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Form **990-PF**Department of the Treasury
Internal Revenue Service**Return of Private Foundation
or Section 4947(a)(1) Nonexempt Charitable Trust
Treated as a Private Foundation****Note.** The foundation may be able to use a copy of this return to satisfy state reporting requirements

OMB No 1545-0052

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

Name of foundation MARY HOPKINS TRUST 20626500		A Employer identification number 94-6052489
Number and street (or P O box number if mail is not delivered to street address) Wells Fargo Bank N A - PO Box 63954 MAC A0348-012		B Telephone number (see instructions) (888) 730-4933
City or town, state, and ZIP code SAN FRANCISCO CA 94163		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) \$ 11,757,923 (Part I, column (d) must be on cash basis) J Accounting method ☒ Cash ☐ Accrual ☐ Other (specify)		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))		(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)	550			
	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	245,248	243,518		
	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	421,817			
	b Gross sales price for all assets on line 6a	2,968,463			
	7 Capital gain net income (from Part IV, line 2)		421,817		
	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)	1,241	1,241	0		
12 Total. Add lines 1 through 11	668,856	666,576	0		
Operating and Administrative Expenses	13 Compensation of officers, directors, trustees, etc	139,969	104,977		34,992
	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)	746	0	0	746
	c Other professional fees (attach schedule)	0	0	0	0
	17 Interest				
	18 Taxes (attach schedule) (see instructions)	29,703	6,143	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)	728	718	0	10
	24 Total operating and administrative expenses. Add lines 13 through 23	171,146	111,838	0	35,748
	25 Contributions, gifts, grants paid	533,629			533,629
26 Total expenses and disbursements. Add lines 24 and 25	704,775	111,838	0	569,377	
27 Subtract line 26 from line 12					
a Excess of revenue over expenses and disbursements	-35,919				
b Net investment income (if negative, enter -0-)		554,738			
c Adjusted net income (if negative, enter -0-)			0		

For Paperwork Reduction Act Notice, see instructions.

(HTA)

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Part II Balance Sheets		Beginning of year (a) Book Value	End of year	
			(b) Book Value	(c) Fair Market Value
Assets	1 Cash—non-interest-bearing	0		
	2 Savings and temporary cash investments	2,012,935	456,859	456,859
	3 Accounts receivable	0		
	Less allowance for doubtful accounts	0	0	0
	4 Pledges receivable	0		
	Less allowance for doubtful accounts	0	0	0
	5 Grants receivable			
	6 Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see instructions)	0	0	0
	7 Other notes and loans receivable (attach schedule)	0		
	Less allowance for doubtful accounts	0	0	0
	8 Inventories for sale or use	0	0	
	9 Prepaid expenses and deferred charges			
	10 a Investments—U S and state government obligations (attach schedule)	0	0	0
	b Investments—corporate stock (attach schedule)	0	0	0
	c Investments—corporate bonds (attach schedule)	0	0	0
Liabilities	11 Investments—land, buildings, and equipment basis	0		
	Less accumulated depreciation (attach schedule)	0	0	0
	12 Investments—mortgage loans			
	13 Investments—other (attach schedule)	8,497,079	10,046,845	11,301,064
	14 Land, buildings, and equipment basis	0		
	Less accumulated depreciation (attach schedule)	0	0	0
	15 Other assets (describe)	0	0	0
	16 Total assets (to be completed by all filers—see the instructions Also, see page 1, item I)	10,510,014	10,503,704	11,757,923
	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 ☐			
	24 Unrestricted			
	25 Temporarily restricted			
	26 Permanently restricted			
	Foundations that do not follow SFAS 117, check here ☒			
	27 Capital stock, trust principal, or current funds	10,510,014	10,503,704	
	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)	10,510,014	10,503,704	
	31 Total liabilities and net assets/fund balances (see instructions)	10,510,014	10,503,704	

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	10,510,014
2 Enter amount from Part I, line 27a	2	-35,919
3 Other increases not included in line 2 (itemize) <u>See Attached Statement</u>	3	32,623
4 Add lines 1, 2, and 3	4	10,506,718
5 Decreases not included in line 2 (itemize) <u>See Attached Statement</u>	5	3,014
6 Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	10,503,704

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Part IV Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold (e.g., real estate, 2-story brick warehouse, or common stock, 200 shs. MLC Co.)		(b) How acquired P—Purchase D—Donation	(c) Date acquired (mo., day, yr.)	(d) Date sold (mo., day, yr.)
1a See Attached Statement				
b				
c				
d				
e				
(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)	
a	0	0	0	
b	0	0	0	
c	0	0	0	
d	0	0	0	
e	0	0	0	
Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69				(i) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))
(i) FMV as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any		
a	0	0	0	
b	0	0	0	
c	0	0	0	
d	0	0	0	
e	0	0	0	
2 Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7 }			2	421,817
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6) If gain, also enter in Part I, line 8, column (c) (see instructions) If (loss), enter -0- in Part I, line 8 }			3	0

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

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

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

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

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

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col. (b) divided by col. (c))
2010	396,947	11,703,160	0.033918
2009	456,898	10,516,718	0.043445
2008	454,782	12,070,224	0.037678
2007			0.000000
2006			0.000000
2 Total of line 1, column (d)			2 0.115041
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 0.038347
4 Enter the net value of noncharitable-use assets for 2011 from Part X, line 5			4 11,227,669
5 Multiply line 4 by line 3			5 430,547
6 Enter 1% of net investment income (1% of Part I, line 27b)			6 5,547
7 Add lines 5 and 6			7 436,094
8 Enter qualifying distributions from Part XII, line 4 If line 8 is equal to or greater than line 7, check the box in Part VI, line 1b, and complete that part using a 1% tax rate. See the Part VI instructions.			8 569,377

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

1 a	Exempt operating foundations described in section 4940(d)(2), check here ☐ and enter "N/A" on line 1 Date of ruling or determination letter _____ (attach copy of letter if necessary—see instructions)	1	5,547
b	Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☒ and enter 1% of Part I, line 27b		
c	All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col (b)		
2	Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)	2	0
3	Add lines 1 and 2	3	5,547
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	5,547
6	Credits/Payments		
a	2011 estimated tax payments and 2010 overpayment credited to 2011	6a	13,045
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	13,045
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	7,498
11	Enter the amount of line 10 to be Credited to 2012 estimated tax ☒ 5,547 Refunded ☐ 1,951	11	1,951

Part VII-A Statements Regarding Activities

	Yes	No
1 a During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?		X
b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see page 19 of the instructions for definition)? <i>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</i>		X
c Did the foundation file Form 1120-POL for this year?		X
d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year: (1) On the foundation ☒ \$ _____ (2) On foundation managers ☒ \$ _____		
e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers ☒ \$ _____		
2 Has the foundation engaged in any activities that have not previously been reported to the IRS? <i>If "Yes," attach a detailed description of the activities</i>		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? <i>If "Yes," attach a conformed copy of the changes</i>		X
4 a Did the foundation have unrelated business gross income of \$1,000 or more during the year?		X
b If "Yes," has it filed a tax return on Form 990-T for this year?	N/A	
5 Was there a liquidation, termination, dissolution, or substantial contraction during the year? <i>If "Yes," attach the statement required by General Instruction T.</i>		X
6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either: • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	X	
7 Did the foundation have at least \$5,000 in assets at any time during the year? <i>If "Yes," complete Part II, col (c), and Part XV</i>	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? <i>If "No," attach explanation</i>	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)? <i>If "Yes," complete Part XIV</i>		X
10 Did any persons become substantial contributors during the tax year? <i>If "Yes," attach a schedule listing their names and addresses</i>		X

Part VII-A Statements Regarding Activities (continued)

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions)	11		X
12	Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement (see instructions)	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application? Website address ▶ N/A	13	X	
14	The books are in care of ▶ WELLS FARGO BANK N A Telephone no ▶ 888-730-4933 Located at ▶ PO Box 63954 MAC A0348-012 SAN FRANCISCO CA ZIP+4 ▶ 94163			
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? See the instructions for exceptions and filing requirements for Form TD F 90-22.1 If "Yes," enter the name of the foreign country ▶	16	Yes	No X

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

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

		Yes	No
1a	During the year did the foundation (either directly or indirectly)		
(1)	Engage in the sale or exchange, or leasing of property with a disqualified person? ☐ Yes ☒ No		
(2)	Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person? ☐ Yes ☒ No		
(3)	Furnish goods, services, or facilities to (or accept them from) a disqualified person? ☐ Yes ☒ No		
(4)	Pay compensation to, or pay or reimburse the expenses of, a disqualified person? ☒ Yes ☐ No		
(5)	Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)? ☐ Yes ☒ No		
(6)	Agree to pay money or property to a government official? (Exception. Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days) ☐ Yes ☒ No		
b	If any answer is "Yes" to 1a(1)–(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see instructions)? Organizations relying on a current notice regarding disaster assistance check here ▶ ☐	1b	X
c	Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2011?	1c	X
2	Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5))		
a	At the end of tax year 2011, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2011? ☐ Yes ☒ No If "Yes," list the years ▶ 20____, 20____, 20____, 20____		
b	Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement—see instructions)	2b	N/A
c	If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here ▶ 20____, 20____, 20____, 20____		
3a	Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year? ☐ Yes ☒ No		
b	If "Yes," did it have excess business holdings in 2011 as a result of (1) any purchase by the foundation or disqualified persons after May 26, 1969, (2) the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest; or (3) the lapse of the 10-, 15-, or 20-year first phase holding period? (Use Schedule C, Form 4720, to determine if the foundation had excess business holdings in 2011)	3b	N/A
4a	Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a	X
b	Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2011?	4b	X

Part VII-B Statements Regarding Activities for Which Form 4720 May Be Required (continued)**5a** During the year did the foundation pay or incur any amount to

(1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))?

☐ Yes ☒ No

(2) Influence the outcome of any specific public election (see section 4955), or to carry on, directly or indirectly, any voter registration drive?

☐ Yes ☒ No

(3) Provide a grant to an individual for travel, study, or other similar purposes?

☐ Yes ☒ No

(4) Provide a grant to an organization other than a charitable, etc., organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)? (see instructions)

☐ Yes ☒ No

(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals?

☐ Yes ☒ No**b** If any answer is "Yes" to 5a(1)–(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see instructions)?**5b**

N/A

Organizations relying on a current notice regarding disaster assistance check here

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

N/A

☐ Yes ☐ No

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

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

X

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

If "Yes" to 6b, file Form 8870

☐ Yes ☒ No**7b**

N/A

7a At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction?**b** If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction?**Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors****1** List all officers, directors, trustees, foundation managers and their compensation (see instructions).

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
Wells Fargo Bank, N A PO Box 63954 MAC A0348-012 SAN FRANCIS	Trustee 4 00	139,969	0	0
-----	00	0	0	0
-----	00	0	0	0
-----	00	0	0	0

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

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

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

0

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

(a) Name and address of each person paid more than \$50,000	(b) Type of service	(c) Compensation
NONE		0
		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

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Part X Minimum Investment Return (All domestic foundations must complete this part. Foreign foundations, see instructions.)

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes		
a	Average monthly fair market value of securities	1a	859,719
b	Average of monthly cash balances	1b	10,538,930
c	Fair market value of all other assets (see instructions)	1c	
d	Total (add lines 1a, b, and c)	1d	11,398,649
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	11,398,649
4	Cash deemed held for charitable activities. Enter 1 1/2 % of line 3 (for greater amount, see instructions)	4	170,980
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	11,227,669
6	Minimum investment return. Enter 5% of line 5	6	561,383

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	561,383
2a	Tax on investment income for 2011 from Part VI, line 5	2a	5,547
b	Income tax for 2011 (This does not include the tax from Part VI)	2b	0
c	Add lines 2a and 2b	2c	5,547
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	555,836
4	Recoveries of amounts treated as qualifying distributions	4	
5	Add lines 3 and 4	5	555,836
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	555,836

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	569,377
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	569,377
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	5,547
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	563,830

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				555,836
2 Undistributed income, if any, as of the end of 2011				
a Enter amount for 2010 only			377,817	
b Total for prior years 20____, 20____, 20____		0		
3 Excess distributions carryover, if any, to 2011				
a From 2006	NONE			
b From 2007	NONE			
c From 2008	NONE			
d From 2009	NONE			
e From 2010	NONE			
f Total of lines 3a through e	0			
4 Qualifying distributions for 2011 from Part XII, line 4 ▶ \$ 569,377				
a Applied to 2010, but not more than line 2a			377,817	
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				191,560
e Remaining amount distributed out of corpus	0			
5 Excess distributions carryover applied to 2011 (If an amount appears in column (d), the same amount must be shown in column (a))	0			0
6 Enter the net total of each column as indicated below:				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	0			
b Prior years' undistributed income Subtract line 4b from line 2b		0		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed				
d Subtract line 6c from line 6b Taxable amount—see instructions		0		
e Undistributed income for 2010 Subtract line 4a from line 2a Taxable amount—see instructions			0	
f Undistributed income for 2011 Subtract lines 4d and 5 from line 1. This amount must be distributed in 2012				364,276
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see instructions)				
8 Excess distributions carryover from 2006 not applied on line 5 or line 7 (see instructions)	0			
9 Excess distributions carryover to 2012. Subtract lines 7 and 8 from line 6a	0			
10 Analysis of line 9				
a Excess from 2007	0			
b Excess from 2008	0			
c Excess from 2009	0			
d Excess from 2010	0			
e Excess from 2011	0			

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

Recipient	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
Name and address (home or business)				
a Paid during the year See Attached Statement				
Total			▶ 3a	533,629
b Approved for future payment NONE				
Total			▶ 3b	0

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated

Enter gross amounts unless otherwise indicated		Unrelated business income		Excluded by section 512, 513, or 514		(e) Related or exempt function income (See instructions)
		(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount	
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	245,248	
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	421,817	
9	Net income or (loss) from special events					
10	Gross profit or (loss) from sales of inventory					
11	Other revenue a FEE REBATE		0	01	1,241	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		668,306	0
13	Total. Add line 12, columns (b), (d), and (e)				13	668,306

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

[illegible]

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.		

[illegible]

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?

b If "Yes," complete the following schedule

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

**Sign
Here**

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

John A. Sulentic

5/4/2012

VP AND TAX DIRECTOR

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 _____

PTIN

JOSEPH J CASTRIANO

5/4/2012

Check ☒ if self-employed

P01251603

Firm's name ► PricewaterhouseCoopers, LLP

Firm's EIN ► 13-4008324

Firm's address ► 600 GRANT STREET, PITTSBURGH, PA 15219-2777

Phone no 412-355-6000

MARY HOPKINS TRUST 20626500

94-6052489 Page 1 of 1

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

Recipient(s) paid during the year

Name

LUCILLE PACKARD CHILDREN'S HOSPITAL

Street

725 WELCH RD

City

PALO ALTO

State

CA

Zip Code

94304

Foreign Country

Relationship

NONE

Foundation Status

501 (C)(3) PUBLIC CHARITY

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

533,629

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

0

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

0

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

0

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

0

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

0

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

										Amount					
Long Term CG Distributions										7,088					
Short Term CG Distributions										0					
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals			Net Gain or Loss			
									Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss				
									2,968,463	2,546,646	421,817				
									0	0	0				
									953	1,012	-59				
									794	674	120				
									985	899	86				
									691	752	-61				
									1,637	787	850				
									1,001	497	504				
									548	290	258				
									392	207	185				
									312	166	146				
									471	248	223				
									236	124	112				
									103	100	3				
									1,042	1,201	-159				
									1,389	1,598	-209				
									868	954	-86				
									2,387	3,514	-1,127				
									889	1,432	-543				
									3,818	6,833	-3,015				
									9,135	5,512	3,623				
									690	621	69				
									2,775	1,708	1,067				
									2,418	2,555	-137				
									1,748	1,623	125				
									558	581	-23				
									1,230	1,239	-9				
									738	732	6				
									2,248	1,926	322				
									448	531	-83				
									444	531	-87				
									589	324	265				
									2,557	2,259	298				
									7,810	7,306	504				
									4,131	1,125	3,006				
									1,180	320	860				
									1,111	320	791				
									5,086	1,600	3,486				
									240	241	-1				
									116	121	-5				
									2,231	2,474	-243				
									1,161	1,161	0				
									1,127	1,095	32				
									1,042	1,095	-53				
									174	109	65				
									8,728	6,853	1,875				
									919	1,084	-165				
									755	964	-209				
									3,940	4,336	-396				
									2,643	2,262	381				
									605	609	-4				
									727	720	7				
									25	27	-2				

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals					
									Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
									Price	Other Basis	Valuation Method	Expense of Sale and Cost of Improvements		Depreciation
52	X	PROLOGIS INC	74340W103			1/28/2011		8/23/2011	827	1,116				-289
53	X	PROLOGIS INC	74340W103			1/28/2011		8/29/2011	440	586				-146
54	X	PROLOGIS INC	74340W103			3/28/2011		8/29/2011	995	1,313				-318
55	X	PROLOGIS INC	74340W103			2/15/2011		8/29/2011	86	112				-26
56	X	PROLOGIS INC	74340W103			2/15/2011		8/30/2011	545	713				-168
57	X	PROLOGIS INC	74340W103			1/14/2010		8/30/2011	292	348				-56
58	X	PROLOGIS INC	74340W103			11/18/2011		11/18/2011	767	872				-105
59	X	PROLOGIS INC	74340W103			11/1/2010		11/21/2011	305	356				-51
60	X	PROLOGIS INC	74340W103			11/4/2010		11/21/2011	766	908				-142
61	X	PROLOGIS INC	74340W103			11/10/2010		11/21/2011	552	650				-98
62	X	PROLOGIS INC	74340W103			11/2/2010		11/21/2011	139	161				-22
63	X	PROLOGIS INC	74340W103			11/2/2010		11/23/2011	627	765				-138
64	X	CHINA MERCHANTS HLDGS II	1694EN103			10/20/2009		9/9/2011	739	908				-169
65	X	CHOICE HOTELS INTL INC CO	169905106			4/29/2009		12/12/2011	374	282				92
66	X	CHINA MERCHANTS HLDGS II	1694EN103			10/13/2009		9/9/2011	1,704	2,003				-299
67	X	CHOICE HOTELS INTL INC CO	169905106			4/29/2009		12/16/2011	373	282				91
68	X	CHUBB CORP	171232101			4/28/2009		1/26/2011	12,385	8,563				3,822
69	X	CHUBB CORP	171232101			4/28/2009		2/3/2011	10,167	7,136				3,031
70	X	CHINA MERCHANTS HLDGS II	1694EN103			10/13/2009		9/16/2011	1,310	1,636				-326
71	X	CHUBB CORP	171232101			6/24/2009		2/3/2011	12,317	8,342				3,975
72	X	CHUBB CORP	171232101			2/1/2011		2/3/2011	1,162	1,175				-13
73	X	CHINA MERCHANTS HLDGS II	1694EN103			10/12/2009		9/16/2011	348	423				-75
74	X	CIENA CORP USD 0.01	171779309			7/26/2011		7/28/2011	2,531	2,838				-307
75	X	CITI TRENDS INC	17306X102			9/27/2011		12/8/2011	289	448				-159
76	X	CHINA MERCHANTS HLDGS II	1694EN103			10/12/2009		9/19/2011	2,100	2,670				-570
77	X	CITI TRENDS INC	17306X102			9/27/2011		12/15/2011	329	512				-183
78	X	CITRIX SYS INC COM	177376100			11/17/2011		12/14/2011	64	64				0
79	X	CHOICE HOTELS INTL INC CO	169905106			4/29/2009		7/19/2011	2,092	1,833				259
80	X	CITRIX SYS INC COM	177376100			11/5/2011		12/22/2011	60	60				0
81	X	CITRIX SYS INC COM	177376100			11/17/2011		12/22/2011	601	601				0
82	X	CHOICE HOTELS INTL INC CO	169905106			8/12/2011		12/8/2011	1,472	1,134				338
83	X	CITY NATL CORP COM	178566105			4/29/2009		4/19/2011	3,397	2,179				1,218
84	X	CHOICE HOTELS INTL INC CO	169905106			8/12/2011		12/12/2011	1,495	1,134				361
85	X	CITY NATL CORP COM	178566105			4/29/2009		7/19/2011	1,310	908				402
86	X	CITY NATL CORP COM	178566105			11/23/2011		12/12/2011	1,260	1,173				87
87	X	CITY NATL CORP COM	178566105			4/29/2009		12/16/2011	430	363				67
88	X	CLARCOR INC	179895107			5/2/2011		7/19/2011	2,846	2,718				128
89	X	CLARCOR INC	179895107			4/27/2010		7/19/2011	1,660	1,328				332
90	X	CLARCOR INC	179895107			8/10/2011		12/8/2011	1,209	1,019				190
91	X	CLARCOR INC	179895107			4/27/2010		12/12/2011	1,246	948				298
92	X	CLARCOR INC	179895107			8/10/2011		12/12/2011	748	611				137
93	X	CLARCOR INC	179895107			6/1/2010		12/16/2011	496	358				138
94	X	COCA-COLA HELLENIC BOTTLING	1912EP104			4/29/2009		5/18/2011	6,049	4,075				1,974
95	X	COLONIAL PTYS TR COM SH	195872106			4/29/2011		12/8/2011	251	271				-20
96	X	COLONIAL PTYS TR COM SH	195872106			4/29/2011		12/15/2011	154	167				-13
97	X	COLUMBIA SPORTSWEAR CO	198516106			8/27/2009		7/19/2011	2,509	1,600				909
98	X	PROLOGIS INC	74340W103			12/6/2010		11/23/2011	298	360				-62
99	X	PROLOGIS INC	74340W103			11/3/2010		11/29/2011	1,037	1,197				-160
100	X	PROLOGIS INC	74340W103			12/6/2010		11/29/2011	237	274				-37
101	X	PROLOGIS INC	74340W103			10/28/2010		11/29/2011	5	6				-1
102	X	PROLOGIS INC	74340W103			10/28/2010		12/1/2011	1,648	1,792				-144
Long Term CG Distributions									Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Short Term CG Distributions									2,968,463		2,546,646		421,817	
Amount									0		0		0	

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				
									Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss
									Price	Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	
Long Term CG Distributions									2,968,463		2,546,646		421,817
Short Term CG Distributions									0		0		0
Amount									7,088		0		0
103	X	PROLOGIS INC	74340W103			10/28/2010		12/8/2011	200	209		-9	
104	X	PROLOGIS INC	74340W103			10/28/2010		12/15/2011	90	99		-9	
105	X	PROLOGIS INC	74340W103			11/24/2010		12/15/2011	181	197		-16	
106	X	CONCHO RESOURCES INC	20605P101			7/26/2011		8/9/2011	530	674		-144	
107	X	CONCHO RESOURCES INC	20605P101			11/8/2011		12/14/2011	93	100		-7	
108	X	COOPER COS INC COM NEW	216648402			7/26/2011		10/18/2011	2,020	2,291		-271	
109	X	COOPER COS INC COM NEW	216648402			7/26/2011		10/27/2011	1,132	1,264		-132	
110	X	COOPER COS INC COM NEW	216648402			7/26/2011		12/7/2011	59	59		0	
111	X	COOPER COS INC COM NEW	216648402			7/26/2011		12/14/2011	66	66		0	
112	X	CORRECTIONS CORP OF AM	22025Y407			9/13/2010		5/17/2011	410	398		12	
113	X	CORRECTIONS CORP OF AM	22025Y407			9/7/2010		5/17/2011	314	297		17	
114	X	CORRECTIONS CORP OF AM	22025Y407			9/2/2010		5/18/2011	787	748		39	
115	X	CORRECTIONS CORP OF AM	22025Y407			9/7/2010		5/18/2011	95	91		4	
116	X	CORRECTIONS CORP OF AM	22025Y407			9/16/2010		5/18/2011	72	68		4	
117	X	CREDIT SUISSE GROUP - ADP	225401108			2/18/2011		12/15/2011	1,400	2,831		-1,431	
118	X	CROCS INC	227046109			8/31/2011		11/11/2011	1,346	2,353		-1,007	
119	X	CROCS INC	227046109			9/19/2011		11/11/2011	690	1,166		-476	
120	X	CROCS INC	227046109			8/24/2011		11/11/2011	33	55		-22	
121	X	CROCS INC	227046109			8/24/2011		11/14/2011	1,392	2,210		-818	
122	X	CROCS INC	227046109			9/8/2011		11/14/2011	498	773		-275	
123	X	DAKTRONICS INC COM	234264109			4/29/2009		7/19/2011	2,647	2,299		348	
124	X	DAKTRONICS INC COM	234264109			3/21/2011		7/19/2011	423	447		-24	
125	X	DAKTRONICS INC COM	234264109			3/22/2011		7/19/2011	953	998		-45	
126	X	PROSPERITY BANCSHARES I	743606105			4/27/2011		12/12/2011	780	929		-149	
127	X	PRUDENTIAL FINL INC	744320102			12/16/2009		11/16/2011	10,121	9,839		282	
128	X	PRUDENTIAL FINL INC	744320102			2/1/2011		11/16/2011	1,007	1,204		-197	
129	X	PRUDENTIAL FINL INC	744320102			2/24/2010		11/16/2011	318	308		10	
130	X	PRUDENTIAL FINL INC	744320102			2/24/2010		12/13/2011	690	718		-28	
131	X	PUBLIC SVC ENTERPRISE GR	744573106			4/28/2009		3/16/2011	15,633	14,035		1,598	
132	X	PUBLIC SVC ENTERPRISE GR	744573106			2/1/2011		3/16/2011	661	691		-30	
133	X	PUBLIC STORAGE INC COM	74460D109			5/18/2011		8/9/2011	746	824		-78	
134	X	PUBLIC STORAGE INC COM	74460D109			2/18/2011		8/9/2011	746	781		-35	
135	X	PUBLIC STORAGE INC COM	74460D109			2/18/2011		12/15/2011	510	446		64	
136	X	PUBLIC STORAGE INC COM	74460D109			2/17/2011		12/15/2011	127	111		16	
137	X	PUBLICIS GROUPE S A - ADR	74463M106			11/1/2010		12/15/2011	1,225	1,360		-155	
138	X	QUEST DIAGNOSTICS INC	74834L100			2/26/2010		6/22/2011	4,627	4,311		316	
139	X	QUEST DIAGNOSTICS INC	74834L100			2/26/2010		7/19/2011	3,427	3,347		80	
140	X	QUEST DIAGNOSTICS INC	74834L100			4/20/2011		8/10/2011	10,553	13,103		-2,550	
141	X	QUEST DIAGNOSTICS INC	74834L100			3/10/2011		8/10/2011	2,627	3,182		-555	
142	X	QUEST DIAGNOSTICS INC	74834L100			3/10/2011		8/17/2011	12,933	15,115		-2,182	
143	X	QUEST DIAGNOSTICS INC	74834L100			2/26/2010		11/1/2011	1,908	1,986		-78	
144	X	QUEST DIAGNOSTICS INC	74834L100			2/26/2010		12/8/2011	453	454		-1	
145	X	QUEST DIAGNOSTICS INC	74834L100			2/26/2010		12/15/2011	622	624		-2	
146	X	RLI CORP COM	749607107			10/14/2010		7/19/2011	2,173	2,057		116	
147	X	RLI CORP COM	749607107			10/14/2010		12/12/2011	354	294		60	
148	X	RLI CORP COM	749607107			4/29/2009		12/12/2011	1,770	1,216		554	
149	X	RANGE RES CORP	75281A109			4/29/2009		12/16/2011	723	486		237	
150	X	RAVEN INDS INC	754212108			9/25/2011		12/14/2011	59	59		0	
151	X	RAVEN INDS INC	754212108			4/29/2009		4/20/2011	1,079	443		636	
152	X	RAVEN INDS INC	754212108			4/29/2009		4/28/2011	3,156	1,330		1,826	
153	X	RAVEN INDS INC	754212108			4/29/2009		7/19/2011	3,327	1,330		1,997	

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

Long Term CG Distributions										Amount		Totals			
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss		
									Price	Other Basis	Valuation Method	Expense of Sale and Cost of Improvements		Depreciation	
154	X	RAVEN INDS INC	754212108			1/12/2011		12/12/2011	1,479	1,316			163		
155	X	RAVEN INDS INC	754212108			4/29/2009		12/12/2011	887	332			555		
156	X	RAVEN INDS INC	754212108			4/29/2009		12/16/2011	603	222			381		
157	X	RECKITT BENCKISER GROUP	756255105			11/12/2009		12/8/2011	1,064	1,068			-4		
158	X	RED HAT INC	756577102			7/26/2011		12/7/2011	50	44			6		
159	X	RED HAT INC	756577102			7/26/2011		12/14/2011	91	88			3		
160	X	RED HAT INC	756577102			7/26/2011		12/21/2011	2,126	2,328			-202		
161	X	REPUBLIC SERVICES INC CL	760759100			2/26/2010		7/19/2011	3,785	3,584			201		
162	X	REPUBLIC SERVICES INC CL	760759100			2/26/2010		10/13/2011	2,298	2,286			12		
163	X	REPUBLIC SERVICES INC CL	760759100			2/26/2010		12/8/2011	449	480			-31		
164	X	REPUBLIC SERVICES INC CL	760759100			2/26/2010		12/15/2011	509	536			-27		
165	X	RAMCO-GERSHENSON PPTY	751452202			1/27/2010		12/8/2011	18	18			0		
166	X	RANGE RES CORP	75281A109			10/24/2011		12/7/2011	69	69			0		
167	X	RESEARCH IN MOTION	760975102			6/22/2011		7/19/2011	2,356	2,556			-200		
168	X	RESEARCH IN MOTION	760975102			6/22/2011		12/8/2011	524	919			-395		
169	X	RESEARCH IN MOTION	760975102			6/22/2011		12/15/2011	565	1,091			-526		
170	X	REYNOLDS AMERICAN INC	761713106			1/27/2011		8/3/2011	12,869	12,065			804		
171	X	REYNOLDS AMERICAN INC	761713106			2/1/2011		8/3/2011	798	739			59		
172	X	ROCKWELL AUTOMATION INC	773903109			7/26/2011		7/29/2011	2,371	2,698			-327		
173	X	ROCKWELL AUTOMATION INC	773903109			7/26/2011		8/30/2011	602	818			-216		
174	X	ROCKWELL AUTOMATION INC	773903109			7/26/2011		9/7/2011	4,123	5,724			-1,601		
175	X	ROCKWELL COLLINS	774341101			5/20/2011		7/19/2011	2,735	2,903			-168		
176	X	ROCKWELL COLLINS	774341101			5/20/2011		11/1/2011	3,462	3,953			-491		
177	X	ROCKWELL COLLINS	774341101			5/20/2011		12/8/2011	427	494			-67		
178	X	ROCKWELL COLLINS	774341101			5/20/2011		12/15/2011	586	679			-93		
179	X	ROFIN SINAR TECHNOLOGIE	775043102			8/25/2009		7/19/2011	805	641			164		
180	X	ROFIN SINAR TECHNOLOGIE	775043102			8/25/2009		12/8/2011	1,393	1,539			-146		
181	X	ROFIN SINAR TECHNOLOGIE	775043102			8/25/2009		12/16/2011	789	898			-109		
182	X	ROPER INDS INC NEW COM	776696106			7/26/2011		10/25/2011	2,582	2,859			-277		
183	X	ROPER INDS INC NEW COM	776696106			7/26/2011		12/1/2011	1,196	1,213			-17		
184	X	ROPER INDS INC NEW COM	776696106			7/26/2011		12/7/2011	83	87			-4		
185	X	ROPER INDS INC NEW COM	776696106			7/26/2011		12/14/2011	82	87			-5		
186	X	ROVI CORPORATION	779376102			7/26/2011		9/19/2011	1,338	1,714			-376		
187	X	ROVI CORPORATION	779376102			7/26/2011		9/21/2011	1,602	2,000			-398		
188	X	DIAMOND FOODS INC	252603105			10/20/2010		7/19/2011	3,031	1,708			1,323		
189	X	DIAMOND FOODS INC	252603105			3/5/2010		7/19/2011	2,652	1,381			1,271		
190	X	DIAMOND FOODS INC	252603105			3/5/2010		9/26/2011	5,112	2,367			2,745		
191	X	DIAMOND FOODS INC	252603105			2/8/2010		11/7/2011	3,980	3,751			229		
192	X	DIAMOND FOODS INC	252603105			10/20/2011		11/4/2011	1,375	2,055			-680		
193	X	DIAMOND FOODS INC	252603105			3/5/2010		11/7/2011	199	197			2		
194	X	DIAMOND FOODS INC	252603105			10/20/2011		11/7/2011	1,234	2,196			-962		
195	X	DICKS SPORTING GOODS INC	253393102			7/26/2011		7/28/2011	2,550	2,674			-124		
196	X	DICKS SPORTING GOODS INC	253393102			7/26/2011		8/17/2011	2,072	2,438			-366		
197	X	DICKS SPORTING GOODS INC	253393102			7/26/2011		8/18/2011	2,140	2,713			-573		
198	X	DIGITAL RLTY TR INC	253868103			9/1/2010		12/8/2011	259	242			17		
199	X	DIGITAL RLTY TR INC	253868103			9/1/2010		12/15/2011	320	303			17		
200	X	WALT DISNEY CO	254687106			2/1/2011		7/14/2011	988	992			-4		
201	X	WALT DISNEY CO	254687106			1/21/2009		7/14/2011	7,704	4,116			3,588		
202	X	WALT DISNEY CO	254687106			1/21/2009		7/27/2011	25,781	13,594			12,187		
203	X	WALT DISNEY CO	254687106			10/12/2011		12/13/2011	221	205			16		
204	X	DISCOVER FINANCIAL SERV	254709108			9/16/2011		11/17/2011	1,524	1,719			-195		

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

Long Term CG Distributions															Amount	
Short Term CG Distributions															7,088	
															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		Cost, Other Basis and Expenses		Net Gain or Loss			
									Price	Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss		
205	X	DISCOVER FINANCIAL SERV	254709108			9/16/2011		12/7/2011	48	53				-5		
206	X	DISCOVER FINANCIAL SERV	254709108			9/16/2011		12/14/2011	47	53				-6		
207	X	DOLBY LABORATORIES INC	256597107			8/19/2011		12/8/2011	785	796				-11		
208	X	DOLBY LABORATORIES INC	256597107			8/19/2011		12/15/2011	918	924				-6		
209	X	DORMAN PRODUCTS INC	258278100			3/22/2011		7/19/2011	2,500	2,292				208		
210	X	DORMAN PRODUCTS INC	258278100			5/2/2011		7/19/2011	1,666	1,504				162		
211	X	DORMAN PRODUCTS INC	258278100			6/7/2011		7/19/2011	417	367				50		
212	X	DORMAN PRODUCTS INC	258278100			6/7/2011		12/12/2011	958	919				39		
213	X	DOUGLAS EMMETT INC	25960P109			6/17/2009		12/8/2011	218	94				124		
214	X	DOUGLAS EMMETT INC	25960P109			6/17/2009		12/15/2011	107	47				60		
215	X	DRESSER-RAND GROUP INC	261608103			7/19/2011		12/8/2011	630	651				-21		
216	X	DRESSER-RAND GROUP INC	261608103			7/19/2011		12/15/2011	648	705				-57		
217	X	DRIL-QUIP INC COM	262037104			8/27/2009		7/19/2011	1,425	854				571		
218	X	DRIL-QUIP INC COM	262037104			5/13/2010		7/19/2011	1,425	1,235				190		
219	X	DRIL-QUIP INC COM	262037104			7/27/2009		7/19/2011	4,276	2,524				1,752		
220	X	DRIL-QUIP INC COM	262037104			7/27/2009		12/8/2011	699	421				278		
221	X	DRIL-QUIP INC COM	262037104			11/23/2011		12/8/2011	1,398	1,214				184		
222	X	DRIL-QUIP INC COM	262037104			4/29/2009		12/8/2011	349	165				184		
223	X	DRIL-QUIP INC COM	262037104			4/29/2009		12/12/2011	2,397	1,158				1,239		
224	X	DUN & BRADSTREET CORP D	26483E100			2/26/2010		2/1/2011	2,318	1,892				426		
225	X	DUN & BRADSTREET CORP D	26483E100			2/26/2010		3/2/2011	6,589	5,815				774		
226	X	DUN & BRADSTREET CORP D	26483E100			3/4/2010		3/2/2011	556	489				67		
227	X	DUPONT FABROS TECHNOLOG	26613Q106			9/8/2010		12/8/2011	142	157				-15		
228	X	DUPONT FABROS TECHNOLOG	26613Q106			9/8/2010		12/15/2011	117	131				-14		
229	X	ROVI CORPORATION	779376102			7/26/2011		11/8/2011	2,613	3,258				-645		
230	X	ROVI CORPORATION	779376102			8/11/2011		11/8/2011	1,879	1,832				47		
231	X	RUDDICK CORP	781258108			4/29/2009		7/19/2011	2,860	1,658				1,202		
232	X	RUDDICK CORP	781258108			4/29/2009		12/12/2011	588	383				205		
233	X	RUDDICK CORP	781258108			4/29/2009		12/16/2011	617	383				234		
234	X	SL GREEN REALTY CORP CO	78440X101			6/7/2009		8/23/2011	911	306				605		
235	X	SL GREEN REALTY CORP CO	78440X101			6/17/2009		12/8/2011	270	87				183		
236	X	SL GREEN REALTY CORP CO	78440X101			6/17/2009		12/15/2011	384	131				253		
237	X	SM ENERGY CO	78454L100			10/28/2011		12/7/2011	77	77				0		
238	X	SPX CORP	784635104			10/19/2011		12/8/2011	482	416				66		
239	X	SPX CORP	784635104			10/19/2011		12/15/2011	518	468				50		
240	X	SABMILLER PLC - ADR	78572M105			4/29/2009		10/13/2011	1,988	926				1,062		
241	X	SABMILLER PLC - ADR	78572M105			4/29/2009		10/14/2011	2,179	1,009				1,170		
242	X	SAFEMAY INC NEW	786514208			2/26/2010		7/19/2011	8,606	8,917				-311		
243	X	SAFEMAY INC NEW	786514208			2/26/2010		11/1/2011	1,052	1,370				-318		
244	X	SAFEMAY INC NEW	786514208			2/26/2010		12/8/2011	1,377	1,669				-292		
245	X	SAFEMAY INC NEW	786514208			2/26/2010		12/15/2011	1,629	1,943				-314		
246	X	SAFEMAY INC NEW	786514208			2/26/2010		12/16/2011	1,888	2,267				-379		
247	X	ST JUDE MED INC	790849103			12/15/2010		2/16/2011	12,805	11,358				1,447		
248	X	ST JUDE MED INC	790849103			12/15/2010		3/10/2011	679	585				94		
249	X	ST JUDE MED INC	790849103			4/21/2010		3/10/2011	8,152	7,014				1,138		
250	X	ST JUDE MED INC	790849103			4/21/2010		4/20/2011	6,090	4,843				1,247		
251	X	ST JUDE MED INC	790849103			2/1/2011		4/20/2011	3,465	2,706				759		
252	X	ST JUDE MED INC	790849103			3/24/2010		4/20/2011	3,570	2,751				819		
253	X	ST JUDE MED INC	790849103			3/24/2010		5/4/2011	7,395	5,665				1,730		
254	X	ST JUDE MED INC	790849103			3/24/2010		6/3/2011	9,424	7,890				1,534		
255	X	ST JUDE MED INC	790849103			7/7/2010		6/3/2011	12,951	9,643				3,308		
Totals									2,968,463		2,546,646		421,817			
Securities									0		0		0			
Other sales									0		0		0			

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

Long Term CG Distributions										Amount		7,088		0		
Short Term CG Distributions												0				
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales		Cost or Other Basis		Cost, Other Basis and Expenses		Net Gain or Loss	
									Price			Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss	
256	X	ST JUDE MED INC	790849103			7/26/2011		9/19/2011	127		144					-17
257	X	ST JUDE MED INC	790849103			7/26/2011		11/15/2011	866		866					0
258	X	ST JUDE MED INC	790849103			7/26/2011		11/18/2011	2,076		2,444					-368
259	X	ST JUDE MED INC	790849103			6/27/2011		12/5/2011	834		1,086					-252
260	X	ST JUDE MED INC	790849103			7/26/2011		12/5/2011	265		335					-70
261	X	ST JUDE MED INC	790849103			7/26/2011		12/6/2011	2,506		3,256					-750
262	X	ST JUDE MED INC	790849103			6/30/2011		12/6/2011	811		1,036					-225
263	X	SALESFORCE COM INC	79466L302			7/26/2011		12/14/2011	108		149					-41
264	X	SALLY BEAUTY CO INC	79548E104			3/16/2011		7/19/2011	1,063		802					261
265	X	SALLY BEAUTY CO INC	79546E104			3/18/2011		7/19/2011	2,834		2,098					736
266	X	EASTMAN CHEM CO COM	277432100			7/26/2011		8/9/2011	3,110		4,049					-939
267	X	SMITH & NEPHEW PLC - ADR	83175M205			4/29/2009		1/10/2011	1,152		752					400
268	X	SMITH & NEPHEW PLC - ADR	83175M205			4/29/2009		1/11/2011	4,459		3,043					1,416
269	X	SMITH & NEPHEW PLC - ADR	83175M205			4/29/2009		1/12/2011	5,274		3,545					1,729
270	X	SOUTHERN COPPER CORP	84265V105			7/17/2009		4/19/2011	4,660		2,968					1,692
271	X	SOUTHERN COPPER CORP	84265V105			7/20/2009		4/19/2011	1,721		1,134					587
272	X	SOUTHWESTERN ENERGY C	845467109			2/4/2011		7/19/2011	3,492		2,863					629
273	X	SOUTHWESTERN ENERGY C	845467109			3/1/2011		7/19/2011	1,483		1,185					298
274	X	SOUTHWESTERN ENERGY C	845467109			8/16/2011		12/8/2011	834		904					-70
275	X	SOUTHWESTERN ENERGY C	845467109			8/16/2011		12/15/2011	907		1,061					-154
276	X	STANLEY BLACK & DECKER I	854502101			2/1/2011		11/16/2011	1,270		1,393					-123
277	X	STANLEY BLACK & DECKER I	854502101			5/4/2011		11/16/2011	7,353		7,996					-643
278	X	STANLEY BLACK & DECKER I	854502101			9/7/2011		11/16/2011	3,543		3,125					418
279	X	STANLEY BLACK & DECKER I	854502101			9/7/2011		12/13/2011	590		531					59
280	X	STAPLES INC	855030102			5/19/2011		7/19/2011	3,084		3,116					-32
281	X	STAPLES INC	855030102			5/19/2011		11/1/2011	385		465					-80
282	X	STAPLES INC	855030102			5/19/2011		11/1/2011	1,426		1,676					-250
283	X	STAPLES INC	855030102			5/19/2011		12/8/2011	451		520					-69
284	X	STAPLES INC	855030102			5/19/2011		12/15/2011	492		587					-95
285	X	STAPLES INC	855030102			5/19/2011		12/16/2011	4,053		4,729					-676
286	X	STAPLES INC	855030102			5/19/2011		12/16/2011	100		117					-17
287	X	STAPLES INC	855030102			7/29/2011		12/16/2011	327		369					-42
288	X	STARWOOD HOTELS & RESO	85590A401			11/8/2010		8/23/2011	359		359					0
289	X	STARWOOD HOTELS & RESO	85590A401			3/17/2011		8/23/2011	199		199					0
290	X	STATE BANK FINANCIAL COR	856190103			4/19/2011		7/19/2011	970		1,094					-124
291	X	STATE BANK FINANCIAL COR	856190103			4/19/2011		12/12/2011	894		1,094					-100
292	X	STERICYCLE INC COM	858912108			7/26/2011		8/29/2011	1,193		1,281					-88
293	X	STERICYCLE INC COM	858912108			7/26/2011		12/7/2011	79		92					-13
294	X	FEDERAL RLTY INVT TR SH B	313747206			6/17/2009		5/9/2011	1,222		731					491
295	X	FEDERAL RLTY INVT TR SH B	313747206			12/13/2011		12/15/2011	179		179					0
296	X	FOOT LOCKER INC	344849104			7/26/2011		10/4/2011	791		927					-136
297	X	FOOT LOCKER INC	344849104			7/26/2011		12/7/2011	74		68					6
298	X	FOOT LOCKER INC	344849104			7/26/2011		12/14/2011	47		45					2
299	X	FOREST CITY ENTERPRISES	345550107			7/21/2010		2/17/2011	4,312		2,814					1,498
300	X	FOREST CITY ENTERPRISES	345550107			7/21/2010		2/18/2011	189		122					67
301	X	FOREST CITY ENTERPRISES	345550107			4/29/2009		2/18/2011	378		147					231
302	X	FOREST CITY ENTERPRISES	345550107			4/29/2009		6/17/2011	2,701		1,099					1,602
303	X	FOREST CITY ENTERPRISES	345550107			4/29/2009		6/20/2011	1,438		586					852
304	X	FOREST CITY ENTERPRISES	345550107			4/29/2009		6/23/2011	5,239		2,125					3,114
305	X	FOREST CITY ENTERPRISES	345550107			4/29/2009		7/19/2011	1,640		660					980
306	X	GAZPROM LEVEL 1 ADR	368287207			4/29/2009		9/12/2011	7,405		6,149					1,256
Totals									2,968,463		0		2,546,646		421,817	
Securities															0	
Other sales															0	

