORCE COM INC	79466L302		5/21/2010	7/27/2011	1,313	0	741	572			0	572
935	SALESFORCE COM INC	79466L302		7/23/2010	7/27/2011	2,918	0	1,959	959			0	959
936	SALESFORCE COM INC	79466L302		7/23/2010	7/28/2011	581	0	392	189			0	189
937	SALESFORCE COM INC	79466L302		7/23/2010	7/29/2011	144	0	98	46			0	46
938	SALESFORCE COM INC	79466L302		10/20/2010	7/29/2011	577	0	418	159			0	159
939	SALESFORCE COM INC	79466L302		11/9/2010	7/29/2011	3,605	0	2,856	749			0	749
940	SALESFORCE COM INC	79466L302		7/25/2011	7/29/2011	288	0	302	-14			0	-14
941	SANDISK CORP INC	80004C101		6/21/2010	1/25/2011	3,940	0	4,022	-82			0	-82
942	SANDISK CORP INC	80004C101		7/7/2010	1/25/2011	1,182	0	1,026	156			0	156
943	SANDISK CORP INC	80004C101		10/20/2010	1/25/2011	98	0	76	22			0	22
944	SANDISK CORP INC	80004C101		12/6/2010	6/23/2011	1,965	0	2,194	-229			0	-229
945	SANDISK CORP INC	80004C101		12/7/2010	6/23/2011	854	0	967	-113			0	-113
946	SANDISK CORP INC	80004C101		12/7/2010	6/24/2011	1,853	0	2,177	-324			0	-324
947	SANDISK CORP INC	80004C101		3/8/2011	6/24/2011	165	0	189	-24			0	-24
948	SANOFI ADR	80105N105		10/26/2010	11/1/2011	409	0	413	-4			0	-4
949	SANOFI ADR	80105N105		10/26/2010	11/30/2011	105	0	103	2			0	2
950	SARA LEE CORP COM	803111103		2/5/2010	1/25/2011	3,844	0	2,609	1,235			0	1,235
951	SARA LEE CORP COM	803111103		2/16/2010	1/25/2011	729	0	532	197			0	197
952	SARA LEE CORP COM	803111103		10/13/2010	1/25/2011	1,476	0	1,198	278			0	278
953	SARA LEE CORP COM	803111103		10/19/2010	1/25/2011	237	0	187	50			0	50
954	SARA LEE CORP COM	803111103		10/20/2010	1/25/2011	55	0	43	12			0	12
955	SASOL LTD SPONSORED ADR	803866300		8/21/2009	11/30/2011	524	0	429	95			0	95
956	SCHLUMBERGER LTD	806857108		1/29/2010	5/12/2011	4,286	0	3,398	888			0	888
957	SCHLUMBERGER LTD	806857108		1/29/2010	11/30/2011	674	0	588	86			0	86
958	SIEMENS AG ADR	826197501		9/29/2008	3/9/2011	784	0	558	226			0	226
959	SIEMENS AG ADR	826197501		10/24/2008	3/9/2011	915	0	354	561			0	561
960	SIEMENS AG ADR	826197501		10/24/2008	3/10/2011	636	0	253	383			0	383
961	SIEMENS AG ADR	826197501		10/24/2008	3/11/2011	1,773	0	708	1,065			0	1,065
962	SIEMENS AG ADR	826197501		2/16/2010	3/11/2011	633	0	435	198			0	198
963	SKYWORKS SOLUTIONS INC	83088M102		11/24/2010	3/3/2011	5,374	0	3,863	1,511			0	1,511
964	SKYWORKS SOLUTIONS INC	83088M102		11/24/2010	3/4/2011	917	0	665	252			0	252
965	CISCO SYSTEMS INC COM	17275R102		8/10/2010	2/11/2011	3,339	0	4,343	-1,004			0	-1,004
966	CISCO SYSTEMS INC COM	17275R102		10/19/2010	2/11/2011	901	0	1,094	-193			0	-193
967	CITRIX SYSTEMS INC COM	177376100		9/13/2010	5/18/2011	1,876	0	1,511	365			0	365
968	CITRIX SYSTEMS INC COM	177376100		9/13/2010	6/17/2011	2,083	0	1,839	244			0	244
969	CITRIX SYSTEMS INC COM	177376100		9/14/2010	6/17/2011	1,116	0	995	121			0	121
970	CITRIX SYSTEMS INC COM	177376100		9/14/2010	10/27/2011	1,580	0	1,394	186			0	186
971	CITRIX SYSTEMS INC COM	177376100		9/14/2010	11/30/2011	567	0	531	36			0	36
972	COACH INC	189754104		8/21/2009	7/12/2011	5,957	0	2,569	3,388			0	3,388
973	COACH INC	189754104		10/20/2010	7/12/2011	331	0	224	107			0	107
974	COACH INC	189754104		11/1/2010	7/12/2011	1,522	0	1,149	373			0	373
975	COACH INC	189754104		11/1/2010	11/30/2011	188	0	150	38			0	38
976	COCA COLA COM	191216100		6/3/2010	3/30/2011	1,858	0	1,474	384			0	384
977	COCA COLA COM	191216100		6/3/2010	4/28/2011	2,824	0	2,211	613			0	613
978	COCA COLA COM	191216100		6/3/2010	11/30/2011	67	0	53	14			0	14
979	COCA COLA FEMSA SP ADR	191241108		8/21/2009	2/18/2011	608	0	380	228			0	228
980	MITSUI CO ADR	606827202		8/21/2009	11/30/2011	311	0	268	43			0	43
981	MONSANTO CO NEW DEL COM	61166W101		6/30/2011	11/30/2011	438	0	432	6			0	6
982	MYLAN INC	628530107		11/3/2009	9/1/2011	4,670	0	3,696	974			0	974
983	MYLAN INC	628530107		2/16/2010	9/1/2011	617	0	560	57			0	57
984	MYLAN INC	628530107		12/8/2010	9/1/2011	1,296	0	1,265	31			0	31
985	NATIONAL-OILWELL VARCO	637071101		3/17/2011	11/30/2011	357	0	388	-31			0	-31
986	NETAPP INC	64110D104		7/23/2010	4/4/2011	730	0	688	42			0	42

