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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
WILSON FLIP - T/U/A

A Employer identification number
94-6769542

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

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

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

C If exemption application is pending, check here ▶ ☐

G Check all that apply. ☐ Initial return ☐ Initial return of a former public charity ☐ Final return ☐ Amended return ☐ Address change ☐ Name change

D 1. Foreign organizations, check here ▶ ☐
2. Foreign organizations meeting the 85% test, check here and attach computation ▶ ☐

H Check type of organization: ☒ Section 501(c)(3) exempt private foundation ☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation

E If private foundation status was terminated under section 507(b)(1)(A), check here ▶ ☐

I Fair market value of all assets at end of year *(from Part II, col. (c), line 16)* ▶ $ 1,367,742

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

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

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

		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue	1 Contributions, gifts, grants, etc , received (attach schedule)				
	2 Check ▶ ☒ if the foundation is **not** required to attach Sch B				
	3 Interest on savings and temporary cash investments	0	0		
	4 Dividends and interest from securities	46,436	45,205		
	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	113,321			
	b Gross sales price for all assets on line 6a 959,240				
	7 Capital gain net income (from Part IV, line 2)		113,321		
	8 Net short-term capital gain			0	
	9 Income modifications				
	10 a Gross sales less returns and allowances 0				
	b Less Cost of goods sold 0				
	c Gross profit or (loss) (attach schedule)	0			
	11 Other income (attach schedule)	0	0	0	
	12 **Total.** Add lines 1 through 11	159,757	158,526	0	
Operating and Administrative Expenses	13 Compensation of officers, directors, trustees, etc	16,324	6,530		9,794
	14 Other employee salaries and wages				
	15 Pension plans, employee benefits				
	16 a Legal fees (attach schedule)	714	643	0	71
	b Accounting fees (attach schedule)	0	0	0	0
	c Other professional fees (attach schedule)	0	0	0	0
	17 Interest				
	18 Taxes (attach schedule) (see instructions)	5,467	1,155	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)	472	387	0	85
	24 **Total operating and administrative expenses.** Add lines 13 through 23	22,977	8,715	0	9,950
	25 Contributions, gifts, grants paid	34,978			34,978
	26 **Total expenses and disbursements.** Add lines 24 and 25	57,955	8,715	0	44,928
	27 Subtract line 26 from line 12				
	a **Excess of revenue over expenses and disbursements**	101,802			
	b **Net investment income** (if negative, enter -0-)		149,811		
	c **Adjusted net income** (if negative, enter -0-)			0	

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For Paperwork Reduction Act Notice, see instructions.

Form **990-PF** (2011)

(HTA)

2NE

Part II Balance Sheets	Attached schedules and amounts in the description column should be for end-of-year amounts only. (See instructions.)	Beginning of year (a) Book Value	End of year (b) Book Value	End of year (c) Fair Market Value
Assets	1 Cash—non-interest-bearing	1,840	3,399	3,399
	2 Savings and temporary cash investments	94,506	63,914	63,914
	3 Accounts receivable ▶ 0			
	Less allowance for doubtful accounts ▶ 0	0	0	0
	4 Pledges receivable ▶ 0			
	Less allowance for doubtful accounts ▶ 0	0	0	0
	5 Grants receivable			
	6 Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see instructions)	0	0	0
	7 Other notes and loans receivable (attach schedule) ▶ 0			
	Less allowance for doubtful accounts ▶ 0	0	0	0
	8 Inventories for sale or use	0	0	
	9 Prepaid expenses and deferred charges		0	
	10 a Investments—U S and state government obligations (attach schedule)	0	82,842	84,775
	b Investments—corporate stock (attach schedule)	760,035	787,533	774,899
	c Investments—corporate bonds (attach schedule)	0	0	0
	11 Investments—land, buildings, and equipment basis ▶ 0			
	Less accumulated depreciation (attach schedule) ▶ 0	0	0	0
	12 Investments—mortgage loans			
	13 Investments—other (attach schedule)	390,482	409,978	440,755
	14 Land, buildings, and equipment basis ▶ 0			
	Less accumulated depreciation (attach schedule) ▶ 0	0	0	0
	15 Other assets (describe ▶)	0	0	0
	16 **Total assets** (to be completed by all filers—see the instructions Also, see page 1, item I)	1,246,863	1,347,666	1,367,742
Liabilities	17 Accounts payable and accrued expenses	0	0	
	18 Grants payable			
	19 Deferred revenue	0	0	
	20 Loans from officers, directors, trustees, and other disqualified persons	0	0	
	21 Mortgages and other notes payable (attach schedule)	0	0	
	22 Other liabilities (describe ▶)	0	0	
	23 **Total liabilities** (add lines 17 through 22)	0	0	
Net Assets or Fund Balances	**Foundations that follow SFAS 117, check here ▶ ☐ and complete lines 24 through 26 and lines 30 and 31.**			
	24 Unrestricted			
	25 Temporarily restricted			
	26 Permanently restricted			
	Foundations that do not follow SFAS 117, check here ▶ ☒ and complete lines 27 through 31.			
	27 Capital stock, trust principal, or current funds	1,246,863	1,347,666	
	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)	1,246,863	1,347,666	
	31 **Total liabilities and net assets/fund balances** (see instructions)	1,246,863	1,347,666	

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	1,246,863
2	Enter amount from Part I, line 27a	2	101,802
3	Other increases not included in line 2 (itemize) ▶ See Attached Statement	3	821
4	Add lines 1, 2, and 3	4	1,349,486
5	Decreases not included in line 2 (itemize) ▶ See Attached Statement	5	1,820
6	Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	1,347,666

Part IV Capital Gains and Losses for Tax on Investment Income

	(a) List and describe the kind(s) of property sold (e g , real estate, 2-story brick warehouse, or common stock, 200 shs MLC Co)	(b) How acquired P—Purchase D—Donation	(c) Date acquired (mo , day, yr)	(d) Date sold (mo , day, yr)
1a	See Attached Statement			
b				
c				
d				
e				

	(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)
a	0	0	0	0
b	0	0	0	0
c	0	0	0	0
d	0	0	0	0
e	0	0	0	0

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

	(i) F M V as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j), if any	(l) Gains (Col (h) gain minus col (k), but not less than -0-) or Losses (from col (h))
a	0	0	0	0
b	0	0	0	0
c	0	0	0	0
d	0	0	0	0
e	0	0	0	0

2	Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7 / If (loss), enter -0- in Part I, line 7 }	2	113,321
3	Net short-term capital gain or (loss) as defined in sections 1222(5) and (6). If gain, also enter in Part I, line 8, column (c) (see instructions) If (loss), enter -0- in Part I, line 8	3	0

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

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

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

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

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

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

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col (b) divided by col (c))
2010	386,655	1,484,977	0.260378
2009	47,313	1,403,928	0.033700
2008	130,405	1,642,961	0.079372
2007			0 000000
2006			0 000000

2	**Total** of line 1, column (d)	2	0.373450
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	0.124483
4	Enter the net value of noncharitable-use assets for 2011 from Part X, line 5	4	1,409,047
5	Multiply line 4 by line 3	5	175,402
6	Enter 1% of net investment income (1% of Part I, line 27b)	6	1,498
7	Add lines 5 and 6	7	176,900
8	Enter qualifying distributions from Part XII, line 4	8	44,928

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

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

1 a	Exempt operating foundations described in section 4940(d)(2), check here ▶ ☐ and enter "N/A" on line 1. Date of ruling or determination letter _____ (attach copy of letter if necessary—see instructions)		
b	Domestic foundations that meet the section 4940(e) requirements in Part V, check here ▶ ☐ and enter 1% of Part I, line 27b	1	2,996
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	2,996
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	2,996
6	Credits/Payments		
a	2011 estimated tax payments and 2010 overpayment credited to 2011 — 6a: 2,513		
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	2,513
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	483
10	**Overpayment.** If line 7 is more than the total of lines 5 and 8, enter the **amount overpaid** ▶	10	0
11	Enter the amount of line 10 to be **Credited to 2012 estimated tax** ▶ **Refunded** ▶	11	0

Part VII-A Statements Regarding Activities

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

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

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions)	11		X
12	Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement (see instructions)	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application?	13	X	

Website address ▶ N/A

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

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

15 Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of **Form 1041**—Check here . . ▶ ☐

and enter the amount of tax-exempt interest received or accrued during the year ▶ 15 N/A

			Yes	No
16	At any time during calendar year 2011, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country? 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		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		
b	Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract?			6b		X
	If "Yes" to 6b, file Form 8870				
7a	At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction?	☐ Yes	☒ No		
b	If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction?			7b	N/A	

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
MERRILL LYNCH TRUST CO P O Box 1501, NJ2-130-03-31 Pennington NJ (	TRUSTEE 2 00	16,324	0	0
	.00	0	0	0
	00	0	0	0
	00	0	0	0

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

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

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

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

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

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

Part IX-A **Summary of Direct Charitable Activities**

List the foundation's four largest direct charitable activities during the tax year Include relevant statistical information such as the number of organizations and other beneficiaries served, conferences convened, research papers produced, etc	Expenses
1 NONE	
2	
3	
4	

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

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2	Amount
1 NONE	
2	
All other program-related investments See instructions 3 NONE	0
Total. Add lines 1 through 3 ▶	0

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

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc , purposes			
a	Average monthly fair market value of securities		1a	1,346,232
b	Average of monthly cash balances		1b	84,273
c	Fair market value of all other assets (see instructions)		1c	
d	**Total** (add lines 1a, b, and c)		1d	1,430,505
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	1,430,505
4	Cash deemed held for charitable activities Enter 1 ½ % of line 3 (for greater amount, see instructions)		4	21,458
5	**Net value of noncharitable-use assets.** Subtract line 4 from line 3 Enter here and on Part V, line 4		5	1,409,047
6	**Minimum investment return.** Enter 5% of line 5		6	70,452