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

Index		Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Totals					Net Gain or Loss	
									Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss		
										2,968,463	2,546,646	421,817			
Long Term CG Distributions										Securities			0		
Short Term CG Distributions										Other sales			0		
										Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
307	X		GENERAL GROWTH PROPER	370023103			1/27/2011		1/31/2011	9	9				0
308	X		GENERAL GROWTH PROPER	370023103			11/18/2010		2/3/2011	811	809				2
309	X		GENERAL GROWTH PROPER	370023103			11/18/2010		3/24/2011	744	720				24
310	X		GENERAL GROWTH PROPER	370023103			7/27/2011		11/18/2011	503	630				-127
311	X		GENERAL GROWTH PROPER	370023103			7/28/2011		11/18/2011	354	441				-87
312	X		GENERAL GROWTH PROPER	370023103			7/28/2011		12/8/2011	185	220				-35
313	X		GENERAL GROWTH PROPER	370023103			7/28/2011		12/13/2011	911	1,084				-173
314	X		GENERAL GROWTH PROPER	370023103			7/12/2011		12/13/2011	882	1,050				-168
315	X		GENERAL GROWTH PROPER	370023103			7/12/2011		12/15/2011	127	152				-25
316	X		GENERAL GROWTH PROPER	370023103			11/18/2010		12/15/2011	113	118				-5
317	X		GENERAL MILLS INC	370334104			12/16/2010		12/13/2011	1,486	1,355				131
318	X		GENESCO INC COM	371532102			7/26/2011		12/7/2011	58	55				3
319	X		GENESCO INC COM	371532102			7/26/2011		12/14/2011	57	55				2
320	X		GENUINE PARTS CO	372460105			2/26/2010		6/24/2011	8,714	6,756				1,958
321	X		GENZYME CORP	372917104			6/4/2010		4/1/2011	4,573	2,907				1,666
322	X		GENZYME CORP	372917104			4/14/2010		4/1/2011	7,088	4,881				2,207
323	X		GENZYME CORP	372917104			2/26/2010		4/1/2011	457	345				112
324	X		GLIMCHER RLTY TR COM	379302102			6/16/2011		12/8/2011	26	28				-2
325	X		GLIMCHER RLTY TR COM	379302102			6/16/2011		12/15/2011	139	148				-9
326	X		GOLDMAN SACHS GROUP INC	38141G104			3/31/2010		8/31/2011	5,224	7,683				-2,459
327	X		GOLDMAN SACHS GROUP INC	38141G104			2/1/2011		8/31/2011	2,322	3,312				-990
328	X		GOLDMAN SACHS GROUP INC	38141G104			3/2/2011		8/31/2011	3,947	5,543				-1,596
329	X		GOLDMAN SACHS GROUP INC	38141G104			3/2/2011		12/13/2011	679	1,141				-462
330	X		GRACO INC	384109104			5/28/2010		7/19/2011	4,010	2,550				1,460
331	X		GRACO INC	384109104			1/20/2010		7/19/2011	3,258	2,013				1,245
332	X		GRACO INC	384109104			11/23/2011		12/12/2011	1,444	1,359				85
333	X		GRACO INC	384109104			1/20/2010		12/12/2011	413	310				103
334	X		GUESS INC	401617105			6/22/2011		7/19/2011	2,125	2,300				-175
335	X		GUESS INC	401617105			5/23/2011		7/19/2011	827	853				-26
336	X		GUESS INC	401617105			5/23/2011		12/8/2011	535	772				-237
337	X		GUESS INC	401617105			5/23/2011		12/15/2011	598	853				-255
338	X		HCC INS HLDGS INC COM	404132102			7/27/2009		7/19/2011	2,612	2,094				518
339	X		HCC INS HLDGS INC COM	404132102			7/27/2009		12/12/2011	271	246				25
340	X		HCC INS HLDGS INC COM	404132102			4/29/2009		12/12/2011	543	487				56
341	X		HCP INC	404141109			5/9/2011		12/8/2011	383	372				11
342	X		HCP INC	404141109			5/9/2011		12/15/2011	428	409				19
343	X		TEMPUR-PEDIC INTL INC	88023U101			9/19/2011		12/7/2011	52	63				-11
344	X		TEMPUR-PEDIC INTL INC	88023U101			9/19/2011		12/14/2011	51	63				-12
345	X		TENCENT HOLDINGS LTD-UN	88032Q109			1/10/2011		12/15/2011	1,063	1,063				0
346	X		TERADATA CORP	88076W103			7/26/2011		10/25/2011	1,740	1,756				-16
347	X		TERADATA CORP	88076W103			7/26/2011		12/14/2011	97	113				-16
348	X		TERADATA CORP	88076W103			7/26/2011		12/22/2011	1,298	1,529				-231
349	X		TEREX CORP NEW	880779103			10/14/2011		12/8/2011	788	664				124
350	X		TEREX CORP NEW	880779103			10/14/2011		12/15/2011	194	199				-5
351	X		TEREX CORP NEW	880779103			9/26/2011		12/15/2011	518	444				74
352	X		TESCO PLC - ADR	881575302			11/22/2010		10/11/2011	2,325	2,510				-185
353	X		TESCO PLC - ADR	881575302			4/21/2010		10/11/2011	877	937				-60
354	X		TESCO PLC - ADR	881575302			4/21/2010		12/8/2011	786	855				-69
355	X		TESCO PLC - ADR	881575302			10/21/2009		12/8/2011	786	825				-39
356	X		TEVA PHARMACEUTICAL IND	881624209			4/14/2010		7/19/2011	2,801	3,637				-836
357	X		TEVA PHARMACEUTICAL IND	881624209			3/16/2011		7/26/2011	1,318	1,331				-13

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

Long Term CG Distributions										Amount	
Short Term CG Distributions										7,088	
										0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals		
									Gross Sales Price	Cost or Other Basis	Net Gain or Loss
358	X	TEVA PHARMACEUTICAL IND	881624209			4/29/2009		7/26/2011	235	225	10
359	X	TEVA PHARMACEUTICAL IND	881624209			4/14/2010		10/13/2011	5,295	8,384	-3,089
360	X	TEVA PHARMACEUTICAL IND	881624209			4/29/2009		12/8/2011	1,604	1,800	-196
361	X	THERMO FISHER SCIENTIFIC	883556102			8/17/2011		12/13/2011	272	326	-54
362	X	3M CO	88579Y101			3/23/2011		12/13/2011	403	455	-52
363	X	TOYOTA MOTOR CORPORAT	892331307			2/9/2011		12/8/2011	1,016	1,339	-323
364	X	TRAVELERS COMPANIES, INC	89417E109			2/9/2011		6/22/2011	12,819	13,014	-195
365	X	TRAVELERS COMPANIES, INC	89417E109			2/1/2011		6/22/2011	289	285	4
366	X	TRAVELERS COMPANIES, INC	89417E109			2/1/2011		12/13/2011	792	798	-6
367	X	TURKIYE GARANTI BANKSAS	900148701			12/1/2010		12/15/2011	1,002	1,820	-818
368	X	TURKIYE GARANTI BANKSAS	900148701			2/4/2010		12/15/2011	104	143	-39
369	X	II-VI INC COM	902104108			4/29/2011		7/19/2011	3,191	3,472	-281
370	X	II-VI INC COM	902104108			12/2/2010		12/12/2011	1,728	1,365	363
371	X	II-VI INC COM	902104108			12/2/2010		12/12/2011	1,133	1,133	0
372	X	II-VI INC COM	902104108			12/2/2010		12/16/2011	352	352	0
373	X	UGI CORP NEW COM	902681105			2/26/2010		1/10/2011	2,405	1,876	529
374	X	UGI CORP NEW COM	902681105			2/26/2010		7/19/2011	2,530	2,027	503
375	X	UGI CORP NEW COM	902681105			2/26/2010		12/8/2011	449	400	49
376	X	UGI CORP NEW COM	902681105			2/26/2010		12/15/2011	505	450	55
377	X	ULTA SALON COSMETICS & F	90384S303			8/20/2010		4/20/2011	6,286	2,793	3,493
378	X	ULTA SALON COSMETICS & F	90384S303			8/20/2010		7/19/2011	4,589	1,629	2,960
379	X	ULTA SALON COSMETICS & F	90384S303			8/20/2010		7/26/2011	7,166	2,560	4,606
380	X	ULTA SALON COSMETICS & F	90384S303			9/12/2011		12/7/2011	72	70	2
381	X	ULTA SALON COSMETICS & F	90384S303			9/12/2011		12/14/2011	68	70	-2
382	X	UMPUA HOLDINGS CORP	904214103			5/14/2010		7/19/2011	1,274	1,482	-208
383	X	UMPUA HOLDINGS CORP	904214103			5/14/2010		12/8/2011	371	404	-33
384	X	HASBRO INC	418056107			4/28/2009		1/12/2011	11,760	7,225	4,535
385	X	HASBRO INC	418056107			11/1/2011		12/8/2011	585	611	-26
386	X	HASBRO INC	418056107			11/1/2011		12/15/2011	581	649	-68
387	X	HEALTH CARE REIT INC	42217K106			9/8/2010		3/18/2011	566	516	50
388	X	HEALTH CARE REIT INC	42217K106			12/1/2009		3/18/2011	463	398	65
389	X	HEALTH CARE REIT INC	42217K106			12/1/2009		3/24/2011	302	265	37
390	X	HEALTH CARE REIT INC	42217K106			1/27/2010		3/24/2011	754	639	115
391	X	HEALTH CARE REIT INC	42217K106			6/30/2010		3/24/2011	603	510	93
392	X	HEALTH CARE REIT INC	42217K106			6/17/2009		3/24/2011	50	33	17
393	X	HEALTH CARE REIT INC	42217K106			6/17/2009		3/28/2011	2,626	1,701	925
394	X	HEALTH CARE REIT INC	42217K106			6/17/2009		12/8/2011	150	88	62
395	X	HEALTH CARE REIT INC	42217K106			6/17/2009		12/15/2011	204	117	87
396	X	HENNES & MAURITZ AB ADR	425883105			12/22/2009		7/26/2011	1,697	1,382	315
397	X	HENRY JACK & ASSOC INC C	426281101			7/27/2009		7/19/2011	3,459	2,447	1,012
398	X	HENRY JACK & ASSOC INC C	426281101			3/16/2010		7/19/2011	1,805	1,462	343
399	X	HENRY JACK & ASSOC INC C	426281101			4/29/2009		7/19/2011	602	370	232
400	X	HENRY JACK & ASSOC INC C	426281101			4/29/2009		12/8/2011	1,319	740	579
401	X	HENRY JACK & ASSOC INC C	426281101			4/29/2009		12/12/2011	2,807	1,573	1,234
402	X	HENRY JACK & ASSOC INC C	426281101			4/29/2009		12/16/2011	840	463	377
403	X	HESS CORP	42809H107			2/1/2011		2/25/2011	2,352	2,393	-41
404	X	HESS CORP	42809H107			4/28/2009		2/25/2011	10,417	6,734	3,683
405	X	HESS CORP	42809H107			4/28/2009		3/23/2011	8,015	5,376	2,639
406	X	HESS CORP	42809H107			4/28/2009		6/8/2011	14,221	10,481	3,740
407	X	HESS CORP	42809H107			4/28/2009		6/15/2011	2,192	1,684	508
408	X	HESS CORP	42809H107			7/8/2009		6/15/2011	11,808	8,162	3,646

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

Long Term CG Distributions										Amount		Totals			
Short Term CG Distributions										7,088		Securities			
										0		Other sales			
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales		Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
									Price						
409	X	HIBBETT SPORTS INC	428567101			2/2/2011		7/19/2011	5,779	4,448					1,331
410	X	HIBBETT SPORTS INC	428567101			4/29/2009		12/12/2011	1,861	860					1,001
411	X	HIGHWOODS PTYS INC CON	431284108			9/1/2010		12/8/2011	144	154					-10
412	X	HIGHWOODS PTYS INC CON	431284108			9/1/2010		12/15/2011	29	31					-2
413	X	HITTITE MICROWAVE CORP	43365Y104			11/30/2010		7/19/2011	1,203	1,131					72
414	X	SUCCESSFACTORS INC	864596101			7/26/2011		10/27/2011	1,662	1,855					-193
415	X	SUCCESSFACTORS INC	864596101			8/5/2011		10/27/2011	1,514	1,658					-144
416	X	SUCCESSFACTORS INC	864596101			7/26/2011		10/27/2011	1,141	1,359					-218
417	X	SYMANTEC CORP	871503108			2/26/2010		3/1/2011	4,014	3,773					241
418	X	SYMANTEC CORP	871503108			2/26/2010		4/11/2011	4,444	3,988					456
419	X	SYMANTEC CORP	871503108			2/26/2010		5/13/2011	7,713	6,355					1,358
420	X	SYMANTEC CORP	871503108			2/26/2010		7/19/2011	4,048	3,459					589
421	X	SYMANTEC CORP	871503108			2/26/2010		7/29/2011	785	678					107
422	X	SYMANTEC CORP	871503108			7/30/2010		7/29/2011	1,322	895					427
423	X	SYMANTEC CORP	871503108			7/30/2010		12/8/2011	475	389					86
424	X	SYMANTEC CORP	871503108			7/30/2010		12/15/2011	521	441					80
425	X	TANGER FACTORY OUTLET C	875465106			9/7/2010		2/15/2011	483	427					56
426	X	TANGER FACTORY OUTLET C	875465106			9/7/2010		2/16/2011	431	380					51
427	X	TANGER FACTORY OUTLET C	875465106			8/31/2010		2/16/2011	296	255					41
428	X	TANGER FACTORY OUTLET C	875465106			8/31/2010		2/22/2011	134	116					18
429	X	TANGER FACTORY OUTLET C	875465106			6/17/2009		2/22/2011	455	268					187
430	X	TANGER FACTORY OUTLET C	875465106			6/17/2009		3/1/2011	900	536					364
431	X	TANGER FACTORY OUTLET C	875465106			6/17/2009		3/24/2011	653	410					243
432	X	TANGER FACTORY OUTLET C	875465106			6/17/2009		5/9/2011	1,535	868					667
433	X	TANGER FACTORY OUTLET C	875465106			6/17/2009		5/11/2011	612	347					265
434	X	TANGER FACTORY OUTLET C	875465106			6/17/2009		6/7/2011	538	315					223
435	X	TANGER FACTORY OUTLET C	875465106			6/17/2009		6/22/2011	766	368					398
436	X	TANGER FACTORY OUTLET C	875465106			6/17/2009		6/23/2011	266	131					135
437	X	TARGET CORP	87612E106			1/12/2011		12/13/2011	320	333					-13
438	X	TAUBMAN CTRS INC COM	876664103			11/18/2011		12/8/2011	123	121					2
439	X	TAUBMAN CTRS INC COM	876664103			11/18/2011		12/15/2011	183	182					1
440	X	TECHNE CORP	878377100			2/26/2010		3/21/2011	2,852	2,546					306
441	X	TECHNE CORP	878377100			2/26/2010		5/24/2011	11,650	9,230					2,420
442	X	TECHNE CORP	878377100			3/29/2010		7/19/2011	1,628	1,304					325
443	X	TECHNE CORP	878377100			2/19/2010		7/19/2011	4,071	3,145					926
444	X	TECHNE CORP	878377100			11/23/2011		12/12/2011	1,626	1,581					45
445	X	TECHNE CORP	878377100			2/19/2010		12/16/2011	330	315					15
446	X	TELEFONICA SA - ADR	879382208			6/23/2009		7/26/2011	1,613	1,528					85
447	X	TELEFONICA SA - ADR	879382208			6/23/2009		11/23/2011	1,030	1,288					-258
448	X	TELEFONICA SA - ADR	879382208			5/21/2010		11/23/2011	1,362	1,525					-163
449	X	TELEFONICA SA - ADR	879382208			4/29/2009		11/23/2011	349	391					-42
450	X	TELLABS OPERATIONS, INC	879664100			8/24/2011		12/8/2011	429	407					22
451	X	TELLABS OPERATIONS, INC	879664100			8/24/2011		12/15/2011	465	473					-8
452	X	TEMPLETON GLOBAL BOND F	880208400			4/30/2009		12/9/2011	100,000	90,838					9,162
453	X	TEMPLETON GLOBAL BOND F	880208400			4/30/2009		12/23/2011	150,000	139,984					10,016
454	X	GARTNER INC	366651107			7/26/2011		12/7/2011	184	190					-6
455	X	GARTNER INC	366651107			7/26/2011		12/14/2011	71	76					-5
456	X	GAZPROM LEVEL 1 ADR	368287207			3/15/2011		9/9/2011	1,624	2,131					-507
457	X	GAZPROM LEVEL 1 ADR	368287207			4/29/2009		9/9/2011	1,052	827					225
458	X	FOREST CITY ENTERPRISES	345550107			7/27/2009		7/19/2011	2,642	977					1,665
459	X	FOREST CITY ENTERPRISES	345550107			7/27/2009		8/9/2011	1,382	674					708

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals			Net Gain or Loss	
									Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss
									Price	Other Basis			
Long Term CG Distributions									2,968,463	2,546,646	421,817		
Short Term CG Distributions									0	0	0		
Amount									7,088	0	0		
480	X	FOREST CITY ENTERPRISES	345550107			7/27/2009		12/12/2011	739	438	301		
481	X	FORMFACTOR INC	346375108			7/8/2011		7/19/2011	3,933	3,933	0		
482	X	FORMFACTOR INC	346375108			7/8/2011		12/8/2011	361	623	-262		
483	X	FORMFACTOR INC	346375108			7/8/2011		12/8/2011	108	185	-77		
484	X	FORMFACTOR INC	346375108			7/8/2011		12/15/2011	505	936	-431		
485	X	FORWARD AIR CORP	349853101			5/3/2010		7/19/2011	475	408	67		
486	X	FORWARD AIR CORP	349853101			5/4/2010		7/19/2011	4,276	3,581	695		
487	X	FORWARD AIR CORP	349853101			7/27/2009		7/19/2011	679	424	255		
488	X	FORWARD AIR CORP	349853101			7/27/2009		12/12/2011	2,068	1,378	690		
489	X	FOSSIL INC COM	349882100			7/26/2011		12/16/2011	821	530	291		
490	X	FOSSIL INC COM	349882100			7/26/2011		9/23/2011	1,672	2,368	-694		
491	X	FOSSIL INC COM	349882100			7/26/2011		11/9/2011	1,645	2,366	-721		
492	X	FOSSIL INC COM	349882100			7/26/2011		11/17/2011	1,550	2,235	-685		
493	X	FOSSIL INC COM	349882100			7/26/2011		12/14/2011	80	131	-51		
494	X	FRESENIUS MEDICAL CARE A	358029106			9/11/2009		5/16/2011	1,562	1,021	541		
495	X	FRESENIUS MEDICAL CARE A	358029106			9/11/2009		5/17/2011	844	557	287		
496	X	FRESENIUS MEDICAL CARE A	358029106			5/14/2009		5/17/2011	76	41	29		
497	X	FRESENIUS MEDICAL CARE A	358029106			5/14/2009		7/27/2011	2,531	1,325	1,206		
498	X	FRESENIUS MEDICAL CARE A	358029106			5/14/2009		12/8/2011	1,138	704	434		
499	X	FRESENIUS MEDICAL CARE A	358029106			5/8/2009		12/8/2011	335	196	139		
500	X	GNC HOLDINGS INC	36191G107			10/27/2011		12/7/2011	26	25	1		
501	X	GNC HOLDINGS INC	36191G107			10/27/2011		12/14/2011	54	48	6		
502	X	GAMESTOP CORP NEW	36467W109			7/29/2011		7/19/2011	2,452	2,435	17		
503	X	GAMESTOP CORP NEW	36467W109			7/29/2011		12/8/2011	799	801	-2		
504	X	GAMESTOP CORP NEW	36467W109			7/29/2011		12/15/2011	670	660	10		
505	X	GAMESTOP CORP NEW	36467W109			4/5/2011		12/15/2011	287	281	6		
506	X	GARDNER DENVER INC COM	365558105			12/11/2011		12/14/2011	76	86	-10		
507	X	SUCCESSFACTORS INC	864596101			7/26/2011		10/20/2011	2,872	3,132	-260		
508	X	HOST HOTELS & RESORTS, II	44107P104			2/28/2011		12/8/2011	330	420	-90		
509	X	HOST HOTELS & RESORTS, II	44107P104			2/28/2011		12/15/2011	375	493	-118		
510	X	VERIFONE SYSTEMS, INC.	92342Y109			7/26/2011		12/7/2011	85	82	3		
511	X	HOST HOTELS & RESORTS, II	44107P104			11/8/2010		12/15/2011	42	51	-9		
512	X	VERIFONE SYSTEMS, INC.	92342Y109			7/26/2011		12/14/2011	41	41	0		
513	X	VESTAS WIND SYS A/S LTD K	925458101			9/15/2009		5/11/2011	893	2,235	-1,342		
514	X	VESTAS WIND SYS A/S LTD K	925458101			4/29/2009		5/11/2011	2,589	5,560	-2,971		
515	X	VESTAS WIND SYS A/S LTD K	925458101			4/29/2009		5/12/2011	1,694	3,707	-2,013		
516	X	VESTAS WIND SYS A/S LTD K	925458101			4/29/2009		5/13/2011	30	65	-35		
517	X	VESTAS WIND SYS A/S LTD K	925458101			12/17/2009		5/13/2011	827	1,886	-859		
518	X	VESTAS WIND SYS A/S LTD K	925458101			12/30/2009		5/13/2011	857	1,735	-878		
519	X	VIACOM INC NEW	92553P201			6/1/2011		12/13/2011	391	458	-67		
520	X	VODAFONE GROUP PLC NEW	92857W209			2/26/2008		12/13/2011	663	807	-144		
521	X	HUMANA INC	444859102			12/6/2011		12/7/2011	86	86	0		
522	X	HUNTINGTON INGALLS INDUS	446413106			11/7/2011		12/14/2011	85	85	0		
523	X	HUNTINGTON INGALLS INDUS	446413106			4/28/2009		4/7/2011	19	14	5		
524	X	HUNTINGTON INGALLS INDUS	446413106			4/28/2009		4/12/2011	2,394	1,756	638		
525	X	HUNTINGTON INGALLS INDUS	446413106			7/29/2009		4/12/2011	1,216	832	384		
526	X	IAC/INTERACTIVECORP	44919P508			7/28/2011		12/7/2011	169	169	0		
527	X	IAC/INTERACTIVECORP	44919P508			7/28/2011		12/14/2011	118	127	-9		
528	X	VOLKSWAGEN AG-SPONS PF	928662402			10/4/2010		12/15/2011	1,676	1,277	399		
529	X	VORNADO REALTY TRUST	929042109			10/25/2010		12/8/2011	298	363	-65		
530	X	VORNADO REALTY TRUST	929042109			10/25/2010		12/15/2011	73	91	-18		

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

Totals															
Securities															
Other sales															
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales		Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
									Price						
511	X	IBERIABANK CORP	450828108			4/29/2011		7/19/2011	1,245	1,320					-75
512	X	IBERIABANK CORP	450828108			5/2/2011		7/19/2011	736	774					-38
513	X	IBERIABANK CORP	450828108			5/2/2011		12/16/2011	737	893					-156
514	X	VORNADO REALTY TRUST	929042109			11/8/2010		12/15/2011	439	528					-89
515	X	WAL-MART DE MEXICO-SPON	93114W107			4/29/2009		2/9/2011	1,120	552					568
516	X	WAL-MART DE MEXICO-SPON	93114W107			4/29/2009		2/10/2011	1,007	509					498
517	X	UMPUQA HOLDINGS CORP	904214103			3/30/2010		12/8/2011	1,176	1,252					-76
518	X	ITT CORPORATION	450911102			4/13/2010		7/19/2011	4,130	4,074					56
519	X	UMPUQA HOLDINGS CORP	904214103			3/30/2010		12/12/2011	1,634	1,713					-79
520	X	ITT CORPORATION	450911102			2/26/2010		7/19/2011	5,916	5,408					508
521	X	ITT CORP	450911201			2/26/2010		11/28/2011	10	10					0
522	X	UNDER ARMOUR INC	904311107			7/26/2011		7/27/2011	4,632	4,791					-159
523	X	UNDER ARMOUR INC	904311107			7/26/2011		12/7/2011	163	156					7
524	X	UNDER ARMOUR INC	904311107			7/26/2011		12/14/2011	74	78					-4
525	X	UNITED TECHNOLOGIES CORP	913017109			2/1/2011		12/13/2011	2,041	2,211					-170
526	X	ITT CORP	450911201			2/26/2010		12/15/2011	435	449					-14
527	X	UNIVERSAL HEALTH RLTY INC	91359E105			4/29/2009		12/12/2011	1,504	1,295					209
528	X	ILLUMINA INC	452327109			7/26/2011		7/27/2011	1,789	2,015					-226
529	X	VCA ANTECH INC	918194101			10/13/2011		12/8/2011	445	391					54
530	X	ILLUMINA INC	452327109			7/26/2011		8/2/2011	1,802	2,085					-283
531	X	VCA ANTECH INC	918194101			10/13/2011		12/15/2011	507	442					65
532	X	ILLUMINA INC	452327109			7/26/2011		9/16/2011	3,759	5,420					-1,661
533	X	WAL-MART DE MEXICO-SPON	93114W107			4/29/2009		8/30/2011	1,456	792					664
534	X	HOME PROPERTIES INC	437306103			6/17/2009		8/23/2011	999	451					548
535	X	INDUST AND COMM BK OF CH	455807107			9/23/2009		12/15/2011	1,172	1,570					-398
536	X	HONEYWELL INTERNATIONAL	438516106			2/1/2011		12/13/2011	1,018	1,080					-62
537	X	INFOSYS TECHNOLOGIES LIN	456788108			4/29/2009		3/15/2011	6,288	2,896					3,392
538	X	INFOSYS TECHNOLOGIES LIN	456788108			4/29/2009		3/16/2011	1,231	579					652
539	X	HONG KONG EXCH & CLEAR	43858F109			4/29/2009		12/8/2011	1,201	810					391
540	X	ING GROEP N.V. - ADR	456837103			8/16/2011		12/15/2011	1,168	1,510					-342
541	X	INTEL CORP	458140100			2/1/2011		4/13/2011	1,307	1,428					-121
542	X	INTEL CORP	458140100			4/28/2009		4/13/2011	10,355	8,001					2,354
543	X	INTEL CORP	458140100			4/28/2009		9/7/2011	9,344	7,145					2,199
544	X	INTERNATIONAL BUSINESS M	459200101			2/1/2011		8/10/2011	3,656	3,598					58
545	X	INTERNATIONAL BUSINESS M	459200101			11/3/2010		8/10/2011	8,641	7,486					1,155
546	X	INTERNATIONAL BUSINESS M	459200101			11/3/2010		9/14/2011	4,442	3,887					555
547	X	INTERNATIONAL BUSINESS M	459200101			6/23/2010		9/14/2011	7,075	5,569					1,506
548	X	INTERNATIONAL BUSINESS M	459200101			6/23/2010		12/13/2011	773	518					255
549	X	INTERNATIONAL BUSINESS M	459200101			6/23/2010		12/21/2011	7,573	5,440					2,133
550	X	INTERNATIONAL FLAVORS &	459506101			2/26/2010		1/10/2011	2,513	1,892					621
551	X	WESTERN UNION CO/THE	959802109			2/26/2010		7/19/2011	768	633					135
552	X	INTERNATIONAL FLAVORS &	459506101			2/26/2010		7/19/2011	2,783	1,850					933
553	X	INTERNATIONAL FLAVORS &	459506101			2/26/2010		9/26/2011	5,995	4,414					1,581
554	X	ITAU UNIBANCO BANCO HOL	465562106			5/4/2011		12/8/2011	1,409	1,678					-269
555	X	WAL-MART DE MEXICO-SPON	93114W107			4/29/2009		12/15/2011	1,056	566					490
556	X	WALGREEN CO	931422109			10/13/2010		3/2/2011	13,715	11,256					2,459
557	X	WALGREEN CO	931422109			10/20/2010		3/2/2011	13,758	11,039					2,719
558	X	WALGREEN CO	931422109			2/1/2011		3/2/2011	467	461					6
559	X	WATERS CORP	941848103			2/26/2010		3/1/2011	2,648	1,904					744
560	X	WATERS CORP	941848103			2/26/2010		5/6/2011	3,004	1,844					1,160
561	X	WATERS CORP	941848103			2/26/2010		5/23/2011	7,993	4,878					3,115

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals:				
									Gross Sales		Cost, Other		Net Gain or Loss
									Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	
Long Term CG Distributions									2,968,463		2,546,646		421,817
Short Term CG Distributions									0		0		0
Amount									7,088		0		0

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

		Amount		Totals										
Long Term CG Distributions				7,088		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss				
Short Term CG Distributions				0		2,968,463		2,546,646		421,817				
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Cost or Other Basis		Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
									Gross Sales Price					
613	X	VALERO ENERGY CORP	91913Y100			9/16/2010		12/15/2011	558	466				92
614	X	VENTAS INC COM	92276F100			8/10/2011		12/15/2011	156	137				19
615	X	VERIFONE SYSTEMS, INC	92342Y109			7/26/2011		8/1/2011	1,076	1,105				-29
616	X	VERIFONE SYSTEMS, INC	92342Y109			7/26/2011		9/16/2011	2,395	2,578				-183
617	X	EDWARDS LIFESCIENCES CO	28176E108			7/26/2011		12/1/2011	1,261	1,425				-164
618	X	EDWARDS LIFESCIENCES CO	28176E108			7/26/2011		12/7/2011	65	75				-10
619	X	ELDORADO GOLD CORP NEW	284902103			9/8/2011		12/7/2011	50	50				0
620	X	ELDORADO GOLD CORP NEW	284902103			9/3/2011		12/14/2011	43	68				-25
621	X	ELDORADO GOLD CORP NEW	284902103			9/8/2011		12/14/2011	43	43				0
622	X	ELECTRONIC ARTS INC	285512109			7/26/2011		12/7/2011	68	72				-4
623	X	ELECTRONIC ARTS INC	285512109			7/26/2011		12/14/2011	102	119				-17
624	X	EMBREAER SA ADR	29082A107			8/9/2011		12/15/2011	1,199	1,109				90
625	X	ENERGIZER HOLDINGS INC	29266R108			7/29/2011		11/17/2011	487	562				-75
626	X	ENERGIZER HOLDINGS INC	29266R108			7/29/2011		12/1/2011	1,678	1,847				-169
627	X	ENERGIZER HOLDINGS INC	29266R108			8/1/2011		12/1/2011	2,168	2,406				-218
628	X	ENERGIZER HOLDINGS INC	29266R108			8/23/2011		12/1/2011	875	865				10
629	X	ENTERTAINMENT PPTYS TRU	29380T105			10/25/2010		12/8/2011	88	92				-4
630	X	ENTERTAINMENT PPTYS TRU	29380T105			10/25/2010		12/15/2011	170	183				-13
631	X	EQUITY LIFESTYLE PPTYS IN	29472R108			11/9/2010		5/27/2011	1,223	1,233				-10
632	X	EQUITY LIFESTYLE PPTYS IN	29472R108			9/8/2010		5/27/2011	116	108				8
633	X	EQUITY LIFESTYLE PPTYS IN	29472R108			9/8/2010		12/8/2011	190	162				28
634	X	EQUITY LIFESTYLE PPTYS IN	29472R108			9/8/2010		12/15/2011	125	106				17
635	X	EQUITY LIFESTYLE PPTYS IN	29472R108			6/17/2009		12/15/2011	125	77				48
636	X	EQUITY RESIDENTIAL PPTYS	29476L107			3/25/2011		9/27/2011	646	657				-11
637	X	EQUITY RESIDENTIAL PPTYS	29476L107			3/28/2011		9/27/2011	592	598				-6
638	X	EQUITY RESIDENTIAL PPTYS	29476L107			3/28/2011		9/28/2011	587	598				-11
639	X	EQUITY RESIDENTIAL PPTYS	29476L107			2/22/2011		9/28/2011	693	702				-9
640	X	EQUITY RESIDENTIAL PPTYS	29476L107			2/22/2011		12/8/2011	54	54				0
641	X	EQUITY RESIDENTIAL PPTYS	29476L107			3/24/2011		12/8/2011	1,243	1,235				13
642	X	EQUITY RESIDENTIAL PPTYS	29476L107			3/24/2011		12/15/2011	55	54				1
643	X	EQUITY RESIDENTIAL PPTYS	29476L107			9/7/2010		12/15/2011	602	533				69
644	X	ESSEX PPTY TR COM	297178105			8/26/2009		11/3/2011	1,364	887				477
645	X	ESSEX PPTY TR COM	297178105			7/29/2009		11/4/2011	681	387				294
646	X	EASTMAN CHEM CO COM	277432100			7/26/2011		8/19/2011	3,795	5,087				-1,292
647	X	EDISON INTL COM	281020107			6/4/2010		7/19/2011	2,235	1,908				327
648	X	EDISON INTL COM	281020107			6/4/2010		10/13/2011	5,357	4,559				798
649	X	EDUCATION RLTY TR INC	28140H104			7/24/2009		5/27/2011	906	458				448
650	X	EDUCATION RLTY TR INC	28140H104			11/2/2009		5/27/2011	193	110				83
651	X	EDUCATION RLTY TR INC	28140H104			11/2/2009		5/27/2011	117	71				46
652	X	EDUCATION RLTY TR INC	28140H104			11/4/2011		12/8/2011	27	27				0
653	X	EDUCATION RLTY TR INC	28140H104			11/4/2011		12/15/2011	19	19				0
654	X	EDWARDS LIFESCIENCES CO	28176E108			7/26/2011		11/17/2011	1,227	1,425				-198
655	X	THE SCOTTS MIRACLE-GRO	810186106			6/24/2011		12/8/2011	441	515				-74
656	X	THE SCOTTS MIRACLE-GRO	810186106			6/24/2011		12/15/2011	480	567				-87
657	X	SEALED AIR CORP COM	81211K100			4/16/2010		2/2/2011	3,793	3,099				694
658	X	SEALED AIR CORP COM	81211K100			4/16/2010		5/20/2011	7,366	6,422				944
659	X	SHIRE PLC ADR	82481R106			7/26/2011		8/25/2011	2,111	2,243				-132
660	X	SHIRE PLC ADR	82481R106			7/26/2011		12/14/2011	98	102				-4
661	X	SIEMENS AG - ADR	826197501			5/9/2011		12/15/2011	1,128	1,649				-521
662	X	SIGMA ALDRICH CORP	826552101			2/26/2010		6/22/2011	1,662	1,142				520
663	X	SIGMA ALDRICH CORP	826552101			2/26/2010		7/19/2011	2,791	1,809				982

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

Long Term CG Distributions										Amount		Totals							
Short Term CG Distributions										7,088		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss			
										0		0		2,968,463		2,546,846		421,817	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales		Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss				
									Price										
664	X	SIGMA ALDRICH CORP	826552101			2/26/2010		12/8/2011	390	286					104				
665	X	SIGMA ALDRICH CORP	826552101			2/26/2010		12/15/2011	499	381					118				
666	X	ESSEX PPTY TR COM	297178105			6/17/2009		1/14/2011	227	125					102				
667	X	ESSEX PPTY TR COM	297178105			6/17/2009		1/18/2011	1,140	624					516				
668	X	ESSEX PPTY TR COM	297178105			6/17/2009		1/19/2011	679	374					305				
669	X	ESSEX PPTY TR COM	297178105			6/17/2009		2/18/2011	1,056	562					494				
670	X	ESSEX PPTY TR COM	297178105			6/17/2009		2/23/2011	1,411	749					662				
671	X	ESSEX PPTY TR COM	297178105			7/8/2011		12/8/2011	134	142					-8				
672	X	ESSEX PPTY TR COM	297178105			7/8/2011		12/15/2011	134	142					-8				
673	X	EXELIS INC	30162A108			2/26/2010		12/15/2011	386	545					-159				
674	X	EXPEDIA INC DEL	30212P105			8/1/2011		12/7/2011	86	94					-8				
675	X	EXPEDIA INC DEL	30212P105			8/1/2011		12/14/2011	81	94					-13				
676	X	EXPEDITORS INTL WASH INC	302130109			4/13/2010		7/19/2011	2,752	2,079					673				
677	X	EXPEDITORS INTL WASH INC	302130109			4/13/2010		12/8/2011	411	371					40				
678	X	EXPEDITORS INTL WASH INC	302130109			4/13/2010		12/15/2011	487	445					42				
679	X	EXPONENT INC	30214U102			4/29/2009		7/19/2011	6,220	3,803					2,417				
680	X	EXPONENT INC	30214U102			4/29/2009		12/12/2011	1,601	951					650				
681	X	EXPONENT INC	30214U102			4/29/2009		12/16/2011	462	272					190				
682	X	EXXON MOBIL CORPORATION	30231G102			2/1/2011		12/13/2011	1,218	1,252					-34				
683	X	EXXON MOBIL CORPORATION	30231G102			3/10/2011		12/13/2011	406	409					-3				
684	X	FEI CO COM	30241L109			7/26/2011		12/7/2011	121	108					13				
685	X	FEI CO COM	30241L109			7/26/2011		12/14/2011	115	108					7				
686	X	FACTSET RESH SYS INC CON	303075105			4/29/2009		3/2/2011	1,034	530					504				
687	X	FACTSET RESH SYS INC CON	303075105			4/29/2009		3/3/2011	945	477					468				
688	X	FACTSET RESH SYS INC CON	303075105			4/29/2009		3/8/2011	5,828	2,966					2,862				
689	X	FAIR ISSAC, INC	303250104			7/27/2009		7/19/2011	750	447					303				
690	X	FAIR ISSAC, INC	303250104			6/12/2009		7/19/2011	4,650	2,618					2,032				
691	X	FAIR ISSAC, INC	303250104			6/12/2009		12/12/2011	73	34					39				
692	X	FAIR ISSAC, INC	303250104			4/29/2009		12/12/2011	2,491	1,135					1,356				
693	X	FAIR ISSAC, INC	303250104			4/29/2009		12/16/2011	556	250					306				
694	X	FANUC CORPORATION ADR	307305102			7/27/2009		7/26/2011	1,538	694					844				
695	X	FANUC CORPORATION ADR	307305102			7/27/2009		8/17/2011	1,591	777					814				
696	X	FANUC CORPORATION ADR	307305102			7/27/2009		12/15/2011	285	153					132				
697	X	FANUC CORPORATION ADR	307305102			4/29/2009		12/15/2011	1,010	456					554				
698	X	FEDERAL RLTY INVT TR SH B	313747206			7/22/2010		2/22/2011	653	599					54				
699	X	FEDERAL RLTY INVT TR SH B	313747206			7/19/2010		4/28/2011	875	731					144				
700	X	FEDERAL RLTY INVT TR SH B	313747206			7/12/2010		4/28/2011	525	436					89				
701	X	FEDERAL RLTY INVT TR SH B	313747206			7/21/2010		4/28/2011	788	667					121				
702	X	FEDERAL RLTY INVT TR SH B	313747206			7/17/2010		4/28/2011	175	142					33				
703	X	FEDERAL RLTY INVT TR SH B	313747206			11/4/2009		4/29/2011	523	374					149				
704	X	FEDERAL RLTY INVT TR SH B	313747206			7/17/2010		4/29/2011	1,396	1,133					263				
705	X	FEDERAL RLTY INVT TR SH B	313747206			6/17/2009		4/29/2011	1,396	835					561				
706	X	FEDERAL RLTY INVT TR SH B	313747206			6/17/2009		5/5/2011	1,561	940					621				
707	X	SIMON PROPERTY GROUP IN	828806109			6/17/2009		7/8/2011	844	720					124				
708	X	SIMON PROPERTY GROUP IN	828806109			6/17/2009		7/8/2011	1,688	696					992				
709	X	SIMON PROPERTY GROUP IN	828806109			6/17/2009		8/9/2011	3,197	1,541					1,656				
710	X	SIMON PROPERTY GROUP IN	828806109			6/17/2009		8/10/2011	2,048	945					1,103				
711	X	SIMON PROPERTY GROUP IN	828806109			10/31/2011		12/8/2011	740	746					-6				
712	X	SIMON PROPERTY GROUP IN	828806109			10/11/2011		12/15/2011	607	639					-32				
713	X	SIMON PROPERTY GROUP IN	828806109			6/17/2009		12/15/2011	728	298					430				
714	X	SIMPSON MFG INC COM	829073105			4/29/2009		12/8/2011	1,004	715					289				

Long Term CG Distributions										Amount		Sales		Basis and Expenses		or Loss	
Short Term CG Distributions										7,088		2,968,463		2,546,646		421,817	
										0		0		0		0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss			
715	X	SIMPSON MFG INC COM	829073105			4/29/2009		12/12/2011	842	596				246			
716	X	SMART TECHNOLOGIES INC	83172R108			5/13/2011		7/19/2011	1,548	3,035				-1,487			
717	X	SMART TECHNOLOGIES INC	83172R108			5/17/2011		7/19/2011	1,002	1,950				-948			
718	X	SMART TECHNOLOGIES INC	83172R108			5/17/2011		12/8/2011	577	1,228				-651			
719	X	SMART TECHNOLOGIES INC	83172R108			5/17/2011		12/15/2011	481	1,131				-650			
720	X	ESSEX PPTY TR COM	29717R105			8/26/2009		1/14/2011	340	221				119			
721	X	SALLY BEAUTY CO INC	79546E104			10/14/2010		7/19/2011	3,188	2,064				1,124			
722	X	SALLY BEAUTY CO INC	79546E104			10/14/2010		12/12/2011	2,117	1,204				913			
723	X	SALLY BEAUTY CO INC	79546E104			10/14/2010		12/16/2011	815	459				356			
724	X	SANDISK CORP COM	80004C101			10/25/2011		12/7/2011	100	100				0			
725	X	SANDISK CORP COM	80004C101			10/5/2011		12/14/2011	95	95				0			
726	X	SANOFI-AVENTIS-CVR-WH	80105N113			4/1/2011		4/20/2011	15	13				2			
727	X	SANOFI-AVENTIS-CVR-WH	80105N113			4/1/2011		4/20/2011	239	206				33			
728	X	SANOFI-AVENTIS-CVR-WH	80105N113			4/1/2011		4/20/2011	154	133				21			
729	X	SAP AG - ADR	803054204			11/18/2009		2/3/2011	1,899	1,566				303			
730	X	SAP AG - ADR	803054204			11/18/2009		2/14/2011	361	294				67			
731	X	SAP AG - ADR	803054204			12/9/2010		2/14/2011	1,623	1,320				303			
732	X	SAP AG - ADR	803054204			12/9/2010		4/18/2011	1,076	831				245			
733	X	SAP AG - ADR	803054204			10/29/2009		4/18/2011	1,076	795				281			
734	X	SAP AG - ADR	803054204			10/29/2009		11/21/2011	1,389	1,114				89			
735	X	SAP AG - ADR	803054204			1/25/2010		12/15/2011	859	696				275			
736	X	SAP AG - ADR	803054204			1/25/2010		12/15/2011	859	696				154			
737	X	SAP AG - ADR	803054204			4/29/2009		12/15/2011	454	315				139			
738	X	SBERBANK-SPONSORED ADR	80585Y308			9/9/2011		12/8/2011	826	864				-38			
739	X	SCANSOURCE INC COM	806037107			7/27/2009		7/19/2011	1,546	1,117				429			
740	X	SCANSOURCE INC COM	806037107			4/29/2009		7/19/2011	2,126	1,309				817			
741	X	SCANSOURCE INC COM	806037107			4/29/2009		12/12/2011	681	476				205			
742	X	SCHLUMBERGER LTD	806857108			6/25/2009		7/26/2011	2,345	1,377				969			
743	X	SCHLUMBERGER LTD	806857108			9/15/2009		7/26/2011	186	119				69			
744	X	SCHLUMBERGER LTD	806857108			4/29/2009		7/26/2011	94	50				44			
745	X	SCHLUMBERGER LTD	806857108			9/22/2011		12/8/2011	820	683				137			
746	X	SCHWAB CHARLES CORP NE	808513105			10/13/2011		12/8/2011	764	764				0			
747	X	SCHWAB CHARLES CORP NE	808513105			10/13/2011		12/15/2011	791	850				-59			
748	X	THE SCOTT'S MIRACLE-GRO	810186106			6/24/2011		7/19/2011	2,317	2,422				-105			
749	X	THE SCOTT'S MIRACLE-GRO	810186106			6/24/2011		11/2/2011	1,039	1,162				-132			
750	X	THE SCOTT'S MIRACLE-GRO	810186106			6/24/2011		11/2/2011	2,061	2,267				-206			
751	X	J & J SNACK FOODS CORP	466032109			10/15/2010		7/19/2011	250	223				27			
752	X	J & J SNACK FOODS CORP	466032109			10/15/2010		12/12/2011	1,847	1,561				286			
753	X	J & J SNACK FOODS CORP	466032109			9/29/2010		12/12/2011	264	211				53			
754	X	JPMORGAN CHASE & CO	46625H100			2/25/2011		12/13/2011	1,375	1,966				-611			
755	X	JOHNSON & JOHNSON	478160104			10/6/2010		12/13/2011	1,018	1,009				9			
756	X	JOHNSON CONTROLS INC	478366107			3/23/2011		12/13/2011	155	197				-41			
757	X	JONES LANG LASALLE INC	48020Q107			4/29/2009		2/2/2011	4,715	1,516				3,199			
758	X	JONES LANG LASALLE INC	48020Q107			4/29/2009		4/27/2011	9,187	2,968				6,219			
759	X	JONES LANG LASALLE INC	48020Q107			4/29/2009		5/24/2011	6,050	2,084				3,966			
760	X	JONES LANG LASALLE INC	48020Q107			6/22/2011		12/8/2011	496	757				-261			
761	X	JONES LANG LASALLE INC	48020Q107			6/22/2011		12/15/2011	119	189				-70			
762	X	KANSAS CITY SOUTHERN	485170302			7/26/2011		9/12/2011	1,877	2,334				-457			
763	X	KANSAS CITY SOUTHERN	485170302			7/26/2011		9/23/2011	823	1,044				-221			
764	X	J & J SNACK FOODS CORP	466032109			5/6/2011		7/19/2011	4,003	4,021				-18			
765	X	ZIMMER HOLDINGS INC	98956P102			2/26/2010		3/3/2011	3,667	3,332				335			