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	Amount
Long Term CG Distributions	122
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	1,857,312	0	1,741,863	115,449	0	0	0	115,449
987	V F CORPORATION	918204108		8/21/2009	7/20/2011	3,432	0	2,013	1,419			0	1,419
988	V F CORPORATION	918204108		8/21/2009	7/21/2011	1,324	0	738	586			0	586
989	V F CORPORATION	918204108		2/16/2010	7/21/2011	602	0	375	227			0	227
990	V F CORPORATION	918204108		3/8/2011	7/21/2011	722	0	584	138			0	138
991	VALMONT INDUSTRIES	920253101		2/16/2011	11/30/2011	84	0	96	-12			0	-12
992	VALSPAR CORP COM	920355104		4/19/2010	2/23/2011	1,301	0	1,031	270			0	270
993	VALSPAR CORP COM	920355104		4/20/2010	2/23/2011	574	0	458	116			0	116
994	VALSPAR CORP COM	920355104		4/21/2010	2/23/2011	383	0	307	76			0	76
995	VALSPAR CORP COM	920355104		4/22/2010	2/23/2011	957	0	778	179			0	179
996	VALSPAR CORP COM	920355104		4/22/2010	2/24/2011	188	0	156	32			0	32
997	VALSPAR CORP COM	920355104		4/23/2010	2/24/2011	1,693	0	1,462	231			0	231
998	VALSPAR CORP COM	920355104		10/20/2010	2/24/2011	113	0	96	17			0	17
999	VARIAN MEDICAL SYS INC	92220P105		5/10/2011	10/26/2011	1,712	0	2,135	-423			0	-423
1,000	VARIAN MEDICAL SYS INC	92220P105		5/11/2011	10/26/2011	3,652	0	4,512	-860			0	-860
1,001	VERIFONE SYSTEMS INC	92342Y109		9/20/2011	11/1/2011	40	0	40	0			0	0
1,002	VERIFONE SYSTEMS INC	92342Y109		9/20/2011	11/30/2011	131	0	119	12			0	12
1,003	VERIZON COMMUNICATNS COM	92343V104		3/28/2006	5/3/2011	3,960	0	3,291	669			0	669
1,004	VERIZON COMMUNICATNS COM	92343V104		8/21/2009	5/3/2011	1,546	0	1,206	340			0	340
1,005	VERIZON COMMUNICATNS COM	92343V104		8/21/2009	5/5/2011	3,317	0	2,617	700			0	700
1,006	VERIZON COMMUNICATNS COM	92343V104		10/19/2009	5/5/2011	2,236	0	1,629	607			0	607
1,007	VERIZON COMMUNICATNS COM	92343V104		10/20/2010	5/5/2011	75	0	65	10			0	10
1,008	VERIZON COMMUNICATNS COM	92343V104		3/8/2011	5/5/2011	559	0	546	13			0	13
1,009	VERISK ANALYTICS INC	92345Y106		1/26/2011	4/27/2011	1,323	0	1,365	-42			0	-42
1,010	VERISK ANALYTICS INC	92345Y106		1/26/2011	4/28/2011	297	0	307	-10			0	-10
1,011	VERISK ANALYTICS INC	92345Y106		1/27/2011	4/28/2011	1,716	0	1,777	-61			0	-61
1,012	VERISK ANALYTICS INC	92345Y106		1/28/2011	4/28/2011	297	0	305	-8			0	-8
1,013	VERISK ANALYTICS INC	92345Y106		1/28/2011	4/29/2011	1,285	0	1,322	-37			0	-37
1,014	VERISK ANALYTICS INC	92345Y106		1/31/2011	4/29/2011	725	0	745	-20			0	-20
1,015	VERISK ANALYTICS INC	92345Y106		2/1/2011	4/29/2011	165	0	170	-5			0	-5
1,016	VISA INC CL A SHRS	92826C839		2/5/2010	1/13/2011	4,013	0	4,648	-635			0	-635
1,017	VISA INC CL A SHRS	92826C839		2/16/2010	1/13/2011	358	0	428	-70			0	-70
1,018	VISA INC CL A SHRS	92826C839		5/19/2010	1/13/2011	1,075	0	1,097	-22			0	-22
1,019	WABCO HOLDINGS INC	92927K102		3/1/2010	1/20/2011	116	0	54	62			0	62
1,020	WABCO HOLDINGS INC	92927K102		3/2/2010	1/20/2011	1,456	0	693	763			0	763
1,021	WABCO HOLDINGS INC	92927K102		3/3/2010	1/20/2011	874	0	419	455			0	455
1,022	WABCO HOLDINGS INC	92927K102		3/4/2010	1/20/2011	874	0	419	455			0	455
1,023	WABCO HOLDINGS INC	92927K102		3/5/2010	1/20/2011	408	0	201	207			0	207
1,024	WABCO HOLDINGS INC	92927K102		3/5/2010	1/21/2011	1,308	0	659	649			0	649
1,025	WABCO HOLDINGS INC	92927K102		3/8/2010	1/21/2011	1,137	0	571	566			0	566
1,026	WABCO HOLDINGS INC	92927K102		10/20/2010	1/21/2011	114	0	85	29			0	29
1,027	WAL-MART STORES INC	931142103		6/23/2011	11/1/2011	733	0	690	43			0	43
1,028	NETAPP INC	64110D104		9/30/2010	4/5/2011	553	0	598	-45			0	-45
1,029	NETAPP INC	64110D104		9/30/2010	4/5/2011	1,152	0	1,246	-94			0	-94
1,030	NETAPP INC	64110D104		9/30/2010	11/14/2011	381	0	499	-118			0	-118
1,031	NETAPP INC	64110D104		9/30/2010	11/14/2011	3,806	0	4,487	-681			0	-681
1,032	NETAPP INC	64110D104		10/16/2010	11/14/2011	1,057	0	1,351	-294			0	-294
1,033	NETAPP INC	64110D104		10/19/2010	11/14/2011	423	0	507	-84			0	-84
1,034	NETAPP INC	64110D104		10/20/2010	11/14/2011	169	0	210	-41			0	-41
1,035	NETFLIX COM INC	64110L106		8/6/2010	2/14/2011	2,951	0	1,412	1,539			0	1,539
1,036	NETFLIX COM INC	64110L106		8/6/2010	3/9/2011	2,701	0	1,648	1,053			0	1,053
1,037	COCA COLA FEMSA SP ADR	191241108		8/21/2009	2/25/2011	218	0	142	76			0	76
1,038	COCA COLA FEMSA SP ADR	191241108		8/21/2009	2/28/2011	219	0	142	77			0	77
1,039	COCA COLA FEMSA SP ADR	191241108		8/21/2009	3/1/2011	434	0	285	149			0	149
1,040	COCA COLA FEMSA SP ADR	191241108		8/21/2009	4/28/2011	1,195	0	712	483			0	483
1,041	COCA COLA FEMSA SP ADR	191241108		8/21/2009	5/4/2011	159	0	95	64			0	64
1,042	COCA COLA FEMSA SP ADR	191241108		8/21/2009	5/5/2011	316	0	190	126			0	126
1,043	COCA COLA FEMSA SP ADR	191241108		8/21/2009	5/6/2011	792	0	475	317			0	317
1,044	COGNIZANT TECH SOLUTNS A	192446102		4/25/2011	6/14/2011	1,907	0	2,207	-300			0	-300

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	Amount
Long Term CG Distributions	122
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	1,857,312	0	1,741,863	115,449	0	0	0	115,449
1,045	COGNIZANT TECH SOLUTNS A	192446102		4/25/2011	6/15/2011	695	0	817	-122			0	-122
1,046	COGNIZANT TECH SOLUTNS A	192446102		4/26/2011	8/2/2011	215	0	246	-31			0	-31
1,047	COGNIZANT TECH SOLUTNS A	192446102		4/26/2011	8/2/2011	2,869	0	3,275	-406			0	-406
1,048	COGNIZANT TECH SOLUTNS A	192446102		4/26/2011	8/9/2011	1,721	0	2,210	-489			0	-489
1,049	COGNIZANT TECH SOLUTNS A	192446102		4/26/2011	8/9/2011	191	0	254	-63			0	-63
1,050	COGNIZANT TECH SOLUTNS A	192446102		4/27/2011	8/9/2011	64	0	82	-18			0	-18
1,051	COLGATE PALMOLIVE	194162103		1/22/2010	3/17/2011	4,066	0	4,262	-196			0	-196
1,052	COLGATE PALMOLIVE	194162103		5/19/2010	3/17/2011	77	0	82	-5			0	-5
1,053	COLGATE PALMOLIVE	194162103		5/19/2010	3/17/2011	307	0	327	-20			0	-20
1,054	COLGATE PALMOLIVE	194162103		7/13/2010	3/17/2011	767	0	832	-65			0	-65
1,055	COLGATE PALMOLIVE	194162103		5/19/2010	3/18/2011	307	0	333	-26			0	-26
1,056	COLGATE PALMOLIVE	194162103		7/13/2010	3/18/2011	999	0	1,081	-82			0	-82
1,057	COLGATE PALMOLIVE	194162103		10/20/2010	3/18/2011	461	0	464	-3			0	-3
1,058	COMERICA INC COM	200340107		4/7/2011	11/30/2011	126	0	192	-66			0	-66
1,059	COMERICA INC COM	200340107		4/7/2011	11/30/2011	25	0	38	-13			0	-13
1,060	COMPANHIA D SNMNTO BSCO	20441A102		8/21/2009	5/23/2011	1,551	0	892	659			0	659
1,061	COMPANHIA D SNMNTO BSCO	20441A102		8/21/2009	11/30/2011	329	0	206	123			0	123
1,062	COPEL PARANA ADR PREF B	20441B407		8/21/2009	11/1/2011	212	0	171	41			0	41
1,063	FHLMC G1 2868 05%2022	3128MBMR5		8/15/2011	8/15/2011	140	0	140	0			0	0
1,064	FHLMC G1 2868 05%2022	3128MBMR5		9/15/2011	9/15/2011	116	0	116	0			0	0
1,065	FHLMC G1 2868 05%2022	3128MBMR5		10/17/2011	10/17/2011	88	0	88	0			0	0
1,066	FHLMC G1 2868 05%2022	3128MBMR5		11/15/2011	11/15/2011	136	0	136	0			0	0
1,067	FHLMC G1 2868 05%2022	3128MBMR5		12/15/2011	12/15/2011	141	0	141	0			0	0
1,068	FHLMC G1 2868 05%2022	3128MBMR5		1/17/2012	1/17/2012	132	0	132	0			0	0
1,069	FHLMC G1 3408 05%2024	3128MCAH8		2/15/2011	2/15/2011	157	0	157	0			0	0
1,070	FHLMC G1 3408 05%2024	3128MCAH8		3/15/2011	3/15/2011	105	0	105	0			0	0
1,071	FHLMC G1 3408 05%2024	3128MCAH8		4/15/2011	4/15/2011	110	0	110	0			0	0
1,072	FHLMC G1 3408 05%2024	3128MCAH8		5/16/2011	5/16/2011	96	0	96	0			0	0
1,073	FHLMC G1 3408 05%2024	3128MCAH8		6/15/2011	6/15/2011	83	0	83	0			0	0
1,074	FHLMC G1 3408 05%2024	3128MCAH8		7/15/2011	7/15/2011	95	0	95	0			0	0
1,075	FHLMC G1 3408 05%2024	3128MCAH8		8/15/2011	8/15/2011	97	0	97	0			0	0
1,076	FHLMC G1 3408 05%2024	3128MCAH8		9/15/2011	9/15/2011	89	0	89	0			0	0
1,077	FHLMC G1 3408 05%2024	3128MCAH8		10/17/2011	10/17/2011	90	0	90	0			0	0
1,078	FHLMC G1 3408 05%2024	3128MCAH8		11/15/2011	11/15/2011	112	0	112	0			0	0
1,079	FHLMC G1 3408 05%2024	3128MCAH8		12/15/2011	12/15/2011	88	0	88	0			0	0
1,080	FHLMC G1 3408 05%2024	3128MCAH8		1/17/2012	1/17/2012	99	0	99	0			0	0
1,081	NETFLIX COM INC	64110L106		8/6/2010	6/7/2011	2,390	0	1,059	1,331			0	1,331
1,082	NETFLIX COM INC	64110L106		8/6/2010	7/5/2011	1,437	0	588	849			0	849
1,083	NETFLIX COM INC	64110L106		8/6/2010	7/13/2011	1,487	0	588	899			0	899
1,084	NETFLIX COM INC	64110L106		8/6/2010	9/15/2011	1,025	0	706	319			0	319
1,085	NETFLIX COM INC	64110L106		8/6/2010	9/29/2011	669	0	706	-37			0	-37
1,086	NETFLIX COM INC	64110L106		10/19/2010	9/29/2011	1,337	0	1,771	-434			0	-434
1,087	NETFLIX COM INC	64110L106		12/9/2010	9/29/2011	1,672	0	2,847	-1,175			0	-1,175
1,088	NETFLIX COM INC	64110L106		3/8/2011	9/29/2011	892	0	1,574	-682			0	-682
1,089	NETFLIX COM INC	64110L106		7/25/2011	9/29/2011	111	0	283	-172			0	-172
1,090	NEW WORLD DEV SPNSRD ADR	649274305		2/17/2011	6/30/2011	671	0	825	-154			0	-154
1,091	NEW WORLD DEV SPNSRD ADR	649274305		2/17/2011	7/6/2011	189	0	223	-34			0	-34
1,092	NEW WORLD DEV SPNSRD ADR	649274305		2/28/2011	7/6/2011	336	0	395	-59			0	-59
1,093	NEW WORLD DEV SPNSRD ADR	649274305		3/1/2011	7/6/2011	113	0	136	-23			0	-23
1,094	NEW WORLD DEV SPNSRD ADR	649274305		3/1/2011	7/7/2011	616	0	748	-132			0	-132
1,095	NEW WORLD DEV SPNSRD ADR	649274305		3/8/2011	7/7/2011	46	0	54	-8			0	-8
1,096	NEW YORK CMNTY BANCORP	649445103		8/21/2009	6/20/2011	999	0	699	300			0	300
1,097	NEW YORK CMNTY BANCORP	649445103		8/21/2009	6/21/2011	2,106	0	1,486	620			0	620
1,098	NEW YORK CMNTY BANCORP	649445103		8/21/2009	6/22/2011	1,450	0	1,031	419			0	419
1,099	NEW YORK CMNTY BANCORP	649445103		8/21/2009	6/30/2011	2,146	0	1,586	560			0	560
1,100	NEW YORK CMNTY BANCORP	649445103		10/19/2009	6/30/2011	570	0	429	141			0	141
1,101	NEW YORK CMNTY BANCORP	649445103		10/19/2009	7/1/2011	720	0	530	190			0	190
1,102	NEW YORK CMNTY BANCORP	649445103		10/19/2010	7/1/2011	842	0	909	-67			0	-67