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	70,452
2a	Tax on investment income for 2011 from Part VI, line 5	2a	2,996		
b	Income tax for 2011 (This does not include the tax from Part VI)	2b	0		
c	Add lines 2a and 2b			2c	2,996
3	Distributable amount before adjustments Subtract line 2c from line 1			3	67,456
4	Recoveries of amounts treated as qualifying distributions			4	
5	Add lines 3 and 4			5	67,456
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	67,456

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	44,928
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	44,928
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income Enter 1% of Part I, line 27b (see instructions)	5	0
6	**Adjusted qualifying distributions.** Subtract line 5 from line 4	6	44,928

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				67,456
2	Undistributed income, if any, as of the end of 2011				
a	Enter amount for 2010 only			0	
b	Total for prior years 20 ____, 20 ____, 20 ____		0		
3	Excess distributions carryover, if any, to 2011				
a	From 2006 NONE				
b	From 2007 NONE				
c	From 2008 27,046				
d	From 2009 NONE				
e	From 2010 317,432				
f	**Total** of lines 3a through e	344,478			
4	Qualifying distributions for 2011 from Part XII, line 4 ▶ $ 44,928				
a	Applied to 2010, but not more than line 2a			0	
b	Applied to undistributed income of prior years (Election required—see instructions)		0		
c	Treated as distributions out of corpus (Election required—see instructions)	0			
d	Applied to 2011 distributable amount				44,928
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).)*	22,528			22,528
6	**Enter the net total of each column as indicated below:**				
a	Corpus Add lines 3f, 4c, and 4e Subtract line 5	321,950			
b	Prior years' undistributed income Subtract line 4b from line 2b		0		
c	Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed				
d	Subtract line 6c from line 6b Taxable amount—see instructions		0		
e	Undistributed income for 2010 Subtract line 4a from line 2a Taxable amount—see instructions			0	
f	Undistributed income for 2011 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2012				0
7	Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see instructions)				
8	Excess distributions carryover from 2006 not applied on line 5 or line 7 (see instructions)	0			
9	**Excess distributions carryover to 2012.** Subtract lines 7 and 8 from line 6a	321,950			
10	Analysis of line 9				
a	Excess from 2007 0				
b	Excess from 2008 4,518				
c	Excess from 2009 0				
d	Excess from 2010 317,432				
e	Excess from 2011 0				

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

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

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

2 a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed	Tax year (a) 2011	Prior 3 years (b) 2010	(c) 2009	(d) 2008	(e) Total
	0				0
b 85% of line 2a	0	0	0	0	0
c Qualifying distributions from Part XII, line 4 for each year listed	0				0
d Amounts included in line 2c not used directly for active conduct of exempt activities					0
e Qualifying distributions made directly for active conduct of exempt activities Subtract line 2d from line 2c	0	0	0	0	0
3 Complete 3a, b, or c for the alternative test relied upon a "Assets" alternative test—enter (1) Value of all assets					0
(2) Value of assets qualifying under section 4942(j)(3)(B)(i)					0
b "Endowment" alternative test—enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed	0				0
c "Support" alternative test—enter (1) Total support other than gross investment income (interest, dividends, rents, payments on securities loans (section 512(a)(5)), or royalties)					0
(2) Support from general public and 5 or more exempt organizations as provided in section 4942(j)(3)(B)(iii)					0
(3) Largest amount of support from an exempt organization					0
(4) Gross investment income					0

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

1 **Information Regarding Foundation Managers:**

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

NONE

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

NONE

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

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

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

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

c Any submission deadlines

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

Part XV Supplementary Information (continued)

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a *Paid during the year* See Attached Statement				
Total . . . . . ▶ **3a**				34,978
b *Approved for future payment* NONE				
Total . . . . . ▶ **3b**				0

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated.	Unrelated business income		Excluded by section 512, 513, or 514		(e)
	(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount	Related or exempt function income (See instructions)
1 Program service revenue					
a		0		0	0
b		0		0	0
c		0		0	0
d		0		0	0
e		0		0	0
f		0		0	0
g Fees and contracts from government agencies					
2 Membership dues and assessments					
3 Interest on savings and temporary cash investments					
4 Dividends and interest from securities			14	46,436	
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	113,321	
9 Net income or (loss) from special events					
10 Gross profit or (loss) from sales of inventory					
11 Other revenue a		0		0	0
b		0		0	0
c		0		0	0
d		0		0	0
e		0		0	0
12 Subtotal Add columns (b), (d), and (e)		0		159,757	0
13 **Total.** Add line 12, columns (b), (d), and (e)					13 159,757

(See worksheet in line 13 instructions to verify calculations)

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

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

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

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

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

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

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

b If "Yes," complete the following schedule.

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

Sign Here

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

Edward Roman — 4/30/2012 — Trustee

Signature of officer or trustee | Date | Title

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

Paid Preparer Use Only

Print/Type preparer's name	Preparer's signature	Date	Check ☒ if self-employed	PTIN
DONALD J ROMAN		4/30/2012		P00364310

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

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

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

Recipient(s) paid during the year

Name
RESURRECTION CATHOLIC
Street

City	State	Zip Code	Foreign Country
MONTGOMERY	AL		

Relationship	Foundation Status
NONE	501(c)(3)

Purpose of grant/contribution	Amount
GENERAL OPERATING	34,978

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	1,388
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		959,240	845,919	113,321
Other sales		0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
1	X	GRUPO TELEVISA SA ADR	40049J206			11/12/2010		4/1/2011	427	387				40
2	X	GUESS INC COM	401617105			4/28/2011		5/23/2011	122	128				-6
3	X	HCC INS HOLDING INC	404132102			10/20/2008		3/18/2011	123	83				40
4	X	HCC INS HOLDING INC	404132102			10/9/2009		5/23/2011	162	140				22
5	X	HCC INS HOLDING INC	404132102			12/7/2009		5/23/2011	97	79				18
6	X	HCC INS HOLDING INC	404132102			12/7/2009		6/6/2011	64	53				11
7	X	HCC INS HOLDING INC	404132102			12/7/2009		6/7/2011	64	53				11
8	X	HCC INS HOLDING INC	404132102			12/7/2009		6/8/2011	63	53				10
9	X	HCC INS HOLDING INC	404132102			4/8/2011		6/8/2011	32	32				0
10	X	HCC INS HOLDING INC	404132102			4/8/2011		6/15/2011	32	32				0
11	X	HCC INS HOLDING INC	404132102			4/8/2011		6/15/2011	32	33				-1
12	X	HCC INS HOLDING INC	404132102			4/8/2011		6/21/2011	31	34				-3
13	X	HCC INS HOLDING INC	404132102			5/27/2011		6/21/2011	94	99				-5
14	X	HCC INS HOLDING INC	404132102			5/27/2011		6/27/2011	93	99				-6
15	X	HCC INS HOLDING INC	404132102			10/20/2008		12/7/2011	27	21				6
16	X	HCC INS HOLDING INC	404132102			3/11/2009		12/7/2011	54	43				11
17	X	HCP INC	40414L109			6/18/2010		3/4/2011	185	165				20
18	X	HCP INC	40414L109			9/1/2010		3/4/2011	1,034	1,024				10
19	X	HCP INC	40414L109			12/20/2010		4/12/2011	1,184	1,125				59
20	X	HCP INC	40414L109			12/20/2010		4/14/2011	337	316				21
21	X	HCP INC	40414L109			2/11/2011		4/14/2011	823	812				11
22	X	HCP INC	40414L109			2/11/2011		5/6/2011	302	295				7
23	X	HCP INC	40414L109			2/18/2011		5/6/2011	754	743				11
24	X	M&T BANK CORPORATION	55261F104			11/8/2010		5/23/2011	175	164				11
25	X	M&T BANK CORPORATION	55261F104			11/16/2010		5/23/2011	88	80				8
26	X	M&T BANK CORPORATION	55261F104			11/17/2010		5/23/2011	88	80				8
27	X	M&T BANK CORPORATION	55261F104			11/30/2010		5/23/2011	88	77				11
28	X	M&T BANK CORPORATION	55261F104			11/30/2010		7/18/2011	85	77				8
29	X	M&T BANK CORPORATION	55261F104			3/3/2011		7/18/2011	338	346				-8
30	X	M&T BANK CORPORATION	55261F104			5/27/2011		8/3/2011	84	88				-4
31	X	M&T BANK CORPORATION	55261F104			5/27/2011		8/5/2011	316	351				35
32	X	M D C HOLDINGS INC DEL	552676108			6/24/2010		5/23/2011	156	166				10
33	X	M D C HOLDINGS INC DEL	552676108			6/24/2010		5/23/2011	52	55				-3
34	X	M D C HOLDINGS INC DEL	552676108			2/7/2011		5/23/2011	52	61				-9
35	X	MFS RESEARCH BOND FUND	55272P778			10/20/2008		3/28/2011	660	552				108
36	X	MFS RESEARCH BOND FUND	55272P778			10/20/2008		4/1/2011	157	131				26
37	X	MFS RESEARCH BOND FUND	55272P778			10/20/2008		5/23/2011	10,290	8,480				1,810
38	X	HCP INC	40414L109			2/18/2011		5/23/2011	73	74				-1
39	X	HCP INC	40414L109			2/18/2011		5/23/2011	110	112				-2
40	X	HCP INC	40414L109			2/22/2011		5/23/2011	477	481				-4
41	X	HCP INC	40414L109			2/22/2011		10/12/2011	110	111				-1
42	X	HCP INC	40414L109			2/25/2011		10/12/2011	257	259				-2
43	X	HCP INC	40414L109			2/25/2011		10/19/2011	333	333				0
44	X	HCP INC	40414L109			2/28/2011		10/19/2011	111	112				-1
45	X	HCP INC	40414L109			3/4/2011		10/19/2011	111	112				-1
46	X	HCP INC	40414L109			3/4/2011		10/25/2011	380	373				7
47	X	HCP INC	40414L109			3/23/2011		10/25/2011	152	148				4
48	X	HCP INC	40414L109			3/23/2011		10/28/2011	557	518				39
49	X	HSBC HLDG PLC SP ADR	404280406			4/30/2009		3/1/2011	426	292				134
50	X	HSBC HLDG PLC SP ADR	404280406			5/1/2009		3/1/2011	746	508				238
51	X	HSBC HLDG PLC SP ADR	404280406			5/1/2009		5/13/2011	525	363				162