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

										Amount		Totals							
										7,088		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss			
										0		Securities		2,968,463		2,546,646		421,817	
										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				
	766	X	ZIMMER HOLDINGS INC	98956P102			2/26/2010		4/7/2011	3,306	3,102				204				
	767	X	ZIMMER HOLDINGS INC	98956P102			2/26/2010		5/20/2011	3,054	2,585				469				
	768	X	ZIMMER HOLDINGS INC	98956P102			7/30/2010		5/20/2011	4,344	3,362				982				
	769	X	ZIMMER HOLDINGS INC	98956P102			11/3/2010		5/20/2011	1,765	1,282				483				
	770	X	AETOS 10% HOLDBACK	AET995HB7			9/30/2010		3/31/2011	68,740	68,740				0				
	771	X	AETOS 10% HOLDBACK	AET995HB7			2/1/2011		3/31/2011	3,525	3,525				0				
	772	X	AETOS BALANCED PORTFOL	AP0990026			5/27/2009		2/1/2011	35,248	30,464				4,784				
	773	X	DEUTSCHE BANK AG REG SH	D18190898			2/9/2011		2/17/2011	2,999	2,951				48				
	774	X	DEUTSCHE BANK AG REG SH	D18190898			1/21/2011		2/18/2011	3,190	2,953				237				
	775	X	DEUTSCHE BANK AG REG SH	D18190898			1/24/2011		2/18/2011	1,042	965				77				
	776	X	DEUTSCHE BANK AG REG SH	D18190898			2/9/2011		2/18/2011	1,107	1,091				16				
	777	X	ARCOS DORADOS HOLDINGS	G0457F107			7/26/2011		12/7/2011	108	116				-8				
	778	X	ACCENTURE PLC	G1151C101			7/26/2011		12/14/2011	42	46				-4				
	779	X	ACCENTURE PLC	G1151C101			2/1/2011		6/29/2011	4,374	3,822				552				
	780	X	ACCENTURE PLC	G1151C101			11/10/2010		6/29/2011	8,509	6,406				2,100				
	781	X	ACCENTURE PLC	G1151C101			11/10/2010		7/6/2011	5,208	3,836				1,372				
	782	X	ACCENTURE PLC	G1151C101			9/15/2010		7/6/2011	7,659	4,934				2,725				
	783	X	ACCENTURE PLC	G1151C101			9/15/2010		7/14/2011	8,107	5,250				2,857				
	784	X	ACCENTURE PLC	G1151C101			4/28/2009		7/14/2011	4,267	2,014				2,253				
	785	X	ACCENTURE PLC	G1151C101			4/28/2009		12/13/2011	1,410	691				719				
	786	X	INGERSOLL-RAND PLC	G47791101			10/13/2011		12/8/2011	455	409				46				
	787	X	INGERSOLL-RAND PLC	G47791101			10/13/2011		12/15/2011	461	436				25				
	788	X	WEATHERFORD INTNL LTD	H27013103			3/21/2011		7/19/2011	6,110	6,423				-313				
	789	X	WEATHERFORD INTL LTD	H27013103			3/21/2011		12/8/2011	1,172	1,683				-511				
	790	X	WEATHERFORD INTL LTD	H27013103			3/21/2011		12/15/2011	511	789				-278				
	791	X	WEATHERFORD INTL LTD	H27013103			4/21/2011		12/15/2011	699	1,071				-372				
	792	X	FOSTER WHEELER AG	H27178104			5/23/2011		7/19/2011	3,012	3,213				-201				
	793	X	FOSTER WHEELER AG	H27178104			5/23/2011		12/8/2011	552	992				-440				
	794	X	FOSTER WHEELER AG	H27178104			5/23/2011		12/15/2011	621	1,197				-576				
	795	X	GARMIN LTD	H2906T109			8/22/2011		12/8/2011	448	379				69				
	796	X	GARMIN LTD	H2906T109			8/22/2011		12/15/2011	557	474				83				
	797	X	LOGITECH INTERNATIONAL S	H50430232			4/29/2009		9/22/2011	2,214	3,761				-1,547				
	798	X	LOGITECH INTERNATIONAL S	H50430232			4/29/2009		9/23/2011	1,527	2,604				-1,077				
	799	X	SENSATA TECHNOLOGIES HC	N7902X106			7/26/2011		12/14/2011	27	37				-10				
	800	X	LULULEMON ATHLETICA INC	550021109			9/10/2010		4/20/2011	700	280				420				
	801	X	LULULEMON ATHLETICA INC	550021109			9/10/2010		5/2/2011	2,028	841				1,187				
	802	X	LULULEMON ATHLETICA INC	550021109			9/10/2010		5/3/2011	1,776	761				1,015				
	803	X	MACERICH CO COM	554382101			6/17/2009		12/8/2011	248	66				182				
	804	X	MACERICH CO COM	554382101			6/17/2009		12/15/2011	48	13				35				
	805	X	MAN GROUP PLC-UNSPON A	56164U107			3/25/2010		2/3/2011	2,108	1,638				470				
	806	X	MAN GROUP PLC-UNSPON A	56164U107			3/25/2010		8/11/2011	1,619	1,973				-354				
	807	X	MAN GROUP PLC-UNSPON A	56164U107			3/18/2010		8/11/2011	1,561	1,873				-312				
	808	X	MAN GROUP PLC-UNSPON A	56164U107			3/18/2010		8/12/2011	1,431	1,658				-237				
	809	X	MAN GROUP PLC-UNSPON A	56164U107			5/12/2010		8/12/2011	1,516	1,641				-125				
	810	X	MANHATTAN ASSOCIATES, IN	562750109			7/27/2009		7/19/2011	342	178				164				
	811	X	MANHATTAN ASSOCIATES, IN	562750109			5/14/2010		7/19/2011	1,198	1,038				160				
	812	X	MANHATTAN ASSOCIATES, IN	562750109			4/29/2009		7/19/2011	4,108	2,012				2,096				
	813	X	MANHATTAN ASSOCIATES, IN	562750109			4/29/2009		12/8/2011	1,127	419				708				
	814	X	MANHATTAN ASSOCIATES, IN	562750109			4/29/2009		12/12/2011	2,245	838				1,407				
	815	X	MANHATTAN ASSOCIATES, IN	562750109			4/29/2009		12/16/2011	447	168				279				
	816	X	MARSH & MCLENNAN COS IN	571748102			3/18/2010		1/10/2011	2,145	1,965				180				

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

Long Term CG Distributions										Amount	
Short Term CG Distributions										7,088	
										0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals		
									Gross Sales Price	Cost or Other Basis	Net Gain or Loss
817	X	MARSH & MCLENNAN COS INC	571748102			3/18/2010		7/19/2011	702	589	113
818	X	MARSH & MCLENNAN COS INC	571748102			2/26/2010		7/19/2011	1,873	1,483	390
819	X	MARSH & MCLENNAN COS INC	571748102			2/26/2010		10/12/2011	1,272	1,066	206
820	X	MARSH & MCLENNAN COS INC	571748102			2/26/2010		11/1/2011	5,264	4,056	1,208
821	X	MARRIOTT INTERNATIONAL II	571903202			8/12/2009		8/4/2011	1,111	889	222
822	X	MARRIOTT INTERNATIONAL II	571903202			2/22/2011		8/4/2011	781	1,032	-251
823	X	MARRIOTT INTERNATIONAL II	571903202			3/17/2011		8/4/2011	541	673	-132
824	X	MASTERCARD INC	576360104			2/1/2011		9/20/2011	1,807	1,194	613
825	X	MASTERCARD INC	576360104			5/14/2010		9/20/2011	8,673	5,185	3,488
826	X	MASTERCARD INC	576360104			5/14/2010		10/12/2011	9,305	6,049	3,256
827	X	MASTERCARD INC	576360104			5/14/2010		11/2/2011	707	432	275
828	X	MASTERCARD INC	576360104			5/19/2010		11/2/2011	19,100	11,192	7,908
829	X	MCDERMOTT INTL INC	580037109			7/26/2011		10/28/2011	1,792	2,855	-1,063
830	X	MCDERMOTT INTL INC	580037109			7/26/2011		11/22/2011	690	1,475	-785
831	X	MCDERMOTT INTL INC	580037109			7/26/2011		11/22/2011	2,356	4,660	-2,304
832	X	MCDERMOTT INTL INC	580037109			7/26/2011		11/23/2011	1,497	3,044	-1,547
833	X	MCDONALDS CORP	580135101			10/26/2010		8/11/2011	11,115	10,254	861
834	X	MCDONALDS CORP	580135101			10/26/2010		8/24/2011	358	316	42
835	X	MCDONALDS CORP	580135101			11/17/2010		8/24/2011	10,731	9,400	1,331
836	X	MCDONALDS CORP	580135101			11/17/2010		9/14/2011	2,408	2,193	215
837	X	MCDONALDS CORP	580135101			4/27/2011		9/14/2011	8,428	7,615	813
838	X	MCDONALDS CORP	580135101			4/27/2011		9/28/2011	7,746	6,760	986
839	X	MCDONALDS CORP	580135101			4/6/2011		9/28/2011	3,472	2,986	486
840	X	MCDONALDS CORP	580135101			2/1/2011		10/12/2011	1,507	1,250	257
841	X	MCDONALDS CORP	580135101			4/6/2011		10/12/2011	10,817	9,342	1,475
842	X	MEAD JOHNSON NUTRITION	582839106			7/29/2011		10/28/2011	1,223	1,208	15
843	X	MEAD JOHNSON NUTRITION	582839106			7/29/2011		11/10/2011	1,172	1,208	-36
844	X	MEAD JOHNSON NUTRITION	582839106			7/26/2011		11/10/2011	828	827	1
845	X	MEAD JOHNSON NUTRITION	582839106			7/26/2011		12/14/2011	72	63	3
846	X	MEDTRONIC INC	585055106			2/1/2011		12/13/2011	1,435	1,540	-105
847	X	MERIDIAN BIOSCIENCE INC	589584101			10/14/2010		7/19/2011	266	228	38
848	X	MERIDIAN BIOSCIENCE INC	589584101			10/15/2010		7/19/2011	585	496	86
849	X	MERIDIAN BIOSCIENCE INC	589584101			4/29/2011		7/19/2011	4,253	3,980	273
850	X	MERIDIAN BIOSCIENCE INC	589584101			10/19/2010		7/19/2011	1,010	861	149
851	X	MERIDIAN BIOSCIENCE INC	589584101			10/19/2010		12/12/2011	2,095	2,186	-91
852	X	LAFARGE - ADR	505861401			9/13/2010		2/28/2011	1,970	1,737	233
853	X	LANDAUER INC	51476K103			7/27/2009		12/12/2011	767	1,014	-247
854	X	LANDAUER INC	51476K103			5/28/2010		12/12/2011	256	305	-49
855	X	ESTEE LAUDER COMPANIES	518439104			7/26/2011		12/7/2011	112	107	5
856	X	ESTEE LAUDER COMPANIES	518439104			7/26/2011		12/14/2011	211	213	-2
857	X	LEGG MASON INC COM	524901105			2/26/2010		7/19/2011	10,355	8,578	1,777
858	X	LEGG MASON INC COM	524901105			2/26/2010		7/29/2011	1,776	1,532	244
859	X	LEGG MASON INC COM	524901105			2/26/2010		12/8/2011	722	715	7
860	X	LEGG MASON INC COM	524901105			2/26/2010		12/15/2011	717	766	-49
861	X	LINEAR TECHNOLOGY CORP	535678106			2/26/2010		7/19/2011	2,680	2,374	306
862	X	LINEAR TECHNOLOGY CORP	535678106			8/16/2011		12/8/2011	607	547	60
863	X	LINEAR TECHNOLOGY CORP	535678106			8/16/2011		12/15/2011	661	629	32
864	X	LIQUIDITY SVCS INC	53635B107			5/3/2011		7/19/2011	763	568	195
865	X	LIQUIDITY SVCS INC	53635B107			5/4/2011		7/19/2011	5,338	3,938	1,400
866	X	LIQUIDITY SVCS INC	53635B107			5/4/2011		9/29/2011	2,012	1,125	887
867	X	LIQUIDITY SVCS INC	53635B107			11/16/2011		12/8/2011	2,222	1,954	268

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Amount		Totals		Cost, Other Basis and Expenses		Net Gain or Loss
									Long Term CG Distributions	Short Term CG Distributions	Gross Sales	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	
868	X	LIQUIDITY SVCS INC	53635B107			11/16/2011		12/12/2011			2,968,463	0		0	421,817
869	X	LIQUIDITY SVCS INC	53635B107			11/16/2011		12/16/2011			1,634	1,465			169
870	X	LOCKHEED MARTIN CORP	539830109			7/6/2011		12/13/2011			771	651			120
871	X	LULULEMON ATHLETICA INC	550021109			9/22/2010		2/10/2011			1,240	1,304			-64
872	X	LULULEMON ATHLETICA INC	550021109			9/13/2010		2/10/2011			658	338			319
873	X	LULULEMON ATHLETICA INC	550021109			9/13/2010		2/10/2011			1,316	675			641
874	X	NOBLE CORPORATION	H5833N103			9/13/2010		4/20/2011			1,000	422			578
875	X	NOBLE CORPORATION	H5833N103			2/1/2011		2/25/2011			1,999	1,742			257
876	X	NOBLE CORPORATION	H5833N103			8/4/2010		2/25/2011			11,644	9,815			1,829
877	X	NOBLE CORPORATION	H5833N103			6/15/2010		3/10/2011			16,110	11,427			4,683
878	X	TYCO INTERNATIONAL LTD N	H89128104			8/4/2010		3/10/2011			1,895	1,611			274
879	X	TYCO INTERNATIONAL LTD N	H89128104			2/26/2010		2/1/2011			2,308	1,833			475
880	X	TYCO INTERNATIONAL LTD N	H89128104			2/26/2010		7/19/2011			2,458	1,858			589
881	X	TYCO INTERNATIONAL LTD N	H89128104			2/26/2010		10/13/2011			5,240	4,277			963
882	X	ASML HOLDING NV/ONY REG	N07059186			11/16/2011		12/13/2011			277	280			-13
883	X	SENSATA TECHNOLOGIES INC	N7902X106			8/17/2011		12/13/2011			196	177			22
884	X	LOGITECH INTERNATIONAL S	H50430232			7/26/2011		9/27/2011			1,818	2,353			-535
885	X	LOGITECH INTERNATIONAL S	H50430232			4/29/2009		9/26/2011			1,118	1,894			-776
886	X	KROGER CO	501044101			9/27/2011		9/27/2011			894	1,420			-556
887	X	LKQ CORP	501889208			6/4/2010		1/8/2011			2,557	2,174			383
888	X	LKQ CORP	501889208			7/17/2009		7/19/2011			2,597	1,804			793
889	X	LKQ CORP	501889208			5/14/2010		7/19/2011			1,558	1,144			414
890	X	LKQ CORP	501889208			4/29/2009		7/19/2011			4,415	2,719			1,696
891	X	LKQ CORP	501889208			4/29/2009		12/8/2011			1,934	1,040			894
892	X	LKQ CORP	501889208			4/29/2009		12/12/2011			2,982	1,600			1,382
893	X	LVMH MOET HENNESSY UNS	502441306			4/29/2009		12/16/2011			444	240			204
894	X	LVMH MOET HENNESSY UNS	502441306			3/15/2011		7/26/2011			1,596	1,255			344
895	X	LVMH MOET HENNESSY UNS	502441306			7/27/2011		7/27/2011			1,056	817			239
896	X	LABORATORY CRP OF AMER	50540R409			9/22/2011		12/15/2011			1,253	1,356			-63
897	X	LABORATORY CRP OF AMER	50540R409			2/26/2010		5/6/2011			2,827	2,132			695
898	X	LABORATORY CRP OF AMER	50540R409			2/26/2010		7/19/2011			2,584	1,985			599
899	X	LAFARGE - ADR	505861401			1/28/2010		9/23/2011			5,045	4,706			339
900	X	LAFARGE - ADR	505861401			2/24/2011		2/24/2011			3,768	4,819			-1,051
901	X	LAFARGE - ADR	505861401			2/4/2010		2/25/2011			1,006	1,231			-225
902	X	LAFARGE - ADR	505861401			3/5/2010		2/25/2011			1,614	1,966			-352
903	X	LAFARGE - ADR	505861401			8/5/2010		2/25/2011			558	1,945			-1,387
904	X	LAFARGE - ADR	505861401			8/5/2010		2/28/2011			1,323	505			818
905	X	SENSATA TECHNOLOGIES INC	N7902X106			7/26/2011		12/7/2011			63	75			-12
906	X	KANSAS CITY SOUTHERN	485170302			7/26/2011		12/7/2011			134	123			11
907	X	KANSAS CITY SOUTHERN	485170302			7/26/2011		12/14/2011			62	61			1
908	X	KENAMETAL INC	489170100			7/26/2011		12/2/2011			1,216	1,393			-177
909	X	KENAMETAL INC	489170100			7/26/2011		12/7/2011			39	44			-5
910	X	KIMCO RLT CORP	49446R109			7/26/2011		12/14/2011			71	87			-16
911	X	KINGFISHER PLC - ADR	495724403			6/17/2009		12/8/2011			271	162			109
912	X	KINGFISHER PLC - ADR	495724403			10/22/2010		12/15/2011			94	57			37
913	X	KINGFISHER PLC - ADR	495724403			10/22/2010		12/8/2011			820	821			-1
914	X	KIRBY CORP	497266106			7/27/2009		12/15/2011			565	594			-29
915	X	KIRBY CORP	497266106			6/18/2009		3/21/2011			699	508			191
916	X	KIRBY CORP	497266106			6/18/2009		3/21/2011			5,628	3,357			2,271
917	X	KIRBY CORP	497266106			6/18/2009		3/21/2011			1,126	617			509
918	X	KIRBY CORP	497266106			6/18/2009		7/19/2011			4,081	2,161			1,920

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

Long Term CG Distributions										Amount		Totals		
Short Term CG Distributions										7,088		Securities		
										0		Other sales		
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
919	X	KIRBY CORP	497266106			4/29/2009		7/19/2011	4,372	2,314				2,058
920	X	KIRBY CORP	497266106			4/29/2009		12/8/2011	1,807	771				836
921	X	KIRBY CORP	497266106			4/29/2009		12/12/2011	2,877	1,388				1,489
922	X	KIRBY CORP	497266106			4/29/2009		12/16/2011	644	309				335
923	X	KNIGHT TRANSN INC COM	499064103			4/20/2010		7/19/2011	3,771	3,771				0
924	X	KNIGHT TRANSN INC COM	499064103			4/20/2010		12/12/2011	832	1,155				-323
925	X	KNIGHT TRANSN INC COM	499064103			4/20/2010		12/12/2011	302	418				-116
926	X	KNIGHT TRANSN INC COM	499064103			4/20/2010		12/16/2011	303	418				-115
927	X	KOMATSU LIMITED - ADR	500458401			4/29/2009		2/3/2011	1,923	782				1,141
928	X	KOMATSU LIMITED - ADR	500458401			4/29/2009		12/8/2011	1,546	757				789
929	X	KROGER CO	501044101			2/26/2010		3/15/2011	5,349	4,984				365
930	X	KROGER CO	501044101			2/26/2010		7/19/2011	3,266	2,835				434
931	X	KROGER CO	501044101			2/26/2010		7/29/2011	1,555	1,373				182
932	X	KROGER CO	501044101			2/26/2010		10/12/2011	613	588				15
933	X	KROGER CO	501044101			2/26/2010		11/8/2011	2,394	2,281				113
934	X	ZEBRA TECHNOLOGIES COR	989207105			7/26/2011		9/15/2011	1,310	1,715				-405
935	X	ZEBRA TECHNOLOGIES COR	989207105			7/26/2011		9/16/2011	798	1,046				-248
936	X	ZEBRA TECHNOLOGIES COR	989207105			7/26/2011		9/20/2011	892	1,213				-321
937	X	ZEBRA TECHNOLOGIES COR	989207105			7/26/2011		9/23/2011	1,254	1,841				-587
938	X	ZEBRA TECHNOLOGIES COR	989207105			7/26/2011		9/28/2011	1,766	2,385				-619
939	X	MOLSON COORS BREWING CO	60871R209			5/20/2011		12/15/2011	334	370				-36
940	X	MONRO MUFFLER BRAKE INC	610236101			12/9/2010		7/19/2011	5,641	5,260				381
941	X	MONRO MUFFLER BRAKE INC	610236101			10/14/2010		7/19/2011	1,692	1,446				246
942	X	MONRO MUFFLER BRAKE INC	610236101			10/14/2010		12/12/2011	1,977	1,607				370
943	X	MONRO MUFFLER BRAKE INC	610236101			10/14/2010		12/16/2011	606	482				124
944	X	MOOG INC CL A	615394202			3/22/2011		7/19/2011	4,245	4,477				-232
945	X	MOOG INC CL A	615394202			12/6/2010		7/19/2011	212	196				14
946	X	AAON INC	000360206			12/13/2010		7/19/2011	2,827	2,314				513
947	X	AAON INC	000360206			5/5/2010		7/19/2011	2,003	1,282				721
948	X	AAON INC	000360206			5/5/2010		12/12/2011	105	75				30
949	X	AAON INC	000360206			5/6/2010		12/12/2011	632	445				187
950	X	AAON INC	000360206			5/6/2010		12/16/2011	429	297				132
951	X	AT & T INC	00206R102			2/1/2011		4/6/2011	3,699	3,392				307
952	X	AT & T INC	00206R102			4/28/2009		4/6/2011	9,793	8,278				1,515
953	X	AT & T INC	00206R102			4/28/2009		9/7/2011	8,976	8,201				775
954	X	AT & T INC	00206R102			4/28/2009		12/13/2011	437	384				53
955	X	AARON RENTS INC-CL A	002535300			4/29/2009		5/19/2011	1,808	1,487				321
956	X	AARON RENTS INC-CL A	002535300			7/22/2009		5/19/2011	3,672	2,455				1,217
957	X	AARON RENTS INC-CL A	002535300			7/22/2009		7/19/2011	2,075	1,392				683
958	X	AARON RENTS INC-CL A	002535300			9/18/2009		7/19/2011	929	608				320
959	X	AARON'S INC	002535300			9/18/2009		12/12/2011	1,610	1,073				537
960	X	ABBOTT LABS	002824100			3/11/2010		12/13/2011	1,583	1,601				-18
961	X	ACME PACKET INC	004764106			7/26/2011		7/29/2011	1,934	2,107				-173
962	X	ACME PACKET INC	004764106			7/26/2011		8/5/2011	2,217	2,540				-323
963	X	ACTUANT CORP-CL A	00508X203			4/19/2011		7/19/2011	2,653	2,696				-43
964	X	ACTUANT CORP-CL A	00508X203			3/17/2011		7/19/2011	133	130				3
965	X	ACTUANT CORP-CL A	00508X203			7/26/2011		8/5/2011	988	1,199				-211
966	X	ACTUANT CORP-CL A	00508X203			7/26/2011		8/8/2011	2,733	3,648				-915
967	X	ACTUANT CORP-CL A	00508X203			7/26/2011		8/9/2011	815	1,120				-305
968	X	ACTUANT CORP-CL A	00508X203			7/26/2011		8/10/2011	888	1,225				-337
969	X	ACTUANT CORP-CL A	00508X203			3/17/2011		12/12/2011	1,416	1,459				-43

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

Long Term CG Distributions															Amount	
Short Term CG Distributions															7,088	
															0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals			Cost, Other Basis and Expenses			Net Gain or Loss	
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation			
970	X	ACUTY BRANDS (HOLDING C	00508Y102			5/14/2010		7/19/2011	2,038	1,716				322		
971	X	ACUTY BRANDS (HOLDING C	00508Y102			3/29/2010		7/19/2011	764	630				134		
972	X	ACUTY BRANDS (HOLDING C	00508Y102			3/29/2010		12/12/2011	1,255	1,049				206		
973	X	ACUTY BRANDS (HOLDING C	00508Y102			3/4/2010		12/12/2011	1,255	1,020				235		
974	X	ADVISORY BRD CO	00762W107			7/27/2009		4/27/2011	2,085	1,076				1,009		
975	X	ADVISORY BRD CO	00762W107			4/29/2009		4/27/2011	695	247				448		
976	X	ADVISORY BRD CO	00762W107			4/29/2009		7/19/2011	4,077	1,234				2,843		
977	X	ADVISORY BRD CO	00762W107			4/29/2009		9/26/2011	2,487	658				1,829		
978	X	ADVISORY BRD CO	00762W107			4/29/2009		12/12/2011	1,763	412				1,351		
979	X	ADVISORY BRD CO	00762W107			4/29/2009		12/16/2011	360	82				278		
980	X	AETNA INC-NEW	00817Y108			3/4/2010		3/11/2011	2,371	1,974				397		
981	X	AETNA INC-NEW	00817Y108			3/4/2010		6/22/2011	1,254	850				404		
982	X	AETNA INC-NEW	00817Y108			2/26/2010		6/22/2011	1,075	725				350		
983	X	AETNA INC-NEW	00817Y108			2/26/2010		7/19/2011	2,576	1,813				763		
984	X	AETNA INC-NEW	00817Y108			2/26/2010		12/8/2011	566	423				143		
985	X	AETNA INC-NEW	00817Y108			2/26/2010		12/15/2011	522	393				129		
986	X	AFFILIATED MANAGERS GRO	008252108			4/29/2009		2/17/2011	5,228	2,396				2,832		
987	X	AFFILIATED MANAGERS GRO	008252108			4/29/2009		4/20/2011	14,672	7,246				7,432		
988	X	MOOG INC CL A	615394202			12/6/2010		12/12/2011	2,482	2,371				111		
989	X	MOOG INC CL A	615394202			12/6/2010		12/16/2011	848	790				58		
990	X	MORNINGSTAR INC	617700109			7/27/2009		7/19/2011	3,977	3,017				960		
991	X	MORNINGSTAR INC	617700109			5/3/2010		7/19/2011	4,894	3,783				1,111		
992	X	MORNINGSTAR INC	617700109			4/29/2009		7/19/2011	1,835	1,194				641		
993	X	MORNINGSTAR INC	617700109			4/29/2009		9/26/2011	2,230	1,593				637		
994	X	MORNINGSTAR INC	617700109			11/23/2011		12/12/2011	1,474	1,428				46		
995	X	MORNINGSTAR INC	617700109			4/29/2009		12/12/2011	2,064	1,394				670		
996	X	MORNINGSTAR INC	617700109			4/29/2009		12/16/2011	289	199				90		
997	X	MOTOROLA SOLUTIONS, INC	620076307			2/26/2010		1/11/2011	33	24				9		
998	X	MOTOROLA SOLUTIONS, INC	620076307			2/26/2010		3/15/2011	2,812	1,921				891		
999	X	MOTOROLA SOLUTIONS, INC	620076307			2/26/2010		5/13/2011	4,850	2,854				1,996		
1,000	X	MOTOROLA SOLUTIONS, INC	620076307			2/26/2010		6/22/2011	1,757	1,043				714		
1,001	X	MOTOROLA SOLUTIONS, INC	620076307			2/26/2010		7/19/2011	2,371	1,482				889		
1,002	X	MOTOROLA SOLUTIONS, INC	620076307			2/26/2010		10/20/2011	5,793	3,568				2,225		
1,003	X	MOTOROLA MOBILITY HOLDI	620097105			2/26/2010		1/7/2011	6	6				2		
1,004	X	MOTOROLA MOBILITY HOLDI	620097105			3/16/2011		7/19/2011	2,606	2,711				-111		
1,005	X	MOTOROLA MOBILITY HOLDI	620097105			3/16/2011		8/15/2011	3,282	2,045				1,237		
1,006	X	MOTOROLA MOBILITY HOLDI	620097105			3/16/2011		8/15/2011	3,356	2,071				1,288		
1,007	X	MOTOROLA MOBILITY HOLDI	620097105			2/26/2010		8/15/2011	11,221	6,746				4,475		
1,008	X	MOTOROLA MOBILITY HOLDI	620097105			2/26/2010		8/19/2011	2,008	1,216				792		
1,009	X	MOTOROLA MOBILITY HOLDI	620097105			8/2/2011		8/19/2011	1,780	1,005				775		
1,010	X	MOTOROLA MOBILITY HOLDI	620097105			3/16/2011		8/19/2011	985	581				404		
1,011	X	NATIONAL INSTRS CORP CO	636518102			7/27/2009		2/28/2011	16	9				7		
1,012	X	NATIONAL INSTRS CORP CO	636518102			7/27/2009		4/25/2011	1,649	893				750		
1,013	X	NATIONAL INSTRS CORP CO	636518102			4/29/2009		4/25/2011	3,413	1,532				1,881		
1,014	X	NATIONAL INSTRS CORP CO	636518102			4/29/2009		7/19/2011	1,455	706				746		
1,015	X	NATIONAL INSTRS CORP CO	636518102			4/29/2009		12/12/2011	775	426				349		
1,016	X	NESTLE S A REGISTERED SH	641069406			4/29/2009		8/31/2011	2,366	1,281				1,105		
1,017	X	NESTLE S A REGISTERED SH	641069406			2/1/2011		12/13/2011	110	111				-1		
1,018	X	NESTLE S A REGISTERED SH	641069406			4/29/2009		12/15/2011	1,204	723				481		
1,019	X	NEW ORIENTAL EDUCATION	647581107			3/10/2011		7/20/2011	2,163	1,488				675		
1,020	X	NEW ORIENTAL EDUCATION	647581107			3/10/2011		9/13/2011	644	438				206		

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

Long Term CG Distributions															Amount	
Short Term CG Distributions															7,088	
															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		Cost, Other Basis and Expenses		Net Gain or Loss			
									Price	Other Basis	Valuation Method	Expense of Sale and Cost of Improvements		Depreciation		
1,021	X	NEW ORIENTAL EDUCATION	647581107			10/8/2009		9/13/2011	870	552			318			
1,022	X	NEW ORIENTAL EDUCATION	647581107			10/8/2009		9/15/2011	566	348			218			
1,023	X	NEW ORIENTAL EDUCATION	647581107			10/1/2009		9/15/2011	500	295			205			
1,024	X	NEW ORIENTAL EDUCATION	647581107			9/16/2009		10/17/2011	361	228			133			
1,025	X	NEW ORIENTAL EDUCATION	647581107			10/1/2009		10/17/2011	874	569			305			
1,026	X	NEW ORIENTAL EDUCATION	647581107			9/15/2009		10/17/2011	60	37			23			
1,027	X	NEW ORIENTAL EDUCATION	647581107			9/14/2009		11/18/2011	365	298			67			
1,028	X	AFFILIATED MANAGERS GRO	008252108			4/29/2009		7/19/2011	1,993	1,020			973			
1,029	X	AFFILIATED MANAGERS GRO	008252108			10/20/2011		12/12/2011	1,858	1,675			183			
1,030	X	AFFILIATED MANAGERS GRO	008252108			10/20/2011		12/16/2011	461	419			42			
1,031	X	AGILENT TECHNOLOGIES INC	00846U101			7/26/2011		8/22/2011	1,381	1,521			-140			
1,032	X	AGILENT TECHNOLOGIES INC	00846U101			7/26/2011		10/4/2011	577	850			-273			
1,033	X	AGILENT TECHNOLOGIES INC	00846U101			7/26/2011		11/1/2011	4,621	5,906			-1,285			
1,034	X	AGNICO EAGLE MINES LTD	008474108			10/13/2011		12/8/2011	296	296			0			
1,035	X	AGNICO EAGLE MINES LTD	008474108			10/13/2011		12/15/2011	263	263			0			
1,036	X	AIR PRODS & CHEMS INC CO	009158106			2/26/2010		3/1/2011	9,965	7,561			2,404			
1,037	X	ALBEMARLE CORP COM	012653101			2/1/2011		12/13/2011	410	446			-36			
1,038	X	ALBEMARLE CORP COM	012653101			7/26/2011		12/7/2011	106	136			-30			
1,039	X	ALBEMARLE CORP COM	012653101			7/26/2011		12/12/2011	1,441	1,907			-466			
1,040	X	ALBEMARLE CORP COM	012653101			7/26/2011		12/13/2011	1,958	2,588			-630			
1,041	X	ALBEMARLE CORP COM	012653101			7/26/2011		12/14/2011	48	68			-20			
1,042	X	ALBEMARLE CORP COM	012653101			7/26/2011		12/15/2011	1,961	2,724			-763			
1,043	X	ALCATEL-LUCENT-SPONSOR	013904305			7/26/2011		7/29/2011	2,436	2,569			-133			
1,044	X	ALCATEL-LUCENT-SPONSOR	013904305			7/26/2011		8/2/2011	1,906	1,906			0			
1,045	X	ALCATEL-LUCENT-SPONSOR	013904305			7/26/2011		8/26/2011	356	567			-212			
1,046	X	ALCATEL-LUCENT-SPONSOR	013904305			7/26/2011		8/26/2011	66	111			-45			
1,047	X	ALCATEL-LUCENT-SPONSOR	013904305			7/26/2011		8/26/2011	1,694	3,651			-1,957			
1,048	X	ALEXANDRIA REAL ESTATE B	015271109			8/10/2009		8/4/2011	369	249			120			
1,049	X	ALEXANDRIA REAL ESTATE B	015271109			7/30/2009		8/4/2011	148	76			72			
1,050	X	ALEXANDRIA REAL ESTATE B	015271109			7/30/2009		8/10/2011	539	305			234			
1,051	X	ALEXANDRIA REAL ESTATE B	015271109			7/31/2009		8/10/2011	270	151			119			
1,052	X	ALEXANDRIA REAL ESTATE B	015271109			7/31/2009		8/11/2011	139	76			63			
1,053	X	ALEXION PHARMACEUTICALS	015351109			7/26/2011		10/13/2011	1,744	1,494			250			
1,054	X	ALEXION PHARMACEUTICALS	015351109			7/26/2011		12/7/2011	64	57			7			
1,055	X	ALEXION PHARMACEUTICALS	015351109			7/26/2011		12/14/2011	63	57			6			
1,056	X	ALLIANCE DATA SYS CORP	018581108			9/2/2011		12/7/2011	102	100			2			
1,057	X	ALLIANT TECHSYSTEMS INC	018804104			5/7/2010		7/19/2011	7,414	8,555			-1,141			
1,058	X	ALLIANT TECHSYSTEMS INC	018804104			2/4/2011		7/19/2011	202	216			-14			
1,059	X	ALLIANT TECHSYSTEMS INC	018804104			2/4/2011		12/8/2011	1,227	1,582			-355			
1,060	X	ALLIANT TECHSYSTEMS INC	018804104			2/4/2011		12/15/2011	1,153	1,511			-358			
1,061	X	ALLIANT TECHSYSTEMS INC	018804104			5/23/2011		12/15/2011	220	287			-67			
1,062	X	ALTRIA GROUP INC	02209S103			9/20/2011		12/13/2011	262	243			19			
1,063	X	AMERICA MOVIL S.A.B. DE CV	02364W105			4/29/2009		5/19/2011	4,863	3,272			1,591			
1,064	X	AMERICA MOVIL S.A.B. DE CV	02364W105			4/29/2009		5/25/2011	2,745	1,788			957			
1,065	X	AMERICA MOVIL S.A.B. DE CV	02364W105			4/29/2009		5/26/2011	4,290	2,799			1,491			
1,066	X	AMERICAN ASSETS TRUST IN	024013104			1/4/2011		12/8/2011	60	63			-3			
1,067	X	AMERICAN ASSETS TRUST IN	024013104			1/4/2011		12/15/2011	40	42			-2			
1,068	X	BANK NEW YORK MELLON CO	064058100			2/1/2011		6/8/2011	2,155	2,827			-472			
1,069	X	BANK NEW YORK MELLON CO	064058100			2/3/2010		6/8/2011	3,732	4,086			-354			
1,070	X	BANK NEW YORK MELLON CO	064058100			2/3/2010		12/13/2011	687	687			0			
1,071	X	BAYER AG - ADR	072730302			7/27/2011		9/6/2011	3,563	4,478			-915			
Totals:									2,968,463		2,546,646		421,817			
Securities									0		0		0			
Other sales									0		0		0			

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

Long Term CG Distributions										Amount		Totals			
Short Term CG Distributions										7,086		Securities			
										0		Other sales			
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales		Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Disposition	Net Gain or Loss
									Price						
1,072	X	BAYER AG - ADR	072730302			7/27/2011		9/15/2011	1,615	2,516					-903
1,073	X	BAYER AG - ADR	072730302			7/27/2011		9/15/2011	2,100	3,688					-1,588
1,074	X	BE AEROSPACE INC COM	073302101			7/26/2011		12/7/2011	114	126					-12
1,075	X	BE AEROSPACE INC COM	073302101			7/26/2011		12/14/2011	108	126					-18
1,076	X	BECTON DICKINSON & CO	075887109			2/1/2011		12/13/2011	290	335					-45
1,077	X	BERRY PETE CO CL A	085789105			7/26/2011		10/28/2011	1,595	2,115					-520
1,078	X	BERRY PETE CO CL A	085789105			8/2/2011		10/28/2011	1,521	2,416					-895
1,079	X	BERRY PETE CO CL A	085789105			8/16/2011		10/28/2011	482	650					-168
1,080	X	BERRY PETE CO CL A	085789105			8/8/2011		10/28/2011	111	143					-32
1,081	X	BERRY PETE CO CL A	085789105			8/8/2011		11/1/2011	690	1,000					-310
1,082	X	BERRY PETE CO CL A	085789105			8/25/2011		11/1/2011	539	796					-237
1,083	X	BERRY PETE CO CL A	085789105			7/26/2011		11/1/2011	690	1,315					-625
1,084	X	BEST BUY INC	086516101			1/10/2011		7/19/2011	3,768	4,687					-899
1,085	X	BEST BUY INC	086516101			1/10/2011		11/1/2011	2,828	3,835					-1,007
1,086	X	BEST BUY INC	086516101			3/1/2011		11/1/2011	157	194					-37
1,087	X	BEST BUY INC	086516101			3/1/2011		12/8/2011	467	550					-83
1,088	X	BEST BUY INC	086516101			3/1/2011		12/15/2011	465	647					-182
1,089	X	BIO RAD LABS INC CL A	090572207			7/27/2009		7/19/2011	5,874	3,695					2,179
1,090	X	BIO RAD LABS INC CL A	090572207			4/29/2009		7/19/2011	1,762	1,050					712
1,091	X	BIO RAD LABS INC CL A	090572207			10/25/2011		12/12/2011	1,355	1,506					-151
1,092	X	BIO RAD LABS INC CL A	090572207			10/25/2011		12/16/2011	466	502					-36
1,093	X	BIO RAD LABS INC CL A	090572207			4/29/2009		12/16/2011	466	350					116
1,094	X	BIODEN IDEC INC	09062X103			4/14/2010		3/24/2011	8,918	6,845					2,073
1,095	X	BIODEN IDEC INC	09062X103			4/14/2010		4/21/2011	3,696	2,025					1,672
1,096	X	BIODEN IDEC INC	09062X103			5/7/2010		4/21/2011	1,299	654					645
1,097	X	BIODEN IDEC INC	09062X103			5/7/2010		7/19/2011	3,185	1,508					1,676
1,098	X	BIODEN IDEC INC	09062X103			5/7/2010		7/29/2011	1,128	553					575
1,099	X	BIODEN IDEC INC	09062X103			5/7/2010		10/20/2011	1,813	906					907
1,100	X	BIODEN IDEC INC	09062X103			6/4/2010		10/20/2011	3,525	1,706					1,825
1,101	X	BLACKBAUD INC	09227Q100			4/29/2009		7/19/2011	4,615	2,575					2,040
1,102	X	BLACKBAUD INC	09227Q100			4/29/2009		12/8/2011	876	454					422
1,103	X	BLACKBAUD INC	09227Q100			4/29/2009		12/12/2011	2,924	1,515					1,409
1,104	X	NEW ORIENTAL EDUCATION	647581107			9/15/2009		11/18/2011	1,141	935					206
1,105	X	NEW ORIENTAL EDUCATION	647581107			9/11/2009		11/18/2011	548	445					103
1,106	X	NEW ORIENTAL EDUCATION	647581107			9/11/2009		11/21/2011	554	445					109
1,107	X	NEW ORIENTAL EDUCATION	647581107			12/2/2009		11/21/2011	924	728					196
1,108	X	NEW ORIENTAL EDUCATION	647581107			12/2/2009		11/22/2011	1,677	1,311					366
1,109	X	NEW ORIENTAL EDUCATION	647581107			9/9/2009		11/22/2011	23	18					5
1,110	X	NEW ORIENTAL EDUCATION	647581107			9/9/2009		11/23/2011	670	514					156
1,111	X	NEW ORIENTAL EDUCATION	647581107			9/9/2009		11/28/2011	334	248					85
1,112	X	NEWFIELD EXPL CO COM	651290108			2/26/2010		7/19/2011	3,031	2,178					853
1,113	X	NEWFIELD EXPL CO COM	651290108			2/26/2010		12/8/2011	250	304					-54
1,114	X	NEWFIELD EXPL CO COM	651290108			2/26/2010		12/15/2011	336	456					-120
1,115	X	NORTHERN TRUST CORP	665859104			5/7/2010		7/19/2011	5,454	6,549					-1,095
1,116	X	NORTHERN TRUST CORP	665859104			5/7/2010		12/8/2011	985	1,340					-355
1,117	X	NORTHERN TRUST CORP	665859104			5/7/2010		12/8/2011	197	260					-63
1,118	X	NORTHERN TRUST CORP	665859104			5/7/2010		12/15/2011	1,388	1,819					-431
1,119	X	NORTHROP GRUMMAN CORP	666807102			2/1/2011		3/23/2011	2,901	3,010					-109
1,120	X	NORTHROP GRUMMAN CORP	666807102			4/28/2009		3/23/2011	14,439	10,303					4,136
1,121	X	NORTHROP GRUMMAN CORP	666807102			4/28/2009		12/13/2011	566	435					131
1,122	X	NOVARTIS AG - ADR	66987V109			12/8/2010		12/8/2011	1,147	1,146					1