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	Amount
Long Term CG Distributions	122
Short Term CG Distributions	0

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					Totals	1,857,312	0	1,741,863	115,449	0	0	0	115,449
1,103	NEW YORK CMNTY BANCORP	649445103		3/8/2011	7/1/2011	1,026	0	1,185	-159			0	-159
1,104	NEXEN INC CANADA COM	65334H102		10/9/2007	5/9/2011	119	0	155	-36			0	-36
1,105	NEXEN INC CANADA COM	65334H102		8/7/2008	5/9/2011	621	0	784	-163			0	-163
1,106	NEXEN INC CANADA COM	65334H102		10/1/2007	5/9/2011	96	0	124	-28			0	-28
1,107	NEXEN INC CANADA COM	65334H102		10/9/2007	5/9/2011	1,202	0	1,546	-344			0	-344
1,108	NIPPON YUSEN KABUSHIKI	654633304		12/1/2010	6/28/2011	1,631	0	2,028	-397			0	-397
1,109	NIPPON YUSEN KABUSHIKI	654633304		1/19/2011	6/28/2011	273	0	353	-80			0	-80
1,110	NETAPP INC	64110D104		7/23/2010	4/5/2011	4,285	0	4,000	285			0	285
1,111	NETAPP INC	64110D104		9/30/2010	4/5/2011	415	0	449	-34			0	-34
1,112	NIPPON YUSEN KABUSHIKI	654633304		1/19/2011	10/13/2011	461	0	828	-367			0	-367
1,113	WAL-MART STORES INC	931142103		6/23/2011	11/30/2011	1,467	0	1,326	141			0	141
1,114	WAL-MART STORES INC	931142103		6/23/2011	12/5/2011	4,952	0	4,509	443			0	443
1,115	WEBMD HEALTH CORP	94770V102		4/18/2011	7/20/2011	882	0	1,316	-434			0	-434
1,116	WEBMD HEALTH CORP	94770V102		4/19/2011	7/20/2011	2,574	0	3,951	-1,377			0	-1,377
1,117	WEBMD HEALTH CORP	94770V102		4/20/2011	7/20/2011	882	0	1,379	-497			0	-497
1,118	WYNDHAM WORLDWIDE CORP W	98310W108		3/15/2010	10/6/2011	577	0	500	77			0	77
1,119	WYNDHAM WORLDWIDE CORP W	98310W108		5/19/2010	10/6/2011	433	0	354	79			0	79
1,120	WYNDHAM WORLDWIDE CORP W	98310W108		10/20/2010	10/6/2011	29	0	30	-1			0	-1
1,121	WYNDHAM WORLDWIDE CORP W	98310W108		1/27/2011	10/6/2011	1,125	0	1,142	-17			0	-17
1,122	WYNDHAM WORLDWIDE CORP W	98310W108		1/28/2011	10/6/2011	231	0	233	-2			0	-2
1,123	WYNN RESORTS LTD	983134107		12/3/2010	5/26/2011	2,733	0	1,962	771			0	771
1,124	WEIGHT WATCHERS INTL NEW	948626106		10/12/2011	11/1/2011	71	0	68	3			0	3
1,125	WELLS FARGO & CO NEW DEL	949746101		8/26/2010	11/30/2011	103	0	95	8			0	8
1,126	WSTN DIGITAL CORP DEL	958102105		1/28/2011	11/15/2011	4,498	0	6,016	-1,518			0	-1,518
1,127	WSTN DIGITAL CORP DEL	958102105		11/1/2011	11/15/2011	25	0	26	-1			0	-1
1,128	WYNDHAM WORLDWIDE CORP W	98310W108		3/11/2010	10/6/2011	58	0	50	8			0	8
1,129	WYNDHAM WORLDWIDE CORP W	98310W108		3/12/2010	10/6/2011	3,605	0	3,144	461			0	461
1,130	WYNN RESORTS LTD	983134107		12/3/2010	11/30/2011	240	0	206	34			0	34
1,131	XEROX CORP	984121103		7/14/2008	11/1/2011	135	0	221	-86			0	-86
1,132	XEROX CORP	984121103		8/21/2009	11/1/2011	262	0	279	-17			0	-17
1,133	XEROX CORP	984121103		8/21/2009	11/30/2011	228	0	237	-9			0	-9
1,134	YAMANA GOLD INC	98462Y100		8/21/2009	9/20/2011	1,680	0	904	776			0	776
1,135	YAMANA GOLD INC	98462Y100		8/21/2009	11/30/2011	668	0	362	306			0	306
1,136	YANZHOU COAL MNG SPD ADR	984846105		8/17/2010	11/30/2011	49	0	43	6			0	6
1,137	FHLMC G1 3487 05%2024	3128MCCY9		6/15/2011	6/15/2011	176	0	176	0			0	0
1,138	FHLMC G1 3487 05%2024	3128MCCY9		7/15/2011	7/15/2011	79	0	79	0			0	0
1,139	FHLMC G1 3487 05%2024	3128MCCY9		8/15/2011	8/15/2011	53	0	53	0			0	0
1,140	FHLMC G1 3487 05%2024	3128MCCY9		9/15/2011	9/15/2011	132	0	132	0			0	0
1,141	FHLMC G1 3487 05%2024	3128MCCY9		10/17/2011	10/17/2011	77	0	77	0			0	0
1,142	FHLMC G1 3487 05%2024	3128MCCY9		11/15/2011	11/15/2011	138	0	138	0			0	0
1,143	FHLMC G1 3487 05%2024	3128MCCY9		12/15/2011	12/15/2011	136	0	136	0			0	0
1,144	FHLMC G1 3487 05%2024	3128MCCY9		1/17/2012	1/17/2012	158	0	158	0			0	0
1,145	FHLMC G1 3911 05%2025	3128MCR80		2/15/2011	2/15/2011	94	0	94	0			0	0
1,146	FHLMC G1 3911 05%2025	3128MCR80		3/15/2011	3/15/2011	87	0	87	0			0	0
1,147	FHLMC G1 3911 05%2025	3128MCR80		4/15/2011	4/15/2011	61	0	61	0			0	0
1,148	FHLMC G1 3911 05%2025	3128MCR80		5/16/2011	5/16/2011	48	0	48	0			0	0
1,149	FHLMC G1 3911 05%2025	3128MCR80		6/15/2011	6/15/2011	52	0	52	0			0	0
1,150	FNMA P959454 05 50%2037	31413YMB4		10/25/2011	10/25/2011	568	0	568	0			0	0
1,151	FNMA P959454 05 50%2037	31413YMB4		11/25/2011	11/25/2011	532	0	532	0			0	0
1,152	FNMA P959454 05 50%2037	31413YMB4		12/27/2011	12/27/2011	553	0	553	0			0	0
1,153	FNMA P959454 05 50%2037	31413YMB4		1/25/2012	1/25/2012	654	0	654	0			0	0
1,154	FNMA P970227 05 50%2038	31414MLG9		6/27/2011	6/27/2011	68	0	68	0			0	0
1,155	FNMA P970227 05 50%2038	31414MLG9		7/25/2011	7/25/2011	153	0	153	0			0	0
1,156	FNMA P970227 05 50%2038	31414MLG9		8/25/2011	8/25/2011	129	0	129	0			0	0
1,157	FNMA P970227 05 50%2038	31414MLG9		9/26/2011	9/26/2011	120	0	120	0			0	0
1,158	FNMA P970227 05 50%2038	31414MLG9		10/25/2011	10/25/2011	359	0	359	0			0	0
1,159	FNMA P970227 05 50%2038	31414MLG9		11/25/2011	11/25/2011	77	0	77	0			0	0
1,160	FNMA P970227 05 50%2038	31414MLG9		12/27/2011	12/27/2011	161	0	161	0			0	0