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		959,240	845,919	113,321
Other sales		0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
52	X	HSBC HLDG PLC SP ADR	404280406			5/1/2009		5/23/2011	101	73				28
53	X	LONZA GROUP AG SHS	54338V101			10/20/2009		5/23/2011	197	264				-67
54	X	LONZA GROUP AG SHS	54338V101			10/20/2009		7/14/2011	428	573				-145
55	X	LONZA GROUP AG SHS	54338V101			3/9/2010		7/14/2011	725	713				12
56	X	LOWE'S COMPANIES INC	548661107			12/2/2010		2/28/2011	388	376				12
57	X	LOWE'S COMPANIES INC	548661107			12/3/2010		2/28/2011	259	248				11
58	X	LUBRIZOL CORP	549271104			10/20/2008		5/23/2011	268	75				193
59	X	LUBRIZOL CORP	549271104			10/20/2008		7/19/2011	135	38				97
60	X	LUBRIZOL CORP	549271104			5/27/2011		7/19/2011	135	134				1
61	X	LUXOTTICA GP SPA SPNDADI	55068R202			5/6/2009		1/26/2011	366	239				127
62	X	LUXOTTICA GP SPA SPNDADI	55068R202			7/20/2009		1/26/2011	61	45				16
63	X	LUXOTTICA GP SPA SPNDADI	55068R202			7/20/2009		2/9/2011	393	292				101
64	X	LUXOTTICA GP SPA SPNDADI	55068R202			11/19/2009		2/9/2011	514	435				79
65	X	LUXOTTICA GP SPA SPNDADI	55068R202			11/19/2009		2/10/2011	177	154				23
66	X	LUXOTTICA GP SPA SPNDADI	55068R202			8/13/2010		2/10/2011	237	199				38
67	X	M&T BANK CORPORATION	55261F104			11/5/2010		4/8/2011	88	83				5
68	X	TEVA PHARMACTCL INDS AD	881624209			2/12/2010		3/16/2011	285	353				-68
69	X	TEVA PHARMACTCL INDS AD	881624209			2/12/2010		3/16/2011	48	59				-11
70	X	TEVA PHARMACTCL INDS AD	881624209			6/21/2010		3/16/2011	618	694				-76
71	X	TEVA PHARMACTCL INDS AD	881624209			3/7/2010		5/23/2011	244	310				-66
72	X	TEVA PHARMACTCL INDS AD	881624209			5/11/2011		5/23/2011	293	292				1
73	X	TEVA PHARMACTCL INDS AD	881624209			5/12/2011		5/23/2011	98	100				-2
74	X	TEVA PHARMACTCL INDS AD	881624209			3/7/2010		7/8/2011	49	62				-13
75	X	TEVA PHARMACTCL INDS AD	881624209			6/21/2010		9/23/2011	561	854				-293
76	X	AFLAC INC COM	001055102			7/2/2010		3/25/2011	264	215				49
77	X	AFLAC INC COM	001055102			7/2/2010		3/29/2011	53	43				10
78	X	AFLAC INC COM	001055102			8/25/2010		3/29/2011	158	137				21
79	X	AFLAC INC COM	001055102			12/8/2010		3/29/2011	158	163				-5
80	X	AGL RESOURCES INC COM	001204106			8/24/2010		5/23/2011	80	72				8
81	X	AGL RESOURCES INC COM	001204106			8/30/2010		5/23/2011	80	74				6
82	X	AMB PROPERTY CORP	00163T109			7/26/2010		1/10/2011	492	364				28
83	X	AMB PROPERTY CORP	00163T109			7/26/2010		1/28/2011	593	437				156
84	X	AMB PROPERTY CORP	00163T109			9/3/2010		1/28/2011	494	388				106
85	X	AMB PROPERTY CORP	00163T109			9/3/2010		3/22/2011	170	129				41
86	X	ENTERGY CORP NEW	29364G103			2/3/2009		1/7/2011	216	220				-4
87	X	ENTERGY CORP NEW	29364G103			2/6/2009		4/8/2011	67	73				-6
88	X	ENTERGY CORP NEW	29364G103			2/6/2009		5/23/2011	68	74				-6
89	X	ENTERGY CORP NEW	29364G103			2/6/2009		5/23/2011	136	149				-13
90	X	NATIONWIDE HLTH PPTYS	638620104			5/26/2010		3/1/2011	126	104				22
91	X	NATIONWIDE HLTH PPTYS	638620104			7/23/2009		5/23/2011	465	310				155
92	X	NATIONWIDE HLTH PPTYS	638620104			1/15/2010		5/23/2011	85	71				14
93	X	NATIONWIDE HLTH PPTYS	638620104			5/26/2010		5/23/2011	127	104				23
94	X	NATIONWIDE HLTH PPTYS	638620104			1/15/2010		6/28/2011	42	35				7
95	X	NAVISTAR INTL CORP NEW	63934E108			5/13/2010		2/28/2011	308	275				33
96	X	NAVISTAR INTL CORP NEW	63934E108			6/24/2010		2/28/2011	62	53				9
97	X	NAVISTAR INTL CORP NEW	63934E108			1/7/2011		2/28/2011	62	59				3
98	X	NESTLE S A REP RG SH ADR	641069406			3/12/2010		2/15/2011	701	663				38
99	X	NESTLE S A REP RG SH ADR	641069406			10/20/2008		5/10/2011	429	279				150
100	X	NESTLE S A REP RG SH ADR	641069406			3/12/2010		5/23/2011	1,112	918				194
101	X	NESTLE S A REP RG SH ADR	641069406			10/20/2008		6/28/2011	124	80				44
102	X	NESTLE S A REP RG SH ADR	641069406			3/12/2010		7/8/2011	125	102				23

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		959,240	845,919	113,321
Other sales		0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
103	X	NESTLE S A REP RG SH ADR	641069406			10/20/2008		12/14/2011	54	40				14
104	X	NESTLE S A REP RG SH ADR	641069406			3/23/2009		12/14/2011	54	33				21
105	X	NETAPP INC	64110D104			4/16/2010		1/26/2011	164	106				58
106	X	AMB PROPERTY CORP	00163T109			12/1/2010		3/22/2011	511	444				67
107	X	AMB PROPERTY CORP	00163T109			5/5/2009		5/23/2011	175	99				76
108	X	AT& T INC	00206R102			8/2/2010		2/11/2011	285	267				18
109	X	AT& T INC	00206R102			10/20/2008		4/8/2011	31	26				5
110	X	AT& T INC	00206R102			10/20/2008		8/22/2011	143	132				11
111	X	AFLAC INC COM	001055102			6/15/2010		2/16/2011	116	88				28
112	X	AFLAC INC COM	001055102			6/15/2010		3/25/2011	106	88				18
113	X	AARON'S INC SHS A	002535300			11/2/2009		2/16/2011	70	52				18
114	X	AARON'S INC SHS A	002535300			11/2/2009		4/8/2011	26	17				9
115	X	AARON'S INC SHS A	002535300			11/2/2009		5/5/2011	111	69				42
116	X	AARON'S INC SHS A	002535300			11/2/2009		5/6/2011	56	35				21
117	X	AARON'S INC SHS A	002535300			12/7/2009		5/6/2011	84	56				28
118	X	AARON'S INC SHS A	002535300			12/7/2009		5/11/2011	83	56				27
119	X	AARON'S INC SHS A	002535300			12/7/2009		5/12/2011	112	75				37
120	X	ABBOTT LABS	002824100			10/20/2008		2/4/2011	138	173				-35
121	X	ABBOTT LABS	002824100			10/20/2008		4/8/2011	101	115				-14
122	X	ABBOTT LABS	002824100			10/20/2008		6/20/2011	52	58				-6
123	X	ABBOTT LABS	002824100			10/20/2008		6/20/2011	104	111				-7
124	X	ABBOTT LABS	002824100			11/1/2008		6/20/2011	156	174				-18
125	X	HALLIBURTON COMPANY	406216101			4/21/2011		12/9/2011	101	148				-47
126	X	HALLIBURTON COMPANY	406216101			4/26/2011		12/9/2011	67	102				-35
127	X	HARTFORD FINL SVCS GROU	416515104			7/31/2009		2/28/2011	205	117				88
128	X	HARTFORD FINL SVCS GROU	416515104			3/9/2010		2/28/2011	117	107				10
129	X	HARTFORD FINL SVCS GROU	416515104			3/31/2010		2/28/2011	88	86				2
130	X	HARTFORD FINL SVCS GROU	416515104			12/21/2010		2/28/2011	147	136				11
131	X	HEALTHCARE REALTY TR	421946104			8/16/2011		10/28/2011	518	455				63
132	X	HEALTHCARE REALTY TR	421946104			8/23/2011		10/28/2011	498	429				69
133	X	HEALTH CARE REIT INC COM	42217K106			6/24/2010		1/13/2011	329	295				34
134	X	HEALTH CARE REIT INC COM	42217K106			6/29/2010		1/13/2011	282	255				27
135	X	HEALTH CARE REIT INC COM	42217K106			6/29/2010		3/31/2011	158	127				31
136	X	HEALTH CARE REIT INC COM	42217K106			7/6/2010		3/31/2011	1,000	780				220
137	X	HEALTH CARE REIT INC COM	42217K106			9/21/2010		3/31/2011	421	378				43
138	X	HEALTH CARE REIT INC COM	42217K106			9/21/2010		4/1/2011	886	803				83
139	X	HEALTH CARE REIT INC COM	42217K106			9/21/2010		4/12/2011	931	850				81
140	X	HEALTH CARE REIT INC COM	42217K106			9/23/2010		4/12/2011	517	469				48
141	X	HEALTH CARE REIT INC COM	42217K106			9/23/2010		5/6/2011	306	281				25
142	X	HEALTH CARE REIT INC COM	42217K106			3/2/2011		5/6/2011	459	461				-2
143	X	HEALTH CARE REIT INC COM	42217K106			3/2/2011		5/9/2011	615	615				0
144	X	MICROSOFT CORP	594918104			1/10/2011		12/21/2011	128	141				-13
145	X	MITSUBISHI CP SPNSRD ADR	606769305			10/14/2010		5/23/2011	292	312				-20
146	X	MITSUBISHI CP SPNSRD ADR	606769305			10/14/2010		7/8/2011	154	156				-2
147	X	MITSUBISHI CP SPNSRD ADR	606769305			10/14/2010		10/4/2011	479	675				-196
148	X	MITSUBISHI CP SPNSRD ADR	606769305			11/15/2010		10/4/2011	406	566				-160
149	X	MITSUBISHI CP SPNSRD ADR	606769305			3/18/2011		10/4/2011	701	966				-265
150	X	MITSUBISHI CP SPNSRD ADR	606769305			4/8/2011		10/4/2011	37	54				-17
151	X	MOHAWK INDUSTRIES INC	608190104			11/9/2009		5/23/2011	195	135				60
152	X	MOHAWK INDUSTRIES INC	608190104			1/18/2011		5/23/2011	65	58				7
153	X	MOHAWK INDUSTRIES INC	608190104			1/18/2011		10/27/2011	56	58				-2