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

										Amount		7,088		0	
Long Term CG Distributions															
Short Term CG Distributions															
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals			Securities		Other sales	
									Gross Sales Price	Cost or Other Basis	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss	Gross Sales	Cost, Other Basis and Expenses
1,123	X	NOVARTIS AG - ADR	66987V109			12/8/2010		12/15/2011	666	655		0	0	0	421,817
1,124	X	NOVARTIS AG - ADR	66987V109			8/3/2007		12/15/2011	556	538				13	18
1,125	X	NOVO NORDISK A/S - ADR	670100205			4/29/2009		3/16/2011	2,163	863				18	1,300
1,126	X	NOVO NORDISK A/S - ADR	670100205			4/29/2009		7/26/2011	1,750	671				1,079	1,079
1,127	X	OCCIDENTAL PETE CORP	674599105			6/9/2011		12/13/2011	929	1,041				-112	-112
1,128	X	ORACLE CORPORATION	68389X105			4/7/2010		1/19/2011	11,926	9,857				2,069	2,069
1,129	X	ORACLE CORPORATION	68389X105			4/13/2011		12/13/2011	1,067	1,151				-84	-84
1,130	X	OWENS & MINOR INC COM	690732102			2/19/2010		7/19/2011	2,908	2,627				281	281
1,131	X	OWENS & MINOR INC COM	690732102			2/19/2010		12/16/2011	566	618				-52	-52
1,132	X	PG&E CORP COM	69331C108			10/21/2009		1/5/2011	469	427				42	42
1,133	X	PG&E CORP COM	69331C108			9/15/2010		1/5/2011	11,209	10,835				374	374
1,134	X	PG&E CORP COM	69331C108			7/8/2009		1/12/2011	10,530	8,687				1,843	1,843
1,135	X	PG&E CORP COM	69331C108			4/28/2009		1/12/2011	1,118	906				212	212
1,136	X	PG&E CORP COM	69331C108			2/1/2011		9/28/2011	1,202	1,303				-101	-101
1,137	X	PG&E CORP COM	69331C108			4/28/2009		9/28/2011	9,272	8,156				1,116	1,116
1,138	X	PG&E CORP COM	69331C108			4/28/2009		11/16/2011	10,442	10,006				436	436
1,139	X	PICO HOLDINGS INC	693366205			7/19/2011		12/8/2011	429	429				0	0
1,140	X	PICO HOLDINGS INC	693366205			6/21/2011		12/15/2011	418	568				-148	-148
1,141	X	PNC FINANCIAL SERVICES G	693475105			7/19/2011		12/15/2011	84	111				-27	-27
1,142	X	PPG INDUSTRIES INC	693506107			5/11/2011		12/13/2011	660	763				-103	-103
1,143	X	PS BUSINESS PARKS INC/CA	69360J107			2/25/2011		12/13/2011	1,166	1,215				-49	-49
1,144	X	AMERICAN CAMPUS CMNTYS	024835100			7/31/2009		12/8/2011	220	207				13	13
1,145	X	AMERICAN CAMPUS CMNTYS	024835100			9/7/2010		2/14/2011	842	803				39	39
1,146	X	AMERICAN CAMPUS CMNTYS	024835100			9/7/2010		2/15/2011	453	432				21	21
1,147	X	AMERICAN CAMPUS CMNTYS	024835100			9/7/2010		2/17/2011	590	556				34	34
1,148	X	AMERICAN CAMPUS CMNTYS	024835100			9/7/2010		2/23/2011	354	340				14	14
1,149	X	AMERICAN CAMPUS CMNTYS	024835100			1/28/2010		2/23/2011	322	254				68	68
1,150	X	AMERICAN CAMPUS CMNTYS	024835100			1/28/2010		2/25/2011	293	227				66	66
1,151	X	AMERICAN CAMPUS CMNTYS	024835100			6/17/2009		2/25/2011	293	182				111	111
1,152	X	AMERICAN CAMPUS CMNTYS	024835100			6/17/2009		3/1/2011	984	606				376	376
1,153	X	AMERICAN CAMPUS CMNTYS	024835100			6/17/2009		3/9/2011	712	446				256	256
1,154	X	AMERICAN CAMPUS CMNTYS	024835100			6/17/2009		4/29/2011	555	324				231	231
1,155	X	AMERICAN CAMPUS CMNTYS	024835100			6/17/2009		12/8/2011	196	65				132	132
1,156	X	AMETEK INC COM	031100100			6/17/2009		12/15/2011	39	13				26	26
1,157	X	AMETEK INC COM	031100100			7/26/2011		9/23/2011	3,012	4,146				-1,134	-1,134
1,158	X	AMETEK INC COM	031100100			7/26/2011		9/26/2011	3,685	5,057				-1,372	-1,372
1,159	X	AMPHENOL CORP CL A	032095101			8/22/2011		12/8/2011	392	382				16	16
1,160	X	AMPHENOL CORP CL A	032095101			8/22/2011		12/15/2011	459	467				-8	-8
1,161	X	ANNALY CAPITAL MANAGEM	035710409			9/20/2010		2/14/2011	574	576				-2	-2
1,162	X	ANNALY CAPITAL MANAGEM	035710409			9/7/2010		2/28/2011	1,050	1,037				13	13
1,163	X	ANNALY CAPITAL MANAGEM	035710409			9/20/2010		2/28/2011	391	396				-5	-5
1,164	X	ANNALY CAPITAL MANAGEM	035710409			1/15/2010		2/28/2011	391	393				-2	-2
1,165	X	ANNALY CAPITAL MANAGEM	035710409			8/23/2011		12/8/2011	98	98				0	0
1,166	X	ANSYS INC	03662Q105			8/23/2011		12/15/2011	180	180				0	0
1,167	X	ANSYS INC	03662Q105			4/29/2009		3/8/2011	2,729	1,359				1,370	1,370
1,168	X	ANSYS INC	03662Q105			4/29/2009		3/9/2011	545	272				273	273
1,169	X	ANSYS INC	03662Q105			4/29/2009		3/11/2011	2,432	1,251				1,181	1,181
1,170	X	ANSYS INC	03662Q105			4/29/2009		3/11/2011	1,003	517				486	486
1,171	X	AON CORP	037389103			7/28/2010		5/17/2011	29,607	20,738				8,859	8,859
1,172	X	AON CORP	037389103			2/1/2011		5/17/2011	1,360	1,199				161	161
1,173	X	APACHE CORP	037411105			2/1/2011		5/24/2011	1,596	1,524				72	72

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

Long Term CG Distributions															Amount	
Short Term CG Distributions															7,088	
															0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals		Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss			
									Gross Sales Price	Cost or Other Basis						
1,174	X	APACHE CORP	037411105			2/1/2011		8/31/2011	1,551	1,759			-208			
1,175	X	APACHE CORP	037411105			4/28/2009		8/31/2011	10,131	6,576			3,555			
1,176	X	APACHE CORP	037411105			4/28/2009		12/13/2011	859	604			255			
1,177	X	APARTMENT INVT & MGMT C	03748R101			4/29/2011		12/15/2011	258	327			-69			
1,178	X	APARTMENT INVT & MGMT C	03748R101			4/29/2011		12/19/2011	327	409			-82			
1,179	X	APARTMENT INVT & MGMT C	03748R101			7/27/2011		12/19/2011	610	761			-151			
1,180	X	APARTMENT INVT & MGMT C	03748R101			4/27/2011		12/19/2011	87	107			-20			
1,181	X	APARTMENT INVT & MGMT C	03748R101			4/27/2011		12/21/2011	360	428			-68			
1,182	X	APARTMENT INVT & MGMT C	03748R101			5/5/2011		12/21/2011	315	367			-52			
1,183	X	APOLLO GROUP INC CL A	037604105			7/26/2011		11/15/2011	823	923			0			
1,184	X	APOLLO GROUP INC CL A	037604105			6/30/2011		12/7/2011	50	54			-4			
1,185	X	APOLLO GROUP INC CL A	037604105			6/30/2011		12/14/2011	99	108			-9			
1,186	X	BOSTON PROPERTIES INC C	101121101			7/15/2010		8/9/2011	1,188	979			209			
1,187	X	BOSTON PROPERTIES INC C	101121101			11/12/2009		8/9/2011	640	451			189			
1,188	X	BOSTON PROPERTIES INC C	101121101			11/12/2009		8/10/2011	1,145	773			372			
1,189	X	BOSTON PROPERTIES INC C	101121101			8/26/2009		8/10/2011	191	118			73			
1,190	X	BOSTON PROPERTIES INC C	101121101			11/22/2011		12/8/2011	381	371			10			
1,191	X	BOSTON PROPERTIES INC C	101121101			11/22/2011		12/15/2011	471	463			8			
1,192	X	BOSTON PROPERTIES INC C	101121101			8/26/2009		12/15/2011	94	59			35			
1,193	X	BOSTON SCIENTIFIC CORP C	101137107			2/26/2010		7/19/2011	8,772	9,655			-883			
1,194	X	BOSTON SCIENTIFIC CORP C	101137107			2/26/2010		12/8/2011	1,117	1,612			-495			
1,195	X	BOSTON SCIENTIFIC CORP C	101137107			2/26/2010		12/15/2011	1,320	2,030			-710			
1,196	X	BRADY CORP	104674106			4/29/2009		12/12/2011	1,990	1,298			682			
1,197	X	BRADY CORP	104674106			4/29/2009		12/16/2011	637	395			238			
1,198	X	BRIGHAM EXPL CO	109178103			7/26/2011		8/9/2011	2,079	2,917			-838			
1,199	X	BRIGHAM EXPL CO	109178103			7/26/2011		10/19/2011	4,447	3,998			449			
1,200	X	BRIGHAM EXPL CO	109178103			7/26/2011		10/20/2011	2,071	1,858			209			
1,201	X	BRIGHAM EXPL CO	109178103			7/26/2011		10/21/2011	2,189	1,968			223			
1,202	X	BRITISH SKY BROADCASTING	111013108			5/8/2009		2/9/2011	2,397	1,435			962			
1,203	X	BRITISH SKY BROADCASTING	111013108			4/29/2009		2/9/2011	1,956	1,099			857			
1,204	X	BRITISH SKY BROADCASTING	111013108			4/29/2009		2/15/2011	5,025	2,857			2,168			
1,205	X	BRITISH SKY BROADCASTING	111013108			4/29/2009		2/16/2011	2,935	1,678			1,259			
1,206	X	CBRE GROUP INC	12504L109			4/29/2010		10/31/2011	126	120			6			
1,207	X	CBRE GROUP INC	12504L109			7/20/2011		10/31/2011	546	585			-25			
1,208	X	CBRE GROUP INC	12504L109			7/20/2011		10/31/2011	486	636			-150			
1,209	X	CBRE GROUP INC	12504L109			8/9/2011		10/31/2011	162	152			10			
1,210	X	CBRE GROUP INC	12504L109			8/9/2011		12/8/2011	48	51			-3			
1,211	X	CBRE GROUP INC	12504L109			8/9/2011		12/15/2011	15	17			-2			
1,212	X	CNOOC - CHINA NATIONAL O	126132109			8/9/2011		12/8/2011	1,155	1,118			55			
1,213	X	CRH PLC - ADR	12626K203			1/18/2011		7/19/2011	3,376	3,418			-40			
1,214	X	CRH PLC - ADR	12626K203			1/18/2011		12/8/2011	408	477			-68			
1,215	X	CRH PLC - ADR	12626K203			1/18/2011		12/15/2011	631	747			-116			
1,216	X	CA INC	12673P105			2/7/2011		7/19/2011	4,784	5,172			-388			
1,217	X	CA INC	12673P105			2/7/2011		12/8/2011	949	1,126			-177			
1,218	X	CA INC	12673P105			2/7/2011		12/8/2011	274	324			-50			
1,219	X	CA INC	12673P105			2/7/2011		12/15/2011	1,365	1,694			-329			
1,220	X	CABOT OIL & GAS CORP CL A	127097103			7/26/2011		8/9/2011	1,586	1,893			-307			
1,221	X	CABOT OIL & GAS CORP CL A	127097103			7/26/2011		12/7/2011	252	218			34			
1,222	X	CABOT OIL & GAS CORP CL A	127097103			7/26/2011		12/14/2011	72	73			-1			
1,223	X	CAL DIVE INTERNATIONAL IN	12802T101			5/19/2011		7/19/2011	4,226	4,269			-43			
1,224	X	CAL DIVE INTERNATIONAL IN	12802T101			5/19/2011		12/8/2011	410	1,068			-658			

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

Long Term CG Distributions										Amount																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																								
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1,225	X	CAL DIVE INTERNATIONAL INC	12802T101			5/19/2011		12/15/2011	47	136																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																								

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

Long Term CG Distributions			Amount		Totals										
Short Term CG Distributions			7,088		Gross Sales					Cost, Other Basis and Expenses			Net Gain or Loss		
			0		2,968,463					2,546,646			421,817		
					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		Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Dispositions	Net Gain or Loss
									Price						
1,276	X	ARCELORMITTAL-NY REGIST	03938L104			2/24/2011		12/9/2011	1,710		3,253				-1,543
1,277	X	ARCELORMITTAL-NY REGIST	03938L104			2/25/2011		12/9/2011	902		1,730				-828
1,278	X	ARCELORMITTAL-NY REGIST	03938L104			3/15/2011		12/9/2011	336		607				-269
1,279	X	ARCELORMITTAL-NY REGIST	03938L104			3/15/2011		12/12/2011	812		1,585				-773
1,280	X	ARM HOLDINGS PLC - ADR	042068106			4/29/2009		1/6/2011	1,584		356				1,228
1,281	X	ARM HOLDINGS PLC - ADR	042068106			4/29/2009		1/13/2011	1,898		366				1,523
1,282	X	ARM HOLDINGS PLC - ADR	042068106			4/29/2009		10/11/2011	1,521		288				1,233
1,283	X	ARM HOLDINGS PLC - ADR	042068106			11/15/2011		12/7/2011	54		54				0
1,284	X	ARM HOLDINGS PLC - ADR	042068106			10/19/2011		12/14/2011	25		25				0
1,285	X	ASSA ABLOY AB-UNSP ADR	045387107			12/21/2010		12/15/2011	1,259		1,585				-326
1,286	X	AVALONBAY CMNTYS INC	053484101			5/18/2011		12/8/2011	746		769				-23
1,287	X	AVALONBAY CMNTYS INC	053484101			5/18/2011		12/15/2011	257		256				-3
1,288	X	AVALONBAY CMNTYS INC	053484101			5/5/2011		12/15/2011	239		254				-1
1,289	X	AVON PRODS INC	054303102			6/22/2011		7/19/2011	2,027		2,022				5
1,290	X	AVON PRODS INC	054303102			3/15/2011		7/19/2011	1,436		1,365				71
1,291	X	AVON PRODS INC	054303102			3/15/2011		12/8/2011	523		830				-307
1,292	X	AVON PRODS INC	054303102			3/15/2011		12/15/2011	587		937				-350
1,293	X	BG GROUP PLC - ADR	055434203			8/4/2009		12/8/2011	842		697				145
1,294	X	BNP PARIBAS - ADR	05565A202			9/30/2010		9/16/2011	1,555		2,721				-1,165
1,295	X	BNP PARIBAS - ADR	05565A202			10/21/2010		9/16/2011	1,248		2,257				-1,008
1,296	X	BNP PARIBAS - ADR	05565A202			3/10/2011		9/16/2011	1,126		1,995				-870
1,297	X	BNP PARIBAS - ADR	05565A202			5/25/2010		9/16/2011	1,208		1,646				-438
1,298	X	BNP PARIBAS - ADR	05565A202			5/25/2010		9/20/2011	34		56				-22
1,299	X	BNP PARIBAS - ADR	05565A202			4/29/2009		9/20/2011	2,433		3,730				-1,297
1,300	X	BNP PARIBAS - ADR	05565A202			4/29/2009		9/21/2011	2,736		4,466				-1,727
1,301	X	BAKER HUGHES INC COM	057224107			2/26/2010		1/7/2011	2,549		2,278				270
1,302	X	BAKER HUGHES INC COM	057224107			2/26/2010		1/31/2011	2,401		1,773				628
1,303	X	BAKER HUGHES INC COM	057224107			2/26/2010		3/1/2011	7,805		5,673				2,132
1,304	X	BALCHEM CORP CLASS B	057665200			7/27/2009		7/19/2011	3,119		1,206				1,913
1,305	X	BALCHEM CORP CLASS B	057665200			4/29/2009		7/18/2011	5,661		2,039				3,622
1,306	X	BALCHEM CORP CLASS B	057665200			11/23/2011		12/12/2011	1,414		1,345				69
1,307	X	BANK NEW YORK MELLON CO	064058100			3/31/2010		6/8/2011	6,015		7,062				-1,043
1,308	X	CAMDEN PPTY TR SH BEN IN	133131102			6/7/2011		12/8/2011	58		64				-6
1,309	X	CAMDEN PPTY TR SH BEN IN	133131102			6/7/2011		12/15/2011	114		129				-15
1,310	X	CAMERON INTL CORP	133428105			7/30/2010		1/10/2011	4,568		3,740				828
1,311	X	CAMERON INTL CORP	133428105			7/30/2010		3/11/2011	413		276				137
1,312	X	CAMERON INTL CORP	133428105			6/4/2010		3/11/2011	1,396		786				570
1,313	X	CAMERON INTL CORP	133428105			5/6/2011		7/19/2011	2,873		2,739				134
1,314	X	CAMERON INTL CORP	133428105			5/19/2011		12/8/2011	2,167		2,045				118
1,315	X	CAMERON INTL CORP	133428105			8/16/2011		12/8/2011	668		622				46
1,316	X	CAMERON INTL CORP	133428105			5/19/2011		12/8/2011	369		334				26
1,317	X	CAMERON INTL CORP	133428105			5/19/2011		12/15/2011	466		477				-11
1,318	X	CAMERON INTL CORP	133428105			6/22/2011		12/15/2011	559		570				-11
1,319	X	CANADIAN NATL RR CO COM	136375102			4/29/2009		7/26/2011	1,942		1,013				929
1,320	X	CANADIAN NATL RR CO COM	136375102			4/29/2009		8/10/2011	2,936		1,743				1,193
1,321	X	CANADIAN NATL RR CO COM	136375102			4/29/2009		12/8/2011	1,251		648				603
1,322	X	CANADIAN NATL RES LTD	136385101			9/30/2010		2/3/2011	1,709		1,310				399
1,323	X	CANADIAN NATL RES LTD	136385101			8/20/2009		2/3/2011	405		263				142
1,324	X	CANON INC - ADR	138006309			2/3/2011		12/8/2011	934		1,025				-91
1,325	X	CARLISLE COS INC	142339100			10/21/2009		7/19/2011	2,910		2,058				852
1,326	X	CARLISLE COS INC	142339100			12/17/2009		7/19/2011	727		508				218

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

Totals:													
Securities													
Other sales													
Gross Sales													
2,968,463													
0													
Cost, Other Basis and Expenses													
2,546,646													
Net Gain or Loss													
421,817													
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	Net Gain or Loss
1,327	X	CARLISLE COS INC	142339100			8/10/2011		12/8/2011	1,281	1,052			229
1,328	X	CARLISLE COS INC	142339100			8/10/2011		12/12/2011	1,285	1,052			233
1,329	X	CARLISLE COS INC	142339100			8/10/2011		12/16/2011	438	351			87
1,330	X	CARNIVAL CORP	143558300			1/13/2010		12/8/2011	980	976			1
1,331	X	CARPENTER TECHNOLOGY C	144285103			7/26/2011		12/7/2011	104	114			-10
1,332	X	CARPENTER TECHNOLOGY C	144285103			7/26/2011		12/14/2011	48	57			-9
1,333	X	CARTER HOLDINGS	146229109			9/20/2010		7/19/2011	3,561	2,640			921
1,334	X	CARTER HOLDINGS	146229109			9/20/2010		8/1/2011	1,770	1,333			437
1,335	X	CARTER HOLDINGS	146229109			9/20/2010		8/25/2011	5,023	4,315			704
1,336	X	CASEY'S GEN STORES INC	147528103			11/30/2010		7/19/2011	2,556	2,179			377
1,337	X	CASEY'S GEN STORES INC	147528103			11/30/2010		12/16/2011	730	594			136
1,338	X	CAVIUM INC	14964U108			7/26/2011		12/2/2011	1,280	1,311			-31
1,339	X	CAVIUM INC	14964U108			7/5/2011		12/7/2011	32	39			-7
1,340	X	CHEVRON CORP	166764100			2/1/2011		2/9/2011	3,754	3,753			1
1,341	X	CHEVRON CORP	166764100			1/6/2010		2/9/2011	8,374	6,953			1,421
1,342	X	CHEVRON CORP	166764100			1/6/2010		4/13/2011	4,162	3,197			965
1,343	X	CHEVRON CORP	166764100			10/28/2009		4/13/2011	3,017	2,222			795
1,344	X	CHEVRON CORP	166764100			10/28/2009		12/13/2011	2,622	1,916			706
1,345	X	CHICAGO BRIDGE & IRON CO	167250109			7/26/2011		12/7/2011	78	86			-8
1,346	X	CHICAGO BRIDGE & IRON CO	167250109			7/26/2011		12/14/2011	106	130			-24
1,347	X	CHINA MERCHANTS HLDS II	1694EN103			9/7/2010		9/8/2011	828	1,004			-184
1,348	X	CHINA MERCHANTS HLDS II	1694EN103			10/20/2009		9/8/2011	2,081	2,480			-399
1,349	X	METLIFE INC	59156R108			2/1/2011		12/13/2011	852	1,268			-416
1,350	X	METROPCS COMMUNICATION	591708102			10/14/2011		12/8/2011	516	567			-51
1,351	X	METROPCS COMMUNICATION	591708102			10/14/2011		12/15/2011	618	687			-69
1,352	X	METTLER-TOLEDO INTL INC	592688105			7/26/2011		7/27/2011	1,717	1,748			-32
1,353	X	METTLER-TOLEDO INTL INC	592688105			7/26/2011		9/23/2011	1,062	1,272			-180
1,354	X	METTLER-TOLEDO INTL INC	592688105			7/26/2011		10/4/2011	3,995	4,768			-774
1,355	X	MID AMERICA APARTMENT C	59522J103			2/4/2010		4/28/2011	202	142			60
1,356	X	MID AMERICA APARTMENT C	59522J103			2/8/2010		4/28/2011	672	467			205
1,357	X	MID AMERICA APARTMENT C	59522J103			2/8/2010		4/29/2011	268	187			79
1,358	X	MID AMERICA APARTMENT C	59522J103			1/29/2010		4/29/2011	266	185			80
1,359	X	MID AMERICA APARTMENT C	59522J103			1/27/2010		5/5/2011	265	186			79
1,360	X	MID AMERICA APARTMENT C	59522J103			1/29/2010		5/5/2011	398	279			119
1,361	X	MID AMERICA APARTMENT C	59522J103			2/5/2010		11/18/2011	810	628			182
1,362	X	MID AMERICA APARTMENT C	59522J103			2/9/2010		11/18/2011	174	134			40
1,363	X	MID AMERICA APARTMENT C	59522J103			2/9/2010		11/23/2011	502	408			99
1,364	X	MITSUBISHI UFJ FINL GROUP	606822104			6/12/2009		12/15/2011	1,266	2,014			-748
1,365	X	MOLSON COORS BREWING C	60871R209			4/25/2011		7/19/2011	1,998	2,081			-83
1,366	X	MOLSON COORS BREWING C	60871R209			5/20/2011		7/19/2011	1,998	2,093			-95
1,367	X	MOLSON COORS BREWING C	60871R209			6/22/2011		7/19/2011	711	725			-14
1,368	X	MOLSON COORS BREWING C	60871R209			4/25/2011		12/8/2011	895	1,075			-176
1,369	X	MOLSON COORS BREWING C	60871R209			4/25/2011		12/8/2011	82	95			-13
1,370	X	LOSS DISALLOWED DUE TO				4/25/2011		12/15/2011	876	1,000			-124
1,371	X	LOSS DISALLOWED DUE TO							3,522				3,522
1,372	X	LOSS DISALLOWED DUE TO							414				414

Line 11 (990-PF) - Other Income

		1,241	1,241	0
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income
1	FEE REBATES	1,241	1,241	
2			0	
3			0	
4			0	
5			0	
6			0	
7			0	
8			0	
9			0	
10			0	

Line 16b (990-PF) - Accounting Fees

		746	0	0	746
	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	746			746
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
1	PY FED EXCISE TAX	10,515			
2	ESTIMATED EXCISE TAX PAID	13,045			
3	FOREIGN TAX WITHHELD	6,143	6,143		
4					
5					
6					
7					
8					
9					
10					
		29,703	6,143		0

Line 23 (990-PF) - Other Expenses

		728	718	0	10
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	TRUSTEE FEES				
2	ADR FEES	710	710		
3	STATE AG FEES	10			10
4	INVESTMENT FEES	8	8		
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	Cost Basis Adjustment	1	29,192
2	Mutual Fund & CTF Income Additions	2	3,431
3	Total	3	32,623

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

1	Gain on CY Sales Not Settled at Year End	1	112
2	Mutual Fund & CTF Income Subtraction	2	880
3	PY Return of Capital Adjustment	3	2,022
4	Total	4	3,014

Long Term CG Distributions										Amount				
Short Term CG Distributions										7,088				
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F.M.V. as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
1	DAKTRONICS INC COM	234264109		3/23/2011	7/19/2011		953	0	1,012	-59			0	-59
2	DAKTRONICS INC COM	234264109		4/27/2010	7/19/2011		794	0	674	120			0	120
3	DAKTRONICS INC COM	234264109		4/27/2010	12/12/2011		985	0	899	86			0	86
4	DANAHER CORP	235851102		3/2/2011	12/13/2011		691	0	752	-61			0	-61
5	DASSAULT SYSTEMES S.A. - ADR	237545108		4/29/2009	7/26/2011		1,637	0	787	850			0	850
6	DASSAULT SYSTEMES S.A. - ADR	237545108		4/29/2009	11/8/2011		1,001	0	497	504			0	504
7	DASSAULT SYSTEMES S.A. - ADR	237545108		4/29/2009	12/14/2011		548	0	290	258			0	258
8	DASSAULT SYSTEMES S.A. - ADR	237545108		4/29/2009	12/20/2011		392	0	207	185			0	185
9	DASSAULT SYSTEMES S.A. - ADR	237545108		4/29/2009	12/23/2011		312	0	166	146			0	146
10	DASSAULT SYSTEMES S.A. - ADR	237545108		4/29/2009	12/27/2011		471	0	248	223			0	223
11	DASSAULT SYSTEMES S.A. - ADR	237545108		4/29/2009	12/28/2011		236	0	124	112			0	112
12	DECKERS OUTDOOR CORP	243537107		8/1/2011	12/7/2011		103	0	100	3			0	3
13	DECKERS OUTDOOR CORP	243537107		8/1/2011	12/16/2011		1,042	0	1,201	-159			0	-159
14	DECKERS OUTDOOR CORP	243537107		11/23/2011	12/16/2011		1,389	0	1,598	-209			0	-209
15	DECKERS OUTDOOR CORP	243537107		7/26/2011	12/16/2011		868	0	954	-86			0	-86
16	DEVRY INC DEL COM	251893103		7/26/2011	8/15/2011		2,387	0	3,514	-1,127			0	-1,127
17	DEVRY INC DEL COM	251893103		7/26/2011	9/19/2011		889	0	1,432	-543			0	-543
18	DEVRY INC DEL COM	251893103		7/26/2011	9/23/2011		3,818	0	6,833	-3,015			0	-3,015
19	DIAGEO PLC - ADR	25243Q205		4/28/2009	1/12/2011		9,135	0	5,512	3,623			0	3,623
20	DIAGEO PLC - ADR	25243Q205		2/1/2011	12/13/2011		690	0	621	69			0	69
21	DIAMOND FOODS INC	252603105		10/20/2010	5/24/2011		2,775	0	1,708	1,067			0	1,067
22	PROSPERITY BANCSHARES INC	743606105		4/27/2011	7/19/2011		2,418	0	2,555	-137			0	-137
23	COLUMBIA SPORTSWEAR CO COM	198516106		1/23/2011	12/12/2011		1,748	0	1,623	125			0	125
24	COMCAST CORP-SPECIAL CL A	20030N200		7/27/2011	12/13/2011		558	0	581	-23			0	-23
25	COMMVAULT SYSTEMS INC	204166102		10/13/2011	12/22/2011		1,230	0	1,239	-9			0	-9
26	COMMVAULT SYSTEMS INC	204166102		10/11/2011	12/22/2011		738	0	732	6			0	6
27	CON-WAY INC	205944101		2/3/2011	7/19/2011		2,248	0	1,926	322			0	322
28	CON-WAY INC	205944101		2/3/2011	12/8/2011		448	0	531	-83			0	-83
29	CON-WAY INC	205944101		2/3/2011	12/15/2011		444	0	531	-87			0	-87
30	PIONEER NAT RES CO COM	723787107		2/26/2010	12/15/2011		589	0	324	265			0	265
31	PITNEY BOWES INC	724479100		2/26/2010	4/27/2011		2,557	0	2,259	298			0	298
32	PITNEY BOWES INC	724479100		2/26/2010	5/9/2011		7,810	0	7,306	504			0	504
33	POLARIS INDS INC COM	731068102		6/11/2009	7/19/2011		4,131	0	1,125	3,006			0	3,006
34	POLARIS INDS INC COM	731068102		4/29/2009	7/19/2011		1,180	0	320	860			0	860
35	POLARIS INDS INC COM	731068102		4/29/2009	8/3/2011		1,111	0	320	791			0	791
36	POLARIS INDS INC COM	731068102		4/29/2009	8/5/2011		5,086	0	1,600	3,486			0	3,486
37	POLARIS INDS INC COM	731068102		7/26/2011	12/7/2011		240	0	241	-1			0	-1
38	POLARIS INDS INC COM	731068102		7/26/2011	12/14/2011		116	0	121	-5			0	-5
39	POLARIS INDS INC COM	731068102		7/26/2011	12/20/2011		2,231	0	2,474	-243			0	-243
40	POTASH CORP SASK	737551107		4/19/2011	12/15/2011		1,161	0	1,161	0			0	0
41	POWER INTERGRATIONS INC COM	739276103		5/13/2010	7/19/2011		1,127	0	1,095	32			0	32
42	POWER INTERGRATIONS INC COM	739276103		5/13/2010	12/12/2011		1,042	0	1,085	-53			0	-53
43	POWER INTERGRATIONS INC COM	739276103		4/29/2009	12/12/2011		174	0	109	65			0	65
44	PRECISION CASTPARTS CORP	740189105		2/26/2010	3/21/2011		8,728	0	6,853	1,875			0	1,875
45	T ROWE PRICE GROUP INC	741441108		7/26/2011	9/7/2011		919	0	1,084	-165			0	-165
46	T ROWE PRICE GROUP INC	741441108		7/26/2011	9/23/2011		755	0	964	-209			0	-209
47	T ROWE PRICE GROUP INC	741441108		7/26/2011	10/27/2011		3,940	0	4,336	-396			0	-396
48	PROGRESSIVE CORP OHIO	743315103		2/26/2010	7/19/2011		2,643	0	2,262	381			0	381
49	PROGRESSIVE CORP OHIO	743315103		8/16/2011	12/8/2011		605	0	609	-4			0	-4
50	PROGRESSIVE CORP OHIO	743315103		8/16/2011	12/15/2011		727	0	720	7			0	7
51	PROLOGIS INC	74340W103		1/28/2011	6/9/2011		25	0	27	-2			0	-2
52	PROLOGIS INC	74340W103		1/28/2011	8/23/2011		827	0	1,116	-289			0	-289
53	PROLOGIS INC	74340W103		1/28/2011	8/29/2011		440	0	586	-146			0	-146
54	PROLOGIS INC	74340W103		3/28/2011	8/29/2011		995	0	1,313	-318			0	-318
55	PROLOGIS INC	74340W103		2/15/2011	8/29/2011		86	0	112	-26			0	-26
56	PROLOGIS INC	74340W103		2/15/2011	8/30/2011		545	0	713	-168			0	-168
57	PROLOGIS INC	74340W103		1/4/2010	8/30/2011		292	0	348	-56			0	-56
58	PROLOGIS INC	74340W103		1/4/2010	11/18/2011		767	0	872	-105			0	-105

Long Term CG Distributions										Amount			
Short Term CG Distributions										7,088			
										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
59	PROLOGIS INC	74340DW103		11/1/2010	11/21/2011	305	0	356	-51			0	414,729
60	PROLOGIS INC	74340DW103		11/4/2010	11/21/2011	766	0	908	-142			0	-51
61	PROLOGIS INC	74340DW103		11/10/2010	11/21/2011	552	0	650	-98			0	-142
62	PROLOGIS INC	74340DW103		11/2/2010	11/21/2011	139	0	161	-22			0	-98
63	PROLOGIS INC	74340DW103		11/2/2010	11/23/2011	627	0	765	-138			0	-22
64	CHINA MERCHANTS HLDGS INTL ADR	1694EN103		10/20/2009	9/9/2011	739	0	908	-169			0	-138
65	CHOICE HOTELS INTL INC COM	169905106		4/29/2009	12/12/2011	374	0	282	92			0	-169
66	CHINA MERCHANTS HLDGS INTL ADR	1694EN103		10/13/2009	9/9/2011	1,704	0	2,003	-299			0	92
67	CHOICE HOTELS INTL INC COM	169905106		4/29/2009	12/16/2011	373	0	282	91			0	-299
68	CHUBB CORP	171232101		4/28/2009	1/26/2011	12,385	0	8,563	3,822			0	91
69	CHUBB CORP	171232101		4/28/2009	2/3/2011	10,167	0	7,136	3,031			0	3,822
70	CHINA MERCHANTS HLDGS INTL ADR	1694EN103		10/13/2009	9/16/2011	1,310	0	1,636	-326			0	3,031
71	CHUBB CORP	171232101		6/24/2009	2/3/2011	12,317	0	8,342	3,975			0	-326
72	CHUBB CORP	171232101		2/1/2011	2/3/2011	1,162	0	1,175	-13			0	3,975
73	CHINA MERCHANTS HLDGS INTL ADR	1694EN103		10/12/2009	9/16/2011	348	0	423	-75			0	-13
74	Ciena Corp USD 0 01	171779309		7/26/2011	7/28/2011	2,531	0	2,838	-307			0	-75
75	CITI TRENDS INC	17306X102		9/27/2011	12/8/2011	289	0	448	-159			0	-307
76	CHINA MERCHANTS HLDGS INTL ADR	1694EN103		10/12/2009	9/19/2011	2,100	0	2,670	-570			0	-159
77	CITI TRENDS INC	17306X102		9/27/2011	12/15/2011	329	0	512	-189			0	-570
78	CITRIX SYS INC COM	177376100		11/17/2011	12/14/2011	64	0	64	0			0	-189
79	CHOICE HOTELS INTL INC COM	169905106		4/29/2009	7/19/2011	2,092	0	1,833	255			0	0
80	CITRIX SYS INC COM	177376100		11/5/2011	12/22/2011	60	0	60	0			0	255
81	CITRIX SYS INC COM	177376100		11/17/2011	12/22/2011	601	0	601	0			0	0
82	CHOICE HOTELS INTL INC COM	169905106		8/12/2011	12/8/2011	1,472	0	1,134	338			0	0
83	CITY NATL CORP COM	178566105		4/29/2009	4/19/2011	3,397	0	2,179	1,218			0	338
84	CHOICE HOTELS INTL INC COM	169905106		8/12/2011	12/12/2011	1,495	0	1,134	361			0	1,218
85	CITY NATL CORP COM	178566105		4/29/2009	7/19/2011	1,310	0	908	402			0	361
86	CITY NATL CORP COM	178566105		11/23/2011	12/12/2011	1,260	0	1,173	87			0	402
87	CITY NATL CORP COM	178566105		4/29/2009	12/16/2011	430	0	363	67			0	87
88	CLARCOR INC	179895107		5/2/2011	7/19/2011	2,846	0	2,716	128			0	67
89	CLARCOR INC	179895107		4/27/2010	7/19/2011	1,660	0	1,322	332			0	128
90	CLARCOR INC	179895107		8/10/2011	12/8/2011	1,209	0	1,019	190			0	332
91	CLARCOR INC	179895107		4/27/2010	12/12/2011	1,246	0	948	298			0	190
92	CLARCOR INC	179895107		8/10/2011	12/12/2011	748	0	611	132			0	298
93	CLARCOR INC	179895107		6/1/2010	12/16/2011	496	0	358	136			0	132
94	COCA-COLA HELLENIC BOTTLING CO A	1912EP104		4/29/2009	5/18/2011	6,049	0	4,075	1,974			0	136
95	COLONIAL PTYS TR COM SH BEN INT	195872106		4/29/2011	12/8/2011	251	0	271	-20			0	1,974
96	COLONIAL PTYS TR COM SH BEN INT	195872106		4/29/2011	12/15/2011	154	0	167	-13			0	-20
97	COLUMBIA SPORTSWEAR CO COM	198516106		8/27/2009	7/19/2011	2,508	0	1,600	908			0	-13
98	PROLOGIS INC	74340DW103		12/6/2010	11/23/2011	296	0	366	-62			0	908
99	PROLOGIS INC	74340DW103		11/3/2010	11/29/2011	1,037	0	1,197	-160			0	-62
100	PROLOGIS INC	74340DW103		12/6/2010	11/29/2011	237	0	274	-37			0	-160
101	PROLOGIS INC	74340DW103		10/28/2010	11/29/2011	5	0	6	-1			0	-37
102	PROLOGIS INC	74340DW103		10/28/2010	12/1/2011	1,648	0	1,792	-144			0	-1
103	PROLOGIS INC	74340DW103		10/28/2010	12/8/2011	200	0	205	-5			0	-144
104	PROLOGIS INC	74340DW103		10/28/2010	12/15/2011	90	0	95	-6			0	-5
105	PROLOGIS INC	74340DW103		11/24/2010	12/15/2011	181	0	197	-16			0	-6
106	CONCHO RESOURCES INC	2060SP101		7/26/2011	8/9/2011	530	0	674	-144			0	-16
107	CONCHO RESOURCES INC	2060SP101		11/8/2011	12/14/2011	93	0	100	-7			0	-144
108	COOPER COS INC COM NEW	216648402		7/26/2011	10/18/2011	2,020	0	2,291	-271			0	-7
109	COOPER COS INC COM NEW	216648402		7/26/2011	10/27/2011	1,132	0	1,264	-132			0	-271
110	COOPER COS INC COM NEW	216648402		7/26/2011	12/7/2011	59	0	59	0			0	-132
111	COOPER COS INC COM NEW	216648402		7/26/2011	12/14/2011	66	0	66	0			0	0
112	CORRECTIONS CORP OF AMER	2202SY407		9/13/2010	5/17/2011	410	0	398	12			0	0
113	CORRECTIONS CORP OF AMER	2202SY407		9/7/2010	5/17/2011	314	0	297	17			0	12
114	CORRECTIONS CORP OF AMER	2202SY407		9/2/2010	5/18/2011	767	0	748	39			0	17
115	CORRECTIONS CORP OF AMER	2202SY407		9/7/2010	5/18/2011	95	0	91	4			0	39
116	CORRECTIONS CORP OF AMER	2202SY407		9/16/2010	5/18/2011	72	0	68	4			0	4

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

Long Term CG Distributions										Amount		
Short Term CG Distributions										7,088		
										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
117 CREDIT SUISSE GROUP - ADR	225401108		2/18/2011	12/15/2011	1,400	0	2,831	-1,431			0	-1,431
118 CROCS INC	227046109		8/31/2011	11/11/2011	1,346	0	2,353	-1,007			0	-1,007
119 CROCS INC	227046109		9/19/2011	11/11/2011	690	0	1,165	-476			0	-476
120 CROCS INC	227046109		8/24/2011	11/11/2011	33	0	55	-22			0	-22
121 CROCS INC	227046109		8/24/2011	11/14/2011	1,392	0	2,210	-818			0	-818
122 CROCS INC	227046109		9/8/2011	11/14/2011	498	0	773	-275			0	-275
123 DAKTRONICS INC COM	234264109		4/29/2009	7/19/2011	2,647	0	2,299	348			0	348
124 DAKTRONICS INC COM	234264109		3/21/2011	7/19/2011	423	0	447	-24			0	-24
125 DAKTRONICS INC COM	234264109		3/22/2011	7/19/2011	953	0	998	-45			0	-45
126 PROSPERITY BANCSHARES INC	743606105		4/27/2011	12/12/2011	780	0	929	-149			0	-149
127 PRUDENTIAL FINL INC	744320102		12/16/2009	11/16/2011	10,121	0	9,839	282			0	282
128 PRUDENTIAL FINL INC	744320102		2/1/2011	11/16/2011	1,007	0	1,204	-197			0	-197
129 PRUDENTIAL FINL INC	744320102		2/24/2010	11/16/2011	318	0	308	10			0	10
130 PRUDENTIAL FINL INC	744320102		2/24/2010	12/13/2011	690	0	718	-28			0	-28
131 PUBLIC SVC ENTERPRISE GROUP INC	744573106		4/28/2009	3/16/2011	15,633	0	14,035	1,598			0	1,598
132 PUBLIC SVC ENTERPRISE GROUP INC	744573106		2/1/2011	3/16/2011	661	0	691	-30			0	-30
133 PUBLIC STORAGE INC COM	744600109		5/18/2011	8/9/2011	746	0	824	-78			0	-78
134 PUBLIC STORAGE INC COM	744600109		2/18/2011	8/9/2011	746	0	781	-35			0	-35
135 PUBLIC STORAGE INC COM	744600109		2/18/2011	12/15/2011	510	0	446	64			0	64
136 PUBLIC STORAGE INC COM	744600109		2/17/2011	12/15/2011	127	0	111	16			0	16
137 PUBLICIS GROUPE S.A. - ADR	74463M106		11/1/2010	12/15/2011	1,225	0	1,360	-155			0	-155
138 QUEST DIAGNOSTICS INC	74834L100		2/26/2010	6/22/2011	4,627	0	4,311	316			0	316
139 QUEST DIAGNOSTICS INC	74834L100		2/26/2010	7/19/2011	3,427	0	3,347	80			0	80
140 QUEST DIAGNOSTICS INC	74834L100		4/20/2011	8/10/2011	10,553	0	13,103	-2,550			0	-2,550
141 QUEST DIAGNOSTICS INC	74834L100		3/10/2011	8/10/2011	2,827	0	3,182	-355			0	-355
142 QUEST DIAGNOSTICS INC	74834L100		3/10/2011	8/17/2011	12,933	0	15,115	-2,182			0	-2,182
143 QUEST DIAGNOSTICS INC	74834L100		2/26/2010	11/11/2011	1,908	0	1,986	-78			0	-78
144 QUEST DIAGNOSTICS INC	74834L100		2/26/2010	12/8/2011	453	0	454	-1			0	-1
145 QUEST DIAGNOSTICS INC	74834L100		2/26/2010	12/15/2011	622	0	624	-2			0	-2
146 RLI CORP COM	749607107		10/14/2010	7/19/2011	2,173	0	2,057	116			0	116
147 RLI CORP COM	749607107		10/14/2010	12/12/2011	354	0	294	60			0	60
148 RLI CORP COM	749607107		4/29/2009	12/12/2011	1,770	0	1,216	554			0	554
149 RLI CORP COM	749607107		4/29/2009	12/16/2011	723	0	486	237			0	237
150 RANGE RES CORP	75281A109		9/25/2011	12/14/2011	59	0	59	0			0	0
151 RAVEN INDS INC	754212108		4/29/2009	4/20/2011	1,078	0	443	636			0	636
152 RAVEN INDS INC	754212108		4/29/2009	4/28/2011	3,156	0	1,330	1,826			0	1,826
153 RAVEN INDS INC	754212108		4/29/2009	7/19/2011	3,327	0	1,330	1,997			0	1,997
154 RAVEN INDS INC	754212108		11/23/2011	12/12/2011	1,479	0	1,316	163			0	163
155 RAVEN INDS INC	754212108		4/29/2009	12/12/2011	887	0	332	555			0	555
156 RAVEN INDS INC	754212108		4/29/2009	12/16/2011	603	0	222	381			0	381
157 RECKITT BENCKISER GROUP- ADR	756255105		11/12/2009	12/8/2011	1,064	0	1,068	-4			0	-4
158 RED HAT INC	756577102		7/26/2011	12/7/2011	50	0	44	6			0	6
159 RED HAT INC	756577102		7/26/2011	12/14/2011	91	0	69	22			0	22
160 RED HAT INC	756577102		7/26/2011	12/21/2011	2,126	0	2,328	-202			0	-202
161 REPUBLIC SERVICES INC CL A COMM	760759100		2/26/2010	7/19/2011	3,785	0	3,584	201			0	201
162 REPUBLIC SERVICES INC CL A COMM	760759100		2/26/2010	10/13/2011	2,298	0	2,286	12			0	12
163 REPUBLIC SERVICES INC CL A COMM	760759100		2/26/2010	12/8/2011	449	0	460	-31			0	-31
164 REPUBLIC SERVICES INC CL A COMM	760759100		2/26/2010	12/15/2011	509	0	536	-27			0	-27
165 RAMCO-GERHENSEN PPTYS TR COM	751452202		1/27/2010	12/8/2011	16	0	16	0			0	0
166 RANGE RES CORP	75281A109		10/24/2011	12/7/2011	69	0	69	0			0	0
167 RESEARCH IN MOTION	760975102		6/22/2011	7/19/2011	2,356	0	2,556	-200			0	-200
168 RESEARCH IN MOTION	760975102		6/22/2011	12/8/2011	524	0	919	-395			0	-395
169 RESEARCH IN MOTION	760975102		6/22/2011	12/15/2011	565	0	1,091	-526			0	-526
170 REYNOLDS AMERICAN INC	761713106		1/27/2011	8/3/2011	12,869	0	12,065	804			0	804
171 REYNOLDS AMERICAN INC	761713106		2/1/2011	8/3/2011	798	0	739	59			0	59
172 ROCKWELL AUTOMATION INC	773903109		7/26/2011	7/29/2011	2,371	0	2,698	-327			0	-327
173 ROCKWELL AUTOMATION INC	773903109		7/26/2011	8/30/2011	602	0	818	-216			0	-216
174 ROCKWELL AUTOMATION INC	773903109		7/26/2011	9/7/2011	4,123	0	5,724	-1,601			0	-1,601