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	Amount
Long Term CG Distributions	122
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	1,857,312	0	1,741,863	115,449	0	0	0	115,449
1,161	FNMA P970227 05 50%2038	31414MLG9		1/25/2012	1/25/2012	126	0	126	0			0	0
1,162	FNMA P973298 05%2023	31414QX36		2/25/2011	2/25/2011	102	0	102	0			0	0
1,163	FNMA P973298 05%2023	31414QX36		3/25/2011	3/25/2011	187	0	187	0			0	0
1,164	FNMA P973298 05%2023	31414QX36		4/25/2011	4/25/2011	19	0	19	0			0	0
1,165	FNMA P973298 05%2023	31414QX36		5/25/2011	5/25/2011	19	0	19	0			0	0
1,166	FNMA P973298 05%2023	31414QX36		6/27/2011	6/27/2011	19	0	19	0			0	0
1,167	FNMA P973298 05%2023	31414QX36		7/25/2011	7/25/2011	96	0	96	0			0	0
1,168	FNMA P973298 05%2023	31414QX36		8/25/2011	8/25/2011	156	0	156	0			0	0
1,169	FNMA P973298 05%2023	31414QX36		9/26/2011	9/26/2011	164	0	164	0			0	0
1,170	FNMA P973298 05%2023	31414QX36		10/25/2011	10/25/2011	162	0	162	0			0	0
1,171	FNMA P973298 05%2023	31414QX36		11/25/2011	11/25/2011	16	0	16	0			0	0
1,172	FNMA P973298 05%2023	31414QX36		12/27/2011	12/27/2011	135	0	135	0			0	0
1,173	FNMA P973298 05%2023	31414QX36		1/25/2012	1/25/2012	41	0	41	0			0	0
1,174	FNMA P973715 05 50%2038	31414RGY5		10/21/2009	1/7/2011	32,322	0	31,536	786			0	786
1,175	FNMA P975376 05 50%2038	31414TCM1		5/25/2011	5/25/2011	582	0	582	0			0	0
1,176	YUM BRANDS INC	988498101		5/20/2011	11/30/2011	56	0	56	0			0	0
1,177	ZEBRA TECHNOLOGIES CRP A	989207105		1/14/2011	9/14/2011	259	0	309	-50			0	-50
1,178	ZEBRA TECHNOLOGIES CRP A	989207105		1/19/2011	9/14/2011	939	0	1,122	-183			0	-183
1,179	ZEBRA TECHNOLOGIES CRP A	989207105		1/19/2011	9/15/2011	1,918	0	2,321	-403			0	-403
1,180	ZEBRA TECHNOLOGIES CRP A	989207105		1/19/2011	9/16/2011	1,024	0	1,238	-214			0	-214
1,181	ZEBRA TECHNOLOGIES CRP A	989207105		1/19/2011	9/19/2011	922	0	1,160	-238			0	-238
1,182	ZURICH FINL SVCS SPN ADR	98982M107		5/5/2010	11/1/2011	43	0	42	1			0	1
1,183	AXIS CAPITAL HOLDINGS	G0692U109		8/21/2009	11/1/2011	312	0	296	16			0	16
1,184	AXIS CAPITAL HOLDINGS	G0692U109		8/21/2009	11/30/2011	190	0	178	12			0	12
1,185	COVIDIEN PLC SHS	G2554F105		1/22/2010	3/8/2011	2,916	0	2,796	120			0	120
1,186	COVIDIEN PLC SHS	G2554F105		10/11/2007	3/8/2011	1,919	0	1,488	431			0	431
1,187	COVIDIEN PLC SHS	G2554F105		1/22/2010	3/8/2011	480	0	458	22			0	22
1,188	COVIDIEN PLC SHS NEW	G2554F113		1/22/2010	11/30/2011	182	0	203	-21			0	-21
1,189	FRONTLINE LTD	G3682E127		7/16/2010	1/14/2011	286	0	331	-45			0	-45
1,190	FRONTLINE LTD	G3682E127		7/19/2010	1/14/2011	338	0	388	-50			0	-50
1,191	FRONTLINE LTD	G3682E127		7/21/2010	1/14/2011	156	0	195	-39			0	-39
1,192	FRONTLINE LTD	G3682E127		7/21/2010	1/19/2011	635	0	780	-145			0	-145
1,193	NIPPON YUSEN KABUSHIKI	654633304		1/24/2011	10/13/2011	657	0	1,146	-489			0	-489
1,194	NIPPON YUSEN KABUSHIKI	654633304		3/8/2011	10/13/2011	528	0	861	-333			0	-333
1,195	NITTO DENKO CORP ADR	654802206		9/30/2010	3/1/2011	1,980	0	1,263	717			0	717
1,196	NITTO DENKO CORP ADR	654802206		9/30/2010	11/30/2011	82	0	79	3			0	3
1,197	NOKIA CORP SPON ADR	654902204		1/30/2009	7/22/2011	41	0	86	-45			0	-45
1,198	NOKIA CORP SPON ADR	654902204		2/19/2009	7/22/2011	277	0	501	-224			0	-224
1,199	NOKIA CORP SPON ADR	654902204		2/19/2009	7/25/2011	98	0	181	-83			0	-83
1,200	NOKIA CORP SPON ADR	654902204		7/20/2009	7/25/2011	75	0	170	-95			0	-95
1,201	NOKIA CORP SPON ADR	654902204		7/20/2009	7/26/2011	275	0	616	-341			0	-341
1,202	NOKIA CORP SPON ADR	654902204		10/19/2010	7/26/2011	392	0	705	-313			0	-313
1,203	NOKIA CORP SPON ADR	654902204		3/8/2011	7/26/2011	585	0	853	-268			0	-268
1,204	NORTHROP GRUMMAN CORP	666807102		10/27/2009	11/30/2011	228	0	184	44			0	44
1,205	OCEANEERING INTL INC	675232102		11/14/2011	11/30/2011	142	0	133	9			0	9
1,206	ORACLE CORP $0 01 DEL	68389X105		8/21/2009	5/18/2011	1,113	0	724	389			0	389
1,207	ORACLE CORP $0 01 DEL	68389X105		8/21/2009	5/23/2011	5,530	0	3,640	1,890			0	1,890
1,208	ORACLE CORP $0 01 DEL	68389X105		10/19/2009	11/30/2011	405	0	289	116			0	116
1,209	PNC FINCL SERVICES GROUP	693475105		11/10/2010	11/1/2011	361	0	396	-35			0	-35
1,210	PNC FINCL SERVICES GROUP	693475105		11/10/2010	11/30/2011	269	0	283	-14			0	-14
1,211	POSCO SPN ADR	693483109		8/21/2009	11/30/2011	85	0	96	-11			0	-11
1,212	PANERA BREAD CO CL A	69840W108		8/21/2009	4/5/2011	1,539	0	641	898			0	898
1,213	PANERA BREAD CO CL A	69840W108		8/21/2009	11/30/2011	142	0	53	89			0	89
1,214	PARKER HANNIFIN CORP	701094104		11/2/2010	8/2/2011	3,139	0	3,446	-307			0	-307
1,215	PARKER HANNIFIN CORP	701094104		11/3/2010	8/2/2011	1,783	0	1,964	-181			0	-181
1,216	PATTERSON UTI ENERGY INC	703481101		7/11/2011	11/1/2011	135	0	221	-86			0	-86
1,217	PATTERSON UTI ENERGY INC	703481101		7/11/2011	11/30/2011	210	0	316	-106			0	-106
1,218	PEARSON SPONSORED ADR	705015105		8/21/2009	4/29/2011	153	0	97	56			0	56