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		959,240	845,919	113,321
Other sales		0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
154	X	MOHAWK INDUSTRIES INC	608190104			1/20/2011		10/27/2011	56	59				-3
155	X	MOHAWK INDUSTRIES INC	608190104			1/21/2011		10/27/2011	56	59				-3
156	X	MOHAWK INDUSTRIES INC	608190104			1/21/2011		11/11/2011	55	59				-4
157	X	MOHAWK INDUSTRIES INC	608190104			5/27/2011		11/11/2011	110	132				-22
158	X	MOLSON COOR BREW CO CL	60871R209			11/5/2008		4/8/2011	94	82				12
159	X	MOLSON COOR BREW CO CL	60871R209			11/5/2008		5/23/2011	230	205				25
160	X	MOLSON COOR BREW CO CL	60871R209			1/19/2010		5/23/2011	368	357				11
161	X	MOLSON COOR BREW CO CL	60871R209			3/9/2010		5/23/2011	46	43				3
162	X	MORGAN STANLEY	617446448			4/13/2009		5/23/2011	95	107				-12
163	X	MTN GROUP LTD-SPONS ADR	62474M108			12/29/2009		5/23/2011	315	258				57
164	X	MTN GROUP LTD-SPONS ADR	62474M108			12/29/2009		7/8/2011	21	16				5
165	X	MUENCHENER RUECK-UNSP	626188106			9/20/2010		5/23/2011	313	285				28
166	X	MUENCHENER RUECK-UNSP	626188106			9/20/2010		7/8/2011	45	41				4
167	X	MUENCHENER RUECK-UNSP	626188106			9/20/2010		12/13/2011	322	367				-45
168	X	MUENCHENER RUECK-UNSP	626188106			10/19/2010		12/13/2011	24	30				-6
169	X	MURATA MANUFACTURING C	626425102			4/13/2010		5/23/2011	372	346				26
170	X	MURATA MANUFACTURING C	626425102			4/13/2010		7/8/2011	131	115				16
171	X	MURRAY AND ROBERTS	626805204			11/12/2010		2/24/2011	14	25				-11
172	X	MURRAY AND ROBERTS	626805204			11/12/2010		2/25/2011	684	1,277				-593
173	X	MYRIAD GENETICS INC	62855J104			5/5/2010		5/23/2011	123	92				31
174	X	NATIONAL GRID PLC SP ADR	636274300			3/4/2011		4/8/2011	48	47				1
175	X	NATIONAL GRID PLC SP ADR	636274300			3/4/2011		5/23/2011	504	473				31
176	X	NATIONAL GRID PLC SP ADR	636274300			3/4/2011		7/8/2011	49	47				2
177	X	NATIONAL-OILWELL VARCO	637071101			5/20/2010		3/2/2011	155	72				83
178	X	NATIONAL-OILWELL VARCO	637071101			3/17/2011		4/8/2011	80	78				2
179	X	NATIONAL-OILWELL VARCO	637071101			5/20/2010		4/12/2011	222	107				115
180	X	NATIONAL-OILWELL VARCO	637071101			3/17/2011		5/23/2011	67	78				-11
181	X	NATIONAL-OILWELL VARCO	637071101			5/17/2011		5/23/2011	200	196				4
182	X	NATIONAL RETAIL PPTYS	637417106			7/18/2011		10/21/2011	553	544				9
183	X	NATIONAL RETAIL PPTYS	637417106			7/18/2011		11/7/2011	54	52				2
184	X	NATIONAL RETAIL PPTYS	637417106			8/2/2011		11/7/2011	430	400				30
185	X	SCHEIN (HENRY) INC COM	806407102			4/8/2011		5/27/2011	71	70				1
186	X	SCHLUMBERGER LTD	806857108			12/2/2008		1/13/2011	85	43				42
187	X	SCHLUMBERGER LTD	806857108			2/28/2011		4/8/2011	91	93				-2
188	X	SCHLUMBERGER LTD	806857108			2/28/2011		5/12/2011	165	186				-21
189	X	SCHLUMBERGER LTD	806857108			2/28/2011		5/23/2011	82	93				-11
190	X	SCHNEIDER ELEC SA ADR	80687P106			9/16/2009		4/8/2011	52	32				20
191	X	SCHNEIDER ELEC SA ADR	80687P106			9/16/2009		5/23/2011	320	223				97
192	X	SCHNEIDER ELEC SA ADR	80687P106			2/2/2010		5/23/2011	122	86				36
193	X	SCHNEIDER ELEC SA ADR	80687P106			2/2/2010		7/8/2011	95	65				30
194	X	SCHWAB CHARLES CORP NE	808513105			1/22/2010		5/23/2011	276	305				-29
195	X	SCHWAB CHARLES CORP NE	808513105			2/4/2010		5/23/2011	34	36				-2
196	X	SCHWAB CHARLES CORP NE	808513105			2/5/2010		7/8/2011	16	18				-2
197	X	SCHWAB CHARLES CORP NE	808513105			2/4/2010		7/8/2011	357	413				-56
198	X	ABBOTT LABS	002824100			1/7/2009		6/20/2011	104	102				2
199	X	ABBOTT LABS	002824100			3/11/2009		6/20/2011	156	135				21
200	X	ABBOTT LABS	002824100			4/20/2009		8/22/2011	149	133				16
201	X	ABBOTT LABS	002824100			4/23/2009		12/7/2011	109	86				23
202	X	ABERCROMBIE & FITCH CO	002896207			8/2/2010		2/28/2011	114	78				36
203	X	ABERCROMBIE & FITCH CO	002896207			8/2/2010		2/28/2011	114	78				36
204	X	ABERCROMBIE & FITCH CO	002896207			8/17/2010		2/28/2011	114	70				44