Long Term CG Distributions										Amount			
Short Term CG Distributions										7,088			
Totals.										2,961,375			
	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 Adjusted Basis	Excess of FMV Over Adjusted Basis or Losses
175	ROCKWELL COLLINS	774341101		5/20/2011	7/19/2011	2,735	0	2,903	-169			0	-169
176	ROCKWELL COLLINS	774341101		5/20/2011	11/1/2011	3,462	0	3,953	-491			0	-491
177	ROCKWELL COLLINS	774341101		5/20/2011	12/8/2011	494	0	494	-67			0	-67
178	ROCKWELL COLLINS	774341101		5/20/2011	12/15/2011	586	0	679	-93			0	-93
179	ROFIN SINAR TECHNOLOGIES INC COM	775043102		8/25/2009	7/19/2011	805	0	641	164			0	164
180	ROFIN SINAR TECHNOLOGIES INC COM	775043102		8/25/2009	12/8/2011	1,393	0	1,539	-146			0	-146
181	ROFIN SINAR TECHNOLOGIES INC COM	775043102		8/25/2009	12/16/2011	789	0	898	-109			0	-109
182	ROPER INDS INC NEW COM	776696106		7/26/2011	10/25/2011	2,582	0	2,859	-277			0	-277
183	ROPER INDS INC NEW COM	776696106		7/26/2011	12/1/2011	1,196	0	1,213	-17			0	-17
184	ROPER INDS INC NEW COM	776696106		7/26/2011	12/7/2011	83	0	87	-4			0	-4
185	ROPER INDS INC NEW COM	776696106		7/26/2011	12/14/2011	82	0	87	-5			0	-5
186	ROVI CORPORATION	779376102		7/26/2011	9/19/2011	1,338	0	1,714	-376			0	-376
187	ROVI CORPORATION	779376102		7/26/2011	9/21/2011	1,602	0	2,000	-398			0	-398
188	DIAMOND FOODS INC	252603105		10/20/2010	7/19/2011	3,031	0	1,708	1,323			0	1,323
189	DIAMOND FOODS INC	252603105		3/5/2010	7/19/2011	2,652	0	1,381	1,271			0	1,271
190	DIAMOND FOODS INC	252603105		3/5/2010	9/26/2011	5,112	0	2,367	2,745			0	2,745
191	DIAMOND FOODS INC	252603105		2/8/2010	11/7/2011	3,980	0	3,751	229			0	229
192	DIAMOND FOODS INC	252603105		10/20/2011	11/4/2011	1,375	0	2,055	-680			0	-680
193	DIAMOND FOODS INC	252603105		3/5/2010	11/7/2011	190	0	197	7			0	7
194	DIAMOND FOODS INC	252603105		10/20/2011	11/7/2011	1,234	0	2,196	-962			0	-962
195	DICKS SPORTING GOODS INC	253393102		7/26/2011	7/28/2011	2,550	0	2,674	-124			0	-124
196	DICKS SPORTING GOODS INC	253393102		7/26/2011	8/17/2011	2,072	0	2,438	-366			0	-366
197	DICKS SPORTING GOODS INC	253393102		7/26/2011	8/18/2011	2,140	0	2,713	-573			0	-573
198	DIGITAL RLTY TR INC	253868103		9/1/2010	12/8/2011	259	0	242	17			0	17
199	DIGITAL RLTY TR INC	253868103		9/1/2010	12/15/2011	320	0	303	17			0	17
200	WALT DISNEY CO	254687106		2/1/2011	7/14/2011	988	0	992	-4			0	-4
201	WALT DISNEY CO	254687106		1/21/2009	7/14/2011	7,704	0	4,118	3,586			0	3,586
202	WALT DISNEY CO	254687106		1/21/2009	7/27/2011	25,781	0	13,594	12,187			0	12,187
203	WALT DISNEY CO	254687106		10/12/2011	12/13/2011	221	0	205	16			0	16
204	DISCOVER FINANCIAL SERVICES	254709108		9/16/2011	11/17/2011	1,524	0	1,719	-195			0	-195
205	DISCOVER FINANCIAL SERVICES	254709108		9/16/2011	12/7/2011	48	0	53	-5			0	-5
206	DISCOVER FINANCIAL SERVICES	254709108		9/16/2011	12/14/2011	47	0	53	-6			0	-6
207	DOLBY LABORATORIES INC	256593107		8/19/2011	12/8/2011	785	0	795	-11			0	-11
208	DOLBY LABORATORIES INC	256593107		8/19/2011	12/15/2011	918	0	924	-6			0	-6
209	DORMAN PRODUCTS INC	258278100		3/22/2011	7/19/2011	2,502	0	2,292	208			0	208
210	DORMAN PRODUCTS INC	258278100		5/2/2011	7/19/2011	1,666	0	1,504	162			0	162
211	DORMAN PRODUCTS INC	258278100		6/7/2011	7/19/2011	417	0	367	50			0	50
212	DORMAN PRODUCTS INC	258278100		6/7/2011	12/12/2011	958	0	919	39			0	39
213	DOUGLAS EMMETT INC	25960P109		6/17/2009	12/8/2011	218	0	94	124			0	124
214	DOUGLAS EMMETT INC	25960P109		6/17/2009	12/15/2011	107	0	47	60			0	60
215	DRESSER-RAND GROUP INC	261608103		7/19/2011	12/8/2011	630	0	651	-21			0	-21
216	DRESSER-RAND GROUP INC	261608103		7/19/2011	12/15/2011	648	0	705	-57			0	-57
217	DRIL-QUIP INC COM	262037104		8/27/2009	7/19/2011	1,425	0	854	571			0	571
218	DRIL-QUIP INC COM	262037104		5/13/2010	7/19/2011	1,425	0	1,235	190			0	190
219	DRIL-QUIP INC COM	262037104		7/27/2009	7/19/2011	4,276	0	2,524	1,752			0	1,752
220	DRIL-QUIP INC COM	262037104		7/27/2009	12/8/2011	699	0	421	278			0	278
221	DRIL-QUIP INC COM	262037104		11/23/2011	12/8/2011	1,398	0	1,214	184			0	184
222	DRIL-QUIP INC COM	262037104		4/29/2009	12/8/2011	349	0	165	184			0	184
223	DRIL-QUIP INC COM	262037104		4/29/2009	12/12/2011	2,397	0	1,158	1,239			0	1,239
224	DUN & BRADSTREET CORP DEL NEW	26483E100		2/26/2010	2/1/2011	2,318	0	1,892	426			0	426
225	DUN & BRADSTREET CORP DEL NEW	26483E100		2/26/2010	3/2/2011	5,589	0	5,815	774			0	774
226	DUN & BRADSTREET CORP DEL NEW	26483E100		3/4/2010	3/2/2011	556	0	489	67			0	67
227	DUPONT FABROS TECHNOLOGY INC	266130106		9/8/2010	12/6/2011	142	0	157	-15			0	-15
228	DUPONT FABROS TECHNOLOGY INC	266130106		9/8/2010	12/15/2011	117	0	131	-14			0	-14
229	ROVI CORPORATION	779376102		7/26/2011	11/8/2011	2,613	0	3,258	-645			0	-645
230	ROVI CORPORATION	779376102		8/11/2011	11/8/2011	1,879	0	1,832	47			0	47
231	RUDDICK CORP	781258108		4/29/2009	7/19/2011	2,860	0	1,658	1,202			0	1,202
232	RUDDICK CORP	781258108		4/29/2009	12/12/2011	588	0	383	205			0	205
233	RUDDICK CORP	781258108		4/29/2009	12/12/2011	588	0	383	205			0	205

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

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals		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 Adjusted Basis	Gains or Losses
						Amount	7,088								
	Long Term CG Distributions														
	Short Term CG Distributions														
233	RUDDICK CORP	781258108		4/29/2009	12/16/2011			617	0	363	234			0	414,729
234	SL GREEN REALTY CORP COM	78440X101		6/17/2009	8/23/2011			911	0	306	605			0	234
235	SL GREEN REALTY CORP COM	78440X101		6/17/2009	12/8/2011			270	0	87	183			0	605
236	SL GREEN REALTY CORP COM	78440X101		6/17/2009	12/15/2011			384	0	131	253			0	183
237	SM ENERGY CO	78454L100		10/28/2011	12/7/2011			77	0	77	0			0	253
238	SPX CORP	784635104		10/19/2011	12/8/2011			482	0	416	66			0	66
239	SPX CORP	784635104		10/19/2011	12/15/2011			518	0	488	50			0	50
240	SABMILLER PLC - ADR	78572M105		4/29/2009	10/13/2011			1,988	0	926	1,062			0	1,062
241	SABMILLER PLC - ADR	78572M105		4/29/2009	10/14/2011			2,179	0	1,009	1,170			0	1,170
242	SAFEMAY INC NEW	786514208		2/26/2010	7/19/2011			8,606	0	8,917	-311			0	-311
243	SAFEMAY INC NEW	786514208		2/26/2010	11/1/2011			1,052	0	1,370	-318			0	-318
244	SAFEMAY INC NEW	786514208		2/26/2010	12/8/2011			1,377	0	1,669	-292			0	-292
245	SAFEMAY INC NEW	786514208		2/26/2010	12/15/2011			1,629	0	1,943	-314			0	-314
246	SAFEMAY INC NEW	786514208		2/26/2010	12/16/2011			1,888	0	2,267	-379			0	-379
247	ST JUDE MED INC	790849103		12/15/2010	2/16/2011			12,805	0	11,358	1,447			0	1,447
248	ST JUDE MED INC	790849103		12/15/2010	3/10/2011			679	0	585	94			0	94
249	ST JUDE MED INC	790849103		4/21/2010	3/10/2011			8,152	0	7,014	1,138			0	1,138
250	ST JUDE MED INC	790849103		4/21/2010	4/20/2011			6,090	0	4,843	1,247			0	1,247
251	ST JUDE MED INC	790849103		2/1/2011	4/20/2011			3,465	0	2,706	759			0	759
252	ST JUDE MED INC	790849103		3/24/2010	4/20/2011			3,570	0	2,751	819			0	819
253	ST JUDE MED INC	790849103		3/24/2010	5/4/2011			7,395	0	5,665	1,730			0	1,730
254	ST JUDE MED INC	790849103		3/24/2010	6/3/2011			9,424	0	7,890	1,534			0	1,534
255	ST JUDE MED INC	790849103		7/7/2010	6/3/2011			12,951	0	9,643	3,308			0	3,308
256	ST JUDE MED INC	790849103		7/7/2010	9/19/2011			127	0	144	-17			0	-17
257	ST JUDE MED INC	790849103		7/26/2011	11/15/2011			866	0	866	0			0	0
258	ST JUDE MED INC	790849103		7/26/2011	11/18/2011			2,076	0	2,447	-368			0	-368
259	ST JUDE MED INC	790849103		6/27/2011	12/15/2011			834	0	1,086	-252			0	-252
260	ST JUDE MED INC	790849103		7/26/2011	12/15/2011			265	0	335	-70			0	-70
261	ST JUDE MED INC	790849103		7/26/2011	12/6/2011			2,506	0	3,256	-750			0	-750
262	ST JUDE MED INC	790849103		6/30/2011	12/6/2011			811	0	1,036	-225			0	-225
263	SALESFORCE CO INC	79466L302		7/26/2011	12/14/2011			108	0	149	-41			0	-41
264	SALLY BEAUTY CO INC	79546E104		3/16/2011	7/19/2011			1,063	0	802	261			0	261
265	SALLY BEAUTY CO INC	79546E104		3/18/2011	7/19/2011			2,834	0	2,098	736			0	736
266	EASTMAN CHEM CO COM	277432100		7/26/2011	8/9/2011			3,110	0	4,049	-939			0	-939
267	SMITH & NEPHEW PLC - ADR	83175M205		4/29/2009	1/10/2011			1,152	0	752	400			0	400
268	SMITH & NEPHEW PLC - ADR	83175M205		4/29/2009	1/11/2011			4,459	0	3,043	1,416			0	1,416
269	SMITH & NEPHEW PLC - ADR	83175M205		4/29/2009	1/12/2011			5,274	0	3,545	1,729			0	1,729
270	SOUTHERN COPPER CORP	84265V105		7/17/2009	4/19/2011			4,660	0	2,968	1,692			0	1,692
271	SOUTHERN COPPER CORP	84265V105		7/17/2009	4/19/2011			1,721	0	1,134	587			0	587
272	SOUTHWESTERN ENERGY CO COM	845467109		2/4/2011	7/19/2011			3,492	0	2,863	629			0	629
273	SOUTHWESTERN ENERGY CO COM	845467109		3/17/2011	7/19/2011			1,483	0	1,185	298			0	298
274	SOUTHWESTERN ENERGY CO COM	845467109		8/16/2011	12/8/2011			834	0	904	-70			0	-70
275	SOUTHWESTERN ENERGY CO COM	845467109		8/16/2011	12/15/2011			907	0	1,061	-154			0	-154
276	STANLEY BLACK & DECKER, INC.	854502101		2/1/2011	11/16/2011			1,270	0	1,393	-123			0	-123
277	STANLEY BLACK & DECKER, INC.	854502101		5/4/2011	11/16/2011			7,353	0	7,996	-643			0	-643
278	STANLEY BLACK & DECKER, INC.	854502101		9/7/2011	11/16/2011			3,543	0	3,125	418			0	418
279	STANLEY BLACK & DECKER, INC.	854502101		9/7/2011	12/13/2011			590	0	531	59			0	59
280	STAPLES INC	855030102		5/19/2011	7/19/2011			3,084	0	3,116	-32			0	-32
281	STAPLES INC	855030102		5/19/2011	11/1/2011			385	0	465	-80			0	-80
282	STAPLES INC	855030102		5/19/2011	11/1/2011			1,426	0	1,676	-250			0	-250
283	STAPLES INC	855030102		5/19/2011	12/8/2011			451	0	520	-69			0	-69
284	STAPLES INC	855030102		5/19/2011	12/15/2011			492	0	587	-95			0	-95
285	STAPLES INC	855030102		5/19/2011	12/16/2011			4,053	0	4,729	-676			0	-676
286	STAPLES INC	855030102		5/19/2011	12/16/2011			100	0	117	-17			0	-17
287	STAPLES INC	855030102		7/29/2011	12/16/2011			327	0	369	-42			0	-42
288	STARWOOD HOTELS & RESORTS WORLDWIDE	85590A401		1/18/2010	8/23/2011			359	0	359	0			0	0
289	STARWOOD HOTELS & RESORTS WORLDWIDE	85590A401		3/17/2011	8/23/2011			199	0	199	0			0	0
290	STATE BANK FINANCIAL CORP	856190103		4/19/2011	7/19/2011			970	0	1,094	-124			0	-124

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

Amount														
7,088														
0														
Long Term CG Distributions														
Short Term CG Distributions														
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F.M.V. as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of F.M.V. Over Adj. Basis	Gains Minus Excess of F.M.V. Over Adjusted Basis or Losses
291	STATE BANK FINANCIAL CORP	856190103		4/19/2011	12/12/2011		994	0	1,094	-100			0	-100
292	STERICYCLE INC COM	858912108		7/26/2011	8/29/2011		1,193	0	1,281	-88			0	-88
293	STERICYCLE INC COM	858912108		7/26/2011	12/7/2011		79	0	92	-13			0	-13
294	FEDERAL RLTY INVT TR SH BEN INT	313747206		6/17/2009	5/9/2011		1,222	0	731	491			0	491
295	FEDERAL RLTY INVT TR SH BEN INT	313747206		12/13/2011	12/15/2011		179	0	179	0			0	0
296	FOOT LOCKER INC	344849104		7/26/2011	10/4/2011		791	0	927	-136			0	-136
297	FOOT LOCKER INC	344849104		7/26/2011	12/7/2011		74	0	68	6			0	6
298	FOOT LOCKER INC	344849104		7/26/2011	12/14/2011		47	0	45	2			0	2
299	FOREST CITY ENTERPRISES INC CL A	345550107		7/21/2010	2/17/2011		4,312	0	2,814	1,498			0	1,498
300	FOREST CITY ENTERPRISES INC CL A	345550107		7/21/2010	2/18/2011		189	0	122	67			0	67
301	FOREST CITY ENTERPRISES INC CL A	345550107		4/29/2009	2/18/2011		378	0	147	231			0	231
302	FOREST CITY ENTERPRISES INC CL A	345550107		4/29/2009	6/17/2011		2,701	0	1,099	1,602			0	1,602
303	FOREST CITY ENTERPRISES INC CL A	345550107		4/29/2009	6/20/2011		1,438	0	586	852			0	852
304	FOREST CITY ENTERPRISES INC CL A	345550107		4/29/2009	6/23/2011		5,239	0	2,125	3,114			0	3,114
305	FOREST CITY ENTERPRISES INC CL A	345550107		4/29/2009	7/19/2011		1,640	0	660	980			0	980
306	GAZPROM LEVEL 1 ADR	368287207		4/29/2009	9/12/2011		7,405	0	6,149	1,256			0	1,256
307	GENERAL GROWTH PROPERTIES-WI	370023103		1/27/2011	1/31/2011		9	0	9	0			0	0
308	GENERAL GROWTH PROPERTIES-WI	370023103		11/18/2010	2/3/2011		811	0	809	2			0	2
309	GENERAL GROWTH PROPERTIES-WI	370023103		11/18/2010	3/24/2011		744	0	720	24			0	24
310	GENERAL GROWTH PROPERTIES-WI	370023103		7/27/2011	11/18/2011		503	0	630	-127			0	-127
311	GENERAL GROWTH PROPERTIES-WI	370023103		7/28/2011	11/16/2011		354	0	441	-87			0	-87
312	GENERAL GROWTH PROPERTIES-WI	370023103		7/28/2011	12/8/2011		185	0	228	-35			0	-35
313	GENERAL GROWTH PROPERTIES-WI	370023103		7/28/2011	12/13/2011		911	0	1,084	-173			0	-173
314	GENERAL GROWTH PROPERTIES-WI	370023103		7/12/2011	12/13/2011		882	0	1,050	-168			0	-168
315	GENERAL GROWTH PROPERTIES-WI	370023103		7/12/2011	12/15/2011		127	0	152	-25			0	-25
316	GENERAL GROWTH PROPERTIES-WI	370023103		11/18/2010	12/15/2011		113	0	118	-5			0	-5
317	GENERAL MILLS INC	370334104		12/16/2010	12/13/2011		1,486	0	1,355	131			0	131
318	GENESCO INC COM	371532102		7/26/2011	12/7/2011		58	0	55	3			0	3
319	GENESCO INC COM	371532102		7/26/2011	12/14/2011		57	0	55	2			0	2
320	GENUINE PARTS CO	372460105		2/26/2010	6/24/2011		8,714	0	6,756	1,958			0	1,958
321	GENZYME CORP	372917104		6/4/2010	4/1/2011		4,573	0	2,907	1,666			0	1,666
322	GENZYME CORP	372917104		4/14/2010	4/1/2011		7,088	0	4,881	2,207			0	2,207
323	GENZYME CORP	372917104		2/26/2010	4/1/2011		457	0	345	112			0	112
324	GLIMCHER RLTY TR COM	379302102		6/16/2011	12/8/2011		26	0	28	-2			0	-2
325	GLIMCHER RLTY TR COM	379302102		6/16/2011	12/15/2011		139	0	148	-9			0	-9
326	GOLDMAN SACHS GROUP INC	38141G104		3/31/2010	8/31/2011		5,224	0	7,683	-2,459			0	-2,459
327	GOLDMAN SACHS GROUP INC	38141G104		2/1/2011	8/31/2011		2,322	0	3,312	-990			0	-990
328	GOLDMAN SACHS GROUP INC	38141G104		3/2/2011	8/31/2011		3,947	0	5,543	-1,596			0	-1,596
329	GOLDMAN SACHS GROUP INC	38141G104		3/2/2011	12/13/2011		678	0	1,141	-462			0	-462
330	GRACO INC	384109104		5/28/2010	7/19/2011		4,010	0	2,550	1,460			0	1,460
331	GRACO INC	384109104		1/20/2010	7/19/2011		3,258	0	2,013	1,245			0	1,245
332	GRACO INC	384109104		1/23/2011	12/12/2011		1,444	0	1,359	85			0	85
333	GRACO INC	384109104		1/20/2010	12/12/2011		413	0	318	100			0	100
334	GUESS INC	401617105		6/22/2011	7/19/2011		2,125	0	2,300	-175			0	-175
335	GUESS INC	401617105		5/23/2011	7/19/2011		827	0	853	-26			0	-26
336	GUESS INC	401617105		5/23/2011	12/8/2011		535	0	772	-237			0	-237
337	GUESS INC	401617105		5/23/2011	12/15/2011		598	0	853	-255			0	-255
338	HCC INS HLDGS INC COM	404132102		7/27/2009	7/19/2011		2,612	0	2,094	518			0	518
339	HCC INS HLDGS INC COM	404132102		7/27/2009	12/12/2011		271	0	246	25			0	25
340	HCC INS HLDGS INC COM	404132102		4/29/2009	12/12/2011		543	0	487	56			0	56
341	HCP INC	404141109		5/9/2011	12/8/2011		383	0	372	11			0	11
342	HCP INC	404141109		5/9/2011	12/15/2011		428	0	409	19			0	19
343	TEMPUR-PEDIC INTL INC	88023U101		9/19/2011	12/7/2011		52	0	63	-11			0	-11
344	TEMPUR-PEDIC INTL INC	88023U101		9/19/2011	12/14/2011		51	0	63	-12			0	-12
345	TENCENT HOLDINGS LTD-UNS ADR	88032Q109		1/10/2011	12/15/2011		1,063	0	1,063	0			0	0
346	TERADATA CORP	88076W103		7/26/2011	10/25/2011		1,740	0	1,756	-16			0	-16
347	TERADATA CORP	88076W103		7/26/2011	12/14/2011		97	0	113	-16			0	-16
348	TERADATA CORP	88076W103		7/26/2011	12/22/2011		1,298	0	1,529	-231			0	-231

403	HESS CORP	42809H107		2/1/2011	2/25/2011	2,352	0	2,393	-41	0	-41
404	HESS CORP	42809H107		4/28/2009	2/25/2011	10,417	0	6,734	3,683	0	3,683
405	HESS CORP	42809H107		4/28/2009	3/23/2011	8,015	0	5,376	2,639	0	2,639
406	HESS CORP	42809H107		4/28/2009	6/8/2011	14,221	0	10,481	3,740	0	3,740

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

Long Term CG Distributions		Amount	Totals										2,961,375	0	2,546,646	414,729	0	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gain or Loss	F.M.V. as of 12/31/69	0	Gain Minus Excess of FMV Over Adjusted Basis or Losses	414,729
Short Term CG Distributions		7,088	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	0	0	0	0	0	0	0	0	0	0	0	0	
407	HESS CORP	42809H107	HESS CORP	42809H107			4/28/2009	6/15/2011	2,192	0	1,684	508										508		
408	HESS CORP	42809H107	HESS CORP	42809H107			7/8/2009	6/15/2011	11,808	0	8,162	3,646										3,646		
409	HIBBETT SPORTS INC	428567101	HIBBETT SPORTS INC	428567101			2/2/2011	7/19/2011	5,779	0	4,448	1,331										1,331		
410	HIBBETT SPORTS INC	428567101	HIBBETT SPORTS INC	428567101			4/29/2009	12/12/2011	1,861	0	860	1,001										1,001		
411	HIGHWOODS PPTYS INC COM	431284108	HIGHWOODS PPTYS INC COM	431284108			9/1/2010	12/8/2011	144	0	154	-10										-10		
412	HIGHWOODS PPTYS INC COM	431284108	HIGHWOODS PPTYS INC COM	431284108			9/1/2010	12/15/2011	29	0	31	-2										-2		
413	HITTITE MICROWAVE CORP	43365Y104	HITTITE MICROWAVE CORP	43365Y104			11/30/2010	7/19/2011	1,203	0	1,131	72										72		
414	SUCCESSFACTORS INC	864596101	SUCCESSFACTORS INC	864596101			7/26/2011	10/27/2011	1,662	0	1,855	-193										-193		
415	SUCCESSFACTORS INC	864596101	SUCCESSFACTORS INC	864596101			8/5/2011	10/27/2011	1,514	0	1,658	-144										-144		
416	SUCCESSFACTORS INC	864596101	SUCCESSFACTORS INC	864596101			7/26/2011	10/27/2011	1,141	0	1,359	-218										-218		
417	SYMANTEC CORP	871503108	SYMANTEC CORP	871503108			2/26/2010	3/1/2011	4,014	0	3,773	241										241		
418	SYMANTEC CORP	871503108	SYMANTEC CORP	871503108			2/26/2010	4/11/2011	4,444	0	3,986	456										456		
419	SYMANTEC CORP	871503108	SYMANTEC CORP	871503108			2/26/2010	5/13/2011	7,713	0	6,355	1,358										1,358		
420	SYMANTEC CORP	871503108	SYMANTEC CORP	871503108			2/26/2010	7/19/2011	4,048	0	3,459	589										589		
421	SYMANTEC CORP	871503108	SYMANTEC CORP	871503108			2/26/2010	7/29/2011	785	0	678	107										107		
422	SYMANTEC CORP	871503108	SYMANTEC CORP	871503108			7/30/2010	7/29/2011	1,322	0	895	427										427		
423	SYMANTEC CORP	871503108	SYMANTEC CORP	871503108			7/30/2010	12/8/2011	475	0	389	86										86		
424	SYMANTEC CORP	871503108	SYMANTEC CORP	871503108			7/30/2010	12/15/2011	521	0	441	80										80		
425	TANGER FACTORY OUTLET CTR	875465106	TANGER FACTORY OUTLET CTR	875465106			9/7/2010	2/15/2011	483	0	427	56										56		
426	TANGER FACTORY OUTLET CTR	875465106	TANGER FACTORY OUTLET CTR	875465106			9/7/2010	2/16/2011	431	0	380	51										51		
427	TANGER FACTORY OUTLET CTR	875465106	TANGER FACTORY OUTLET CTR	875465106			8/31/2010	2/16/2011	296	0	255	41										41		
428	TANGER FACTORY OUTLET CTR	875465106	TANGER FACTORY OUTLET CTR	875465106			8/31/2010	2/22/2011	134	0	116	18										18		
429	TANGER FACTORY OUTLET CTR	875465106	TANGER FACTORY OUTLET CTR	875465106			6/17/2009	2/22/2011	455	0	268	187										187		
430	TANGER FACTORY OUTLET CTR	875465106	TANGER FACTORY OUTLET CTR	875465106			6/17/2009	3/1/2011	900	0	536	364										364		
431	TANGER FACTORY OUTLET CTR	875465106	TANGER FACTORY OUTLET CTR	875465106			6/17/2009	3/24/2011	653	0	410	243										243		
432	TANGER FACTORY OUTLET CTR	875465106	TANGER FACTORY OUTLET CTR	875465106			6/17/2009	5/9/2011	1,535	0	868	667										667		
433	TANGER FACTORY OUTLET CTR	875465106	TANGER FACTORY OUTLET CTR	875465106			6/17/2009	5/11/2011	612	0	347	265										265		
434	TANGER FACTORY OUTLET CTR	875465106	TANGER FACTORY OUTLET CTR	875465106			6/17/2009	6/7/2011	538	0	315	223										223		
435	TANGER FACTORY OUTLET CTR	875465106	TANGER FACTORY OUTLET CTR	875465106			6/17/2009	6/22/2011	766	0	368	398										398		
436	TANGER FACTORY OUTLET CTR	875465106	TANGER FACTORY OUTLET CTR	875465106			6/17/2009	6/23/2011	266	0	131	135										135		
437	TARGET CORP	87612E106	TARGET CORP	87612E106			1/12/2011	12/13/2011	320	0	333	-13										-13		
438	TAUBMAN CTRS INC COM	876664103	TAUBMAN CTRS INC COM	876664103			11/18/2011	12/8/2011	123	0	121	2										2		
439	TAUBMAN CTRS INC COM	876664103	TAUBMAN CTRS INC COM	876664103			11/18/2011	12/15/2011	183	0	182	1										1		
440	TECHNE CORP	878377100	TECHNE CORP	878377100			2/26/2010	3/21/2011	2,852	0	2,546	306										306		
441	TECHNE CORP	878377100	TECHNE CORP	878377100			2/26/2010	5/24/2011	11,650	0	9,230	2,420										2,420		
442	TECHNE CORP	878377100	TECHNE CORP	878377100			3/29/2010	7/19/2011	1,629	0	1,304	325										325		
443	TECHNE CORP	878377100	TECHNE CORP	878377100			2/19/2010	7/19/2011	4,071	0	3,145	926										926		
444	TECHNE CORP	878377100	TECHNE CORP	878377100			11/23/2011	12/12/2011	1,626	0	1,581	45										45		
445	TECHNE CORP	878377100	TECHNE CORP	878377100			2/19/2010	12/16/2011	330	0	315	15										15		
446	TELEFONICA SA - ADR	879382208	TELEFONICA SA - ADR	879382208			6/23/2009	7/26/2011	1,613	0	1,528	85										85		
447	TELEFONICA SA - ADR	879382208	TELEFONICA SA - ADR	879382208			6/23/2009	11/23/2011	1,030	0	1,288	-258										-258		
448	TELEFONICA SA - ADR	879382208	TELEFONICA SA - ADR	879382208			5/21/2010	11/23/2011	1,362	0	1,525	-163										-163		
449	TELEFONICA SA - ADR	879382208	TELEFONICA SA - ADR	879382208			4/29/2009	11/23/2011	349	0	391	-42										-42		
450	TELLABS OPERATIONS, INC	879664100	TELLABS OPERATIONS, INC	879664100			8/24/2011	12/8/2011	429	0	407	22										22		
451	TELLABS OPERATIONS, INC	879664100	TELLABS OPERATIONS, INC	879664100			8/24/2011	12/15/2011	465	0	473	-8										-8		
452	TEMPLETON GLOBAL BOND FD-ADV #6	880208400	TEMPLETON GLOBAL BOND FD-ADV #6	880208400			4/30/2009	12/9/2011	100,000	0	90,838	9,162										9,162		
453	TEMPLETON GLOBAL BOND FD-ADV #6	880208400	TEMPLETON GLOBAL BOND FD-ADV #6	880208400			4/30/2009	12/23/2011	150,000	0	139,984	10,016										10,016		
454	GARTNER INC	366651107	GARTNER INC	366651107			7/26/2011	12/7/2011	184	0	190	-6										-6		
455	GARTNER INC	366651107	GARTNER INC	366651107			7/26/2011	12/14/2011	71	0	76	-5										-5		
456	GAZPROM LEVEL 1 ADR	368287207	GAZPROM LEVEL 1 ADR	368287207			3/15/2011	9/9/2011	1,624	0	2,131	-507										-507		
457	GAZPROM LEVEL 1 ADR	368287207	GAZPROM LEVEL 1 ADR	368287207			4/29/2009	9/9/2011	1,052	0	827	225										225		
458	FOREST CITY ENTERPRISES INC CL A	345550107	FOREST CITY ENTERPRISES INC CL A	345550107			7/27/2009	7/19/2011	2,642	0	977	1,665										1,665		
459	FOREST CITY ENTERPRISES INC CL A	345550107	FOREST CITY ENTERPRISES INC CL A	345550107			7/27/2009	8/9/2011	1,382	0	674	708										708		
460	FOREST CITY ENTERPRISES INC CL A	345550107	FOREST CITY ENTERPRISES INC CL A	345550107			7/27/2009	12/12/2011	739	0	438	301										301		
461	FORMFACTOR INC	346375108	FORMFACTOR INC	346375108			7/8/2011	7/19/2011	3,933	0	3,933	0										0		
462	FORMFACTOR INC	346375108	FORMFACTOR INC	346375108			7/8/2011	12/8/2011	361	0	623	-262										-262		
463	FORMFACTOR INC	346375108	FORMFACTOR INC	346375108			7/8/2011	12/8/2011	106	0	185	-77										-77		
464	FORMFACTOR INC	346375108	FORMFACTOR INC	346375108			7/8/2011	12/15/2011	505	0	936	-431										-431		

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	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Amount		Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F.M.V. as of 12/31/59	Adjusted Basis as of 12/31/59	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis for Losses
							Long Term CG Distributions	Short Term CG Distributions								
							7,088	0								
465	FORWARD AIR CORP	349853101		5/3/2010	7/19/2011				475	0	408	67			0	494,729
466	FORWARD AIR CORP	349853101		5/4/2010	7/19/2011				4,276	0	3,581	695			0	695
467	FORWARD AIR CORP	349853101		7/27/2009	7/19/2011				679	0	424	255			0	255
468	FORWARD AIR CORP	349853101		7/27/2009	12/12/2011				2,068	0	1,378	690			0	690
469	FORWARD AIR CORP	349853101		7/27/2009	12/16/2011				821	0	530	291			0	291
470	FOSSIL INC COM	349882100		7/26/2011	9/23/2011				1,672	0	2,366	-694			0	-694
471	FOSSIL INC COM	349882100		7/26/2011	11/9/2011				1,645	0	2,366	-721			0	-721
472	FOSSIL INC COM	349882100		7/26/2011	11/17/2011				1,550	0	2,235	-685			0	-685
473	FOSSIL INC COM	349882100		7/26/2011	12/14/2011				80	0	131	-51			0	-51
474	FRESENIUS MEDICAL CARE ADR	358029106		9/11/2009	5/16/2011				1,562	0	1,021	541			0	541
475	FRESENIUS MEDICAL CARE ADR	358029106		9/11/2009	5/17/2011				844	0	557	287			0	287
476	FRESENIUS MEDICAL CARE ADR	358029106		5/14/2009	5/17/2011				70	0	41	29			0	29
477	FRESENIUS MEDICAL CARE ADR	358029106		5/14/2009	7/27/2011				2,531	0	1,325	1,206			0	1,206
478	FRESENIUS MEDICAL CARE ADR	358029106		5/14/2009	12/8/2011				1,138	0	704	434			0	434
479	FRESENIUS MEDICAL CARE ADR	358029106		5/8/2009	12/8/2011				335	0	196	139			0	139
480	GNC HOLDINGS INC	36191G107		10/27/2011	12/7/2011				26	0	25	1			0	1
481	GNC HOLDINGS INC	36191G107		10/27/2011	12/14/2011				54	0	49	5			0	5
482	GAMESTOP CORP NEW	36467W109		7/29/2011	12/8/2011				799	0	801	-2			0	-2
483	GAMESTOP CORP NEW	36467W109		7/29/2011	12/15/2011				670	0	860	18			0	18
484	GAMESTOP CORP NEW	36467W109		4/5/2011	12/15/2011				287	0	281	6			0	6
485	GARDNER DENVER INC COMMON STOCK	365558105		12/1/2011	12/14/2011				76	0	85	-10			0	-10
486	SUCCESSFACTORS INC	864596101		7/26/2011	10/20/2011				2,872	0	3,132	-260			0	-260
487	HOTEL & RESORTS, INC.	44107P104		2/28/2011	12/8/2011				330	0	420	-90			0	-90
488	HOTEL & RESORTS, INC.	44107P104		2/28/2011	12/15/2011				375	0	493	-115			0	-115
489	VERIFONE SYSTEMS, INC.	92342Y109		7/26/2011	12/7/2011				85	0	82	3			0	3
490	HOTEL & RESORTS, INC.	44107P104		11/8/2010	12/15/2011				42	0	51	-9			0	-9
491	VERIFONE SYSTEMS, INC.	92342Y109		7/26/2011	12/14/2011				41	0	41	0			0	0
492	VESTAS WIND SYS AS LTD KINGDOM	925458101		9/15/2009	5/11/2011				893	0	2,235	-1,342			0	-1,342
493	VESTAS WIND SYS AS LTD KINGDOM	925458101		4/29/2009	5/11/2011				2,589	0	5,560	-2,971			0	-2,971
494	VESTAS WIND SYS AS LTD KINGDOM	925458101		4/29/2009	5/12/2011				1,694	0	3,707	-2,013			0	-2,013
495	VESTAS WIND SYS AS LTD KINGDOM	925458101		4/29/2009	5/13/2011				30	0	65	-35			0	-35
496	VESTAS WIND SYS AS LTD KINGDOM	925458101		12/17/2009	5/13/2011				827	0	1,696	-869			0	-869
497	VESTAS WIND SYS AS LTD KINGDOM	925458101		12/30/2009	5/13/2011				857	0	1,735	-876			0	-876
498	VIACOM INC NEW	92553P201		6/11/2011	12/13/2011				391	0	458	-67			0	-67
499	VODAFONE GROUP PLC NEW ADR	92857W209		2/26/2008	12/13/2011				663	0	807	-144			0	-144
500	HUMANA INC	444859102		12/6/2011	12/7/2011				86	0	86	0			0	0
501	HUNTINGTON INGALLS INDUSTRIES	446413106		4/28/2009	4/7/2011				85	0	85	0			0	0
502	HUNTINGTON INGALLS INDUSTRIES	446413106		4/28/2009	4/12/2011				19	0	14	5			0	5
503	HUNTINGTON INGALLS INDUSTRIES	446413106		4/28/2009	4/12/2011				2,394	0	1,756	638			0	638
504	HUNTINGTON INGALLS INDUSTRIES	446413106		7/29/2009	4/12/2011				1,216	0	832	384			0	384
505	JACINTERACTIVE CORP	44919P508		7/28/2011	12/7/2011				169	0	169	0			0	0
506	JACINTERACTIVE CORP	44919P508		7/28/2011	12/14/2011				118	0	127	-9			0	-9
507	VOLKSWAGEN AG-SPONS PFD ADR	928662402		10/4/2010	12/15/2011				1,676	0	1,277	399			0	399
508	VORNADO REALTY TRUST	929042109		10/25/2010	12/8/2011				298	0	363	-65			0	-65
509	VORNADO REALTY TRUST	929042109		10/25/2010	12/15/2011				73	0	91	-18			0	-18
510	IBERIABANK CORP	450828108		4/29/2011	7/19/2011				1,245	0	1,320	-75			0	-75
511	IBERIABANK CORP	450828108		5/2/2011	12/16/2011				737	0	774	-37			0	-37
512	IBERIABANK CORP	450828108		11/8/2010	12/15/2011				439	0	893	-156			0	-156
513	IBERIABANK CORP	450828108		4/29/2009	2/10/2011				1,120	0	528	-88			0	-88
514	WAL-MART DE MEXICO-SPON ADR	93114W107		3/30/2010	12/8/2011				1,007	0	509	498			0	498
515	WAL-MART DE MEXICO-SPON ADR	93114W107		4/13/2010	7/19/2011				4,130	0	1,252	-76			0	-76
516	UMPOUA HOLDINGS CORP	450911102		3/30/2010	12/12/2011				1,634	0	1,713	-79			0	-79
517	UMPOUA HOLDINGS CORP	450911102		2/26/2010	7/19/2011				5,916	0	5,408	508			0	508
518	ITT CORP	450911102		2/26/2010	11/28/2011				10	0	10	0			0	0
519	UNDER ARMOUR INC	904311107		7/26/2011	7/27/2011				4,632	0	4,791	-159			0	-159

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	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F.M.V. as of 12/31/59	Adjusted Basis as of 12/31/59	Excess of FMV Over Adjusted Basis	Capital Gains or Losses
523	UNDER ARMOUR INC	904311107		7/26/2011	12/17/2011		163	0	156	7	0	0	0	7
524	UNDER ARMOUR INC	904311107		7/26/2011	12/14/2011		74	0	78	-4	0	0	0	-4
525	UNITED TECHNOLOGIES CORP	913017109		2/1/2011	12/13/2011		2,041	0	2,211	-170	0	0	0	-170
526	ITT CORP	450911201		2/26/2010	12/15/2011		435	0	449	-14	0	0	0	-14
527	UNIVERSAL HEALTH RLTY INCOME TR	91359E105		4/29/2009	12/12/2011		1,504	0	1,295	209	0	0	0	209
528	ILLUMINA INC	452327109		7/26/2011	7/27/2011		1,789	0	2,015	-226	0	0	0	-226
529	VCA ANTECH INC	918194101		10/13/2011	12/6/2011		445	0	391	54	0	0	0	54
530	ILLUMINA INC	452327109		7/26/2011	8/2/2011		1,802	0	2,085	-283	0	0	0	-283
531	VCA ANTECH INC	918194101		10/13/2011	12/15/2011		507	0	442	65	0	0	0	65
532	ILLUMINA INC	452327109		7/26/2011	9/16/2011		3,759	0	5,420	-1,661	0	0	0	-1,661
533	WAL-MART DE MEXICO-SPON ADR	93114W107		4/29/2009	8/30/2011		1,456	0	792	664	0	0	0	664
534	HOME PROPERTIES INC	437306103		6/17/2009	8/23/2011		999	0	451	548	0	0	0	548
535	INDUST AND COMM BK OF CHINA - ADR	455807107		9/23/2009	12/15/2011		1,172	0	1,570	-398	0	0	0	-398
536	HONEYWELL INTERNATIONAL INC	438516106		2/1/2011	12/13/2011		1,018	0	1,089	-62	0	0	0	-62
537	INFOSYS TECHNOLOGIES LIMITED - AD	456788108		4/29/2009	3/15/2011		6,288	0	2,896	3,392	0	0	0	3,392
538	INFOSYS TECHNOLOGIES LIMITED - AD	456788108		4/29/2009	3/16/2011		1,231	0	579	652	0	0	0	652
539	HONG KONG EXCH & CLEARING LTD - ADR	443858109		4/29/2009	12/6/2011		1,201	0	810	391	0	0	0	391
540	ING GROEP N.V. - ADR	456837103		8/16/2011	12/15/2011		1,168	0	1,510	-342	0	0	0	-342
541	INTEL CORP	458140100		2/1/2011	4/13/2011		1,307	0	1,428	-121	0	0	0	-121
542	INTEL CORP	458140100		4/28/2009	4/13/2011		10,355	0	8,001	2,354	0	0	0	2,354
543	INTEL CORP	458140100		4/28/2009	9/7/2011		9,344	0	7,145	2,199	0	0	0	2,199
544	INTERNATIONAL BUSINESS MACHS CO	459200101		2/1/2011	8/10/2011		3,656	0	3,598	58	0	0	0	58
545	INTERNATIONAL BUSINESS MACHS CO	459200101		1/13/2010	8/10/2011		8,641	0	7,486	1,155	0	0	0	1,155
546	INTERNATIONAL BUSINESS MACHS CO	459200101		1/13/2010	9/14/2011		4,442	0	3,857	585	0	0	0	585
547	INTERNATIONAL BUSINESS MACHS CO	459200101		6/23/2010	9/14/2011		7,075	0	5,569	1,506	0	0	0	1,506
548	INTERNATIONAL BUSINESS MACHS CO	459200101		6/23/2010	12/13/2011		773	0	518	255	0	0	0	255
549	INTERNATIONAL BUSINESS MACHS CO	459200101		6/23/2010	12/21/2011		7,573	0	5,440	2,133	0	0	0	2,133
550	INTERNATIONAL BUSINESS MACHS CO	459200101		2/26/2010	1/10/2011		2,513	0	1,892	621	0	0	0	621
551	WESTERN UNION CO/TE	959802109		2/26/2010	7/19/2011		766	0	633	133	0	0	0	133
552	INTERNATIONAL FLAVORS & FRAGRAN	459506101		2/26/2010	7/19/2011		2,763	0	1,850	933	0	0	0	933
553	INTERNATIONAL FLAVORS & FRAGRAN	459506101		2/26/2010	9/26/2011		5,995	0	4,414	1,581	0	0	0	1,581
554	ITAU UNIBANCO BANCO HOLDING S.A.	465562106		5/4/2011	12/6/2011		1,408	0	1,678	-269	0	0	0	-269
555	WAL-MART DE MEXICO-SPON ADR	93114W107		4/29/2009	12/15/2011		1,056	0	566	490	0	0	0	490
556	WALGREEN CO	931422109		10/13/2010	3/2/2011		13,715	0	11,256	2,459	0	0	0	2,459
557	WALGREEN CO	931422109		10/20/2010	3/2/2011		13,758	0	11,038	2,719	0	0	0	2,719
558	WALGREEN CO	931422109		2/1/2011	3/2/2011		487	0	461	26	0	0	0	26
559	WATERS CORP	941848103		2/26/2010	3/1/2011		2,648	0	1,904	744	0	0	0	744
560	WATERS CORP	941848103		2/26/2010	5/6/2011		3,004	0	1,844	1,160	0	0	0	1,160
561	WATERS CORP	941848103		2/26/2010	5/23/2011		7,953	0	4,878	3,115	0	0	0	3,115
562	WESTAMERICA BANCORPORATION	957090103		1/14/2010	7/19/2011		1,889	0	2,339	-450	0	0	0	-450
563	WESTAMERICA BANCORPORATION	957090103		4/29/2009	7/19/2011		708	0	826	-118	0	0	0	-118
564	WESTAMERICA BANCORPORATION	957090103		4/29/2009	12/12/2011		1,053	0	1,376	-323	0	0	0	-323
565	WESTAMERICA BANCORPORATION	957090103		4/29/2009	12/16/2011		428	0	550	-121	0	0	0	-121
566	WESTERN UNION CO/TE	959802109		3/4/2010	7/19/2011		2,265	0	1,893	373	0	0	0	373
567	WESTERN UNION CO/TE	959802109		8/16/2011	12/6/2011		855	0	812	43	0	0	0	43
568	WESTERN UNION CO/TE	959802109		8/16/2011	12/15/2011		242	0	237	5	0	0	0	5
569	WESTERN UNION CO/TE	959802109		10/12/2011	12/15/2011		691	0	666	25	0	0	0	25
570	WHOLE FOODS MKT INC	966837106		7/26/2011	9/14/2011		799	0	810	-11	0	0	0	-11
571	WHOLE FOODS MKT INC	966837106		7/26/2011	12/7/2011		136	0	135	1	0	0	0	1
572	WHOLE FOODS MKT INC	966837106		7/26/2011	12/14/2011		66	0	68	-2	0	0	0	-2
573	WILLIAMS COS INC	969457100		2/26/2010	3/1/2011		3,266	0	2,324	942	0	0	0	942
574	WILLIAMS COS INC	969457100		2/26/2010	4/7/2011		1,550	0	1,076	474	0	0	0	474
575	WILLIAMS COS INC	969457100		2/26/2010	5/9/2011		1,851	0	1,291	570	0	0	0	570
576	WILLIAMS COS INC	969457100		2/26/2010	5/20/2011		8,648	0	6,068	2,580	0	0	0	2,580
577	WISCONSIN ENERGY CORP COM	976657106		2/26/2010	1/7/2011		2,335	0	1,942	393	0	0	0	393
578	WISCONSIN ENERGY CORP COM	976657106		2/26/2010	5/6/2011		1,871	0	1,456	415	0	0	0	415
579	WISCONSIN ENERGY CORP COM	976657106		2/26/2010	7/19/2011		2,084	0	1,626	458	0	0	0	458
580	WISCONSIN ENERGY CORP COM	976657106		2/26/2010	10/13/2011		5,127	0	3,956	1,171	0	0	0	1,171