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	Amount
Long Term CG Distributions	122
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	1,857,312	0	1,741,863	115,449	0	0	0	115,449
1,219	PEARSON SPONSORED ADR	705015105		8/21/2009	5/2/2011	248	0	158	90			0	90
1,220	PEARSON SPONSORED ADR	705015105		8/21/2009	5/3/2011	981	0	632	349			0	349
1,221	PEARSON SPONSORED ADR	705015105		8/21/2009	5/4/2011	724	0	474	250			0	250
1,222	PEARSON SPONSORED ADR	705015105		8/21/2009	5/5/2011	92	0	61	31			0	31
1,223	PEARSON SPONSORED ADR	705015105		8/21/2009	5/6/2011	486	0	316	170			0	170
1,224	PEARSON SPONSORED ADR	705015105		8/21/2009	5/16/2011	1,833	0	1,203	630			0	630
1,225	PEARSON SPONSORED ADR	705015105		10/19/2010	5/16/2011	426	0	353	73			0	73
1,226	PEARSON SPONSORED ADR	705015105		3/8/2011	5/16/2011	148	0	143	5			0	5
1,227	PEPSICO INC	713448108		3/2/2011	11/30/2011	1,021	0	1,003	18			0	18
1,228	PEPSICO INC	713448108		3/2/2011	12/1/2011	1,283	0	1,254	29			0	29
1,229	PEPSICO INC	713448108		3/3/2011	12/1/2011	641	0	638	3			0	3
1,230	PETRLEO BRAS VTG SPD ADR	71654V408		10/8/2008	2/18/2011	987	0	793	194			0	194
1,231	PETRLEO BRAS VTG SPD ADR	71654V408		10/8/2008	2/22/2011	38	0	31	7			0	7
1,232	PETRLEO BRAS VTG SPD ADR	71654V408		5/6/2009	2/22/2011	614	0	619	-5			0	-5
1,233	PETRLEO BRAS VTG SPD ADR	71654V408		8/21/2009	2/22/2011	652	0	753	-101			0	-101
1,234	FNMA P975376 05 50%2038	31414TCM1		7/25/2011	7/25/2011	561	0	561	0			0	0
1,235	FNMA P975376 05 50%2038	31414TCM1		8/25/2011	8/25/2011	443	0	443	0			0	0
1,236	FNMA P975376 05 50%2038	31414TCM1		9/26/2011	9/26/2011	470	0	470	0			0	0
1,237	FNMA P975376 05 50%2038	31414TCM1		10/25/2011	10/25/2011	422	0	422	0			0	0
1,238	FNMA P975376 05 50%2038	31414TCM1		11/25/2011	11/25/2011	501	0	501	0			0	0
1,239	FNMA P975376 05 50%2038	31414TCM1		12/27/2011	12/27/2011	591	0	591	0			0	0
1,240	FNMA P975376 05 50%2038	31414TCM1		1/25/2012	1/25/2012	402	0	402	0			0	0
1,241	FNMA P985438 05%2023	31415PV70		2/25/2011	2/25/2011	42	0	42	0			0	0
1,242	FNMA P985438 05%2023	31415PV70		3/25/2011	3/25/2011	40	0	40	0			0	0
1,243	FNMA P985438 05%2023	31415PV70		4/25/2011	4/25/2011	25	0	25	0			0	0
1,244	FNMA P985438 05%2023	31415PV70		5/25/2011	5/25/2011	25	0	25	0			0	0
1,245	FNMA P985438 05%2023	31415PV70		6/27/2011	6/27/2011	47	0	47	0			0	0
1,246	FNMA P985438 05%2023	31415PV70		7/25/2011	7/25/2011	31	0	31	0			0	0
1,247	SOUTHWESTERN ENERGY CO	845467109		2/16/2010	2/10/2011	185	0	228	-43			0	-43
1,248	SOUTHWESTERN ENERGY CO	845467109		10/20/2010	2/10/2011	74	0	69	5			0	5
1,249	STARBUCKS CORP	855244109		5/7/2010	5/18/2011	2,295	0	1,643	652			0	652
1,250	STARBUCKS CORP	855244109		5/7/2010	11/30/2011	173	0	103	70			0	70
1,251	STARWOOD HOTELS AND	85590A401		4/15/2011	5/18/2011	1,431	0	1,435	-4			0	-4
1,252	STARWOOD HOTELS AND	85590A401		4/15/2011	11/23/2011	44	0	57	-13			0	-13
1,253	STARWOOD HOTELS AND	85590A401		4/15/2011	11/23/2011	441	0	574	-133			0	-133
1,254	STARWOOD HOTELS AND	85590A401		4/15/2011	11/23/2011	617	0	804	-187			0	-187
1,255	STARWOOD HOTELS AND	85590A401		4/15/2011	11/30/2011	48	0	61	-13			0	-13
1,256	STARWOOD HOTELS AND	85590A401		4/15/2011	11/30/2011	48	0	57	-9			0	-9
1,257	STARWOOD HOTELS AND	85590A401		4/15/2011	11/30/2011	475	0	610	-135			0	-135
1,258	FNMA P975376 05 50%2038	31414TCM1		6/27/2011	6/27/2011	416	0	416	0			0	0
1,259	STATOIL ASA SHS	85771P102		8/21/2009	3/25/2011	938	0	761	177			0	177
1,260	STATOIL ASA SHS	85771P102		8/21/2009	3/28/2011	715	0	582	133			0	133
1,261	STATOIL ASA SHS	85771P102		8/21/2009	3/29/2011	1,278	0	1,052	226			0	226
1,262	STATOIL ASA SHS	85771P102		8/21/2009	11/1/2011	408	0	381	27			0	27
1,263	STATOIL ASA SHS	85771P102		8/21/2009	11/30/2011	206	0	179	27			0	27
1,264	STRYKER CORP	863667101		5/12/2011	8/11/2011	231	0	314	-83			0	-83
1,265	STRYKER CORP	863667101		5/12/2011	8/11/2011	1,389	0	1,885	-496			0	-496
1,266	STRYKER CORP	863667101		5/12/2011	8/18/2011	494	0	691	-197			0	-197
1,267	STRYKER CORP	863667101		5/12/2011	8/18/2011	224	0	365	-141			0	-141
1,268	STRYKER CORP	863667101		5/13/2011	8/18/2011	2,064	0	2,910	-846			0	-846
1,269	STRYKER CORP	863667101		5/13/2011	8/19/2011	981	0	1,392	-411			0	-411
1,270	STRYKER CORP	863667101		5/16/2011	8/19/2011	1,204	0	1,726	-522			0	-522
1,271	SVENSKA C AKTI SPONS ADR	869587402		5/20/2010	11/1/2011	181	0	142	39			0	39
1,272	SVENSKA C AKTI SPONS ADR	869587402		5/20/2010	11/30/2011	281	0	207	74			0	74
1,273	TAIWAN S MANUFCTRING ADR	874039100		11/9/2010	11/1/2011	74	0	67	7			0	7
1,274	TAIWAN S MANUFCTRING ADR	874039100		11/9/2010	11/30/2011	142	0	123	19			0	19
1,275	TARGET CORP COM	87612E106		10/14/2009	3/7/2011	1,387	0	1,389	-2			0	-2
1,276	TARGET CORP COM	87612E106		10/19/2009	3/7/2011	771	0	755	16			0	16

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Short Term CG Distributions	0