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		959,240	845,919	113,321
Other sales		0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
205	X	ABERCROMBIE & FITCH CO	002896207			8/18/2010		2/28/2011	57	35				22
206	X	ACTUANT CORP CL A	00508X203			5/31/2011		6/1/2011	2,843	2,914				-71
207	X	ADOBE SYS DEL PV$ 0 001	00724F101			11/8/2010		3/15/2011	99	88				11
208	X	ADOBE SYS DEL PV$ 0 001	00724F101			11/11/2010		3/15/2011	66	59				7
209	X	ADOBE SYS DEL PV$ 0 001	00724F101			11/11/2010		4/25/2011	33	29				4
210	X	ADOBE SYS DEL PV$ 0 001	00724F101			11/12/2010		4/25/2011	100	89				11
211	X	HSBC HLDG PLC SP ADR	404280406			6/11/2009		5/23/2011	304	276				28
212	X	HSBC HLDG PLC SP ADR	404280406			7/20/2009		5/23/2011	152	139				13
213	X	HSBC HLDG PLC SP ADR	404280406			7/20/2009		6/23/2011	240	232				8
214	X	SCHWAB CHARLES CORP NE	808513105			2/5/2010		7/8/2011	435	507				-72
215	X	SEMTECH CORPORATION	816850101			11/19/2009		4/8/2011	52	31				21
216	X	SEMTECH CORPORATION	816850101			11/19/2009		5/23/2011	165	92				73
217	X	SEMTECH CORPORATION	816850101			3/19/2010		5/23/2011	110	71				39
218	X	SEMPRA ENERGY	816851109			10/20/2008		1/28/2011	207	163				44
219	X	SEMPRA ENERGY	816851109			10/20/2008		3/9/2011	108	82				26
220	X	SEMPRA ENERGY	816851109			11/16/2009		3/9/2011	108	106				2
221	X	SEMPRA ENERGY	816851109			11/16/2009		6/28/2011	52	53				-1
222	X	SGS SA ADR	818800104			9/1/2009		5/23/2011	297	201				96
223	X	SGS SA ADR	818800104			11/12/2009		5/23/2011	56	39				17
224	X	SGS SA ADR	818800104			11/12/2009		7/8/2011	116	77				39
225	X	SHIN-ETSU CHEM-UNSPON	824551105			4/28/2010		5/23/2011	393	463				-70
226	X	SHIN-ETSU CHEM-UNSPON	824551105			4/28/2010		7/8/2011	161	174				-13
227	X	SHINHAN FINL GRP SP ADR	824596100			11/12/2010		1/27/2011	357	302				55
228	X	SHINHAN FINL GRP SP ADR	824596100			11/12/2010		1/28/2011	181	151				30
229	X	SHINHAN FINL GRP SP ADR	824596100			4/18/2011		5/23/2011	261	262				-1
230	X	SHINHAN FINL GRP SP ADR	824596100			4/18/2011		7/8/2011	95	87				8
231	X	SIEMENS AG ADR	826197501			4/30/2009		5/23/2011	506	275				231
232	X	SIEMENS AG ADR	826197501			9/1/2009		5/23/2011	127	83				44
233	X	SIEMENS AG ADR	826197501			9/1/2009		6/27/2011	1,854	1,167				687
234	X	SIEMENS AG ADR	826197501			9/21/2009		6/27/2011	265	193				72
235	X	SIEMENS AG ADR	826197501			9/21/2009		7/8/2011	270	193				77
236	X	SILVER WHEATON CORP	828336107			1/12/2010		4/14/2011	509	206				303
237	X	SILVER WHEATON CORP	828336107			1/12/2010		5/12/2011	1,053	532				521
238	X	TEVA PHARMACTCL INDS AD	881624209			10/20/2008		12/14/2011	82	81				1
239	X	TEVA PHARMACTCL INDS AD	881624209			10/28/2008		12/14/2011	82	80				2
240	X	TEXAS INSTRUMENTS	882508104			4/7/2009		1/5/2011	66	33				33
241	X	TEXAS INSTRUMENTS	882508104			4/8/2009		1/20/2011	68	34				34
242	X	TEXAS INSTRUMENTS	882508104			4/8/2009		2/28/2011	492	236				256
243	X	TEXAS INSTRUMENTS	882508104			10/27/2009		7/1/2011	200	144				56
244	X	TEXAS INSTRUMENTS	882508104			11/16/2009		7/1/2011	100	79				21
245	X	TEXAS INSTRUMENTS	882508104			12/18/2009		7/1/2011	33	26				7
246	X	TEXAS INSTRUMENTS	882508104			12/18/2009		7/20/2011	62	51				11
247	X	TEXAS INSTRUMENTS	882508104			3/9/2010		7/20/2011	31	24				7
248	X	TEXTRON INC	883203101			4/7/2011		5/18/2011	165	196				-31
249	X	TEXTRON INC	883203101			4/7/2011		5/19/2011	71	90				-19
250	X	TEXTRON INC	883203101			4/7/2011		5/19/2011	24	28				-4
251	X	TEXTRON INC	883203101			4/7/2011		5/23/2011	22	30				-8
252	X	TEXTRON INC	883203101			4/7/2011		5/23/2011	89	120				-31
253	X	TEXTRON INC	883203101			4/7/2011		5/23/2011	67	97				-30
254	X	TEXTRON INC	883203101			4/8/2011		5/23/2011	22	28				-6
255	X	TEXTRON INC	883203101			4/8/2011		5/23/2011	89	110				-21

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		959,240	845,919	113,321
Other sales		0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
256	X	TEXTRON INC	883203101			4/8/2011		5/31/2011	69	83				-14
257	X	TEXTRON INC	883203101			4/8/2011		6/1/2011	23	31				-8
258	X	TEXTRON INC	883203101			4/8/2011		6/1/2011	90	110				-20
259	X	TEXTRON INC	883203101			4/11/2011		6/1/2011	23	27				-4
260	X	THERMO FISHER SCIENTIFIC	883556102			12/1/2009		2/28/2011	167	144				23
261	X	THERMO FISHER SCIENTIFIC	883556102			12/2/2009		2/28/2011	167	145				22
262	X	THERMO FISHER SCIENTIFIC	883556102			5/18/2010		2/28/2011	56	54				2
263	X	THERMO FISHER SCIENTIFIC	883556102			10/20/2008		5/23/2011	769	529				[redacted]240
264	X	THERMO FISHER SCIENTIFIC	883556102			10/24/2008		5/23/2011	256	148				[redacted]108
265	X	THERMO FISHER SCIENTIFIC	883556102			11/24/2008		5/23/2011	641	319				322
266	X	THERMO FISHER SCIENTIFIC	883556102			6/4/2009		5/23/2011	192	118				74
267	X	THERMO FISHER SCIENTIFIC	883556102			6/4/2009		5/27/2011	260	157				103
268	X	THERMO FISHER SCIENTIFIC	883556102			11/30/2009		5/27/2011	325	236				89
269	X	THOMAS&BETTS CP TENN NP	884315102			10/20/2008		1/31/2011	152	73				79
270	X	THOMAS&BETTS CP TENN NP	884315102			10/20/2008		4/8/2011	59	24				35
271	X	THOMAS&BETTS CP TENN NP	884315102			10/20/2008		5/23/2011	161	73				88
272	X	THOMAS&BETTS CP TENN NP	884315102			5/31/2011		8/12/2011	2,259	2,829				-570
273	X	THOMAS&BETTS CP TENN NP	884315102			10/20/2008		11/30/2011	156	73				83
274	X	3M COMPANY	88579Y101			12/2/2009		1/24/2011	90	78				12
275	X	3M COMPANY	88579Y101			2/5/2010		2/28/2011	276	235				41
276	X	3M COMPANY	88579Y101			2/5/2010		4/8/2011	93	78				15
277	X	3M COMPANY	88579Y101			2/8/2010		12/2/2011	160	156				4
278	X	3M COMPANY	88579Y101			2/8/2010		12/5/2011	162	156				6
279	X	3M COMPANY	88579Y101			3/9/2010		12/5/2011	81	82				-1
280	X	ADOBE SYS DEL PV$ 0 001	00724F101			11/15/2010		4/25/2011	67	60				7
281	X	ADOBE SYS DEL PV$ 0 001	00724F101			11/16/2010		4/25/2011	33	29				4
282	X	ADOBE SYS DEL PV$ 0 001	00724F101			11/16/2010		4/26/2011	33	29				4
283	X	ADOBE SYS DEL PV$ 0 001	00724F101			11/17/2010		4/26/2011	165	146				19
284	X	ADOBE SYS DEL PV$ 0 001	00724F101			12/8/2010		4/26/2011	198	175				23
285	X	ADOBE SYS DEL PV$ 0 001	00724F101			2/28/2011		5/23/2011	34	34				0
286	X	ADOBE SYS DEL PV$ 0 001	00724F101			9/22/2010		5/23/2011	34	27				[redacted]7
287	X	ADOBE SYS DEL PV$ 0 001	00724F101			9/22/2010		5/23/2011	207	158				[redacted]49
288	X	ADOBE SYS DEL PV$ 0 001	00724F101			2/28/2011		7/8/2011	31	34				-3
289	X	ADOBE SYS DEL PV$ 0 001	00724F101			2/28/2011		10/10/2011	77	103				-26
290	X	ADOBE SYS DEL PV$ 0 001	00724F101			2/28/2011		10/12/2011	52	69				-17
291	X	ADOBE SYS DEL PV$ 0 001	00724F101			2/28/2011		10/14/2011	81	103				-22
292	X	ADOBE SYS DEL PV$ 0 001	00724F101			2/28/2011		10/14/2011	80	103				-23
293	X	HSBC HLDG PLC SP ADR	404280406			8/17/2009		6/23/2011	240	262				-22
294	X	HSBC HLDG PLC SP ADR	404280406			8/17/2009		7/8/2011	50	52				-2
295	X	HSBC HLDG PLC SP ADR	404280406			3/15/2011		9/12/2011	116	158				-42
296	X	HSBC HLDG PLC SP ADR	404280406			3/16/2011		9/12/2011	116	152				-36
297	X	HSBC HLDG PLC SP ADR	404280406			4/8/2011		9/12/2011	78	109				-31
298	X	HALLIBURTON COMPANY	406216101			11/15/2010		5/5/2011	140	109				31
299	X	HALLIBURTON COMPANY	406216101			4/18/2011		5/23/2011	46	48				-2
300	X	HALLIBURTON COMPANY	406216101			4/18/2011		5/23/2011	139	143				-4
301	X	HALLIBURTON COMPANY	406216101			11/17/2010		6/28/2011	49	36				13
302	X	HALLIBURTON COMPANY	406216101			11/17/2010		8/22/2011	76	71				5
303	X	HALLIBURTON COMPANY	406216101			1/13/2011		8/30/2011	130	118				12
304	X	HALLIBURTON COMPANY	406216101			4/18/2011		12/7/2011	34	52				-18
305	X	HALLIBURTON COMPANY	406216101			4/18/2011		12/7/2011	34	52				-18
306	X	HALLIBURTON COMPANY	406216101			4/20/2011		12/7/2011	67	100				-33