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Long Term CG Distributions		Amount	Totals										2,546,646		414,729	F.M.V. as of 12/31/69		Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis		Gross Minus Excess of FMV Over Adjusted Basis	
Short Term CG Distributions		7,088	0										0		0	0		0	0		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	Gross Minus Excess of FMV Over Adjusted Basis									
581	WOLVERINE WORLD WIDE INC COM	978097103		7/9/2010	7/19/2011	2,399	0	1,568	831			0	831									
582	WOLVERINE WORLD WIDE INC COM	978097103		7/12/2010	7/19/2011	800	0	525	275			0	275									
583	WOLVERINE WORLD WIDE INC COM	978097103		7/27/2009	7/19/2011	1,999	0	1,162	837			0	837									
584	WOLVERINE WORLD WIDE INC COM	978097103		7/27/2009	12/12/2011	178	0	116	62			0	62									
585	WOLVERINE WORLD WIDE INC COM	978097103		4/29/2009	12/12/2011	535	0	323	212			0	212									
586	WOLVERINE WORLD WIDE INC COM	978097103		4/29/2009	12/16/2011	359	0	215	144			0	144									
587	WRIGHT EXPRESS CORP	98233Q105		8/2/2011	12/12/2011	1,871	0	1,696	175			0	175									
588	XYLEM INC/NY	98419M100		2/26/2010	12/8/2011	508	0	617	-109			0	-109									
589	XYLEM INC/NY	98419M100		2/26/2010	12/15/2011	590	0	735	-145			0	-145									
590	YOUKU COM INC-SPON ADR	98742U100		5/13/2011	6/15/2011	1,154	0	1,986	-832			0	-832									
591	YOUKU COM INC-SPON ADR	98742U100		5/16/2011	6/15/2011	1,319	0	2,147	-828			0	-828									
592	YOUNG INNOVATIONS INCORPORATED	987520103		4/29/2009	7/19/2011	1,457	0	761	696			0	696									
593	YOUNG INNOVATIONS INCORPORATED	987520103		4/29/2009	12/12/2011	1,017	0	533	484			0	484									
594	YOUNG INNOVATIONS INCORPORATED	987520103		4/29/2009	12/16/2011	304	0	152	152			0	152									
595	HITTITE MICROWAVE CORP	43365Y104		11/30/2010	12/16/2011	489	0	565	-76			0	-76									
596	HOLOGIC INC COM	436440101		4/13/2010	2/9/2011	5,264	0	4,715	549			0	549									
597	HOLOGIC INC COM	436440101		2/26/2010	2/9/2011	1,159	0	1,014	145			0	145									
598	HOLOGIC INC COM	436440101		2/26/2010	3/14/2011	4,006	0	3,266	740			0	740									
599	HOLOGIC INC COM	436440101		2/26/2010	7/19/2011	8,500	0	7,254	1,246			0	1,246									
600	HOLOGIC INC COM	436440101		2/26/2010	12/8/2011	402	0	413	-11			0	-11									
601	HOLOGIC INC COM	436440101		8/17/2011	12/8/2011	285	0	282	3			0	3									
602	HOLOGIC INC COM	436440101		8/17/2011	12/15/2011	763	0	764	-1			0	-1									
603	HOME PROPERTIES INC	437306103		6/17/2009	3/24/2011	558	0	329	229			0	229									
604	HOME PROPERTIES INC	437306103		6/17/2009	4/27/2011	1,052	0	560	492			0	492									
605	HOME PROPERTIES INC	437306103		6/17/2009	4/29/2011	877	0	461	416			0	416									
606	HOME PROPERTIES INC	437306103		6/17/2009	5/9/2011	616	0	329	287			0	287									
607	VALEANT PHARMACEUTICALS	91911K102		7/26/2011	9/16/2011	3,955	0	5,191	-1,236			0	-1,236									
608	VALERO ENERGY CORP	91913Y100		11/3/2010	1/31/2011	3,001	0	2,125	876			0	876									
609	VALERO ENERGY CORP	91913Y100		11/3/2010	3/1/2011	1,142	0	756	386			0	386									
610	VALERO ENERGY CORP	91913Y100		9/16/2010	3/1/2011	1,414	0	897	517			0	517									
611	VALERO ENERGY CORP	91913Y100		9/16/2010	7/19/2011	3,217	0	2,191	1,026			0	1,026									
612	VALERO ENERGY CORP	91913Y100		9/16/2010	12/8/2011	480	0	397	83			0	83									
613	VALERO ENERGY CORP	91913Y100		9/16/2010	12/15/2011	558	0	466	92			0	92									
614	VENTAS INC COM	92276F100		8/10/2011	12/15/2011	156	0	137	19			0	19									
615	VERIFONE SYSTEMS, INC	92342Y109		7/26/2011	8/1/2011	1,076	0	1,105	-29			0	-29									
616	VERIFONE SYSTEMS, INC	92342Y109		7/26/2011	9/16/2011	2,395	0	2,578	-183			0	-183									
617	EDWARDS LIFESCIENCES CORP	28176E108		7/26/2011	12/1/2011	1,261	0	1,425	-164			0	-164									
618	EDWARDS LIFESCIENCES CORP	28176E108		7/26/2011	12/7/2011	65	0	75	-10			0	-10									
619	ELDORADO GOLD CORP NEW COM	284902103		9/8/2011	12/7/2011	50	0	50	0			0	0									
620	ELDORADO GOLD CORP NEW COM	284902103		9/3/2011	12/14/2011	43	0	68	-25			0	-25									
621	ELDORADO GOLD CORP NEW COM	284902103		9/8/2011	12/14/2011	43	0	43	0			0	0									
622	ELECTRONIC ARTS INC	285512109		7/26/2011	12/7/2011	68	0	72	-4			0	-4									
623	ELECTRONIC ARTS INC	285512109		7/26/2011	12/14/2011	102	0	119	-17			0	-17									
624	EMBRAER SA ADR	29082A107		8/9/2011	12/15/2011	1,199	0	1,109	90			0	90									
625	ENERGIZER HOLDINGS INC	29266R108		7/29/2011	11/17/2011	487	0	562	-75			0	-75									
626	ENERGIZER HOLDINGS INC	29266R108		7/29/2011	12/1/2011	1,678	0	1,847	-169			0	-169									
627	ENERGIZER HOLDINGS INC	29266R108		8/1/2011	12/1/2011	2,188	0	2,406	-218			0	-218									
628	ENERGIZER HOLDINGS INC	29266R108		8/23/2011	12/1/2011	875	0	865	10			0	10									
629	ENTERTAINMENT PPTYS TRUST COM	29380T105		10/25/2010	12/8/2011	88	0	92	-4			0	-4									
630	ENTERTAINMENT PPTYS TRUST COM	29380T105		10/25/2010	12/15/2011	170	0	183	-13			0	-13									
631	EQUITY LIFESTYLE PPTYS INC	29472R108		11/9/2010	5/27/2011	1,223	0	1,233	-10			0	-10									
632	EQUITY LIFESTYLE PPTYS INC	29472R108		9/8/2010	5/27/2011	116	0	108	8			0	8									
633	EQUITY LIFESTYLE PPTYS INC	29472R108		9/8/2010	12/8/2011	190	0	162	28			0	28									
634	EQUITY LIFESTYLE PPTYS INC	29472R108		9/8/2010	12/15/2011	125	0	108	17			0	17									
635	EQUITY LIFESTYLE PPTYS INC	29472R108		6/17/2009	12/15/2011	125	0	77	48			0	48									
636	EQUITY RESIDENTIAL PPTYS TR SH BE	29476L107		3/25/2011	9/27/2011	646	0	657	-11			0	-11									
637	EQUITY RESIDENTIAL PPTYS TR SH BE	29476L107		3/28/2011	9/27/2011	592	0	598	-6			0	-6									
638	EQUITY RESIDENTIAL PPTYS TR SH BE	29476L107		3/28/2011	9/28/2011	587	0	598	-11			0	-11									

Amount									
7,088									
0									
Totals									
2,961,375									
0									
2,546,646									
414,729									
0									
FIMV as of 12/31/69									
0									
Adjusted Basis as of 12/31/69									
0									
Gain or Loss									
414,729									
0									
Cost or Other Basis Plus Expense of Sale									
0									
Depreciation Allowed									
0									
Gross Sales Price									
693									
0									
Date Sold									
9/28/2011									
How Acquired									
2/22/2011									
Date Acquired									
2/22/2011									
CUSIP #									
294761.107									
Kind(s) of Property Sold									
EQUITY RESIDENTIAL PPTYS TR SH BE294761.107									
639									
EQUITY RESIDENTIAL PPTYS TR SH BE294761.107									
640									
EQUITY RESIDENTIAL PPTYS TR SH BE294761.107									
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EQUITY RESIDENTIAL PPTYS TR SH BE294761.107									
644									
ESSEX PPTY TR COM									
297178105									
645									
ESSEX PPTY TR COM									
297178105									
646									
EASTMAN CHEM CO COM									
277432100									
647									
EDISON INTL COM									
281020107									
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EDISON INTL COM									
281020107									
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EDUCATION RLTY TR INC									
28140H104									
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EDUCATION RLTY TR INC									
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EDUCATION RLTY TR INC									
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EDUCATION RLTY TR INC									
28140H104									
653									
EDWARDS LIFESCIENCES CORP									
28176E108									
654									
THE SCOTTS MIRACLE-GRO COMPANY									
810186105									
655									
THE SCOTTS MIRACLE-GRO COMPANY									
810186105									
656									
SEALED AIR CORP COM									
81211K100									
657									
SEALED AIR CORP COM									
81211K100									
658									
SHIRE PLC ADR									
82481R106									
659									
SHIRE PLC ADR									
82481R106									
660									
SIEMENS AG - ADR									
826197501									
661									
SIGMA ALDRICH CORP									
826552101									
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SIGMA ALDRICH CORP									
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SIGMA ALDRICH CORP									
826552101									
665									
ESSEX PPTY TR COM									
297178105									
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30162A108									
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EXPEDIA INC DEL									
30212P105									
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675									
EXPEDITORS INTL WASH INC									
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EXPEDITORS INTL WASH INC									
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EXPONENT INC									
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EXPONENT INC									
30214U102									
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EXPONENT INC									
30214U102									
681									
EXXON MOBIL CORPORATION									
30231G102									
682									
EXXON MOBIL CORPORATION									
30231G102									
683									
FEI CO COM									
30241L109									
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FEI CO COM									
30241L109									
685									
FACTSET RESH SYS INC COM									
303075105									
686									
FACTSET RESH SYS INC COM									
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FACTSET RESH SYS INC COM									
303075105									
688									
FAIR ISSAC, INC									
303250104									
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FAIR ISSAC, INC									
303250104									
693									
FANUC CORPORATION ADR									
307305102									
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FANUC CORPORATION ADR									
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FANUC CORPORATION ADR									
307305102									
696									
FANUC CORPORATION ADR									
307305102									

Amount		Long Term CG Distributions		Short Term CG Distributions		Totals		Gross Sales Price		Depreciation Allowed		Cost or Other Basis Plus Expense of Sale		Gain or Loss		IF: MV. as of 12/31/09		Adjusted Basis as of 12/31/09		Excess of FMV Over Adj Basis		Gain/Loss Excess of FMV Over Adjusted Basis on Losses	
7,088		0		0		0		2,961,375		0		2,546,646		414,729		0		0		0		414,729	
	CUSIP #	Kind(s) of Property Sold	How Acquired	Date Acquired	Date Sold																		
697	307305102	FANUC CORPORATION ADR		4/29/2009	12/15/2011			1,010	0	456	554												
698	313747206	FEDERAL RLTY INVT TR SH BEN INT		7/22/2010	2/22/2011			653	0	599	54												
699	313747206	FEDERAL RLTY INVT TR SH BEN INT		7/9/2010	4/28/2011			875	0	731	144												
700	313747206	FEDERAL RLTY INVT TR SH BEN INT		7/12/2010	4/28/2011			525	0	436	89												
701	313747206	FEDERAL RLTY INVT TR SH BEN INT		7/21/2010	4/28/2011			788	0	667	121												
702	313747206	FEDERAL RLTY INVT TR SH BEN INT		7/12/2010	4/28/2011			175	0	142	33												
703	313747206	FEDERAL RLTY INVT TR SH BEN INT		11/4/2009	4/29/2011			523	0	374	149												
704	313747206	FEDERAL RLTY INVT TR SH BEN INT		7/7/2010	4/29/2011			1,396	0	1,133	263												
705	313747206	FEDERAL RLTY INVT TR SH BEN INT		6/17/2009	4/29/2011			1,396	0	835	561												
706	313747206	FEDERAL RLTY INVT TR SH BEN INT		6/17/2009	5/5/2011			1,561	0	940	621												
707	828806109	SIMON PROPERTY GROUP INC		11/4/2010	7/8/2011			844	0	722	124												
708	828806109	SIMON PROPERTY GROUP INC		6/17/2009	7/8/2011			1,688	0	696	992												
709	828806109	SIMON PROPERTY GROUP INC		6/17/2009	8/9/2011			3,197	0	1,541	1,656												
710	828806109	SIMON PROPERTY GROUP INC		6/17/2009	8/10/2011			2,048	0	945	1,103												
711	828806109	SIMON PROPERTY GROUP INC		10/31/2011	12/8/2011			740	0	746	-6												
712	828806109	SIMON PROPERTY GROUP INC		10/11/2011	12/15/2011			607	0	639	-32												
713	828806109	SIMON PROPERTY GROUP INC		6/17/2009	12/15/2011			726	0	298	430												
714	829073105	SIMPSON MFG INC COM		4/29/2009	12/8/2011			1,004	0	715	283												
715	829073105	SIMPSON MFG INC COM		4/29/2009	12/12/2011			842	0	596	246												
716	83172R108	SMART TECHNOLOGIES INC - A		5/13/2011	7/19/2011			1,548	0	3,035	-1,487												
717	83172R108	SMART TECHNOLOGIES INC - A		5/17/2011	7/19/2011			1,002	0	1,950	-948												
718	83172R108	SMART TECHNOLOGIES INC - A		5/17/2011	12/8/2011			577	0	1,228	-651												
719	83172R108	SMART TECHNOLOGIES INC - A		5/17/2011	12/15/2011			480	0	1,131	-650												
720	297178105	ESSEX PPTY TR COM		8/26/2009	1/14/2011			341	0	221	119												
721	79546E104	SALLY BEAUTY CO INC		10/14/2010	7/19/2011			3,188	0	2,064	1,124												
722	SALLY BEAUTY CO INC			10/14/2010	12/12/2011			2,117	0	1,204	913												
723	SALLY BEAUTY CO INC			10/14/2010	12/16/2011			815	0	459	356												
724	SANDISK CORP COM			10/29/2011	12/7/2011			100	0	100	0												
725	SANDISK CORP COM			10/5/2011	12/14/2011			95	0	95	0												
726	SANOFI-AVENTIS-CVR-WM	12/31/20		4/1/2011	4/20/2011			15	0	13	2												
727	SANOFI-AVENTIS-CVR-WM	12/31/20		4/1/2011	4/20/2011			239	0	206	33												
728	SANOFI-AVENTIS-CVR-WM	12/31/20		4/1/2011	4/20/2011			154	0	133	21												
729	SAP AG - ADR			11/18/2009	2/3/2011			1,869	0	1,566	303												
730	SAP AG - ADR			11/18/2009	2/14/2011			361	0	294	67												
731	SAP AG - ADR			12/9/2010	2/14/2011			1,623	0	1,320	303												
732	SAP AG - ADR			12/9/2010	4/18/2011			1,076	0	831	245												
733	SAP AG - ADR			10/29/2009	4/18/2011			1,076	0	795	281												
734	SAP AG - ADR			10/29/2009	1/12/1/2011			463	0	374	89												
735	SAP AG - ADR			1/25/2010	11/21/2011			1,385	0	1,114	275												
736	SAP AG - ADR			1/25/2010	12/15/2011			850	0	696	154												
737	SAP AG - ADR			4/29/2009	12/15/2011			454	0	315	139												
738	SBERBANK-SPONSORED ADR			9/9/2011	12/8/2011			826	0	864	-38												
739	SCANSOURCE INC COM			7/27/2009	7/19/2011			1,546	0	1,117	429												
740	SCANSOURCE INC COM			4/29/2009	7/19/2011			2,126	0	1,305	817												
741	SCANSOURCE INC COM			4/29/2009	12/12/2011			681	0	476	205												
742	SCHLUMBERGER LTD			6/25/2009	7/26/2011			2,346	0	1,377	969												
743	SCHLUMBERGER LTD			9/15/2009	7/26/2011			188	0	119	69												
744	SCHLUMBERGER LTD			4/29/2009	7/26/2011			94	0	50	44												
745	SCHLUMBERGER LTD			9/22/2011	12/8/2011			820	0	680	137												
746	SCHWAB CHARLES CORP NEW			10/13/2011	12/8/2011			764	0	764	0												
747	SCHWAB CHARLES CORP NEW			10/13/2011	12/15/2011			791	0	850	-59												
748	THE SCOTTS MIRACLE-GRO COMPANY			6/24/2011	7/19/2011			2,317	0	2,422	-105												
749	THE SCOTTS MIRACLE-GRO COMPANY			6/24/2011	11/2/2011			1,030	0	1,162	-132												
750	THE SCOTTS MIRACLE-GRO COMPANY			6/24/2011	11/2/2011			2,061	0	2,267	-206												
751	J & J SNACK FOODS CORP			10/15/2010	7/19/2011			250	0	223	27												
752	J & J SNACK FOODS CORP			10/15/2010	12/12/2011			1,847	0	1,561	286												
753	J & J SNACK FOODS CORP			9/29/2010	12/12/2011			264	0	211	53												
754	JPMORGAN CHASE & CO			2/25/2011	12/13/2011			1,375	0	1,986	-611												

Amount

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

Amount										7,088		0	
Long Term CG Distributions													
Short Term CG Distributions													
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F.M.V. as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
813	MANHATTAN ASSOCIATES, INC COM	562750109		4/29/2009	12/16/2011	1,127	0	419	708			0	708
814	MANHATTAN ASSOCIATES, INC COM	562750109		4/29/2009	12/16/2011	2,245	0	838	1,407			0	1,407
815	MANHATTAN ASSOCIATES, INC COM	562750109		4/29/2009	12/16/2011	447	0	168	279			0	279
816	MARSH & MCLENNAN COS INC	571748102		3/18/2010	1/10/2011	2,145	0	1,965	180			0	180
817	MARSH & MCLENNAN COS INC	571748102		3/18/2010	7/19/2011	702	0	589	113			0	113
818	MARSH & MCLENNAN COS INC	571748102		2/26/2010	7/19/2011	1,873	0	1,483	390			0	390
819	MARSH & MCLENNAN COS INC	571748102		2/26/2010	10/12/2011	1,272	0	1,066	206			0	206
820	MARSH & MCLENNAN COS INC	571748102		2/26/2010	11/1/2011	5,264	0	4,056	1,208			0	1,208
821	MARSH & MCLENNAN COS INC	571748102		8/12/2009	8/4/2011	1,111	0	889	222			0	222
822	MARSH & MCLENNAN COS INC	571748102		2/22/2011	8/4/2011	781	0	1,032	-251			0	-251
823	MARSH & MCLENNAN COS INC	571748102		3/17/2011	8/4/2011	541	0	673	-132			0	-132
824	MARSH & MCLENNAN COS INC	571748102		2/1/2011	9/20/2011	1,807	0	1,194	613			0	613
825	MARSH & MCLENNAN COS INC	571748102		5/14/2010	9/20/2011	8,673	0	5,185	3,488			0	3,488
826	MARSH & MCLENNAN COS INC	571748102		5/14/2010	10/12/2011	9,305	0	6,049	3,256			0	3,256
827	MARSH & MCLENNAN COS INC	571748102		5/14/2010	11/2/2011	707	0	432	275			0	275
828	MARSH & MCLENNAN COS INC	571748102		5/19/2010	11/2/2011	19,100	0	11,192	7,908			0	7,908
829	MARSH & MCLENNAN COS INC	571748102		7/26/2011	10/28/2011	1,792	0	2,855	-1,063			0	-1,063
830	MARSH & MCLENNAN COS INC	571748102		7/26/2011	11/22/2011	690	0	1,475	-785			0	-785
831	MARSH & MCLENNAN COS INC	571748102		7/26/2011	11/22/2011	2,356	0	4,660	-2,304			0	-2,304
832	MARSH & MCLENNAN COS INC	571748102		7/26/2011	11/23/2011	1,497	0	3,044	-1,547			0	-1,547
833	MARSH & MCLENNAN COS INC	571748102		10/26/2010	8/11/2011	11,115	0	10,254	861			0	861
834	MARSH & MCLENNAN COS INC	571748102		10/26/2010	8/24/2011	358	0	316	42			0	42
835	MARSH & MCLENNAN COS INC	571748102		11/17/2010	8/24/2011	10,731	0	9,400	1,331			0	1,331
836	MARSH & MCLENNAN COS INC	571748102		11/17/2010	9/14/2011	2,408	0	2,193	215			0	215
837	MARSH & MCLENNAN COS INC	571748102		4/27/2011	9/14/2011	8,428	0	7,615	813			0	813
838	MARSH & MCLENNAN COS INC	571748102		4/27/2011	9/28/2011	7,746	0	6,760	986			0	986
839	MARSH & MCLENNAN COS INC	571748102		4/6/2011	9/28/2011	3,472	0	2,986	486			0	486
840	MARSH & MCLENNAN COS INC	571748102		2/17/2011	10/12/2011	1,507	0	1,250	257			0	257
841	MARSH & MCLENNAN COS INC	571748102		4/6/2011	10/12/2011	10,817	0	9,342	1,475			0	1,475
842	MARSH & MCLENNAN COS INC	571748102		7/29/2011	10/28/2011	1,223	0	1,208	15			0	15
843	MARSH & MCLENNAN COS INC	571748102		7/29/2011	11/10/2011	1,172	0	1,208	-36			0	-36
844	MARSH & MCLENNAN COS INC	571748102		7/26/2011	11/10/2011	828	0	827	1			0	1
845	MARSH & MCLENNAN COS INC	571748102		7/26/2011	12/14/2011	72	0	69	3			0	3
846	MARSH & MCLENNAN COS INC	571748102		2/1/2011	12/13/2011	1,435	0	1,540	-105			0	-105
847	MARSH & MCLENNAN COS INC	571748102		10/14/2010	7/19/2011	266	0	228	38			0	38
848	MARSH & MCLENNAN COS INC	571748102		10/15/2010	7/19/2011	585	0	499	86			0	86
849	MARSH & MCLENNAN COS INC	571748102		4/29/2011	7/19/2011	4,253	0	3,960	293			0	293
850	MARSH & MCLENNAN COS INC	571748102		10/19/2010	7/19/2011	1,010	0	861	149			0	149
851	MARSH & MCLENNAN COS INC	571748102		10/19/2010	12/12/2011	2,095	0	2,186	-91			0	-91
852	MARSH & MCLENNAN COS INC	571748102		9/13/2010	2/28/2011	1,970	0	1,737	233			0	233
853	MARSH & MCLENNAN COS INC	571748102		7/27/2009	12/12/2011	767	0	1,014	-247			0	-247
854	MARSH & MCLENNAN COS INC	571748102		5/28/2010	12/12/2011	256	0	305	-49			0	-49
855	MARSH & MCLENNAN COS INC	571748102		7/26/2011	12/12/2011	112	0	107	5			0	5
856	MARSH & MCLENNAN COS INC	571748102		7/26/2011	12/14/2011	211	0	213	-2			0	-2
857	MARSH & MCLENNAN COS INC	571748102		2/26/2010	7/19/2011	10,355	0	8,578	1,777			0	1,777
858	MARSH & MCLENNAN COS INC	571748102		2/26/2010	7/29/2011	1,776	0	1,532	244			0	244
859	MARSH & MCLENNAN COS INC	571748102		2/26/2010	12/8/2011	722	0	715	7			0	7
860	MARSH & MCLENNAN COS INC	571748102		2/26/2010	12/15/2011	717	0	766	-49			0	-49
861	MARSH & MCLENNAN COS INC	571748102		2/26/2010	7/19/2011	2,680	0	2,374	306			0	306
862	MARSH & MCLENNAN COS INC	571748102		8/16/2011	12/8/2011	607	0	547	60			0	60
863	MARSH & MCLENNAN COS INC	571748102		8/16/2011	12/15/2011	661	0	629	32			0	32
864	MARSH & MCLENNAN COS INC	571748102		5/3/2011	7/19/2011	763	0	568	195			0	195
865	MARSH & MCLENNAN COS INC	571748102		5/4/2011	7/19/2011	5,338	0	3,938	1,400			0	1,400
866	MARSH & MCLENNAN COS INC	571748102		5/4/2011	9/29/2011	2,012	0	1,125	887			0	887
867	MARSH & MCLENNAN COS INC	571748102		11/16/2011	12/8/2011	2,222	0	1,954	268			0	268
868	MARSH & MCLENNAN COS INC	571748102		11/16/2011	12/12/2011	1,634	0	1,465	169			0	169
869	MARSH & MCLENNAN COS INC	571748102		11/16/2011	12/16/2011	771	0	651	120			0	120
870	MARSH & MCLENNAN COS INC	571748102		7/6/2011	12/13/2011	1,240	0	1,304	-64			0	-64

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

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals		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 Adjusted Basis or Losses	Gain or Loss	Excess of FMV Over Adjusted Basis or Losses	Gain or Loss	Excess of FMV Over Adjusted Basis or Losses
						Amount	7,088											
	Long Term CG Distributions																	
	Short Term CG Distributions																	
871	LULULEMON ATHLETICA INC	550211109		9/22/2010	2/10/2011			656	0	339	319			0	319			414,729
872	LULULEMON ATHLETICA INC	550211109		9/13/2010	2/10/2011			1,316	0	675	641			0	641			414,729
873	LULULEMON ATHLETICA INC	550211109		9/13/2010	4/20/2011			1,000	0	425	578			0	578			414,729
874	NOBLE CORPORATION	H5833N103		2/1/2011	2/25/2011			1,989	0	1,742	257			0	257			414,729
875	NOBLE CORPORATION	H5833N103		8/4/2010	2/25/2011			11,644	0	9,815	1,829			0	1,829			414,729
876	NOBLE CORPORATION	H5833N103		6/15/2010	3/10/2011			16,110	0	11,427	4,683			0	4,683			414,729
877	NOBLE CORPORATION	H5833N103		8/4/2010	3/10/2011			1,885	0	1,611	274			0	274			414,729
878	TYCO INTERNATIONAL LTD NEW	H89128104		2/26/2010	2/1/2011			2,308	0	1,833	475			0	475			414,729
879	TYCO INTERNATIONAL LTD NEW	H89128104		2/26/2010	7/19/2011			2,458	0	1,869	589			0	589			414,729
880	TYCO INTERNATIONAL LTD NEW	H89128104		2/26/2010	10/13/2011			5,240	0	4,277	963			0	963			414,729
881	TYCO INTERNATIONAL LTD NEW	H89128104		11/16/2011	12/13/2011			277	0	290	-13			0	-13			414,729
882	ASML HOLDING NV/NAVY REG SHS	N07059186		8/17/2011	12/13/2011			196	0	177	22			0	22			414,729
883	SENSATA TECHNOLOGIES HOLDING	N7902X106		7/26/2011	9/27/2011			1,818	0	2,353	-535			0	-535			414,729
884	LOGITECH INTERNATIONAL S.A.	H50430232		4/29/2009	9/26/2011			1,118	0	1,894	-776			0	-776			414,729
885	LOGITECH INTERNATIONAL S.A.	H50430232		4/29/2009	9/27/2011			864	0	1,420	-556			0	-556			414,729
886	KROGER CO	501044101		6/4/2010	11/8/2011			2,557	0	2,174	383			0	383			414,729
887	LQK CORP	501889208		7/27/2009	7/19/2011			2,597	0	1,804	793			0	793			414,729
888	LQK CORP	501889208		5/14/2010	7/19/2011			1,558	0	1,144	414			0	414			414,729
889	LQK CORP	501889208		4/29/2009	7/19/2011			4,415	0	2,719	1,696			0	1,696			414,729
890	LQK CORP	501889208		4/29/2009	12/8/2011			1,934	0	1,040	894			0	894			414,729
891	LQK CORP	501889208		4/29/2009	12/12/2011			2,982	0	1,600	1,382			0	1,382			414,729
892	LQK CORP	501889208		4/29/2009	12/16/2011			444	0	240	204			0	204			414,729
893	LMVH MOET HENNESSY UNSP ADR - A	502441306		3/15/2011	7/26/2011			1,599	0	1,255	344			0	344			414,729
894	LMVH MOET HENNESSY UNSP ADR - A	502441306		3/15/2011	7/27/2011			1,056	0	817	239			0	239			414,729
895	LMVH MOET HENNESSY UNSP ADR - A	502441306		9/22/2011	12/15/2011			1,293	0	1,356	-63			0	-63			414,729
896	LABORATORY CRP OF AMER HLDGS	50540R409		2/26/2010	5/6/2011			2,877	0	2,132	695			0	695			414,729
897	LABORATORY CRP OF AMER HLDGS	50540R409		2/26/2010	7/19/2011			2,584	0	1,985	599			0	599			414,729
898	LABORATORY CRP OF AMER HLDGS	50540R409		2/26/2010	9/23/2011			5,045	0	4,706	339			0	339			414,729
899	LAFARGE - ADR	505861401		1/28/2010	2/24/2011			3,768	0	4,819	-1,051			0	-1,051			414,729
900	LAFARGE - ADR	505861401		2/4/2010	2/24/2011			1,006	0	1,231	-225			0	-225			414,729
901	LAFARGE - ADR	505861401		2/4/2010	2/25/2011			1,614	0	1,956	-352			0	-352			414,729
902	LAFARGE - ADR	505861401		3/5/2010	2/25/2011			1,630	0	1,945	-315			0	-315			414,729
903	LAFARGE - ADR	505861401		8/5/2010	2/25/2011			558	0	506	52			0	52			414,729
904	LAFARGE - ADR	505861401		8/5/2010	2/28/2011			1,323	0	1,202	121			0	121			414,729
905	SENSATA TECHNOLOGIES HOLDING	N7902X106		7/26/2011	12/7/2011			63	0	75	-12			0	-12			414,729
906	KANSAS CITY SOUTHERN	485170302		7/26/2011	12/7/2011			134	0	123	11			0	11			414,729
907	KANSAS CITY SOUTHERN	485170302		7/26/2011	12/14/2011			62	0	61	1			0	1			414,729
908	KENAMETAL INC	489170100		7/26/2011	12/22/2011			1,216	0	1,393	-177			0	-177			414,729
909	KENAMETAL INC	489170100		7/26/2011	12/7/2011			39	0	44	-5			0	-5			414,729
910	KENAMETAL INC	489170100		7/26/2011	12/14/2011			71	0	87	-16			0	-16			414,729
911	KIMCO RLT CORP	49446R109		6/17/2009	12/8/2011			271	0	162	109			0	109			414,729
912	KIMCO RLT CORP	49446R109		6/17/2009	12/15/2011			94	0	57	37			0	37			414,729
913	KINGFISHER PLC - ADR	495724403		10/22/2010	12/8/2011			820	0	821	-1			0	-1			414,729
914	KINGFISHER PLC - ADR	495724403		10/22/2010	12/15/2011			565	0	594	-29			0	-29			414,729
915	KINGFISHER PLC - ADR	495724403		4/29/2009	12/15/2011			699	0	508	191			0	191			414,729
916	KIRBY CORP	497266106		7/27/2009	3/21/2011			5,628	0	3,357	2,271			0	2,271			414,729
917	KIRBY CORP	497266106		6/18/2009	3/21/2011			1,126	0	617	509			0	509			414,729
918	KIRBY CORP	497266106		6/18/2009	7/19/2011			4,081	0	2,161	1,920			0	1,920			414,729
919	KIRBY CORP	497266106		4/29/2009	7/19/2011			4,372	0	2,314	2,058			0	2,058			414,729
920	KIRBY CORP	497266106		4/29/2009	12/8/2011			1,607	0	771	836			0	836			414,729
921	KIRBY CORP	497266106		4/29/2009	12/12/2011			2,877	0	1,388	1,489			0	1,489			414,729
922	KIRBY CORP	497266106		4/29/2009	12/16/2011			644	0	306	338			0	338			414,729
923	KNIGHT TRANSN INC COM	499064103		4/20/2010	7/19/2011			3,771	0	3,771	0			0	0			414,729
924	KNIGHT TRANSN INC COM	499064103		4/20/2010	12/12/2011			832	0	1,155	-323			0	-323			414,729
925	KNIGHT TRANSN INC COM	499064103		4/20/2010	12/12/2011			302	0	418	-116			0	-116			414,729
926	KNIGHT TRANSN INC COM	499064103		4/20/2010	12/16/2011			303	0	418	-115			0	-115			414,729
927	KOMATSU LIMITED - ADR	500458401		4/29/2009	2/3/2011			1,923	0	782	1,141			0	1,141			414,729
928	KOMATSU LIMITED - ADR	500458401		4/29/2009	12/8/2011			1,545	0	757	789			0	789			414,729

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

Amount													
7,088													
Long Term CG Distributions													
Short Term CG Distributions													
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F 14 V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gain/Loss Excess of FMV Over Adjusted Basis or Losses
929	KROGER CO	501044101		2/26/2010	3/15/2011	5,349	0	4,984	365			0	365
930	KROGER CO	501044101		2/26/2010	7/19/2011	3,269	0	2,835	434			0	434
931	KROGER CO	501044101		2/26/2010	7/29/2011	1,555	0	1,373	182			0	182
932	KROGER CO	501044101		2/26/2010	10/12/2011	613	0	598	15			0	15
933	KROGER CO	501044101		2/26/2010	11/8/2011	2,394	0	2,281	113			0	113
934	ZEBRA TECHNOLOGIES CORP CL A	989207105		7/26/2011	9/15/2011	1,310	0	1,715	-405			0	-405
935	ZEBRA TECHNOLOGIES CORP CL A	989207105		7/26/2011	9/16/2011	798	0	1,046	-248			0	-248
936	ZEBRA TECHNOLOGIES CORP CL A	989207105		7/26/2011	9/20/2011	892	0	1,213	-321			0	-321
937	ZEBRA TECHNOLOGIES CORP CL A	989207105		7/26/2011	9/23/2011	1,254	0	1,841	-587			0	-587
938	ZEBRA TECHNOLOGIES CORP CL A	989207105		7/26/2011	9/28/2011	1,766	0	2,385	-619			0	-619
939	MOLSON COORS BREWING CO	60871R209		5/20/2011	12/15/2011	334	0	370	-36			0	-36
940	MONRO MUFFLER BRAKE INC	610236101		12/9/2010	7/19/2011	5,641	0	5,260	381			0	381
941	MONRO MUFFLER BRAKE INC	610236101		10/14/2010	7/19/2011	1,692	0	1,446	246			0	246
942	MONRO MUFFLER BRAKE INC	610236101		10/14/2010	12/12/2011	1,977	0	1,607	370			0	370
943	MONRO MUFFLER BRAKE INC	610236101		10/14/2010	12/16/2011	606	0	482	124			0	124
944	MOOG INC CL A	615394202		3/22/2011	7/19/2011	4,245	0	4,477	-232			0	-232
945	MOOG INC CL A	615394202		12/6/2010	7/19/2011	212	0	198	14			0	14
946	AAON INC	000360206		12/13/2010	7/19/2011	2,827	0	2,314	513			0	513
947	AAON INC	000360206		5/5/2010	7/19/2011	2,003	0	1,282	721			0	721
948	AAON INC	000360206		5/5/2010	12/12/2011	105	0	75	30			0	30
949	AAON INC	000360206		5/6/2010	12/12/2011	632	0	445	187			0	187
950	AAON INC	000360206		5/6/2010	12/16/2011	429	0	297	132			0	132
951	AT & T INC	00206R102		2/1/2011	4/6/2011	3,699	0	3,392	307			0	307
952	AT & T INC	00206R102		4/28/2009	4/6/2011	9,793	0	8,278	1,515			0	1,515
953	AT & T INC	00206R102		4/28/2009	9/7/2011	8,976	0	8,201	775			0	775
954	AT & T INC	00206R102		4/28/2009	12/13/2011	437	0	384	53			0	53
955	AARON RENTS INC-CL A	002535300		4/29/2009	5/19/2011	1,808	0	1,487	321			0	321
956	AARON RENTS INC-CL A	002535300		7/22/2009	5/19/2011	3,672	0	2,455	1,217			0	1,217
957	AARON RENTS INC-CL A	002535300		7/22/2009	7/19/2011	2,075	0	1,392	683			0	683
958	AARON RENTS INC-CL A	002535300		9/18/2009	7/19/2011	928	0	608	320			0	320
959	AARON'S INC	002535300		9/18/2009	12/12/2011	1,610	0	1,073	537			0	537
960	ABBOTT LABS	002824100		3/11/2010	12/13/2011	1,583	0	1,601	-18			0	-18
961	ACME PACKET INC	004764106		7/26/2011	7/29/2011	1,934	0	2,107	-173			0	-173
962	ACME PACKET INC	004764106		7/26/2011	8/5/2011	2,217	0	2,540	-323			0	-323
963	ACTUANT CORP-CL A	00508X203		4/19/2011	7/19/2011	2,653	0	2,696	-43			0	-43
964	ACTUANT CORP-CL A	00508X203		3/17/2011	7/19/2011	133	0	130	3			0	3
965	ACTUANT CORP-CL A	00508X203		7/26/2011	8/5/2011	988	0	1,199	-211			0	-211
966	ACTUANT CORP-CL A	00508X203		7/26/2011	8/8/2011	2,733	0	3,646	-915			0	-915
967	ACTUANT CORP-CL A	00508X203		7/26/2011	8/9/2011	815	0	1,126	-305			0	-305
968	ACTUANT CORP-CL A	00508X203		7/26/2011	8/10/2011	888	0	1,225	-337			0	-337
969	ACTUANT CORP-CL A	00508X203		3/17/2011	12/12/2011	1,416	0	1,459	-43			0	-43
970	ACTUITY BRANDS (HOLDING CO) INC RR00508Y102	00508Y102		5/14/2010	7/19/2011	2,038	0	1,716	322			0	322
971	ACTUITY BRANDS (HOLDING CO) INC RR00508Y102	00508Y102		3/29/2010	7/19/2011	764	0	630	134			0	134
972	ACTUITY BRANDS (HOLDING CO) INC RR00508Y102	00508Y102		3/29/2010	12/12/2011	1,255	0	1,049	206			0	206
973	ACTUITY BRANDS (HOLDING CO) INC RR00508Y102	00508Y102		3/4/2010	12/12/2011	1,255	0	1,020	235			0	235
974	ADVISORY BRD CO	00762W107		7/27/2009	4/27/2011	2,085	0	1,076	1,009			0	1,009
975	ADVISORY BRD CO	00762W107		4/29/2009	4/27/2011	695	0	247	448			0	448
976	ADVISORY BRD CO	00762W107		4/29/2009	7/19/2011	4,077	0	1,234	2,843			0	2,843
977	ADVISORY BRD CO	00762W107		4/29/2009	9/26/2011	2,487	0	658	1,829			0	1,829
978	ADVISORY BRD CO	00762W107		4/29/2009	12/12/2011	1,763	0	412	1,351			0	1,351
979	ADVISORY BRD CO	00762W107		4/29/2009	12/16/2011	360	0	82	278			0	278
980	AETNA INC-NEW	00817Y108		3/4/2010	3/11/2011	2,371	0	1,974	397			0	397
981	AETNA INC-NEW	00817Y108		3/4/2010	6/22/2011	1,254	0	850	404			0	404
982	AETNA INC-NEW	00817Y108		2/26/2010	6/22/2011	1,075	0	725	350			0	350
983	AETNA INC-NEW	00817Y108		2/26/2010	7/19/2011	2,576	0	1,813	763			0	763
984	AETNA INC-NEW	00817Y108		2/26/2010	12/8/2011	566	0	423	143			0	143
985	AETNA INC-NEW	00817Y108		2/26/2010	12/15/2011	522	0	393	129			0	129
986	AFFILIATED MANAGERS GROUP, INC C008252108	008252108		4/29/2009	2/17/2011	5,228	0	2,396	2,832			0	2,832