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					Totals	1,857,312	0	1,741,863	115,449	0	0	0	115,449
1,277	TARGET CORP COM	87612E106		1/22/2010	3/7/2011	1,798	0	1,783	15			0	15
1,278	TARGET CORP COM	87612E106		5/19/2010	3/7/2011	514	0	538	-24			0	-24
1,279	TARGET CORP COM	87612E106		7/26/2010	3/7/2011	1,233	0	1,260	-27			0	-27
1,280	TARGET CORP COM	87612E106		7/26/2010	3/8/2011	514	0	525	-11			0	-11
1,281	TARGET CORP COM	87612E106		10/19/2010	3/8/2011	771	0	799	-28			0	-28
1,282	TARGET CORP COM	87612E106		10/20/2010	3/8/2011	103	0	108	-5			0	-5
1,283	WSC SALE - 21	879246106		1/1/2001	4/18/2011	0	0	0	0			0	0
1,284	TELSTRA CORP ADR	87969N204		12/16/2009	3/10/2011	189	0	221	-32			0	-32
1,285	TELSTRA CORP ADR	87969N204		12/17/2009	3/10/2011	392	0	459	-67			0	-67
1,286	TELSTRA CORP ADR	87969N204		12/17/2009	3/10/2011	81	0	95	-14			0	-14
1,287	SOUTHWESTERN ENERGY CO	845467109		12/22/2009	2/9/2011	4,411	0	5,775	-1,364			0	-1,364
1,288	SOUTHWESTERN ENERGY CO	845467109		12/22/2009	2/10/2011	444	0	587	-143			0	-143
1,289	CORE LAB N V COM	N22717107		11/16/2010	6/28/2011	1,937	0	1,455	482			0	482
1,290	ABERCROMBIE & FITCH CO	002896207		6/17/2011	11/15/2011	1,451	0	1,700	-249			0	-249
1,291	ABERCROMBIE & FITCH CO	002896207		6/17/2011	11/15/2011	335	0	392	-57			0	-57
1,292	AT& T INC	00206R102		1/24/2005	11/1/2011	520	0	458	62			0	62
1,293	AT& T INC	00206R102		1/24/2005	11/30/2011	202	0	178	24			0	24
1,294	ABERCROMBIE & FITCH CO	002896207		6/17/2011	11/15/2011	3,403	0	3,987	-584			0	-584
1,295	CORE LAB N V COM	N22717107		11/16/2010	11/30/2011	115	0	81	34			0	34
1,296	COPA HOLDINGS S A CL A	P31076105		1/20/2010	1/28/2011	457	0	414	43			0	43
1,297	COPA HOLDINGS S A CL A	P31076105		1/20/2010	1/31/2011	113	0	103	10			0	10
1,298	COPA HOLDINGS S A CL A	P31076105		1/25/2010	1/31/2011	282	0	262	20			0	20
1,299	COPA HOLDINGS S A CL A	P31076105		1/26/2010	1/31/2011	282	0	263	19			0	19
1,300	COPA HOLDINGS S A CL A	P31076105		1/28/2010	1/31/2011	169	0	156	13			0	13
1,301	COPA HOLDINGS S A CL A	P31076105		1/28/2010	2/3/2011	398	0	364	34			0	34
1,302	COPA HOLDINGS S A CL A	P31076105		1/29/2010	2/3/2011	284	0	265	19			0	19
1,303	COPA HOLDINGS S A CL A	P31076105		10/20/2010	2/3/2011	398	0	337	61			0	61
1,304	AVAGO TECHNOLOGIES LTD	Y0486S104		5/19/2011	10/21/2011	1,110	0	1,151	-41			0	-41
1,305	COPEL PARANA ADR PREF B	20441B407		8/21/2009	11/30/2011	201	0	155	46			0	46
1,306	COMPASS GROUP PLC ADR	20449X203		8/21/2009	1/6/2011	2,211	0	1,365	846			0	846
1,307	COMPASS GROUP PLC ADR	20449X203		8/21/2009	1/11/2011	1,002	0	615	387			0	387
1,308	COMPASS GROUP PLC ADR	20449X203		8/21/2009	1/13/2011	560	0	348	212			0	212
1,309	COMPASS GROUP PLC ADR	20449X203		10/19/2010	1/13/2011	516	0	481	35			0	35
1,310	COMPASS GROUP PLC ADR	20449X203		10/20/2010	1/13/2011	9	0	8	1			0	1
1,311	COMPUWARE CORP	205638109		11/17/2010	5/23/2011	2,110	0	2,032	78			0	78
1,312	COMPUWARE CORP	205638109		11/18/2010	5/23/2011	294	0	288	6			0	6
1,313	COMPUWARE CORP	205638109		11/18/2010	5/24/2011	630	0	617	13			0	13
1,314	COMPUWARE CORP	205638109		11/18/2010	5/26/2011	1,582	0	1,655	-73			0	-73
1,315	COMPUWARE CORP	205638109		11/18/2010	5/27/2011	856	0	884	-28			0	-28
1,316	CONOCOPHILLIPS	20825C104		3/23/2006	11/1/2011	135	0	122	13			0	13
1,317	CONOCOPHILLIPS	20825C104		3/23/2006	11/30/2011	1,067	0	917	150			0	150
1,318	COOPER COS INC COM NEW	216648402		6/22/2010	6/3/2011	1,860	0	1,025	835			0	835
1,319	COOPER COS INC COM NEW	216648402		6/22/2010	8/24/2011	1,051	0	615	436			0	436
1,320	COOPER COS INC COM NEW	216648402		6/22/2010	8/25/2011	2,291	0	1,352	939			0	939
1,321	COOPER COS INC COM NEW	216648402		6/22/2010	8/26/2011	776	0	451	325			0	325
1,322	COOPER COS INC COM NEW	216648402		6/23/2010	8/26/2011	987	0	570	417			0	417
1,323	COOPER COS INC COM NEW	216648402		10/20/2010	8/26/2011	212	0	153	59			0	59
1,324	CORNING INC	219350105		6/11/2010	5/18/2011	6,199	0	5,583	616			0	616
1,325	CORNING INC	219350105		6/11/2010	5/19/2011	2,771	0	2,526	245			0	245
1,326	CORNING INC	219350105		10/19/2010	5/19/2011	1,064	0	961	103			0	103
1,327	CROWN CASTLE INTL CORP	228227104		9/22/2011	11/30/2011	42	0	42	0			0	0
1,328	CUMMINS INC COM	231021106		8/21/2009	5/12/2011	5,671	0	2,341	3,330			0	3,330
1,329	CUMMINS INC COM	231021106		8/21/2009	5/13/2011	3,924	0	1,639	2,285			0	2,285
1,330	CUMMINS INC COM	231021106		8/21/2009	5/16/2011	2,543	0	1,077	1,466			0	1,466
1,331	CUMMINS INC COM	231021106		8/21/2009	5/17/2011	218	0	94	124			0	124
1,332	CUMMINS INC COM	231021106		10/19/2009	5/17/2011	109	0	51	58			0	58
1,333	CUMMINS INC COM	231021106		10/19/2009	5/23/2011	1,451	0	709	742			0	742
1,334	CUMMINS INC COM	231021106		3/1/2010	5/23/2011	933	0	527	406			0	406

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

	Amount
Long Term CG Distributions	122
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	1,857,312	0	1,741,863	115,449	0	0	0	115,449
1,335	CUMMINS INC COM	231021106		3/1/2010	8/9/2011	1,899	0	1,231	668			0	668
1,336	CUMMINS INC COM	231021106		10/19/2010	8/9/2011	633	0	626	7			0	7
1,337	CUMMINS INC COM	231021106		10/19/2010	8/10/2011	1,316	0	1,342	-26			0	-26
1,338	CUMMINS INC COM	231021106		3/8/2011	8/10/2011	965	0	1,104	-139			0	-139
1,339	CYPRESS SEMICNDTR PV1CTS	232806109		9/15/2011	11/8/2011	1,113	0	989	124			0	124
1,340	CYPRESS SEMICNDTR PV1CTS	232806109		9/15/2011	11/30/2011	151	0	139	12			0	12
1,341	DANAHER CORP DEL COM	235851102		8/21/2009	1/27/2011	2,888	0	1,922	966			0	966
1,342	DANAHER CORP DEL COM	235851102		8/21/2009	1/28/2011	2,860	0	1,922	938			0	938
1,343	DANAHER CORP DEL COM	235851102		8/21/2009	1/31/2011	1,657	0	1,116	541			0	541
1,344	DANAHER CORP DEL COM	235851102		5/19/2010	1/31/2011	460	0	404	56			0	56
1,345	DANAHER CORP DEL COM	235851102		10/19/2010	1/31/2011	506	0	452	54			0	54
1,346	FNMA P985438 05%2023	31415PV70		8/25/2011	8/25/2011	26	0	26	0			0	0
1,347	FNMA P985438 05%2023	31415PV70		9/26/2011	9/26/2011	30	0	30	0			0	0
1,348	FNMA P985438 05%2023	31415PV70		10/25/2011	10/25/2011	28	0	28	0			0	0
1,349	FNMA P985438 05%2023	31415PV70		11/25/2011	11/25/2011	24	0	24	0			0	0
1,350	FNMA P985438 05%2023	31415PV70		12/27/2011	12/27/2011	24	0	24	0			0	0
1,351	FNMA P985438 05%2023	31415PV70		1/25/2012	1/25/2012	24	0	24	0			0	0
1,352	FNMA P986014 05 50%2038	31415QK39		8/25/2009	1/7/2011	18,170	0	17,557	613			0	613
1,353	FNMA P986014 05 50%2038	31415QK39		2/25/2011	2/25/2011	5,543	0	5,543	0			0	0
1,354	FNMA P986014 05 50%2038	31415QK39		3/25/2011	3/25/2011	4,300	0	4,300	0			0	0
1,355	FNMA P986014 05 50%2038	31415QK39		4/25/2011	4/25/2011	3,761	0	3,761	0			0	0
1,356	FNMA P986014 05 50%2038	31415QK39		5/25/2011	5/25/2011	471	0	471	0			0	0
1,357	Disallowed Losses from Wash sales					419	0	0	419			0	419
1,358	Disallowed Losses from Wash sales					2,931	0	0	2,931			0	2,931
1,359						0	0	4	-4			0	-4