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		959,240	845,919	113,321
Other sales		0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
307	X	HALLIBURTON COMPANY	406216101			4/18/2011		12/7/2011	67	104				-37
308	X	HALLIBURTON COMPANY	406216101			4/18/2011		12/7/2011	33	48				-15
309	X	HALLIBURTON COMPANY	406216101			4/20/2011		12/8/2011	67	100				-33
310	X	HALLIBURTON COMPANY	406216101			4/20/2011		12/8/2011	67	100				-33
311	X	HALLIBURTON COMPANY	406216101			4/21/2011		12/8/2011	101	148				-47
312	X	ADOBE SYS DEL PV$ 0 001	00724F101			2/28/2011		10/19/2011	159	206				-47
313	X	ADOBE SYS DEL PV$ 0 001	00724F101			2/28/2011		10/20/2011	130	172				-42
314	X	ADOBE SYS DEL PV$ 0 001	00724F101			4/8/2011		10/20/2011	26	34				-8
315	X	ADVANCED SEMICOND SPNA	00756M404			11/12/2010		2/3/2011	368	267				101
316	X	ADVANCED SEMICOND SPNA	00756M404			11/12/2010		2/4/2011	191	138				53
317	X	ADVANCED SEMICOND SPNA	00756M404			11/12/2010		5/18/2011	114	88				26
318	X	ADVANCED SEMICOND SPNA	00756M404			11/12/2010		5/25/2011	899	732				167
319	X	ADVANCED SEMICOND SPNA	00756M404			11/12/2010		5/26/2011	113	92				21
320	X	ADVANCED SEMICOND SPNA	00756M404			11/12/2010		5/27/2011	348	276				72
321	X	ADVANCED SEMICOND SPNA	00756M404			2/24/2011		5/27/2011	157	157				0
322	X	ADVANTEST CORP ADR	00762U200			11/19/2009		2/10/2011	204	233				-29
323	X	ADVANTEST CORP ADR	00762U200			11/19/2009		2/11/2011	247	280				-33
324	X	ADVANTEST CORP ADR	00762U200			11/19/2009		4/8/2011	90	116				-26
325	X	ADVANTEST CORP ADR	00762U200			1/6/2010		4/8/2011	287	429				-142
326	X	ADVANTEST CORP ADR	00762U200			2/12/2010		4/8/2011	233	312				-79
327	X	ADVANTEST CORP ADR	00762U200			2/12/2010		5/23/2011	106	144				-38
328	X	ADVANTEST CORP ADR	00762U200			3/9/2010		5/23/2011	18	24				-6
329	X	ADVANTEST CORP ADR	00762U200			4/15/2010		5/23/2011	141	216				-75
330	X	ADVANTEST CORP ADR	00762U200			4/15/2010		7/20/2011	335	485				-150
331	X	ADVANTEST CORP ADR	00762U200			8/13/2010		7/20/2011	892	985				-93
332	X	AEROPOSTALE INC	007865108			3/23/2011		4/8/2011	26	24				2
333	X	AEROPOSTALE INC	007865108			3/23/2011		5/23/2011	37	48				-11
334	X	AEROPOSTALE INC	007865108			3/23/2011		5/23/2011	37	48				-11
335	X	AEROPOSTALE INC	007865108			3/24/2011		5/23/2011	55	73				-18
336	X	AEROPOSTALE INC	007865108			3/28/2011		5/23/2011	74	96				-22
337	X	AEROPOSTALE INC	007865108			3/23/2011		8/4/2011	26	62				-36
338	X	AEROPOSTALE INC	007865108			3/24/2011		8/4/2011	39	93				-54
339	X	AEROPOSTALE INC	007865108			3/27/2011		8/4/2011	26	50				-24
340	X	EASTGROUP PROPERTIES IN	277276101			7/19/2010		10/5/2011	145	139				6
341	X	EASTGROUP PROPERTIES IN	277276101			9/20/2011		10/5/2011	327	377				-50
342	X	EASTGROUP PROPERTIES IN	277276101			2/16/2010		10/3/2011	219	209				10
343	X	EASTGROUP PROPERTIES IN	277276101			7/19/2010		10/3/2011	109	104				5
344	X	EATON VANCE CORP NVT	278265103			9/9/2010		5/23/2011	532	496				36
345	X	EATON VANCE CORP NVT	278265103			9/9/2010		5/27/2011	281	263				18
346	X	EATON VANCE CORP NVT	278265103			10/28/2010		5/27/2011	156	145				11
347	X	EATON VANCE CORP NVT	278265103			4/8/2011		5/27/2011	31	33				-2
348	X	EBAY INC COM	278642103			11/10/2009		2/24/2011	33	23				10
349	X	EBAY INC COM	278642103			11/11/2009		2/24/2011	33	24				9
350	X	EBAY INC COM	278642103			11/11/2009		2/28/2011	100	71				29
351	X	EBAY INC COM	278642103			2/5/2010		2/28/2011	200	136				64
352	X	EBAY INC COM	278642103			2/8/2010		2/28/2011	200	137				63
353	X	EBAY INC COM	278642103			3/3/2010		2/28/2011	200	142				58
354	X	EBAY INC COM	278642103			6/9/2010		2/28/2011	67	44				23
355	X	EBAY INC COM	278642103			8/18/2010		5/23/2011	253	183				70
356	X	EBAY INC COM	278642103			8/20/2010		5/23/2011	95	70				25
357	X	EBAY INC COM	278642103			8/20/2010		7/8/2011	66	47				19

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		959,240	845,919	113,321
Other sales		0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
358	X	ECOLAB INC	278865100			5/13/2010		6/9/2011	269	241				28
359	X	ECOLAB INC	278865100			11/17/2010		6/9/2011	54	48				6
360	X	ECOLAB INC	278865100			11/17/2010		6/15/2011	55	48				7
361	X	ECOLAB INC	278865100			12/8/2010		6/15/2011	110	96				14
362	X	EDUCATION REALTY TR INC	28140H104			7/23/2009		5/23/2011	97	56				41
363	X	ELDORADO GOLD CORP NE	284902103			3/14/2011		4/8/2011	18	15				3
364	X	ELDORADO GOLD CORP NE	284902103			3/12/2010		5/18/2011	183	161				22
365	X	ELDORADO GOLD CORP NE	284902103			6/22/2010		5/18/2011	718	845				[redacted]27
366	X	ELDORADO GOLD CORP NE	284902103			8/13/2010		5/18/2011	183	212				-29
367	X	ELDORADO GOLD CORP NE	284902103			4/8/2011		5/18/2011	76	90				-14
368	X	ELDORADO GOLD CORP NE	284902103			3/14/2011		5/23/2011	93	92				1
369	X	ELDORADO GOLD CORP NE	284902103			3/15/2011		5/23/2011	62	60				2
370	X	ELECTRONIC ARTS INC DEL	285512109			2/4/2009		3/16/2011	109	104				5
371	X	ELECTRONIC ARTS INC DEL	285512109			2/4/2009		3/17/2011	19	17				2
372	X	ELECTRONIC ARTS INC DEL	285512109			5/8/2009		3/17/2011	185	202				-17
373	X	EMERSON ELEC CO	291011104			2/28/2011		5/12/2011	597	655				-58
374	X	ENDO PHARMACEUTCLS HLD	29264F205			5/31/2011		8/18/2011	395	542				-147
375	X	NETAPP INC	64110D104			4/16/2010		2/3/2011	57	35				22
376	X	NETAPP INC	64110D104			4/16/2010		2/7/2011	59	35				24
377	X	NETAPP INC	64110D104			4/16/2010		4/4/2011	91	70				21
378	X	NETAPP INC	64110D104			4/16/2010		4/5/2011	46	35				11
379	X	NETAPP INC	64110D104			8/26/2010		4/5/2011	138	120				18
380	X	NETAPP INC	64110D104			2/28/2011		4/5/2011	415	461				-46
381	X	NETFLIX COM INC	64110L106			6/28/2010		3/3/2011	205	119				86
382	X	NETFLIX COM INC	64110L106			8/3/2010		3/3/2011	205	104				101
383	X	NETFLIX COM INC	64110L106			2/28/2011		4/8/2011	239	205				34
384	X	NETFLIX COM INC	64110L106			2/28/2011		5/23/2011	244	205				39
385	X	NETFLIX COM INC	64110L106			2/28/2011		6/7/2011	266	205				61
386	X	NETFLIX COM INC	64110L106			2/28/2011		7/5/2011	287	205				82
387	X	NETFLIX COM INC	64110L106			2/28/2011		9/29/2011	223	411				-188
388	X	NETFLIX COM INC	64110L106			4/26/2011		9/29/2011	111	233				-22
389	X	NETEASE COM INC ADR	64110W102			11/12/2010		3/30/2011	245	204				[redacted]41
390	X	NETEASE COM INC ADR	64110W102			11/12/2010		3/31/2011	484	408				76
391	X	NETEASE COM INC ADR	64110W102			7/19/2011		10/7/2011	2,888	3,425				-537
392	X	NEW GOLD INC CDA	644535106			11/8/2010		5/23/2011	222	213				9
393	X	NEW GOLD INC CDA	644535106			11/8/2010		7/8/2011	21	18				3
394	X	NEW GOLD INC CDA	644535106			11/9/2010		7/8/2011	21	18				3
395	X	NEWMONT MINING CORP	651639106			6/29/2010		2/28/2011	273	309				-36
396	X	NEWMONT MINING CORP	651639106			8/17/2010		2/28/2011	55	59				-4
397	X	TIME WARNER INC SHS	887317303			5/19/2011		5/23/2011	36	37				-1
398	X	TIMKEN COMPANY	887389104			1/24/2011		2/28/2011	97	101				-4
399	X	TIMKEN COMPANY	887389104			1/25/2011		2/28/2011	243	252				-9
400	X	TOKYO GAS CO LTD SHS	889115101			9/24/2009		3/7/2011	831	799				32
401	X	TOKYO GAS CO LTD SHS	889115101			3/3/2010		3/7/2011	963	999				-36
402	X	TOKYO GAS CO LTD SHS	889115101			3/9/2010		3/7/2011	44	44				0
403	X	TOKYO GAS CO LTD SHS	889115101			8/13/2010		3/7/2011	350	365				-15
404	X	TOTAL S A SP ADR	89151E109			7/8/2009		4/12/2011	182	150				32
405	X	TOTAL S A SP ADR	89151E109			9/9/2009		4/12/2011	122	121				1
406	X	TOTAL S A SP ADR	89151E109			3/26/2010		4/12/2011	182	171				11
407	X	TOYOTA MOTOR CORP ADR	892331307			1/14/2011		5/23/2011	397	429				-32
408	X	TOYOTA MOTOR CORP ADR	892331307			1/14/2011		6/10/2011	650	687				-37