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

Long Term CG Distributions										Amount					
Short Term CG Distributions										7,088					
Totals										2,961,375					
	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 12/31/09	Adjusted Basis as of 12/31/09	Excess of FMV Over Adj Basis	0	0	Gains Minus Excess of FMV Over Adjusted Basis or Losses
987	AFFILIATED MANAGERS GROUP, INC C	008252108		4/29/2009	4/20/2011	14,672	0	7,240	7,432		7,432	0	0	0	7,432
988	MOOG INC CL A	615394202		12/6/2010	12/12/2011	2,482	0	2,371	111			0	0	0	111
989	MOOG INC CL A	615394202		12/6/2010	12/16/2011	848	0	790	58			0	0	0	58
990	MORNINGSTAR INC	617700109		7/27/2009	7/19/2011	3,977	0	3,017	960			0	0	0	960
991	MORNINGSTAR INC	617700109		5/3/2010	7/19/2011	4,894	0	3,783	1,111			0	0	0	1,111
992	MORNINGSTAR INC	617700109		4/29/2009	7/19/2011	1,835	0	1,194	641			0	0	0	641
993	MORNINGSTAR INC	617700109		4/29/2009	9/26/2011	2,230	0	1,593	637			0	0	0	637
994	MORNINGSTAR INC	617700109		11/23/2011	12/12/2011	1,474	0	1,422	46			0	0	0	46
995	MORNINGSTAR INC	617700109		4/29/2009	12/12/2011	2,064	0	1,394	670			0	0	0	670
996	MORNINGSTAR INC	617700109		4/29/2009	12/16/2011	289	0	199	90			0	0	0	90
997	MOTOROLA SOLUTIONS, INC.	620076307		2/26/2010	1/11/2011	33	0	24	9			0	0	0	9
998	MOTOROLA SOLUTIONS, INC	620076307		2/26/2010	3/15/2011	2,812	0	1,921	891			0	0	0	891
999	MOTOROLA SOLUTIONS, INC	620076307		2/26/2010	5/13/2011	4,850	0	2,854	1,996			0	0	0	1,996
1,000	MOTOROLA SOLUTIONS, INC	620076307		2/26/2010	6/22/2011	1,757	0	1,049	714			0	0	0	714
1,001	MOTOROLA SOLUTIONS, INC.	620076307		2/26/2010	7/19/2011	2,371	0	1,482	889			0	0	0	889
1,002	MOTOROLA SOLUTIONS, INC	620076307		2/26/2010	10/20/2011	5,793	0	3,569	2,225			0	0	0	2,225
1,003	MOTOROLA MOBILITY HOLDINGS INC	620097105		2/26/2010	1/7/2011	6	0	6	2			0	0	0	2
1,004	MOTOROLA MOBILITY HOLDINGS INC	620097105		3/16/2011	7/19/2011	2,600	0	2,711	-111			0	0	0	-111
1,005	MOTOROLA MOBILITY HOLDINGS INC	620097105		3/16/2011	8/15/2011	3,282	0	2,045	1,237			0	0	0	1,237
1,006	MOTOROLA MOBILITY HOLDINGS INC	620097105		3/16/2011	8/15/2011	3,359	0	2,071	1,288			0	0	0	1,288
1,007	MOTOROLA MOBILITY HOLDINGS INC	620097105		2/26/2010	8/15/2011	11,221	0	6,746	4,475			0	0	0	4,475
1,008	MOTOROLA MOBILITY HOLDINGS INC	620097105		2/26/2010	8/19/2011	2,008	0	1,216	792			0	0	0	792
1,009	MOTOROLA MOBILITY HOLDINGS INC	620097105		8/2/2011	8/19/2011	1,780	0	1,005	775			0	0	0	775
1,010	MOTOROLA MOBILITY HOLDINGS INC	620097105		3/16/2011	8/19/2011	985	0	581	404			0	0	0	404
1,011	NATIONAL INSTRS CORP COM	636518102		7/27/2009	2/28/2011	16	0	9	7			0	0	0	7
1,012	NATIONAL INSTRS CORP COM	636518102		7/27/2009	4/25/2011	1,643	0	893	750			0	0	0	750
1,013	NATIONAL INSTRS CORP COM	636518102		4/29/2009	4/25/2011	3,413	0	1,532	1,881			0	0	0	1,881
1,014	NATIONAL INSTRS CORP COM	636518102		4/29/2009	7/19/2011	1,455	0	709	746			0	0	0	746
1,015	NATIONAL INSTRS CORP COM	636518102		4/29/2009	12/12/2011	775	0	426	349			0	0	0	349
1,016	NESTLE S.A REGISTERED SHARES - A	641069406		4/29/2009	8/31/2011	2,386	0	1,281	1,105			0	0	0	1,105
1,017	NESTLE S.A REGISTERED SHARES - A	641069406		2/1/2011	12/13/2011	110	0	111	-1			0	0	0	-1
1,018	NESTLE S.A REGISTERED SHARES - A	641069406		4/29/2009	12/15/2011	1,204	0	723	481			0	0	0	481
1,019	NEW ORIENTAL EDUCATION - SP ADR	647581107		3/10/2011	7/20/2011	2,163	0	1,488	675			0	0	0	675
1,020	NEW ORIENTAL EDUCATION - SP ADR	647581107		3/10/2011	9/13/2011	644	0	433	206			0	0	0	206
1,021	NEW ORIENTAL EDUCATION - SP ADR	647581107		10/8/2009	9/13/2011	870	0	559	318			0	0	0	318
1,022	NEW ORIENTAL EDUCATION - SP ADR	647581107		10/8/2009	9/15/2011	566	0	348	218			0	0	0	218
1,023	NEW ORIENTAL EDUCATION - SP ADR	647581107		10/1/2009	9/15/2011	500	0	295	205			0	0	0	205
1,024	NEW ORIENTAL EDUCATION - SP ADR	647581107		9/16/2009	10/17/2011	361	0	228	133			0	0	0	133
1,025	NEW ORIENTAL EDUCATION - SP ADR	647581107		10/1/2009	10/17/2011	874	0	568	306			0	0	0	306
1,026	NEW ORIENTAL EDUCATION - SP ADR	647581107		9/15/2009	10/17/2011	607	0	37	23			0	0	0	23
1,027	NEW ORIENTAL EDUCATION - SP ADR	647581107		9/14/2009	11/18/2011	365	0	298	67			0	0	0	67
1,028	AFFILIATED MANAGERS GROUP, INC C	008252108		4/29/2009	7/19/2011	1,993	0	1,029	973			0	0	0	973
1,029	AFFILIATED MANAGERS GROUP, INC C	008252108		10/20/2011	12/12/2011	1,898	0	1,675	183			0	0	0	183
1,030	AFFILIATED MANAGERS GROUP, INC C	008252108		10/20/2011	12/16/2011	461	0	419	42			0	0	0	42
1,031	AGILENT TECHNOLOGIES INC	00846U101		7/26/2011	8/2/2011	1,381	0	1,521	-148			0	0	0	-148
1,032	AGILENT TECHNOLOGIES INC	00846U101		7/26/2011	10/4/2011	577	0	850	-273			0	0	0	-273
1,033	AGILENT TECHNOLOGIES INC	00846U101		7/26/2011	11/1/2011	4,621	0	5,905	-1,285			0	0	0	-1,285
1,034	AGNICO EAGLE MINES LTD	008474108		10/13/2011	12/8/2011	296	0	296	0			0	0	0	0
1,035	AGNICO EAGLE MINES LTD	008474108		10/13/2011	12/15/2011	263	0	263	0			0	0	0	0
1,036	AIR PRODS & CHEMS INC COM	009158106		2/26/2010	3/1/2011	9,985	0	7,561	2,404			0	0	0	2,404
1,037	AIR PRODS & CHEMS INC COM	009158106		2/1/2011	12/13/2011	410	0	445	-35			0	0	0	-35
1,038	ALBEMARLE CORP COM	012653101		7/26/2011	12/7/2011	105	0	136	-30			0	0	0	-30
1,039	ALBEMARLE CORP COM	012653101		7/26/2011	12/12/2011	1,441	0	1,907	-466			0	0	0	-466
1,040	ALBEMARLE CORP COM	012653101		7/26/2011	12/13/2011	1,958	0	2,588	-630			0	0	0	-630
1,041	ALBEMARLE CORP COM	012653101		7/26/2011	12/14/2011	48	0	68	-20			0	0	0	-20
1,042	ALBEMARLE CORP COM	012653101		7/26/2011	12/15/2011	1,961	0	2,724	-763			0	0	0	-763
1,043	ALCATEL-LUCENT-SPONSORED ADR	013904305		7/26/2011	7/29/2011	2,436	0	2,569	-133			0	0	0	-133
1,044	ALCATEL-LUCENT-SPONSORED ADR	013904305		7/26/2011	8/2/2011	1,906	0	1,906	0			0	0	0	0

Long Term CG Distributions										Amount			
Short Term CG Distributions										7,089			
Totals										2,961,375			
	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.I.R.V. as of 12/31/15	Adjusted Basis as of 12/31/15	Excess of FMV (as of 12/31/15) over Adjusted Basis	Excess of FMV (as of 12/31/15) over Adjusted Basis
1,045	ALCATEL-LUCENT-SPONSORED ADR	013904305		7/26/2011	8/26/2011	355	0	567	-212	12/31/15	0	-212	-212
1,046	ALCATEL-LUCENT-SPONSORED ADR	013904305		7/26/2011	8/26/2011	66	0	111	-45	111	0	-45	-45
1,047	ALCATEL-LUCENT-SPONSORED ADR	013904305		7/26/2011	8/26/2011	1,694	0	3,651	-1,957	1,694	0	-1,957	-1,957
1,048	ALEXANDRIA REAL ESTATE EQUITIES	015271109		8/10/2009	8/4/2011	369	0	249	120	249	0	120	120
1,049	ALEXANDRIA REAL ESTATE EQUITIES	015271109		7/30/2009	8/4/2011	148	0	76	72	72	0	72	72
1,050	ALEXANDRIA REAL ESTATE EQUITIES	015271109		7/30/2009	8/10/2011	539	0	305	234	234	0	234	234
1,051	ALEXANDRIA REAL ESTATE EQUITIES	015271109		7/31/2009	8/10/2011	270	0	151	119	119	0	119	119
1,052	ALEXANDRIA REAL ESTATE EQUITIES	015271109		7/31/2009	8/11/2011	139	0	76	63	63	0	63	63
1,053	ALEXION PHARMACEUTICALS INC	015351109		7/26/2011	10/13/2011	1,744	0	1,494	250	1,494	0	250	250
1,054	ALEXION PHARMACEUTICALS INC	015351109		7/26/2011	12/7/2011	64	0	57	7	57	0	7	7
1,055	ALEXION PHARMACEUTICALS INC	015351109		7/26/2011	12/14/2011	63	0	57	6	57	0	6	6
1,056	ALLIANCE DATA SYS CORP	018581100		9/21/2011	12/7/2011	102	0	100	2	100	0	2	2
1,057	ALLIANT TECHSYSTEMS INC	018804104		5/7/2010	7/19/2011	7,414	0	8,555	-1,140	8,555	0	-1,140	-1,140
1,058	ALLIANT TECHSYSTEMS INC	018804104		2/4/2011	7/19/2011	202	0	216	-14	216	0	-14	-14
1,059	ALLIANT TECHSYSTEMS INC	018804104		2/4/2011	12/8/2011	1,227	0	1,582	-355	1,582	0	-355	-355
1,060	ALLIANT TECHSYSTEMS INC	018804104		2/4/2011	12/15/2011	1,153	0	1,511	-358	1,511	0	-358	-358
1,061	ALLIANT TECHSYSTEMS INC	018804104		5/23/2011	12/15/2011	220	0	287	-67	287	0	-67	-67
1,062	ALTRIA GROUP INC	02209S103		9/20/2011	12/13/2011	262	0	243	19	243	0	19	19
1,063	AMERICA MOVIL S.A.B. DE CV SER L ADR	02364W105		4/29/2009	5/19/2011	4,863	0	3,272	1,591	3,272	0	1,591	1,591
1,064	AMERICA MOVIL S.A.B. DE CV SER L ADR	02364W105		4/29/2009	5/25/2011	2,745	0	1,785	957	1,785	0	957	957
1,065	AMERICA MOVIL S.A.B. DE CV SER L ADR	02364W105		4/29/2009	5/26/2011	4,290	0	2,799	1,491	2,799	0	1,491	1,491
1,066	AMERICAN ASSETS TRUST INC	024013104		1/14/2011	12/8/2011	60	0	63	-3	63	0	-3	-3
1,067	AMERICAN ASSETS TRUST INC	024013104		1/14/2011	12/15/2011	40	0	42	-2	42	0	-2	-2
1,068	BANK NEW YORK MELLON CORP COM	064058100		2/1/2011	6/8/2011	2,155	0	2,627	-472	2,627	0	-472	-472
1,069	BANK NEW YORK MELLON CORP COM	064058100		2/3/2010	6/8/2011	3,732	0	4,085	-354	4,085	0	-354	-354
1,070	BANK NEW YORK MELLON CORP COM	064058100		2/3/2010	12/13/2011	687	0	687	0	687	0	0	0
1,071	BAYER AG - ADR	072730302		7/27/2011	9/6/2011	3,563	0	4,478	-915	4,478	0	-915	-915
1,072	BAYER AG - ADR	072730302		7/27/2011	9/15/2011	1,615	0	2,518	-903	2,518	0	-903	-903
1,073	BAYER AG - ADR	072730302		7/27/2011	9/15/2011	2,100	0	3,688	-1,588	3,688	0	-1,588	-1,588
1,074	BE AEROSPACE INC COM	073302101		7/26/2011	12/7/2011	114	0	125	-12	125	0	-12	-12
1,075	BE AEROSPACE INC COM	073302101		7/26/2011	12/14/2011	108	0	126	-18	126	0	-18	-18
1,076	BECTON DICKINSON & CO	075887109		2/1/2011	12/13/2011	290	0	335	-45	335	0	-45	-45
1,077	BERRY PETE CO CL A	085789105		7/26/2011	10/28/2011	1,595	0	2,115	-520	2,115	0	-520	-520
1,078	BERRY PETE CO CL A	085789105		8/2/2011	10/28/2011	1,521	0	2,415	-895	2,415	0	-895	-895
1,079	BERRY PETE CO CL A	085789105		8/16/2011	10/28/2011	482	0	650	-168	650	0	-168	-168
1,080	BERRY PETE CO CL A	085789105		8/8/2011	10/28/2011	111	0	143	-32	143	0	-32	-32
1,081	BERRY PETE CO CL A	085789105		8/8/2011	11/1/2011	690	0	1,000	-310	1,000	0	-310	-310
1,082	BERRY PETE CO CL A	085789105		8/25/2011	11/1/2011	559	0	796	-237	796	0	-237	-237
1,083	BERRY PETE CO CL A	085789105		7/26/2011	11/1/2011	690	0	1,315	-625	1,315	0	-625	-625
1,084	BEST BUY INC	086516101		1/10/2011	7/19/2011	3,786	0	4,687	-899	4,687	0	-899	-899
1,085	BEST BUY INC	086516101		1/10/2011	11/1/2011	2,828	0	3,835	-1,007	3,835	0	-1,007	-1,007
1,086	BEST BUY INC	086516101		3/1/2011	11/1/2011	157	0	194	-37	194	0	-37	-37
1,087	BEST BUY INC	086516101		3/1/2011	12/8/2011	467	0	552	-85	552	0	-85	-85
1,088	BEST BUY INC	086516101		3/1/2011	12/15/2011	465	0	647	-182	647	0	-182	-182
1,089	BIO RAD LABS INC CL A	090572207		7/27/2009	7/19/2011	5,874	0	3,695	2,179	3,695	0	2,179	2,179
1,090	BIO RAD LABS INC CL A	090572207		4/29/2009	7/19/2011	1,762	0	1,050	712	1,050	0	712	712
1,091	BIO RAD LABS INC CL A	090572207		10/25/2011	12/12/2011	1,355	0	1,506	-151	1,506	0	-151	-151
1,092	BIO RAD LABS INC CL A	090572207		10/25/2011	12/16/2011	466	0	502	-36	502	0	-36	-36
1,093	BIO RAD LABS INC CL A	090572207		4/29/2009	12/16/2011	466	0	350	116	350	0	116	116
1,094	BIODEN IDEC INC	09062X103		4/14/2010	3/24/2011	8,918	0	6,945	2,073	6,945	0	2,073	2,073
1,095	BIODEN IDEC INC	09062X103		4/14/2010	4/21/2011	3,698	0	2,026	1,672	2,026	0	1,672	1,672
1,096	BIODEN IDEC INC	09062X103		5/7/2010	4/21/2011	1,299	0	654	645	654	0	645	645
1,097	BIODEN IDEC INC	09062X103		5/7/2010	7/19/2011	3,185	0	1,509	1,676	1,509	0	1,676	1,676
1,098	BIODEN IDEC INC	09062X103		5/7/2010	7/29/2011	1,128	0	553	575	553	0	575	575
1,099	BIODEN IDEC INC	09062X103		5/7/2010	10/20/2011	1,813	0	906	907	906	0	907	907
1,100	BIODEN IDEC INC	09062X103		6/4/2010	10/20/2011	3,525	0	1,700	1,825	1,700	0	1,825	1,825
1,101	BLACKBAUD INC	092270100		4/29/2009	7/19/2011	4,615	0	2,575	2,040	2,575	0	2,040	2,040
1,102	BLACKBAUD INC	092270100		4/29/2009	12/8/2011	876	0	454	422	454	0	422	422

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

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals		Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F.M.V. as of 12/31/09	Adjusted Basis as of 12/31/09	Excess of FMV Over Adjusted Basis	Excess of FMV Over Adjusted Basis of Lessors
						Gross Sales Price	2,961,375							
	Long Term CG Distributions	Amount				7,088								
	Short Term CG Distributions					0								
1,103	BLACKBAUD INC	09227Q100		4/29/2009	12/12/2011	2,924		0	1,515	1,408	0	0	0	414,729
1,104	NEW ORIENTAL EDUCATION - SP ADR	647581107		9/15/2009	11/18/2011	1,141		0	935	205	0	0	0	1,409
1,105	NEW ORIENTAL EDUCATION - SP ADR	647581107		9/11/2009	11/18/2011	548		0	445	103	0	0	0	206
1,106	NEW ORIENTAL EDUCATION - SP ADR	647581107		9/11/2009	11/21/2011	554		0	445	108	0	0	0	103
1,107	NEW ORIENTAL EDUCATION - SP ADR	647581107		12/2/2009	11/21/2011	924		0	728	196	0	0	0	109
1,108	NEW ORIENTAL EDUCATION - SP ADR	647581107		12/2/2009	11/22/2011	1,677		0	1,311	366	0	0	0	196
1,109	NEW ORIENTAL EDUCATION - SP ADR	647581107		9/9/2009	11/22/2011	23		0	18	5	0	0	0	366
1,110	NEW ORIENTAL EDUCATION - SP ADR	647581107		9/9/2009	11/23/2011	670		0	514	156	0	0	0	5
1,111	NEW ORIENTAL EDUCATION - SP ADR	647581107		9/9/2009	11/28/2011	334		0	248	86	0	0	0	156
1,112	NEWFIELD EXPL CO COM	651290108		2/26/2010	7/19/2011	3,031		0	2,176	853	0	0	0	86
1,113	NEWFIELD EXPL CO COM	651290108		2/26/2010	12/8/2011	250		0	304	-54	0	0	0	853
1,114	NEWFIELD EXPL CO COM	651290108		2/26/2010	12/15/2011	335		0	456	-120	0	0	0	-54
1,115	NORTHERN TRUST CORP	665859104		5/7/2010	7/19/2011	5,454		0	6,549	-1,095	0	0	0	-120
1,116	NORTHERN TRUST CORP	665859104		5/7/2010	12/8/2011	985		0	1,340	-355	0	0	0	-1,095
1,117	NORTHERN TRUST CORP	665859104		5/7/2010	12/8/2011	197		0	260	-63	0	0	0	-355
1,118	NORTHERN TRUST CORP	665859104		5/7/2010	12/15/2011	1,388		0	1,819	-431	0	0	0	-63
1,119	NORTHROP GRUMMAN CORP	666807102		2/1/2011	3/23/2011	2,901		0	3,010	-109	0	0	0	-431
1,120	NORTHROP GRUMMAN CORP	666807102		4/28/2009	3/23/2011	14,439		0	10,303	4,136	0	0	0	-109
1,121	NORTHROP GRUMMAN CORP	666807102		4/28/2009	12/13/2011	566		0	435	131	0	0	0	4,136
1,122	NOVARTIS AG - ADR	66987V109		12/8/2010	12/8/2011	1,147		0	1,145	1	0	0	0	531
1,123	NOVARTIS AG - ADR	66987V109		12/8/2010	12/15/2011	668		0	655	13	0	0	0	1
1,124	NOVARTIS AG - ADR	66987V109		8/3/2007	12/15/2011	556		0	538	18	0	0	0	13
1,125	NOVO NORDISK A/S - ADR	670100205		4/29/2009	3/16/2011	2,163		0	863	1,300	0	0	0	18
1,126	NOVO NORDISK A/S - ADR	670100205		4/29/2009	7/26/2011	1,750		0	671	1,079	0	0	0	1,300
1,127	OCCIDENTAL PETE CORP	674599105		6/9/2011	12/13/2011	929		0	1,041	-112	0	0	0	1,079
1,128	ORACLE CORPORATION	68389X105		4/7/2010	1/19/2011	11,926		0	9,857	2,069	0	0	0	-112
1,129	ORACLE CORPORATION	68389X105		4/13/2011	12/13/2011	1,067		0	1,151	-84	0	0	0	-84
1,130	OWENS & MINOR INC COM	690732102		2/19/2010	7/19/2011	2,908		0	2,627	281	0	0	0	281
1,131	OWENS & MINOR INC COM	690732102		2/19/2010	12/16/2011	566		0	618	-52	0	0	0	-52
1,132	PG&E CORP COM	69331C108		10/21/2009	1/5/2011	469		0	427	42	0	0	0	42
1,133	PG&E CORP COM	69331C108		9/15/2009	1/5/2011	11,208		0	10,835	374	0	0	0	374
1,134	PG&E CORP COM	69331C108		7/8/2009	1/12/2011	10,530		0	8,687	1,843	0	0	0	1,843
1,135	PG&E CORP COM	69331C108		4/28/2009	1/12/2011	1,118		0	906	212	0	0	0	212
1,136	PG&E CORP COM	69331C108		2/1/2011	9/28/2011	1,202		0	1,303	-101	0	0	0	-101
1,137	PG&E CORP COM	69331C108		4/28/2009	9/28/2011	9,272		0	8,156	1,116	0	0	0	1,116
1,138	PG&E CORP COM	69331C108		4/28/2009	11/16/2011	10,442		0	10,006	436	0	0	0	436
1,139	PICO HOLDINGS INC	693366205		7/19/2011	12/8/2011	429		0	425	4	0	0	0	4
1,140	PICO HOLDINGS INC	693366205		6/21/2011	12/15/2011	418		0	566	-148	0	0	0	-148
1,141	PICO HOLDINGS INC	693366205		7/19/2011	12/15/2011	84		0	111	-27	0	0	0	-27
1,142	PNC FINANCIAL SERVICES GROUP	693475105		5/11/2011	12/13/2011	660		0	763	-103	0	0	0	-103
1,143	PPG INDUSTRIES INC	693506107		2/25/2011	12/13/2011	1,165		0	1,215	-49	0	0	0	-49
1,144	PS BUSINESS PARKS INC/CA	69360J107		7/31/2009	12/8/2011	220		0	207	13	0	0	0	13
1,145	AMERICAN CAMPUS CMNTYS INC	024835100		9/7/2010	2/14/2011	842		0	803	39	0	0	0	39
1,146	AMERICAN CAMPUS CMNTYS INC	024835100		9/7/2010	2/15/2011	453		0	432	21	0	0	0	21
1,147	AMERICAN CAMPUS CMNTYS INC	024835100		9/7/2010	2/17/2011	590		0	556	34	0	0	0	34
1,148	AMERICAN CAMPUS CMNTYS INC	024835100		9/7/2010	2/23/2011	354		0	343	14	0	0	0	14
1,149	AMERICAN CAMPUS CMNTYS INC	024835100		1/28/2010	2/23/2011	322		0	254	68	0	0	0	68
1,150	AMERICAN CAMPUS CMNTYS INC	024835100		1/28/2010	2/25/2011	293		0	227	66	0	0	0	66
1,151	AMERICAN CAMPUS CMNTYS INC	024835100		6/17/2009	2/25/2011	293		0	182	111	0	0	0	111
1,152	AMERICAN CAMPUS CMNTYS INC	024835100		6/17/2009	3/1/2011	984		0	608	376	0	0	0	376
1,153	AMERICAN CAMPUS CMNTYS INC	024835100		6/17/2009	3/9/2011	712		0	446	266	0	0	0	266
1,154	AMERICAN CAMPUS CMNTYS INC	024835100		6/17/2009	4/29/2011	555		0	324	231	0	0	0	231
1,155	AMERICAN CAMPUS CMNTYS INC	024835100		6/17/2009	12/8/2011	196		0	66	132	0	0	0	132
1,156	AMERICAN CAMPUS CMNTYS INC	024835100		6/17/2009	12/15/2011	39		0	13	26	0	0	0	26
1,157	AMETEK INC COM	031100100		7/26/2011	9/23/2011	3,012		0	4,146	-1,134	0	0	0	-1,134
1,158	AMETEK INC COM	031100100		7/26/2011	9/26/2011	3,685		0	5,057	-1,372	0	0	0	-1,372
1,159	AMPHENOL CORP CL A	032095101		8/22/2011	12/8/2011	398		0	382	16	0	0	0	16
1,160	AMPHENOL CORP CL A	032095101		8/22/2011	12/15/2011	459		0	467	-8	0	0	0	-8

Long Term CG Distributions										Amount									
Short Term CG Distributions										7,089									
										0									
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F.M.V. as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	0	414,729	2,546,646	0	414,729	Gain Minus Excess of FMV Over Adjusted Basis on Losses
1,161	ANNUAL CAPITAL MANAGEMENT INC	035710409		9/20/2010	2/14/2011		574	0	576	-2			0	-2					
1,162	ANNUAL CAPITAL MANAGEMENT INC	035710409		9/7/2010	2/28/2011		1,050	0	1,037	13			0	13					
1,163	ANNUAL CAPITAL MANAGEMENT INC.	035710409		9/20/2010	2/28/2011		391	0	396	-5			0	-5					
1,164	ANNUAL CAPITAL MANAGEMENT INC.	035710409		11/5/2010	2/28/2011		391	0	393	-2			0	-2					
1,165	ANNUAL CAPITAL MANAGEMENT INC	035710409		8/23/2011	12/8/2011		98	0	98	0			0	0					
1,166	ANNUAL CAPITAL MANAGEMENT INC.	035710409		8/23/2011	12/15/2011		180	0	182	0			0	0					
1,167	ANSYS INC	03662Q105		4/29/2009	3/8/2011		2,729	0	1,359	1,370			0	1,370					
1,168	ANSYS INC	03662Q105		4/29/2009	3/9/2011		545	0	272	273			0	273					
1,169	ANSYS INC	03662Q105		4/29/2009	3/11/2011		2,432	0	1,251	1,181			0	1,181					
1,170	ANSYS INC	03662Q105		4/29/2009	3/11/2011		1,003	0	517	486			0	486					
1,171	AON CORP	037389103		7/28/2010	5/17/2011		29,607	0	20,738	8,869			0	8,869					
1,172	AON CORP	037389103		2/1/2011	5/17/2011		1,360	0	1,196	161			0	161					
1,173	APACHE CORP	037411105		2/1/2011	5/24/2011		1,596	0	1,524	72			0	72					
1,174	APACHE CORP	037411105		2/1/2011	8/31/2011		1,551	0	1,759	-208			0	-208					
1,175	APACHE CORP	037411105		4/28/2009	8/31/2011		10,131	0	6,576	3,555			0	3,555					
1,176	APACHE CORP	037411105		4/28/2009	12/13/2011		859	0	604	255			0	255					
1,177	APARTMENT INVT & MGMT CO CL A	03748R101		4/29/2011	12/15/2011		258	0	327	-69			0	-69					
1,178	APARTMENT INVT & MGMT CO CL A	03748R101		4/29/2011	12/19/2011		327	0	406	-82			0	-82					
1,179	APARTMENT INVT & MGMT CO CL A	03748R101		7/27/2011	12/19/2011		610	0	767	-151			0	-151					
1,180	APARTMENT INVT & MGMT CO CL A	03748R101		4/27/2011	12/19/2011		87	0	107	-20			0	-20					
1,181	APARTMENT INVT & MGMT CO CL A	03748R101		4/27/2011	12/21/2011		369	0	428	-60			0	-60					
1,182	APARTMENT INVT & MGMT CO CL A	03748R101		5/5/2011	12/21/2011		315	0	362	-52			0	-52					
1,183	APOLLO GROUP INC CL A	037604105		7/26/2011	11/15/2011		923	0	923	0			0	0					
1,184	APOLLO GROUP INC CL A	037604105		6/30/2011	12/7/2011		50	0	54	-4			0	-4					
1,185	APOLLO GROUP INC CL A	037604105		6/30/2011	12/14/2011		99	0	108	-8			0	-8					
1,186	BOSTON PROPERTIES INC COM	101121101		7/15/2010	8/9/2011		1,188	0	975	208			0	208					
1,187	BOSTON PROPERTIES INC COM	101121101		11/12/2009	8/9/2011		640	0	451	189			0	189					
1,188	BOSTON PROPERTIES INC COM	101121101		11/12/2009	8/10/2011		1,145	0	773	372			0	372					
1,189	BOSTON PROPERTIES INC COM	101121101		8/26/2009	8/10/2011		191	0	118	73			0	73					
1,190	BOSTON PROPERTIES INC COM	101121101		11/22/2011	12/8/2011		381	0	371	10			0	10					
1,191	BOSTON PROPERTIES INC COM	101121101		11/22/2011	12/15/2011		471	0	463	8			0	8					
1,192	BOSTON PROPERTIES INC COM	101121101		8/26/2009	12/15/2011		94	0	99	35			0	35					
1,193	BOSTON SCIENTIFIC CORP COM	101137107		2/26/2010	7/19/2011		8,772	0	9,655	-883			0	-883					
1,194	BOSTON SCIENTIFIC CORP COM	101137107		2/26/2010	12/8/2011		1,117	0	1,612	-495			0	-495					
1,195	BOSTON SCIENTIFIC CORP COM	101137107		2/26/2010	12/15/2011		1,320	0	2,030	-710			0	-710					
1,196	BRADY CORP	104674106		4/29/2009	12/12/2011		1,990	0	1,298	692			0	692					
1,197	BRADY CORP	104674106		4/29/2009	12/16/2011		637	0	398	238			0	238					
1,198	BRIGHAM EXPL CO	109178103		7/26/2011	8/9/2011		2,079	0	2,917	-838			0	-838					
1,199	BRIGHAM EXPL CO	109178103		7/26/2011	10/19/2011		4,447	0	3,998	449			0	449					
1,200	BRIGHAM EXPL CO	109178103		7/26/2011	10/20/2011		2,077	0	1,853	224			0	224					
1,201	BRIGHAM EXPL CO	109178103		7/26/2011	10/21/2011		2,189	0	1,956	233			0	233					
1,202	BRITISH SKY BROADCASTING GROUP	111013108		5/8/2009	2/9/2011		2,397	0	1,435	962			0	962					
1,203	BRITISH SKY BROADCASTING GROUP	111013108		4/29/2009	2/9/2011		1,956	0	1,096	857			0	857					
1,204	BRITISH SKY BROADCASTING GROUP	111013108		4/29/2009	2/15/2011		5,025	0	2,857	2,168			0	2,168					
1,205	BRITISH SKY BROADCASTING GROUP	111013108		4/29/2009	2/16/2011		2,935	0	1,676	1,259			0	1,259					
1,206	CBRE GROUP INC	12504L109		4/29/2010	10/31/2011		126	0	128	6			0	6					
1,207	CBRE GROUP INC	12504L109		10/26/2010	10/31/2011		540	0	565	-25			0	-25					
1,208	CBRE GROUP INC	12504L109		7/20/2011	10/31/2011		486	0	635	-150			0	-150					
1,209	CBRE GROUP INC	12504L109		8/9/2011	10/31/2011		162	0	152	10			0	10					
1,210	CBRE GROUP INC	12504L109		8/9/2011	12/8/2011		48	0	51	-3			0	-3					
1,211	CBRE GROUP INC	12504L109		8/9/2011	12/15/2011		15	0	17	-2			0	-2					
1,212	CNOOC - CHINA NATIONAL OFFSHOR	126132109		8/9/2011	12/8/2011		1,165	0	1,110	55			0	55					
1,213	CRH PLC - ADR	12626K203		1/18/2011	7/19/2011		3,378	0	3,418	-40			0	-40					
1,214	CRH PLC - ADR	12626K203		1/18/2011	12/8/2011		409	0	477	-68			0	-68					
1,215	CRH PLC - ADR	12626K203		1/18/2011	12/15/2011		631	0	747	-116			0	-116					
1,216	CA INC	12673P105		2/7/2011	7/19/2011		4,784	0	5,172	-388			0	-388					
1,217	CA INC	12673P105		2/7/2011	12/8/2011		949	0	1,126	-177			0	-177					
1,218	CA INC	12673P105		2/7/2011	12/8/2011		274	0	324	-50			0	-50					

Amount													
Long Term CG Distributions													
Short Term CG Distributions													
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis, Plus Expense of Sale	Gain or Loss	F.M.V. as of 12/31/09	Adjusted Basis as of 12/31/09	Excess of FMV Over Adj. Basis	Gain/Loss Excess of FMV Over Adjusted Basis or Losses
1,219	CA INC	12673P105		2/7/2011	12/15/2011	1,365	0	1,694	-329			0	-329
1,220	CABOT OIL & GAS CORP CL A	127097103		7/26/2011	8/9/2011	1,586	0	1,893	-307			0	-307
1,221	CABOT OIL & GAS CORP CL A	127097103		7/26/2011	12/7/2011	252	0	218	34			0	34
1,222	CABOT OIL & GAS CORP CL A	127097103		7/26/2011	12/14/2011	72	0	73	-1			0	-1
1,223	CAL DIVE INTERNATIONAL INC	12802T101		5/19/2011	7/19/2011	4,226	0	4,269	-43			0	-43
1,224	CAL DIVE INTERNATIONAL INC	12802T101		5/19/2011	12/8/2011	410	0	1,068	-658			0	-658
1,225	CAL DIVE INTERNATIONAL INC	12802T101		5/19/2011	12/15/2011	47	0	136	-89			0	-89
1,226	CAL DIVE INTERNATIONAL INC	12802T101		6/13/2011	12/15/2011	385	0	1,100	-715			0	-715
1,227	PS BUSINESS PARKS INC/CA	6936DJ107		7/31/2009	12/15/2011	53	0	52	1			0	1
1,228	PSS WORLD MEDICAL INC COM	69366A100		4/29/2009	7/19/2011	1,847	0	947	900			0	900
1,229	PSS WORLD MEDICAL INC COM	69366A100		4/29/2009	10/26/2011	1,477	0	1,020	457			0	457
1,230	PSS WORLD MEDICAL INC COM	69366A100		4/29/2009	10/27/2011	3,943	0	2,624	1,319			0	1,319
1,231	PANERA BREAD COMPANY - CL A	69840W108		10/27/2011	12/7/2011	141	0	134	7			0	7
1,232	PANERA BREAD COMPANY - CL A	69840W108		10/27/2011	12/14/2011	132	0	134	-2			0	-2
1,233	PARKER HANNIFIN CORP	701094104		2/26/2010	3/1/2011	2,535	0	1,743	792			0	792
1,234	PARKER HANNIFIN CORP	701094104		2/26/2010	5/20/2011	9,136	0	6,312	2,824			0	2,824
1,235	PATTERSON-UTI ENERGY INC	703481101		7/26/2011	11/2/2011	926	0	926	0			0	0
1,236	PATTERSON-UTI ENERGY INC	703481101		7/26/2011	12/7/2011	62	0	62	0			0	0
1,237	PATTERSON-UTI ENERGY INC	703481101		7/16/2011	12/14/2011	55	0	107	-52			0	-52
1,238	PEETS COFFEE & TEA INC	705560100		7/27/2009	7/19/2011	2,159	0	933	1,226			0	1,226
1,239	PEETS COFFEE & TEA INC	705560100		4/29/2009	7/19/2011	3,702	0	1,548	2,154			0	2,154
1,240	PEETS COFFEE & TEA INC	705560100		4/29/2009	12/12/2011	1,181	0	516	665			0	665
1,241	PEETS COFFEE & TEA INC	705560100		4/29/2009	12/16/2011	302	0	129	173			0	173
1,242	PEOPLE'S UNITED FINANCIAL INC	712704105		4/13/2010	7/19/2011	3,081	0	3,847	-760			0	-760
1,243	PEOPLE'S UNITED FINANCIAL INC	712704105		2/26/2010	7/19/2011	4,489	0	5,272	-783			0	-783
1,244	PEOPLE'S UNITED FINANCIAL INC	712704105		2/26/2010	10/12/2011	2,386	0	3,042	-656			0	-656
1,245	PEOPLE'S UNITED FINANCIAL INC	712704105		2/26/2010	12/8/2011	1,308	0	1,669	-361			0	-361
1,246	PEOPLE'S UNITED FINANCIAL INC	712704105		2/26/2010	12/15/2011	1,530	0	1,919	-389			0	-389
1,247	PEOPLE'S UNITED FINANCIAL INC	712704105		2/26/2010	12/16/2011	1,032	0	1,279	-247			0	-247
1,248	PEPSICO INC	713448103		2/1/2011	12/13/2011	520	0	520	0			0	0
1,249	PERRIGO CO	714290103		7/26/2011	12/7/2011	683	0	656	27			0	27
1,250	PERRIGO CO	714290103		7/26/2011	12/14/2011	95	0	94	1			0	1
1,251	PHARMACEUTICAL PROD DEV INC COM	717124101		2/26/2010	2/23/2011	12,022	0	8,898	3,124			0	3,124
1,252	PHILIP MORRIS INTERNATIONAL IN	718172109		2/1/2011	4/27/2011	5,661	0	4,869	792			0	792
1,253	PHILIP MORRIS INTERNATIONAL IN	718172109		9/29/2010	4/27/2011	7,616	0	6,392	1,224			0	1,224
1,254	PHILIP MORRIS INTERNATIONAL IN	718172109		9/29/2010	5/24/2011	1,324	0	1,075	249			0	249
1,255	PHILIP MORRIS INTERNATIONAL IN	718172109		9/29/2010	8/10/2011	3,824	0	3,281	543			0	543
1,256	PHILIP MORRIS INTERNATIONAL IN	718172109		4/28/2009	8/10/2011	5,478	0	3,053	2,416			0	2,416
1,257	PHILIP MORRIS INTERNATIONAL IN	718172109		4/28/2009	12/13/2011	1,824	0	885	938			0	938
1,258	PHILIP MORRIS INTERNATIONAL IN	718172109		4/28/2009	12/21/2011	7,652	0	3,617	4,035			0	4,035
1,259	PINNACLE FINL PARTNERS INC	72346Q104		2/1/2010	4/20/2011	3,169	0	3,343	-174			0	-174
1,260	PINNACLE FINL PARTNERS INC	72346Q104		2/1/2010	4/20/2011	2,305	0	2,314	-9			0	-9
1,261	PINNACLE FINL PARTNERS INC	72346Q104		6/3/2010	4/20/2011	1,772	0	1,654	118			0	118
1,262	PINNACLE FINL PARTNERS INC	72346Q104		6/4/2010	4/20/2011	821	0	723	98			0	98
1,263	PIONEER NAT RES CO COM	723787107		2/26/2010	7/19/2011	3,519	0	1,716	1,803			0	1,803
1,264	PIONEER NAT RES CO COM	723787107		1/19/2011	12/7/2011	93	0	87	6			0	6
1,265	PIONEER NAT RES CO COM	723787107		2/26/2010	12/8/2011	533	0	277	256			0	256
1,266	PIONEER NAT RES CO COM	723787107		1/19/2011	12/14/2011	82	0	87	-5			0	-5
1,267	APTARGROUP INC COM	038336103		7/27/2009	7/19/2011	3,410	0	2,305	1,105			0	1,105
1,268	APTARGROUP INC COM	038336103		4/29/2009	7/19/2011	2,623	0	1,539	1,084			0	1,084
1,269	APTARGROUP INC COM	038336103		4/29/2009	12/12/2011	2,483	0	1,539	944			0	944
1,270	APTARGROUP INC COM	038336103		4/29/2009	12/16/2011	764	0	462	302			0	302
1,271	ARCELORMITTAL-NY REGISTERED	039381104		2/28/2011	11/28/2011	1,093	0	2,374	-1,281			0	-1,281
1,272	ARCELORMITTAL-NY REGISTERED	039381104		5/4/2011	11/28/2011	555	0	1,197	-642			0	-642
1,273	ARCELORMITTAL-NY REGISTERED	039381104		4/1/2011	12/1/2011	1,065	0	2,019	-954			0	-954
1,274	ARCELORMITTAL-NY REGISTERED	039381104		5/4/2011	12/1/2011	476	0	907	-431			0	-431
1,275	ARCELORMITTAL-NY REGISTERED	039381104		2/25/2011	12/1/2011	323	0	613	-290			0	-290
1,276	ARCELORMITTAL-NY REGISTERED	039381104		2/24/2011	12/9/2011	1,710	0	3,253	-1,543			0	-1,543
						2,961,375		2,546,646	414,729			0	414,729
						0		0	0			0	0
						7,088		0	0			0	0

Long Term CG Distributions										Amount				
Short Term CG Distributions										7,088	0			
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Totals	2,961,375	0	2,546,646	414,729	0	0	Gain/Losses Excess of FMV Over Adjusted Basis or Losses
1,277	ARCELORMITTAL-NY REGISTERED	03938L104		2/25/2011	12/9/2011	902			0	1,730	-828		0	-828
1,278	ARCELORMITTAL-NY REGISTERED	03938L104		3/15/2011	12/9/2011	338			0	607	-269		0	-269
1,279	ARCELORMITTAL-NY REGISTERED	03938L104		3/15/2011	12/12/2011	812			0	1,585	-773		0	-773
1,280	ARM HOLDINGS PLC - ADR	042068106		4/29/2009	1/6/2011	1,584			0	356	1,228		0	1,228
1,281	ARM HOLDINGS PLC - ADR	042068106		4/29/2009	1/13/2011	1,889			0	366	1,523		0	1,523
1,282	ARM HOLDINGS PLC - ADR	042068106		4/29/2009	10/11/2011	1,521			0	288	1,233		0	1,233
1,283	ARM HOLDINGS PLC - ADR	042068106		11/15/2011	12/7/2011	54			0	54	0		0	0
1,284	ARM HOLDINGS PLC - ADR	042068106		10/19/2011	12/14/2011	25			0	25	0		0	0
1,285	ASSA ALOY AB-UNSP ADR	045387107		12/2/2010	12/15/2011	1,255			0	1,585	-326		0	-326
1,286	AVALONBAY CMNTYS INC	053484101		5/18/2011	12/8/2011	746			0	769	-23		0	-23
1,287	AVALONBAY CMNTYS INC	053484101		5/18/2011	12/15/2011	253			0	256	-3		0	-3
1,288	AVALONBAY CMNTYS INC	053484101		5/5/2011	12/15/2011	253			0	254	-1		0	-1
1,289	AVON PRODS INC	054303102		6/22/2011	7/19/2011	2,027			0	2,022	5		0	5
1,290	AVON PRODS INC	054303102		3/15/2011	7/19/2011	1,436			0	1,365	71		0	71
1,291	AVON PRODS INC	054303102		3/15/2011	12/8/2011	523			0	830	-307		0	-307
1,292	AVON PRODS INC	054303102		3/15/2011	12/15/2011	587			0	937	-350		0	-350
1,293	BG GROUP PLC - ADR	055434203		8/4/2009	12/8/2011	842			0	697	145		0	145
1,294	BNP PARIBAS - ADR	05565A202		9/30/2010	9/16/2011	1,556			0	2,721	-1,165		0	-1,165
1,295	BNP PARIBAS - ADR	05565A202		10/2/2010	9/16/2011	1,249			0	2,257	-1,008		0	-1,008
1,296	BNP PARIBAS - ADR	05565A202		3/10/2011	9/16/2011	1,126			0	1,996	-870		0	-870
1,297	BNP PARIBAS - ADR	05565A202		5/25/2010	9/16/2011	1,208			0	1,646	-438		0	-438
1,298	BNP PARIBAS - ADR	05565A202		5/25/2010	9/20/2011	34			0	56	-22		0	-22
1,299	BNP PARIBAS - ADR	05565A202		4/29/2009	9/20/2011	2,433			0	3,730	-1,297		0	-1,297
1,300	BNP PARIBAS - ADR	05565A202		4/29/2009	9/21/2011	2,739			0	4,466	-1,727		0	-1,727
1,301	BAKER HUGHES INC COM	057224107		2/26/2010	1/7/2011	2,549			0	2,279	270		0	270
1,302	BAKER HUGHES INC COM	057224107		2/26/2010	1/31/2011	2,401			0	1,773	628		0	628
1,303	BAKER HUGHES INC COM	057224107		2/26/2010	3/1/2011	7,805			0	5,673	2,132		0	2,132
1,304	BALCHEM CORP CLASS B	057665200		7/27/2009	7/19/2011	3,119			0	1,206	1,913		0	1,913
1,305	BALCHEM CORP CLASS B	057665200		4/29/2009	7/19/2011	5,661			0	2,036	3,622		0	3,622
1,306	BALCHEM CORP CLASS B	057665200		11/23/2010	12/12/2011	1,414			0	1,345	69		0	69
1,307	BANK NEW YORK MELLON CORP COM	064058100		3/31/2010	6/8/2011	6,019			0	7,062	-1,043		0	-1,043
1,308	CAMDEN PPTY TR SH BEN INT	133131102		6/7/2011	12/8/2011	58			0	64	-6		0	-6
1,309	CAMDEN PPTY TR SH BEN INT	133131102		6/7/2011	12/15/2011	114			0	129	-15		0	-15
1,310	CAMERON INTL CORP	13342B105		7/30/2010	1/10/2011	4,568			0	3,740	828		0	828
1,311	CAMERON INTL CORP	13342B105		7/30/2010	3/11/2011	413			0	276	137		0	137
1,312	CAMERON INTL CORP	13342B105		6/4/2010	3/11/2011	1,358			0	788	570		0	570
1,313	CAMERON INTL CORP	13342B105		5/6/2011	7/19/2011	2,873			0	2,739	134		0	134
1,314	CAMERON INTL CORP	13342B105		5/19/2011	7/19/2011	2,167			0	2,049	118		0	118
1,315	CAMERON INTL CORP	13342B105		8/16/2011	12/8/2011	668			0	622	46		0	46
1,316	CAMERON INTL CORP	13342B105		5/19/2011	12/8/2011	360			0	334	26		0	26
1,317	CAMERON INTL CORP	13342B105		5/19/2011	12/15/2011	466			0	477	-11		0	-11
1,318	CAMERON INTL CORP	13342B105		6/22/2011	12/15/2011	559			0	570	-11		0	-11
1,319	CANADIAN NATL RR CO COM	136375102		4/29/2009	7/26/2011	1,942			0	1,013	929		0	929
1,320	CANADIAN NATL RR CO COM	136375102		4/29/2009	8/10/2011	2,936			0	1,743	1,190		0	1,190
1,321	CANADIAN NATL RR CO COM	136375102		4/29/2009	12/8/2011	1,251			0	648	603		0	603
1,322	CANADIAN NAT RES LTD	136385101		9/30/2010	2/3/2011	1,709			0	1,310	399		0	399
1,323	CANADIAN NAT RES LTD	136385101		8/20/2009	2/3/2011	405			0	263	142		0	142
1,324	CANON INC - ADR	138006309		2/3/2011	12/8/2011	934			0	1,025	-91		0	-91
1,325	CARLISLE COS INC	142339100		10/21/2009	7/19/2011	2,910			0	2,056	852		0	852
1,326	CARLISLE COS INC	142339100		12/17/2009	7/19/2011	727			0	509	218		0	218
1,327	CARLISLE COS INC	142339100		8/10/2011	12/8/2011	1,281			0	1,052	229		0	229
1,328	CARLISLE COS INC	142339100		8/10/2011	12/12/2011	1,285			0	1,052	233		0	233
1,329	CARLISLE COS INC	142339100		8/10/2011	12/16/2011	433			0	351	82		0	82
1,330	CARNIVAL CORP	143658300		1/13/2010	12/8/2011	980			0	979	-1		0	-1
1,331	CARPENTER TECHNOLOGY CORP	144285103		7/26/2011	12/7/2011	104			0	114	-10		0	-10
1,332	CARPENTER TECHNOLOGY CORP	144285103		7/26/2011	12/14/2011	48			0	57	-9		0	-9
1,333	CARTER HOLDINGS	146229109		9/20/2010	7/19/2011	3,561			0	2,640	921		0	921
1,334	CARTER HOLDINGS	146229109		9/20/2010	8/1/2011	1,770			0	1,333	437		0	437