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Statement of Capital Gains and Losses From Sales
(WASH SALES)
(Does not include capital gain distributions from mutual funds or CTF's - See Tax Transaction Detail)
BLUE OAK FOUNDATION

Trust Year Ending 12/31/2011

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain (Type) Loss Disallowed	
002896207	ABERCROMBIE & FITCH CO CL A								
Sold		11/15/11	96	5,356.17					
Acq		06/17/11	26	1,450.63	1,699.54	1,699 54	-248 91	-248.91	S
								248.91	
Acq		06/17/11	6	334.76	392.20	392 20	-57 44	-57.44	S
								57.44	
Acq		06/17/11	2	111.59	130.73	130 73	-19 14	-19.14	S
								19.14	
		Total for 11/15/2011			2,222.47	2,222 47	-325 49	-325.49	
								325.49	
01741R102	ALLEGHENY TECHNOLOGIES INC								
Sold		09/22/11	25	949 49					
Acq		10/19/10	25	949 49	1,167 25	1,167.25	-217.76	-217.76	S
								217 76	
		Total for 9/22/2011			1,167 25	1,167.25	-217.76	-217.76	
								217 76	
01741R102	ALLEGHENY TECHNOLOGIES INC								
Sold		10/04/11	92	2,957 38					
Acq		10/19/10	1	32 15	46 69	46.69	-14.54	-14.54	S
								14 54	
Acq		10/19/10	27	867 93	1,260 64	1,260.64	-392.71	-392.71	S
								392.71	
		Total for 10/4/2011			1,307 33	1,307.33	-407.26	-407.26	
								407 25	
025816109	AMERICAN EXPRESS COMPANY								
Sold		11/30/11	6	287 39					
Acq		10/25/11	6	287 39	299 47	299.47	-12.08	-12.08	S
								12 08	
		Total for 11/30/2011			299 47	299.47	-12.08	-12.08	
								12 08	
148906308	CATHAY PAC AWYS LTD SPONSORED ADR								
Sold		11/30/11	10	89.29					
Acq		02/01/11	10	89 29	127.31	127.31	-38 02	-38 02	S
								38.02	
		Total for 11/30/2011			127.31	127.31	-38 02	-38 02	
								38.02	
192446102	COGNIZANT TECHNOLOGY SOLUTIONS								
Sold		08/02/11	43	3,084.16					
Acq		04/26/11	3	215.17	245.60	245.60	-30 43	-30.43	S
								30.42	
		Total for 8/2/2011			245.60	245.60	-30 43	-30 43	
								30.42	

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Statement of Capital Gains and Losses From Sales
(WASH SALES)
(Does not include capital gain distributions from mutual funds or CTF's - See Tax Transaction Detail)
BLUE OAK FOUNDATION

Trust Year Ending 12/31/2011

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain	(Type)
							Loss Disallowed		
194162103	COLGATE PALMOLIVE CO COM								
Sold		03/17/11	68	5,217.00					
Acq		05/19/10	4	306.88	327.23	327 23	-20 35	-20.35	S
								20.35	
		Total for 3/17/2011			327.23	327.23	-20 35	-20.35	
								20.35	
200340107	COMERICA INC COM								
Sold		11/30/11	6	150.62					
Acq		04/07/11	1	25.10	38.36	38 36	-13 26	-13.26	S
								13.26	
		Total for 11/30/2011			38 36	38.36	-13.26	-13.26	
								13 26	
235851102	DANAHER CORP COMMON								
Sold		11/30/11	3	144 96					
Acq		05/16/11	3	144 96	162 28	162.28	-17.32	-17.32	S
								17 32	
		Total for 11/30/2011			162 28	162.28	-17.32	-17.32	
								17 32	
254709108	DISCOVER FINL SVCS								
Sold		11/01/11	1	22 76					
Acq		10/11/11	1	22 76	24 96	24.96	-2.20	-2.20	S
								2 20	
		Total for 11/1/2011			24.96	24.96	-2.20	-2.20	
								2 20	
302182100	EXPRESS SCRIPTS INC COMMON STOCK								
Sold		11/30/11	5	227 31					
Acq		05/16/11	3	136 39	179 24	179.24	-42.85	-42.85	S
								42 85	
		Total for 11/30/2011			179 24	179.24	-42.85	-42.85	
								42 85	
31359MH89	FEDERAL NATL MTG ASSOC								
Sold		02/16/11	54000	59,943 78					
Acq		10/19/10	3000	3,330 21	3,516.84	3,516.84	-186 63	-186 63	S
								186.63	
Acq		02/03/11	2000	2,220 14	2,235.37	2,235.37	-15 23	-15 23	S
								15.22	
		Total for 2/16/2011			5,752.21	5,752.21	-201 86	-201.86	
								201.85	

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Statement of Capital Gains and Losses From Sales
(WASH SALES)
(Does not include capital gain distributions from mutual funds or CTF's - See Tax Transaction Detail)
BLUE OAK FOUNDATION

Trust Year Ending 12/31/2011

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain	(Type)
							Loss Disallowed		
34959E109	FORTINET INC								
Sold		11/30/11	3	71.66					
Acq		11/15/11	3	71.66	77.03	77 03	-5 37	-5.37	S
								5.37	
		Total for 11/30/2011			77.03	77 03	-5 37	-5.37	
								5.37	
443304100	HUANENG PWR INTL INC SPONSORED ADR								
Sold		07/27/11	14	273.37					
Acq		11/12/10	14	273.37	327.47	327 47	-54 10	-54.10	S
								54.10	
		Total for 7/27/2011			327 47	327.47	-54.10	-54.10	
								54 10	
443304100	HUANENG PWR INTL INC SPONSORED ADR								
Sold		07/28/11	12	233 02					
Acq		11/12/10	1	19 42	23 39	23.39	-3.97	-3.97	S
								3 98	
		Total for 7/28/2011			23.39	23.39	-3.97	-3.97	
								3 98	
452327109	ILLUMINA INC								
Sold		10/03/11	11	421 35					
Acq		03/30/11	11	421 35	766 77	766.77	-345.42	-345.42	S
								345 42	
		Total for 10/3/2011			766 77	766.77	-345.42	-345.42	
								345 42	
452327109	ILLUMINA INC								
Sold		10/04/11	22	834 98					
Acq		03/30/11	3	113 86	209 12	209.12	-95.26	-95.26	S
								95.26	
		Total for 10/4/2011			209 12	209.12	-95.26	-95.26	
								95 26	
46625H100	J P MORGAN CHASE & CO								
Sold		11/01/11	18	584.36					
Acq		05/03/11	18	584.36	819.79	819.79	-235 43	-235.43	S
								235.43	
		Total for 11/1/2011			819.79	819.79	-235 43	-235 43	
								235.43	

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Statement of Capital Gains and Losses From Sales
(WASH SALES)
(Does not include capital gain distributions from mutual funds or CTF's - See Tax Transaction Detail)
BLUE OAK FOUNDATION