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Totals			
Securities	959,240	845,919	113,321
Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
409	X	TOYOTA MOTOR CORP ADR	892331307			1/14/2011		9/2/2011	622	773				-151
410	X	TOYOTA MOTOR CORP ADR	892331307			4/8/2011		9/2/2011	346	392				-46
411	X	TRANSDIGM GROUP INC	893641100			9/29/2010		2/28/2011	240	188				52
412	X	AGILENT TECHNOLOGIES INC	00846U101			12/16/2010		2/28/2011	375	354				21
413	X	AGILENT TECHNOLOGIES INC	00846U101			12/17/2010		2/28/2011	83	80				3
414	X	AIR PRODUCTS&CHEM	009158106			10/20/2008		4/8/2011	92	60				32
415	X	AIR PRODUCTS&CHEM	009158106			10/20/2008		6/20/2011	182	120				62
416	X	AIR PRODUCTS&CHEM	009158106			10/20/2008		6/21/2011	92	60				32
417	X	AKBANK TURK SPON ADR RE	009719501			11/12/2010		4/21/2011	370	435				-65
418	X	AKAMAI TECHNOLOGIES INC	00971T101			12/9/2010		2/28/2011	188	261				-73
419	X	AKAMAI TECHNOLOGIES INC	00971T101			12/17/2010		2/28/2011	38	50				-12
420	X	AKAMAI TECHNOLOGIES INC	00971T101			2/11/2011		2/28/2011	151	165				-14
421	X	AKAMAI TECHNOLOGIES INC	00971T101			5/17/2011		5/23/2011	101	96				5
422	X	AKAMAI TECHNOLOGIES INC	00971T101			5/17/2011		11/11/2011	90	96				-6
423	X	AKAMAI TECHNOLOGIES INC	00971T101			5/27/2011		11/11/2011	60	67				-7
424	X	TRANSDIGM GROUP INC	893641100			1/7/2011		2/28/2011	80	77				3
425	X	TRAVELERS COS INC	89417E109			10/20/2008		2/15/2011	59	35				24
426	X	TRAVELERS COS INC	89417E109			10/20/2008		2/16/2011	179	106				73
427	X	TRIMBLE NAV LTD	896239100			11/30/2009		2/22/2011	195	89				106
428	X	TRIMBLE NAV LTD	896239100			11/30/2009		4/13/2011	1,332	600				732
429	X	TRIMBLE NAV LTD	896239100			3/9/2010		4/13/2011	197	108				89
430	X	UDR INC	902653104			2/9/2010		2/11/2011	96	62				34
431	X	TRIMBLE NAV LTD	896239100			4/8/2011		4/13/2011	49	51				-2
432	X	UDR INC	902653104			2/9/2010		5/23/2011	925	573				352
433	X	TURKIYE GRTI BK SPN ADR	900148701			8/4/2010		5/23/2011	155	192				-37
434	X	UDR INC	902653104			2/16/2010		5/23/2011	475	299				176
435	X	UDR INC	902653104			2/16/2010		6/28/2011	49	31				18
436	X	UDR INC	902653104			2/16/2010		7/28/2011	681	409				272
437	X	UDR INC	902653104			2/16/2010		8/2/2011	51	31				20
438	X	TURKIYE GRTI BK SPN ADR	900148701			8/4/2010		7/8/2011	18	21				-3
439	X	TYSON FOODS INC CL A	902494103			6/23/2011		7/8/2011	19	19				0
440	X	UDR INC	902653104			2/23/2010		8/2/2011	438	282				56
441	X	UDR INC	902653104			2/23/2010		8/15/2011	512	349				163
442	X	UDR INC	902653104			6/17/2010		8/15/2011	98	84				14
443	X	UDR INC	902653104			6/17/2010		9/20/2011	389	314				75
444	X	UDR INC	902653104			7/27/2010		9/20/2011	26	22				4
445	X	UDR INC	902653104			7/27/2010		10/21/2011	115	108				7
446	X	AEROPOSTALE INC	007865108			3/28/2011		8/30/2011	34	92				-58
447	X	AEROPOSTALE INC	007865108			5/27/2011		8/30/2011	91	153				-62
448	X	AETNA INC NEW	00817Y108			4/7/2009		2/28/2011	37	26				11
449	X	UDR INC	902653104			4/22/2009		2/11/2011	336	134				202
450	X	AETNA INC NEW	00817Y108			12/16/2009		2/28/2011	186	170				16
451	X	AETNA INC NEW	00817Y108			3/9/2010		2/28/2011	75	63				12
452	X	ENTERGY CORP NEW	29364G103			3/9/2010		5/23/2011	136	158				-22
453	X	EQTY LIFESTYLS PPTYS INC	29472R108			3/26/2009		2/2/2011	286	193				93
454	X	EQTY LIFESTYLS PPTYS INC	29472R108			5/14/2009		2/2/2011	229	150				79
455	X	EQTY LIFESTYLS PPTYS INC	29472R108			5/14/2009		5/23/2011	174	113				61
456	X	EQTY LIFESTYLS PPTYS INC	29472R108			10/7/2009		5/23/2011	406	311				95
457	X	EQTY LIFESTYLS PPTYS INC	29472R108			10/7/2009		6/24/2011	251	178				73
458	X	EQTY LIFESTYLS PPTYS INC	29472R108			10/7/2009		6/28/2011	62	44				18
459	X	EQUITY RESIDENTIAL	29476L107			1/26/2009		4/8/2011	890	406				484

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		959,240	845,919	113,321
Other sales		0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
460	X	EQUITY RESIDENTIAL	29476L107			6/10/2009		4/8/2011	56	24				32
461	X	EQUITY RESIDENTIAL	29476L107			6/10/2009		4/14/2011	733	317				416
462	X	EQUITY RESIDENTIAL	29476L107			6/10/2009		4/15/2011	454	195				259
463	X	EQUITY RESIDENTIAL	29476L107			6/19/2009		4/15/2011	227	91				136
464	X	EQUITY RESIDENTIAL	29476L107			6/19/2009		4/19/2011	392	159				233
465	X	EQUITY RESIDENTIAL	29476L107			6/19/2009		5/23/2011	297	113				184
466	X	EQUITY RESIDENTIAL	29476L107			8/3/2009		5/23/2011	1,189	488				701
467	X	EQUITY RESIDENTIAL	29476L107			8/17/2009		5/23/2011	1,189	530				[redacted]659
468	X	AKAMAI TECHNOLOGIES INC	00971T101			7/28/2011		11/28/2011	55	48				7
469	X	AKZO NOBEL N V SPNSD ADR	010199305			3/4/2010		4/8/2011	145	108				37
470	X	AKZO NOBEL N V SPNSD ADR	010199305			3/4/2010		5/23/2011	962	759				203
471	X	ALCOA INC	013817101			3/29/2011		4/8/2011	18	17				1
472	X	ALCOA INC	013817101			3/29/2011		5/23/2011	175	192				-17
473	X	ALCOA INC	013817101			3/29/2011		5/23/2011	16	17				-1
474	X	AEROPOSTALE INC	007865108			3/28/2011		8/4/2011	13	31				-18
475	X	AEROPOSTALE INC	007865108			3/28/2011		8/4/2011	13	24				-11
476	X	ALCATEL LUCENT SPD ADR	013904305			9/8/2009		2/18/2011	637	484				153
477	X	ALCATEL LUCENT SPD ADR	013904305			9/8/2009		3/3/2011	283	204				79
478	X	ALCATEL LUCENT SPD ADR	013904305			3/9/2010		3/3/2011	37	24				13
479	X	ALCATEL LUCENT SPD ADR	013904305			5/27/2010		3/3/2011	192	96				96
480	X	ALCATEL LUCENT SPD ADR	013904305			5/27/2010		5/23/2011	306	147				159
481	X	ALCATEL LUCENT SPD ADR	013904305			5/27/2010		7/8/2011	88	40				48
482	X	ALEXANDERS INC	014752109			1/20/2010		5/23/2011	385	299				86
483	X	ALEXANDRIA REAL EST EQTS	015271109			9/25/2009		5/23/2011	78	54				24
484	X	ALEXANDRIA REAL EST EQTS	015271109			3/3/2010		5/23/2011	156	126				30
485	X	ALLEGHENY TECH INC	01741R102			2/28/2011		4/8/2011	65	67				-2
486	X	ALLEGHENY TECH INC	01741R102			2/28/2011		5/18/2011	334	335				-1
487	X	ALLEGHENY TECH INC	01741R102			2/28/2011		5/19/2011	329	335				-6
488	X	ALLEGHENY TECH INC	01741R102			2/28/2011		5/23/2011	63	67				-4
489	X	ALLEGHENY TECH INC	01741R102			2/28/2011		6/23/2011	60	67				-7
490	X	ALLEGHENY TECH INC	01741R102			2/28/2011		6/24/2011	61	67				[redacted]-6
491	X	ENTERGY CORP NEW	29364G103			2/6/2009		5/23/2011	68	73				[redacted]-5
492	X	AKAMAI TECHNOLOGIES INC	00971T101			5/27/2011		11/28/2011	28	34				-6
493	X	EQUITY RESIDENTIAL	29476L107			8/17/2009		6/28/2011	176	79				97
494	X	EQUITY RESIDENTIAL	29476L107			3/8/2010		9/20/2011	226	151				75
495	X	EQUITY RESIDENTIAL	29476L107			3/8/2010		9/23/2011	845	604				241
496	X	EQUITY RESIDENTIAL	29476L107			3/8/2010		12/7/2011	54	38				16
497	X	EQUITY RESIDENTIAL	29476L107			3/9/2010		12/7/2011	975	690				285
498	X	EQUITY RESIDENTIAL	29476L107			3/11/2010		12/7/2011	271	190				81
499	X	ERICSSON LM TEL CL B ADR	294821608			6/23/2009		4/28/2011	229	143				86
500	X	ERICSSON LM TEL CL B ADR	294821608			6/23/2009		4/29/2011	61	38				23
501	X	ERICSSON LM TEL CL B ADR	294821608			3/16/2011		5/23/2011	144	118				26
502	X	ERICSSON LM TEL CL B ADR	294821608			3/16/2011		7/8/2011	28	24				4
503	X	ESSEX PPTY TR INC COM	297178105			12/8/2009		1/18/2011	115	82				33
504	X	ESSEX PPTY TR INC COM	297178105			4/13/2010		1/18/2011	689	606				83
505	X	ESSEX PPTY TR INC COM	297178105			4/13/2010		1/21/2011	443	404				39
506	X	ESSEX PPTY TR INC COM	297178105			4/14/2010		4/14/2011	743	596				147
507	X	ESSEX PPTY TR INC COM	297178105			4/14/2010		4/29/2011	136	99				37
508	X	ESSEX PPTY TR INC COM	297178105			4/23/2010		4/29/2011	409	310				99
509	X	ESSEX PPTY TR INC COM	297178105			8/24/2010		4/29/2011	136	102				34
510	X	ESSEX PPTY TR INC COM	297178105			8/24/2010		5/2/2011	136	102				34