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

[illegible]

Part

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

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

	Date	Amount
1 Credit from prior year return		0
2 First quarter estimated tax payment		13,045
3 Second quarter estimated tax payment		
4 Third quarter estimated tax payment		
5 Fourth quarter estimated tax payment		
6 Other payments		0
7 Total		13,045

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

1	Distributable amounts for 2010 that remained undistributed at the beginning of the 2011 tax year	1	377,817
2		2	
3		3	
4		4	
5		5	
6		6	
7		7	
8		8	
9		9	
10	Total	10	377,817

Security Category	Account #	CUSIP	Asset Name	Units	Fed Cost	FMV
Cash	20626508				74.4	74.4
Cash	20626506				29.04	29.04
Cash	20626509				59.2	59.2
Cash	20626510				34.71	34.71
Savings & Temp Inv	20626500	VP0528308	FEDERATED TREAS OBL FD 68	200145.9	200145.87	200145.87
Savings & Temp Inv	20626500	VP0528308	FEDERATED TREAS OBL FD 68	9356.28	9356.28	9356.28
Savings & Temp Inv	20626501	VP0528308	FEDERATED TREAS OBL FD 68	98052.12	98052.12	98052.12
Savings & Temp Inv	20626501	VP0528308	FEDERATED TREAS OBL FD 68	7282.24	7282.24	7282.24
Savings & Temp Inv	20626502	VP4500022	WF ADV CASH INVT MM FD-SVC #250	40589.15	40589.15	40589.15
Savings & Temp Inv	20626502	VP4500022	WF ADV CASH INVT MM FD-SVC #250	2132.72	2132.72	2132.72
Savings & Temp Inv	20626504	VP4500022	WF ADV CASH INVT MM FD-SVC #250	17254.08	17254.08	17254.08
Savings & Temp Inv	20626504	VP4500022	WF ADV CASH INVT MM FD-SVC #250	163.8	163.8	163.8
Savings & Temp Inv	20626506	VP4500022	WF ADV CASH INVT MM FD-SVC #250	20205.06	20205.06	20205.06
Savings & Temp Inv	20626507	VP0528308	FEDERATED TREAS OBL FD 68	1258.18	1258.18	1258.18
Savings & Temp Inv	20626508	VP4500022	WF ADV CASH INVT MM FD-SVC #250	9289.01	9289.01	9289.01
Savings & Temp Inv	20626508	VP4500022	WF ADV CASH INVT MM FD-SVC #250	858.41	858.41	858.41
Savings & Temp Inv	20626509	VP4500022	WF ADV CASH INVT MM FD-SVC #250	43131.55	43131.55	43131.55
Savings & Temp Inv	20626509	VP4500022	WF ADV CASH INVT MM FD-SVC #250	111.26	111.26	111.26
Savings & Temp Inv	20626510	VP0528308	FEDERATED TREAS OBL FD 68	6812.37	6812.37	6812.37
Savings & Temp Inv	20626510	VP0528308	FEDERATED TREAS OBL FD 68	19.42	19.42	19.42
					<u>\$ 456,858.87</u>	<u>\$ 456,858.87</u>
Invest - Corp Stock	20626502	002824100	ABBOTT LABS	1075	49597.29	60447.25
Invest - Corp Stock	20626502	009158106	AIR PRODS & CHEMS INC COM	301	23147.8	25642.19
Invest - Corp Stock	20626502	037411105	APACHE CORP	298	19997.18	26992.84
Invest - Corp Stock	20626502	075887109	BECTON DICKINSON & CO	430	33767.64	32129.6
Invest - Corp Stock	20626502	235851102	DANAHER CORP	837	39761.62	39372.48
Invest - Corp Stock	20626502	252430205	DIAGEO PLC - ADR	428	19914.32	37415.76
Invest - Corp Stock	20626502	254687106	WALT DISNEY CO	413	14139.76	15487.5
Invest - Corp Stock	20626502	370334104	GENERAL MILLS INC	1386	47912.69	56008.26
Invest - Corp Stock	20626502	418056107	HASBRO INC	1324	46271.71	42222.36
Invest - Corp Stock	20626502	458140100	INTEL CORP	991	15161.31	24031.75
Invest - Corp Stock	20626502	459200101	INTERNATIONAL BUSINESS MACHS CORP	275	32534.81	50567
Invest - Corp Stock	20626502	478160104	JOHNSON & JOHNSON	1134	66096.91	74367.72
Invest - Corp Stock	20626502	478366107	JOHNSON CONTROLS INC	1029	36030.1	32166.54
Invest - Corp Stock	20626502	539830109	LOCKHEED MARTIN CORP	1363	104910.54	110266.7
Invest - Corp Stock	20626502	585055106	MEDTRONIC INC	1388	48643.95	53091
Invest - Corp Stock	20626502	641069406	NESTLE S.A REGISTERED SHARES - ADR	556	18098.42	32086.76
Invest - Corp Stock	20626502	666807102	NORTHROP GRUMMAN CORP	563	23932.98	32924.24
Invest - Corp Stock	20626502	674599105	OCCIDENTAL PETE CORP	423	40806.91	39635.1
Invest - Corp Stock	20626502	68389X105	ORACLE CORPORATION	2767	66575.52	70973.55
Invest - Corp Stock	20626502	693475105	PNC FINANCIAL SERVICES GROUP	728	42780.62	41983.76

Invest - Corp Stock	20626502	693506107	PPG INDUSTRIES INC	602	33040.41	50260.98
Invest - Corp Stock	20626502	713448108	PEPSICO INC	456	23921.35	30255.6
Invest - Corp Stock	20626502	717081103	PFIZER INC	3482	52684.02	75350.48
Invest - Corp Stock	20626502	790849103	ST JUDE MED INC	481	16215.81	16498.3
Invest - Corp Stock	20626502	883556102	THERMO FISHER SCIENTIFIC INC	608	31958.73	27341.76
Invest - Corp Stock	20626502	913017109	UNITED TECHNOLOGIES CORP	777	42031.72	56790.93
Invest - Corp Stock	20626502	060505104	BANK OF AMERICA CORP	3032	48449.15	16857.92
Invest - Corp Stock	20626502	38141G104	GOLDMAN SACHS GROUP INC	608	79573.71	54981.44
Invest - Corp Stock	20626502	30231G102	EXXON MOBIL CORPORATION	805	31261.28	68231.8
Invest - Corp Stock	20626502	438516106	HONEYWELL INTERNATIONAL INC	738	31502	40110.3
Invest - Corp Stock	20626502	87612E106	TARGET CORP	1265	68154.55	64793.3
Invest - Corp Stock	20626502	59156R108	METLIFE INC	1744	56043.82	54377.92
Invest - Corp Stock	20626502	09247X101	BLACKROCK INC	125	23752.86	22280
Invest - Corp Stock	20626502	H89128104	TYCO INTERNATIONAL LTD NEW	537	25918.03	25083.27
Invest - Corp Stock	20626502	46625H100	JPMORGAN CHASE & CO	2476	94118.5	82327
Invest - Corp Stock	20626502	G1151C101	ACCENTURE PLC	1138	32749.82	60575.74
Invest - Corp Stock	20626502	166764100	CHEVRON CORP	760	18964.85	80864
Invest - Corp Stock	20626502	744320102	PRUDENTIAL FINL INC	627	29308.56	31425.24
Invest - Corp Stock	20626502	88579Y101	3M CO	484	24669.6	39557.32
Invest - Corp Stock	20626502	854502101	STANLEY BLACK & DECKER, INC	715	39055.2	48334
Invest - Corp Stock	20626502	20030N200	COMCAST CORP-SPECIAL CL A	1626	36603.89	38308.56
Invest - Corp Stock	20626502	02209S103	ALTRIA GROUP INC	840	22429.4	24906
Invest - Corp Stock	20626502	00206R102	AT & T INC	1646	42185.33	49775.04
Invest - Corp Stock	20626502	92553P201	VIACOM INC NEW	896	40103.25	40687.36
Invest - Corp Stock	20626502	92857W209	VODAFONE GROUP PLC NEW ADR	1007	22012.25	28226.21
Invest - Corp Stock	20626502	89417E109	TRAVELERS COMPANIES, INC	823	41401.72	48696.91
Invest - Corp Stock	20626502	064058100	BANK NEW YORK MELLON CORP COM	2764	68372.29	55031.24
Invest - Corp Stock	20626502	N07059186	ASML HOLDING NVONY REG SHS ADR	610	20372.85	25491.9
Invest - Corp Stock	20626502	718172109	PHILIP MORRIS INTERNATIONAL IN	1429	52742.82	112147.92
Invest - Corp Stock	20626502	H0023R105	ACE LIMITED	538	32897.22	37724.56
Invest - Corp Stock	20626504	008252108	AFFILIATED MANAGERS GROUP, INC COM	86	4875.97	8251.7
Invest - Corp Stock	20626504	038336103	APTARGROUP INC COM	240	7385.48	12520.8
Invest - Corp Stock	20626504	057665200	BALCHEM CORP CLASS B	175	3348	7094.5
Invest - Corp Stock	20626504	090572207	BIO RAD LABS INC CL A	160	11198.4	15366.4
Invest - Corp Stock	20626504	104674106	BRADY CORP	255	5093.52	8050.35
Invest - Corp Stock	20626504	142339100	CARLISLE COS INC	155	5139.19	6866.5
Invest - Corp Stock	20626504	147528103	CASEYS GEN STORES INC	140	4219.61	7211.4
Invest - Corp Stock	20626504	169905106	CHOICE HOTELS INTL INC COM	255	7103.29	9702.75
Invest - Corp Stock	20626504	178566105	CITY NATL CORP COM	125	4466.16	5522.5
Invest - Corp Stock	20626504	179895107	CLARCOR INC	190	6428.6	9498.1
Invest - Corp Stock	20626504	198516106	COLUMBIA SPORTSWEAR CO COM	140	5592.78	6517
Invest - Corp Stock	20626504	234264109	DAKTRONICS INC COM	575	4843.77	5502.75
Invest - Corp Stock	20626504	262037104	DRIL-QUIP INC COM	230	7767.34	15138.6

Invest - Corp Stock	20626504	303250104	FAIR ISSAC, INC	330	5509.12	11827.2
Invest - Corp Stock	20626504	384109104	GRACO INC	205	5915.3	8382.45
Invest - Corp Stock	20626504	404132102	HCC INS HLDGS INC COM	260	6327.46	7150
Invest - Corp Stock	20626504	426281101	HENRY JACK & ASSOC INC COM	445	8235.52	14956.45
Invest - Corp Stock	20626504	466032109	J & J SNACK FOODS CORP	135	5637.17	7192.8
Invest - Corp Stock	20626504	497266106	KIRBY CORP	255	7867.69	16789.2
Invest - Corp Stock	20626504	499064103	KNIGHT TRANSN INC COM	540	10407.17	8445.6
Invest - Corp Stock	20626504	562750109	MANHATTAN ASSOCIATES, INC COM	275	4610.76	11132
Invest - Corp Stock	20626504	615394202	MOOG INC CL A	255	9824.06	11202.15
Invest - Corp Stock	20626504	636518102	NATIONAL INSTRS CORP COM	217	3077.99	5631.15
Invest - Corp Stock	20626504	690732102	OWENS & MINOR INC COM	240	5951.05	6669.6
Invest - Corp Stock	20626504	739276103	POWER INTERGRATIONS INC COM	205	4461.75	6797.8
Invest - Corp Stock	20626504	749607107	RLI CORP COM	130	6320.96	9471.8
Invest - Corp Stock	20626504	754212108	RAVEN INDS INC	135	2992.18	8356.5
Invest - Corp Stock	20626504	775043102	ROFIN SINAR TECHNOLOGIES INC COM	180	4376.6	4113
Invest - Corp Stock	20626504	781258108	RUDDICK CORP	130	3138.72	5543.2
Invest - Corp Stock	20626504	806037107	SCANSOURCE INC COM	165	3928.22	5940
Invest - Corp Stock	20626504	829073105	SIMPSON MFG INC COM	125	2979.9	4207.5
Invest - Corp Stock	20626504	878377100	TECHNE CORP	125	7569.75	8532.5
Invest - Corp Stock	20626504	902104108	II-VI INC COM	385	7300.27	7068.6
Invest - Corp Stock	20626504	957090103	WESTAMERICA BANCORPORATION	190	9851.72	8341
Invest - Corp Stock	20626504	978097103	WOLVERINE WORLD WIDE INC COM	190	4087.43	6771.6
Invest - Corp Stock	20626504	349853101	FORWARD AIR CORP	330	5505.49	10576.5
Invest - Corp Stock	20626504	51476K103	LANDAUER INC	110	5981.89	5665
Invest - Corp Stock	20626504	000360206	AAON INC	250	3677.57	5122.5
Invest - Corp Stock	20626504	002535300	AARON'S INC	266	4750.96	7096.88
Invest - Corp Stock	20626504	743606105	PROSPERITY BANCSHARES INC	145	6718.35	5850.75
Invest - Corp Stock	20626504	30214U102	EXPONENT INC	235	6216.46	10802.95
Invest - Corp Stock	20626504	00508X203	ACTUANT CORP-CL A	325	8411.43	7374.25
Invest - Corp Stock	20626504	705560100	PEET'S COFFEE & TEA INC	90	2321.87	5641.2
Invest - Corp Stock	20626504	589584101	MERIDIAN BIOSCIENCE INC	445	9216.9	8383.8
Invest - Corp Stock	20626504	904214103	UMPQUA HOLDINGS CORP	675	8212.55	8363.25
Invest - Corp Stock	20626504	987520103	YOUNG INNOVATIONS INCORPORATED	135	2054.26	4000.05
Invest - Corp Stock	20626504	610236101	MONRO MUFFLER BRAKE INC	270	8455.54	10473.3
Invest - Corp Stock	20626504	450828108	IBERIABANK CORP	110	6547.46	5423
Invest - Corp Stock	20626504	00762W107	ADVISORY BRD CO	95	1563.7	7049.95
Invest - Corp Stock	20626504	00508Y102	ACUITY BRANDS (HOLDING CO) INC RR.	195	7707.98	10335
Invest - Corp Stock	20626504	501889208	LKQ CORP	505	7991.92	15190.4
Invest - Corp Stock	20626504	09227Q100	BLACKBAUD INC	530	8028.76	14681
Invest - Corp Stock	20626504	98233Q105	WRIGHT EXPRESS CORP	104	5039.41	5645.12
Invest - Corp Stock	20626504	856190103	STATE BANK FINANCIAL CORP	370	6086.04	5590.7
Invest - Corp Stock	20626504	617700109	MORNINGSTAR INC	330	13093.41	19618.5
Invest - Corp Stock	20626504	43365Y104	HITTITE MICROWAVE CORP	110	5690.24	5431.8

Invest - Corp Stock	20626504	53635B107	LIQUIDITY SVCS INC	251	5114.21	9261.9
Invest - Corp Stock	20626504	258278100	DORMAN PRODUCTS INC	145	5133.07	5354.85
Invest - Corp Stock	20626504	79546E104	SALLY BEAUTY CO INC	665	5087.37	14051.45
Invest - Corp Stock	20626504	428567101	HIBBETT SPORTS INC	180	3410.54	8132.4
Invest - Corp Stock	20626506	M22465104	CHECK POINT SOFTWARE TECH COM	114	6294.9	5989.56
Invest - Corp Stock	20626506	756255105	RECKITT BENCKISER GROUP- ADR	1787	15405.15	17584.08
Invest - Corp Stock	20626506	136375102	CANADIAN NATL RR CO COM	183	7416.33	14376.48
Invest - Corp Stock	20626506	138006309	CANON INC - ADR	357	14086.78	15722.28
Invest - Corp Stock	20626506	225401108	CREDIT SUISSE GROUP - ADR	464	18922.42	10894.72
Invest - Corp Stock	20626506	358029106	FRESENIUS MEDICAL CARE ADR	207	8093.32	14071.86
Invest - Corp Stock	20626506	456837103	ING GROEP N.V. - ADR	1190	9482.97	8532.3
Invest - Corp Stock	20626506	500458401	KOMATSU LIMITED - ADR	514	6482.82	12140.68
Invest - Corp Stock	20626506	641089406	NESTLE S.A. REGISTERED SHARES - ADR	231	7588.35	13331.01
Invest - Corp Stock	20626506	66987V109	NOVARTIS AG - ADR	298	15174.36	17036.66
Invest - Corp Stock	20626506	73755L107	POTASH CORP SASK	265	9239.86	10939.2
Invest - Corp Stock	20626506	803054204	SAP AG - ADR	318	12512.72	16838.1
Invest - Corp Stock	20626506	806857108	SCHLUMBERGER LTD	245	12636.81	16735.95
Invest - Corp Stock	20626506	878742204	TECK RESOURCES LIMITED	206	10121.34	7249.14
Invest - Corp Stock	20626506	879382208	TELEFONICA SA - ADR	484	9454.87	8319.96
Invest - Corp Stock	20626506	881624209	TEVA PHARMACEUTICAL INDUSTRIES - ADR	406	18265.21	16386.16
Invest - Corp Stock	20626506	042068106	ARM HOLDINGS PLC - ADR	233	1218.36	6447.11
Invest - Corp Stock	20626506	892331307	TOYOTA MOTOR CORPORATION - ADR	223	17625.37	14746.99
Invest - Corp Stock	20626506	881575302	TESCO PLC - ADR	785	15380.07	14789.4
Invest - Corp Stock	20626506	307305102	FANUC CORPORATION ADR	435	5089.5	11005.5
Invest - Corp Stock	20626506	055434203	BG GROUP PLC - ADR	139	11748.49	14873
Invest - Corp Stock	20626506	136385101	CANADIAN NAT RES LTD	227	6542.13	8482.99
Invest - Corp Stock	20626506	237545108	DASSAULT SYSTEMES S.A. - ADR	81	3353.4	6513.21
Invest - Corp Stock	20626506	93114W107	WAL-MART DE MEXICO-SPON ADR	357	5051.55	9778.23
Invest - Corp Stock	20626506	670100205	NOVO NORDISK A/S - ADR	144	6906.39	16597.44
Invest - Corp Stock	20626506	43858F109	HONG KONG EXCH & CLEARING LTD - ADR	500	5625	7950
Invest - Corp Stock	20626506	74463M106	PUBLICIS GROUPE S.A. - ADR	398	8537.97	9102.26
Invest - Corp Stock	20626506	455807107	INDUST AND COMM BK OF CHINA - ADR	818	10836.85	9750.56
Invest - Corp Stock	20626506	126132109	CNOOC - CHINA NATIONAL OFFSHOR - ADR	75	10739.58	13101
Invest - Corp Stock	20626506	826197501	SIEMENS AG - ADR	139	16060.16	13289.79
Invest - Corp Stock	20626506	88032Q109	TENCENT HOLDINGS LTD-UNS ADR	509	10541.73	10251.26
Invest - Corp Stock	20626506	48667L106	KDDI CORP-UNSPONSORED ADR	476	8157.18	7663.6
Invest - Corp Stock	20626506	343793105	FLSMIDTH & CO A/S ADR	1204	7018.57	6971.16
Invest - Corp Stock	20626506	501897102	LI & FUNG LTD ADR	2796	10257.6	10261.32
Invest - Corp Stock	20626506	900148701	TURKIYE GARANTI BANKSASI-ADR	2397	10300.3	7454.67
Invest - Corp Stock	20626506	045387107	ASSA ABLOY AB-UNSP ADR	1105	14951.48	13768.3
Invest - Corp Stock	20626506	78572M105	SABMILLER PLC - ADR	184	3043.36	6449.2
Invest - Corp Stock	20626506	502441306	LVMH MOET HENNESSY UNSP ADR - ADR	655	10095.59	18405.5
Invest - Corp Stock	20626506	143658300	CARNIVAL CORP	507	13875.43	16548.48

Invest - Corp Stock	20626506	495724403	KINGFISHER PLC - ADR	1734	9363.6	13334.46
Invest - Corp Stock	20626506	870123106	SWATCH GROUP AG/THE-UNSP ADR	398	7557.57	7442.6
Invest - Corp Stock	20626506	29082A107	EMBRAER SA ADR	439	7388.17	11071.58
Invest - Corp Stock	20626506	517834107	LAS VEGAS SANDS CORP	72	3030.85	3076.56
Invest - Corp Stock	20626506	N97284108	YANDEX NV-A	242	7675.75	4767.4
Invest - Corp Stock	20626506	80585Y308	SBERBANK-SPONSORED ADR	846	9102.59	8409.24
Invest - Corp Stock	20626506	606822104	MITSUBISHI UFJ FINL GROUP INC ADR	2202	13250.48	9226.38
Invest - Corp Stock	20626506	84265V105	SOUTHERN COPPER CORP	103	3242.85	3108.54
Invest - Corp Stock	20626506	00687A107	ADIDAS-AG ADR	325	11974.52	10598.25
Invest - Corp Stock	20626506	92857W209	VODAFONE GROUP PLC NEW ADR	122	3190.56	3419.66
Invest - Corp Stock	20626506	41043M104	HANG LUNG PPTYS LTD ADR	432	5767.2	6134.4
Invest - Corp Stock	20626506	58733R102	MERCADOLIBRE INC	100	6380.92	7954
Invest - Corp Stock	20626506	425883105	HENNES & MAURITZ AB ADR	2498	11373.87	15887.28
Invest - Corp Stock	20626506	465562106	ITAU UNIBANCO BANCO HOLDING S.A ADR	764	13763.7	14179.84
Invest - Corp Stock	20626506	928662402	VOLKSWAGEN AG-SPONS PFD ADR	251	5351.93	7499.88
Invest - Corp Stock	20626508	48020Q107	JONES LANG LASALLE INC	31	2504.39	1899.06
Invest - Corp Stock	20626508	22025Y407	CORRECTIONS CORP OF AMER	77	1626.68	1568.49
Invest - Corp Stock	20626508	12504L109	CBRE GROUP INC	86	1432.46	1308.92
Invest - Corp Stock	20626508	85590A401	STARWOOD HOTELS & RESORTS WORLDWIDE	119	6151.32	5708.43
Invest - Corp Stock	20626508	25960P109	DOUGLAS EMMETT INC	194	1608.44	3538.56
Invest - Corp Stock	20626508	26613Q106	DUPONT FABROS TECHNOLOGY INC	215	5087.78	5207.3
Invest - Corp Stock	20626509	008474108	AGNICO EAGLE MINES LTD	103	5571.46	3740.96
Invest - Corp Stock	20626509	018804104	ALLIANT TECHSYSTEMS INC	223	15437.41	12746.68
Invest - Corp Stock	20626509	032095101	AMPHENOL CORP CL A	94	3988.68	4266.66
Invest - Corp Stock	20626509	054303102	AVON PRODS INC	311	8201.13	5433.17
Invest - Corp Stock	20626509	086516101	BEST BUY INC	178	5322.96	4159.86
Invest - Corp Stock	20626509	101137107	BOSTON SCIENTIFIC CORP COM	2297	15523.77	12265.98
Invest - Corp Stock	20626509	302130109	EXPEDITORS INTL WASH INC	106	3934.33	4341.76
Invest - Corp Stock	20626509	418056107	HASBRO INC	157	5514.39	5006.73
Invest - Corp Stock	20626509	436440101	HOLOGIC INC COM	409	5996.64	7161.59
Invest - Corp Stock	20626509	524901105	LEGG MASON INC COM	275	7020.48	6613.75
Invest - Corp Stock	20626509	535678106	LINEAR TECHNOLOGY CORP	202	5451.46	6066.06
Invest - Corp Stock	20626509	651290108	NEWFIELD EXPL CO COM	77	3900.81	2905.21
Invest - Corp Stock	20626509	665859104	NORTHERN TRUST CORP	311	15150.16	12334.26
Invest - Corp Stock	20626509	723787107	PIONEER NAT RES CO COM	68	3142.82	6084.64
Invest - Corp Stock	20626509	743315103	PROGRESSIVE CORP OHIO	345	5946.68	6730.95
Invest - Corp Stock	20626509	74834L100	QUEST DIAGNOSTICS INC	91	4263.92	5283.46
Invest - Corp Stock	20626509	760759100	REPUBLIC SERVICES INC CL A COMM	166	4684.36	4573.3
Invest - Corp Stock	20626509	784635104	SPX CORP	77	4006.8	4640.79
Invest - Corp Stock	20626509	786514208	SAFEWAY INC NEW	596	13074.22	12539.84
Invest - Corp Stock	20626509	808513105	SCHWAB CHARLES CORP NEW	742	8444.79	8354.92
Invest - Corp Stock	20626509	810186106	THE SCOTT'S MIRACLE-GRO COMPANY CL A	95	4701.82	4435.55
Invest - Corp Stock	20626509	826552101	SIGMA ALDRICH CORP	72	3427.2	4497.12

Invest - Corp Stock	20626509	871503108	SYMANTEC CORP	298	3864.11	4663.7
Invest - Corp Stock	20626509	879664100	TELLABS OPERATIONS, INC	1078	4178.97	4355.12
Invest - Corp Stock	20626509	880779103	TEREX CORP NEW	492	5458.1	6646.92
Invest - Corp Stock	20626509	902681105	UGI CORP NEW COM	152	3802.89	4468.8
Invest - Corp Stock	20626509	91913Y100	VALERO ENERGY CORP	243	4192.82	5115.15
Invest - Corp Stock	20626509	845467109	SOUTHWESTERN ENERGY CO COM	238	8985.67	7601.72
Invest - Corp Stock	20626509	693366205	PICO HOLDINGS INC	216	5513.24	4445.28
Invest - Corp Stock	20626509	760975102	RESEARCH IN MOTION	332	8550.09	4814
Invest - Corp Stock	20626509	H8817H100	TRANSOCEAN LTD.	97	3882.75	3723.83
Invest - Corp Stock	20626509	12626K203	CRH PLC - ADR	314	6404.29	6223.48
Invest - Corp Stock	20626509	H27178104	FOSTER WHEELER AG	302	9171.58	5780.28
Invest - Corp Stock	20626509	H27013103	WEATHERFORD INTL LTD	812	15455.88	11887.68
Invest - Corp Stock	20626509	00817Y108	AETNA INC-NEW	119	3596.05	5020.61
Invest - Corp Stock	20626509	G47791101	INGERSOLL-RAND PLC	134	3914.25	4082.98
Invest - Corp Stock	20626509	774341101	ROCKWELL COLLINS	91	5084.76	5038.67
Invest - Corp Stock	20626509	918194101	VCA ANTECH INC	235	3999.42	4641.25
Invest - Corp Stock	20626509	401617105	GUESS INC	239	8697.57	7126.98
Invest - Corp Stock	20626509	346375108	FORMFACTOR INC	893	8020.73	4518.58
Invest - Corp Stock	20626509	H2906T109	GARMIN LTD	133	4198.52	5294.73
Invest - Corp Stock	20626509	83172R108	SMART TECHNOLOGIES INC - A	1034	3815.46	3815.46
Invest - Corp Stock	20626509	60871R209	MOLSON COORS BREWING CO	252	8460.48	10972.08
Invest - Corp Stock	20626509	25659T107	DOLBY LABORATORIES INC	259	7903.02	7902.09
Invest - Corp Stock	20626509	17306X102	CITI TRENDS INC	359	4262.48	3152.02
Invest - Corp Stock	20626509	261608103	DRESSER-RAND GROUP INC	114	6184.46	5689.74
Invest - Corp Stock	20626509	36467W109	GAMESTOP CORP NEW	354	8189.88	8542.02
Invest - Corp Stock	20626509	30162A108	EXELIS INC	223	2492.79	2018.15
Invest - Corp Stock	20626509	450911201	ITT CORP	111	2044.32	2145.63
Invest - Corp Stock	20626509	98419M100	XYLEM INC/NY	223	6179.42	5728.87
Invest - Corp Stock	20626509	12673P105	CA INC	599	13842.02	12108.78
Invest - Corp Stock	20626509	205944101	CON-WAY INC	143	4748.11	4169.88
Invest - Corp Stock	20626509	13342B105	CAMERON INTL CORP	202	7318.81	9936.38
Invest - Corp Stock	20626509	959802109	WESTERN UNION CO/THE	483	7595.46	8819.58
Invest - Corp Stock	20626509	12802T101	CAL DIVE INTERNATIONAL INC	1782	9295.61	4009.5
Invest - Corp Stock	20626509	591708102	METROPICS COMMUNICATIONS INC	641	5592.13	5563.88
Invest - Corp Stock	20626509	712704105	PEOPLE'S UNITED FINANCIAL INC	998	13684.81	12824.3
Invest - Corp Stock	20626510	012653101	ALBEMARLE CORP COM	84	5148.55	4326.84
Invest - Corp Stock	20626510	037604105	APOLLO GROUP INC CL A	192	10063.66	10343.04
Invest - Corp Stock	20626510	073302101	BE AEROSPACE INC COM	237	9946.82	9174.27
Invest - Corp Stock	20626510	127097103	CABOT OIL & GAS CORP CL A	162	11791.93	12295.8
Invest - Corp Stock	20626510	144285103	CARPENTER TECHNOLOGY CORP	143	7654.1	7361.64
Invest - Corp Stock	20626510	177376100	CITRIX SYS INC COM	80	6066.8	4857.6
Invest - Corp Stock	20626510	216648402	COOPER COS INC COM NEW	111	8408.09	7827.72
Invest - Corp Stock	20626510	284902103	ELDORADO GOLD CORP NEW COM	416	7942.34	5703.36

Invest - Corp Stock	20626510	285512109	ELECTRONIC ARTS INC	437	10233.55	9002.2
Invest - Corp Stock	20626510	302411L109	FEI CO COM	217	7778.5	8849.26
Invest - Corp Stock	20626510	349882100	FOSSIL INC COM	81	9009.02	6428.16
Invest - Corp Stock	20626510	365558105	GARDNER DENVER INC COMMON STOCK	54	4652.33	4161.24
Invest - Corp Stock	20626510	371532102	GENESCO INC COM	150	7872.59	9261
Invest - Corp Stock	20626510	444859102	HUMANA INC	125	10101.23	10951.25
Invest - Corp Stock	20626510	489170100	KENNAMETAL INC	139	5873.19	5076.28
Invest - Corp Stock	20626510	518439104	ESTEE LAUDER COMPANIES INC	94	10015.7	10558.08
Invest - Corp Stock	20626510	696429307	PALL CORP	58	3292	3314.7
Invest - Corp Stock	20626510	714290103	PERRIGO CO	90	8434.8	8757
Invest - Corp Stock	20626510	723787107	PIONEER NAT RES CO COM	86	7521.94	7695.28
Invest - Corp Stock	20626510	731068102	POLARIS INDS INC COM	151	8933.04	8452.98
Invest - Corp Stock	20626510	776696106	ROPER INDS INC NEW COM	74	6412.07	6428.38
Invest - Corp Stock	20626510	80004C101	SANDISK CORP COM	209	9558.04	10284.89
Invest - Corp Stock	20626510	82481R106	SHIRE PLC ADR	91	9222.57	9454.9
Invest - Corp Stock	20626510	858912108	STERICYCLE INC COM	58	5308.74	4519.36
Invest - Corp Stock	20626510	966837106	WHOLE FOODS MKT INC	171	11542.44	11898.18
Invest - Corp Stock	20626510	366651107	GARTNER INC	248	9418.99	8622.96
Invest - Corp Stock	20626510	75281A109	RANGE RES CORP	139	9915.98	8609.66
Invest - Corp Stock	20626510	042068106	ARM HOLDINGS PLC - ADR	208	6105.82	5755.36
Invest - Corp Stock	20626510	69840W108	PANERA BREAD COMPANY - CL A	84	10875.27	11881.8
Invest - Corp Stock	20626510	78388J106	SBA COMMUNICATIONS CORP	101	4279.14	4338.96
Invest - Corp Stock	20626510	756577102	RED HAT INC	163	7158.93	6730.27
Invest - Corp Stock	20626510	015351109	ALEXION PHARMACEUTICALS INC	125	7183.71	8937.5
Invest - Corp Stock	20626510	28176E108	EDWARDS LIFESCIENCES CORP	75	5570.08	5302.5
Invest - Corp Stock	20626510	582839106	MEAD JOHNSON NUTRITION CO	96	6613.42	6598.08
Invest - Corp Stock	20626510	485170302	KANSAS CITY SOUTHERN	147	9030.17	9997.47
Invest - Corp Stock	20626510	167250109	CHICAGO BRIDGE & IRON COMPANY N.V.	280	11587.25	10584
Invest - Corp Stock	20626510	243537107	DECKERS OUTDOOR CORP	48	4578.72	3627.36
Invest - Corp Stock	20626510	703481101	PATTERSON-UTI ENERGY INC	283	8616.05	5654.34
Invest - Corp Stock	20626510	018581108	ALLIANCE DATA SYS CORP	77	7439.4	7995.68
Invest - Corp Stock	20626510	30249U101	FMC TECHNOLOGIES INC	87	4603.33	4544.01
Invest - Corp Stock	20626510	344849104	FOOT LOCKER INC	254	5745.43	6055.36
Invest - Corp Stock	20626510	N7902X106	SENSATA TECHNOLOGIES HOLDING	142	5303.66	3731.76
Invest - Corp Stock	20626510	78454L100	SM ENERGY CO	110	9033.52	8041
Invest - Corp Stock	20626510	88023U101	TEMPUR-PEDIC INTL INC	122	7333.28	6408.66
Invest - Corp Stock	20626510	79466L302	SALESFORCE COM INC	75	10989.22	7609.5
Invest - Corp Stock	20626510	36191G107	GNC HOLDINGS INC	201	4954.28	5818.95
Invest - Corp Stock	20626510	G0457F107	ARCOS DORADOS HOLDINGS INC-A	382	8625.74	7842.46
Invest - Corp Stock	20626510	92342Y109	VERIFONE SYSTEMS, INC.	114	4664.86	4049.28
Invest - Corp Stock	20626510	14964U108	CAVIUM INC	137	4741.18	3894.91
Invest - Corp Stock	20626510	67020Y100	NUANCE COMMUNICATIONS INC	84	2120.75	2113.44
Invest - Corp Stock	20626510	904311107	UNDER ARMOUR INC	123	9389.05	8830.17

Invest - Corp Stock	20626510	896945201	TRIPADVISOR INC	155 5	4569 73	3920.15
Invest - Corp Stock	20626510	30212P303	EXPEDIA INC	155.5	4569.73	4512.61
Invest - Corp Stock	20626510	204166102	COMMVAULT SYSTEMS INC	53	2078.24	2264.16
Invest - Corp Stock	20626510	254709108	DISCOVER FINANCIAL SERVICES	184	4726.12	4416
Invest - Corp Stock	20626510	20605P101	CONCHO RESOURCES INC	55	5319 38	5156.25
Invest - Corp Stock	20626510	88076W103	TERADATA CORP	112	6136.61	5433.12
Invest - Corp Stock	20626510	90384S303	ULTA SALON COSMETICS & FRAGRAN	81	5556.88	5258.52
Invest - Corp Stock	20626510	44919P508	IAC/INTERACTIVECORP	285	10824.08	12141
Invest - Other	20626501	256210105	DODGE & COX INCOME FD COM #147	87063.32	105000	1157942.13
Invest - Other	20626501	411511306	HARBOR INTERNATIONAL FD INST #2011	11441.65	700000	600114 44
Invest - Other	20626501	38141W208	GOLDMAN SACHS ULT-SH DUR GVT-I #450	97360.12	859825.99	851901.06
Invest - Other	20626501	880208400	TEMPLETON GLOBAL BOND FD-ADV #616	11998.12	139178.19	148416.74
Invest - Other	20626501	949915615	WF ADV CAPITAL GROWTH FUND-I#3121	144382.9	1600000	2250928.97
Invest - Other	20626501	19248H401	COHEN & STEERS INTL REALTY I #1396	13623.98	150000	122888.28
Invest - Other	20626501	26852M105	EII INTERNATIONAL PROPERTY-I #30	5285.412	100000	71247.35
Invest - Other	20626501	74253Q416	PRINCIPAL PREFERRED SEC-INS #4929	37878.79	350000	355303 03
Invest - Other	20626501	367829884	GATEWAY FUND - Y #1986	23390.71	575000	617280.81
Invest - Other	20626504	345550107	FOREST CITY ENTERPRISES INC CL A	620	4034.71	7328.4
Invest - Other	20626504	91359E105	UNIVERSAL HEALTH RLTY INCOME TR SH	150	4847.26	5850
Invest - Other	20626507	ROB993300	ARDEN-SAGE MULTI-STR INST FUND (RF)	525 45	625000	583832.75
Invest - Other	20626508	035710409	ANNALY CAPITAL MANAGEMENT INC.	312	5420.15	4979.52
Invest - Other	20626508	03748R101	APARTMENT INVT & MGMT CO CL A	369	8605.7	8453.79
Invest - Other	20626508	05564E106	BRE PPTYS INC CL A 1 COM & 1	100	4873.64	5048
Invest - Other	20626508	101121101	BOSTON PROPERTIES INC COM	214	10003.01	21314.4
Invest - Other	20626508	133131102	CAMDEN PPTY TR SH BEN INT	40	2554.95	2489.6
Invest - Other	20626508	195872106	COLONIAL PPTYS TR COM SH BEN INT	266	2725.33	5548.76
Invest - Other	20626508	29380T105	ENTERTAINMENT PPTYS TRUST COM SH	134	4003.87	5857.14
Invest - Other	20626508	29476L107	EQUITY RESIDENTIAL PPTYS TR SH BEN	364	10786 8	20758.92
Invest - Other	20626508	297178105	ESSEX PPTY TR COM	45	4407.4	6322 95
Invest - Other	20626508	313747206	FEDERAL RLTY INVT TR SH BEN INT	81	5403.13	7350.75
Invest - Other	20626508	379302102	GLIMCHER RLTY TR COM	500	4199.06	4600
Invest - Other	20626508	42217K106	HEALTH CARE REIT INC	113	3461.9	6161.89
Invest - Other	20626508	431284108	HIGHWOODS PPTYS INC COM	52	1615.48	1542.84
Invest - Other	20626508	49446R109	KIMCO RLTY CORP	243	2367.58	3946.32
Invest - Other	20626508	517942108	LASALLE HOTEL PROPERTIES COM	209	2637.11	5059.89
Invest - Other	20626508	554382101	MACERICH CO COM	38	587.72	1922.8
Invest - Other	20626508	554382101	MACERICH CO COM	2	55.65	101.2
Invest - Other	20626508	74460D109	PUBLIC STORAGE INC COM	181	13570.16	24337.26
Invest - Other	20626508	751452202	RAMCO-GERSHENSON PPTYS TR COM	229	2003.14	2251.07
Invest - Other	20626508	78440X101	SL GREEN REALTY CORP COM	160	3493.82	10662.4
Invest - Other	20626508	876664103	TAUBMAN CTRS INC COM	83	3260.23	5154.3
Invest - Other	20626508	92276F100	VENTAS INC COM	244	7004.88	13451.72
Invest - Other	20626508	929042109	VORNADO REALTY TRUST	211	11340.07	16217.46

Invest - Other	20626508	828806109	SIMON PROPERTY GROUP INC	356	17698.2	45902.64
Invest - Other	20626508	828806109	SIMON PROPERTY GROUP INC	5	349.6	644.7
Invest - Other	20626508	053484101	AVALONBAY CMNTYS INC	122	9621.38	15933.2
Invest - Other	20626508	44107P104	HOST HOTELS & RESORTS, INC	979	11374.28	14459.83
Invest - Other	20626508	44107P104	HOST HOTELS & RESORTS, INC	8	83.66	118.16
Invest - Other	20626508	69360J107	PS BUSINESS PARKS INC/CA	36	1586.49	1995.48
Invest - Other	20626508	294752100	EQUITY ONE INC	175	3005.09	2971.5
Invest - Other	20626508	044103109	ASHFORD HOSPITALITY TRUST	42	335.34	336
Invest - Other	20626508	427825104	HERSHA HOSPITALITY TR	440	1923.82	2147.2
Invest - Other	20626508	370023103	GENERAL GROWTH PROPERTIE-W/I	499	5871.33	7494.98
Invest - Other	20626508	370023103	GENERAL GROWTH PROPERTIE-W/I	8	115.78	120.16
Invest - Other	20626508	30225T102	EXTRA SPACE STORAGE INC	175	4035.31	4240.25
Invest - Other	20626508	024835100	AMERICAN CAMPUS CMNTYS INC	18	248.85	755.28
Invest - Other	20626508	024013104	AMERICAN ASSETS TRUST INC	117	2362.11	2399.67
Invest - Other	20626508	253868103	DIGITAL RLTY TR INC	233	9955.94	15534.11
Invest - Other	20626508	29472R108	EQUITY LIFESTYLE PPTYS INC	92	3535.41	6135.48
Invest - Other	20626508	28140H104	EDUCATION RLTY TR INC	110	1000.12	1125.3
Invest - Other	20626508	74340W103	PROLOGIS INC	333	8307.41	9520.47
Invest - Other	20626508	40414L109	HCP INC	345	8831.64	14293.35
					<u>\$ 10,046,845.07</u>	<u>\$ 11,301,063.97</u>