Trust Year Ending 12/31/2011

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain Loss Disallowed	State Gain	(Type)
48203R104	JUNIPER NETWORKS INC								
Sold		11/30/11	11	249.08					
Acq		11/11/10	8	181.15	275.46	275 46	-94 31	-94.31	L
							94.31		
		Total for 11/30/2011			275.46	275 46	-94 31	-94.31	
							94 31		
501044101	KROGER COMPANY COMMON								
Sold		11/30/11	4	92.30					
Acq		06/24/11	4	92.30	97.97	97 97	-5 67	-5.67	S
							5.67		
		Total for 11/30/2011			97 97	97.97	-5.67	-5.67	
							5 67		
50540R409	LABORATORY CORP AMER HLDGS								
Sold		11/03/11	40	3,299.68					
Acq		06/17/11	1	82.49	96 55	96.55	-14.06	-14.06	S
							14 06		
		Total for 11/3/2011			96 55	96.55	-14.06	-14.06	
							14 06		
517834107	LAS VEGAS SANDS CORP								
Sold		10/03/11	44	1,628.90					
Acq		08/04/11	4	148.08	178 65	178.65	-30.57	-30.57	S
							30 57		
Acq		08/04/11	13	481.27	580 61	580.61	-99.34	-99.34	S
							99 34		
Acq		08/04/11	23	851.47	1,027 24	1,027.24	-175.77	-175.77	S
							175 77		
		Total for 10/3/2011			1,786 50	1,786.50	-305.68	-305.68	
							305 68		
570912105	MARKS & SPENCER GROUP PLC CASH IN LIEU								
Sold		11/30/11	7	72.09					
Acq		09/11/09	7	72.09	86.51	86.51	-14 42	-14 42	L
							14.42		
		Total for 11/30/2011			86.51	86.51	-14.42	-14 42	
							14.42		
637071101	NATIONAL-OILWELL INC								
Sold		11/30/11	5	357.24					
Acq		03/17/11	5	357.24	388.06	388.06	-30 82	-30 82	S
							30.82		
		Total for 11/30/2011			388.06	388.06	-30 82	-30 82	
							30.82		

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Statement of Capital Gains and Losses From Sales
(WASH SALES)
(Does not include capital gain distributions from mutual funds or CTF's - See Tax Transaction Detail)
BLUE OAK FOUNDATION

Trust Year Ending 12/31/2011

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain Loss Disallowed	State Gain	(Type)
64110D104	NETAPP INC								
Sold		04/05/11	139	6,403.83					
Acq		09/30/10	9	414.64	448.68	448 68	-34 04 34.04	-34.04	S
Acq		09/30/10	25	1,151.77	1,246.32	1,246 32	-94 55 94.55	-94.55	S
		Total for 4/5/2011			1,695.00	1,695 00	-128 60 128.59	-128.60	
693483109	POSCO								
Sold		11/30/11	1	85.48					
Acq		08/21/09	1	85.48	95 56	95.56	-10.08 10 08	-10.08	L
		Total for 11/30/2011			95 56	95.56	-10.08 10 08	-10.08	
71654V408	PETROLEO BRASILEIRO SA PETROBRAS P								
Sold		11/30/11	2	53.81					
Acq		08/21/09	2	53.81	88 62	88.62	-34.81 34 81	-34.81	L
		Total for 11/30/2011			88 62	88.62	-34.81 34 81	-34.81	
747525103	QUALCOMM INC								
Sold		11/30/11	1	54 67					
Acq		07/21/11	1	54.67	56 93	56.93	-2.26 2 26	-2.26	S
		Total for 11/30/2011			56 93	56.93	-2.26 2 26	-2.26	
755111507	RAYTHEON CO								
Sold		11/30/11	5	227.34					
Acq		05/18/11	2	90 94	98 56	98.56	-7.62 7 62	-7.62	S
		Total for 11/30/2011			98.56	98.56	-7 62 7.62	-7 62	
85590A401	STARWOOD HOTELS AND								
Sold		05/18/11	25	1,430.62					
Acq		04/15/11	25	1,430.62	1,434.77	1,434.77	-4.15 4.15	-4 15	S
		Total for 5/18/2011			1,434.77	1,434.77	-4 15 4.15	-4 15	
85590A401	STARWOOD HOTELS AND								
Sold		11/23/11	25	1,101.67					
Acq		04/15/11	1	44.07	57.39	57.39	-13.32 13.33	-13 32	S

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Statement of Capital Gains and Losses From Sales
(WASH SALES)
(Does not include capital gain distributions from mutual funds or CTF's - See Tax Transaction Detail)
BLUE OAK FOUNDATION

Trust Year Ending 12/31/2011

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain Loss Disallowed	(Type)
85590A401	STARWOOD HOTELS AND								
Sold		11/23/11	25	1,101.67					
Acq		04/15/11	14	616.94	804.21	804 21	-187 27	-187.27	S
								187.27	
		Total for 11/23/2011			861.60	861 60	-200 60	-200.60	
								200.60	
863667101	STRYKER CORP								
Sold		08/11/11	35	1,620.17					
Acq		05/12/11	5	231.45	314.22	314 22	-82 77	-82.77	S
								82.77	
		Total for 8/11/2011			314 22	314.22	-82.77	-82.77	
								82 77	
87969N204	TELSTRA LTD SPONSORED ADR FINAL								
Sold		03/10/11	172	2,326 93					
Acq		12/17/09	29	392 33	458 59	458.59	-66.26	-66.26	L
								66 26	
		Total for 3/10/2011			458 59	458.59	-66.26	-66.26	
								66 26	
88579Y101	3M CO								
Sold		11/30/11	3	241 90					
Acq		12/11/09	2	161 27	161 47	161.47	-0.20	-0.20	L
								0 20	
		Total for 11/30/2011			161 47	161.47	-0.20	-0.20	
								0 20	
912810FJ2	U S TREASURY BONDS 30YR WI								
Sold		01/26/11	6000	7,450 05					
Acq		08/25/09	6000	7,450 05	7,512 33	7,512.33	-62.28	-62.28	L
								62 28	
		Total for 1/26/2011			7,512 33	7,512.33	-62.28	-62.28	
								62 28	
912810FJ2	U S TREASURY BONDS 30YR WI								
Sold		03/09/11	7000	8,579.89					
Acq		10/21/09	3000	3,677.10	3,749.91	3,749.91	-72 81	-72 81	L
								72.81	
		Total for 3/9/2011			3,749.91	3,749.91	-72 81	-72 81	
								72.81	

Merrill Lynch

Statement of Capital Gains and Losses From Sales
(WASH SALES)
(Does not include capital gain distributions from mutual funds or CTF's - See Tax Transaction Detail)
BLUE OAK FDN-DIMA-LD ABBTT

Trust Year Ending 12/31/2011

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain / Loss Disallowed	(Type)
912810FT0	U.S. TREASURY BOND								
	Sold	02/16/11	7000	6,879.39					
	Acq	10/21/09	1000	982.77	1,046.80	1,046 80	-64 03	-64.03	L
								64.03	
		Total for 2/16/2011			1,046.80	1,046 80	-64 03	-64.03	
								64.03	
912828JH4	U.S. TREASURY NOTE								
	Sold	04/19/11	9000	9,706.96					
	Acq	07/27/10	6000	6,471.31	6,536.03	6,536 03	-64 72	-64.72	S
								64.72	
		Total for 4/19/2011			6,536 03	6,536.03	-64.72	-64.72	
								64 72	
920253101	VALMONT INDS INC								
	Sold	11/30/11	1	84 10					
	Acq	02/16/11	1	84 10	96 19	96.19	-12.09	-12.09	S
								12 09	
		Total for 11/30/2011			96 19	96.19	-12.09	-12.09	
								12 09	
988498101	YUM BRANDS INC								
	Sold	11/30/11	1	55 98					
	Acq	05/20/11	1	55 98	56 31	56.31	-0.33	-0.33	S
								0 33	
		Total for 11/30/2011			56 31	56.31	-0.33	-0.33	
								0 33	
H89128104	TYCO INTL LTD NAMEN-AKT								
	Sold	11/30/11	4	191 29					
	Acq	06/29/11	4	191 29	194 55	194.55	-3.26	-3.26	S
								3 26	
		Total for 11/30/2011			194 55	194.55	-3.26	-3.26	
								3 26	
		Total for Account: 20814748			41,265.77	41,265.77	-3,350 26	-3,350 26	
								3,350.23	

Total Proceeds (Wash Sales Only):

37,915.51

	Fed	State	Loss Disallowed
S/T Gain/Loss	-2,931 05	-2,931 05	2,931 03
L/T Gain/Loss	-419 21	-419 21	419 20

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	E KIRK NEELY		555 PORTOLA ROAD	PORTOLA VALLEY	CA	94028		PRESIDENT	1.00	
2	HOLLY E MYERS		555 PORTOLA ROAD	PORTOLA VALLEY	CA	94028		SEC/TREAS	3 00	
3										
4										
5										
6										
7										
8										
9										
10										

Part

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

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

		Date		Amount
1	Credit from prior year return		1	0
2	First quarter estimated tax payment	5/12/2011	2	1,146
3	Second quarter estimated tax payment	6/10/2011	3	1,146
4	Third quarter estimated tax payment	9/12/2011	4	1,146
5	Fourth quarter estimated tax payment	12/2/2011	5	1,147
6	Other payments		6	
7	Total		7	4,585