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		959,240	845,919	113,321
Other sales		0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
511	X	ESSEX PPTY TR INC COM	297178105			3/17/2011		5/2/2011	543	482				61
512	X	EXPEDITORS INTL WASH INC	302130109			7/14/2009		5/23/2011	103	59				44
513	X	EXPEDITORS INTL WASH INC	302130109			8/12/2009		5/23/2011	310	201				109
514	X	EXPEDITORS INTL WASH INC	302130109			11/30/2009		5/23/2011	362	224				138
515	X	EXPEDITORS INTL WASH INC	302130109			11/30/2009		5/27/2011	365	224				141
516	X	EXPEDITORS INTL WASH INC	302130109			1/15/2010		5/27/2011	261	172				89
517	X	NEWMONT MINING CORP	651639106			8/18/2010		2/28/2011	55	59				-4
518	X	NEWS CORP CL A	65248E104			10/30/2008		2/28/2011	173	101				[redacted]72
519	X	NEWS CORP CL A	65248E104			9/11/2009		2/28/2011	277	190				[redacted]87
520	X	NEWS CORP CL A	65248E104			9/25/2009		2/28/2011	87	58				29
521	X	NEWS CORP CL A	65248E104			9/25/2009		5/23/2011	292	199				93
522	X	NEWS CORP CL A	65248E104			11/19/2009		7/8/2011	50	37				13
523	X	NEXTERA ENERGY INC SHS	65339F101			10/20/2008		2/14/2011	164	134				30
524	X	NIKE INC CL B	654106103			2/26/2009		2/24/2011	86	41				45
525	X	NIKE INC CL B	654106103			8/13/2009		2/24/2011	86	58				28
526	X	NIKE INC CL B	654106103			8/13/2009		3/21/2011	77	58				19
527	X	NIKE INC CL B	654106103			8/13/2009		5/16/2011	170	116				54
528	X	UDR INC	902653104			11/9/2010		12/7/2011	141	135				6
529	X	UDR INC	902653104			11/9/2010		12/23/2011	351	316				35
530	X	US BANCORP (NEW)	902973304			12/2/2008		4/28/2011	77	74				3
531	X	US BANCORP (NEW)	902973304			1/7/2009		4/28/2011	128	119				9
532	X	US BANCORP (NEW)	902973304			5/18/2009		4/28/2011	51	37				14
533	X	US BANCORP (NEW)	902973304			5/18/2009		10/24/2011	204	150				54
534	X	US BANCORP (NEW)	902973304			5/18/2009		10/25/2011	101	75				26
535	X	US BANCORP (NEW)	902973304			8/18/2009		10/25/2011	126	108				18
536	X	TECK RESOURCES LTD CLS B	878742204			11/29/2010		5/23/2011	95	95				0
537	X	TECK RESOURCES LTD CLS B	878742204			11/29/2010		6/16/2011	725	764				-39
538	X	TECK RESOURCES LTD CLS B	878742204			4/8/2011		6/16/2011	45	58				-13
539	X	TELEFONICA SA SPAIN ADR	879382208			11/5/2010		5/23/2011	140	158				-18
540	X	TELEFONICA SA SPAIN ADR	879382208			11/5/2010		11/30/2011	503	711				-208
541	X	TELEFONICA SA SPAIN ADR	879382208			12/8/2010		11/30/2011	392	483				[redacted]91
542	X	TELEFONICA SA SPAIN ADR	879382208			2/10/2011		11/30/2011	298	400				[redacted]02
543	X	TELSTRA CORP ADR	87969N204			1/12/2009		4/1/2011	14	12				2
544	X	TELSTRA CORP ADR	87969N204			8/27/2009		4/1/2011	1,455	1,451				4
545	X	TELSTRA CORP ADR	87969N204			3/9/2010		4/1/2011	101	94				7
546	X	TELSTRA CORP ADR	87969N204			8/13/2010		4/1/2011	634	581				53
547	X	TEMPLE INLAND INC COM	879868107			2/3/2009		5/23/2011	112	30				82
548	X	TEMPLE INLAND INC COM	879868107			9/1/2010		5/23/2011	67	51				16
549	X	TEMPLE INLAND INC COM	879868107			9/1/2010		9/26/2011	94	51				43
550	X	TEMPLE INLAND INC COM	879868107			10/20/2010		9/26/2011	31	21				10
551	X	TEMPLE INLAND INC COM	879868107			10/20/2010		9/27/2011	126	85				41
552	X	TEMPLE INLAND INC COM	879868107			4/8/2011		9/27/2011	31	23				8
553	X	TEMPLE INLAND INC COM	879868107			5/27/2011		9/27/2011	251	184				67
554	X	TERADATA CORP DEL	88076W103			2/24/2011		2/28/2011	429	423				6
555	X	TESCO PLC SPNRD ADR	881575302			10/20/2008		5/23/2011	120	106				14
556	X	TESCO PLC SPNRD ADR	881575302			2/18/2009		5/23/2011	161	117				44
557	X	TESCO PLC SPNRD ADR	881575302			2/18/2009		7/8/2011	60	44				16
558	X	MFS RESEARCH BOND FUND	55272P778			10/20/2008		6/29/2011	570	473				97
559	X	MFS RESEARCH BOND FUND	55272P778			10/20/2008		7/8/2011	1,338	1,104				234
560	X	SL GREEN REALTY CORP	78440X101			10/6/2010		10/27/2011	358	323				35
561	X	SL GREEN REALTY CORP	78440X101			10/7/2010		10/27/2011	215	193				22

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		959,240	845,919	113,321
Other sales		0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
562	X	SPX CORP COM	784635104			5/31/2011		9/16/2011	3,134	4,830				-1,696
563	X	SRA INTERNATIONAL INC A	78464R105			11/7/2008		5/23/2011	123	53				70
564	X	SRA INTERNATIONAL INC A	78464R105			5/8/2009		5/23/2011	93	51				42
565	X	SRA INTERNATIONAL INC A	78464R105			5/8/2009		7/21/2011	156	84				72
566	X	SRA INTERNATIONAL INC A	78464R105			3/9/2010		7/21/2011	31	20				11
567	X	SRA INTERNATIONAL INC A	78464R105			5/27/2011		7/21/2011	219	217				2
568	X	SAGE GROUP PLC UNSP ADI	78663S102			12/14/2009		5/23/2011	219	183				36
569	X	SAGE GROUP PLC UNSP ADI	78663S102			12/14/2009		7/8/2011	18	15				3
570	X	ST JUDE MEDICAL INC	790849103			10/20/2008		2/28/2011	143	113				30
571	X	ST JUDE MEDICAL INC	790849103			8/26/2009		2/28/2011	238	195				43
572	X	ST JUDE MEDICAL INC	790849103			7/22/2009		3/21/2011	97	74				23
573	X	ST JUDE MEDICAL INC	790849103			7/22/2009		5/23/2011	99	74				25
574	X	ST JUDE MEDICAL INC	790849103			9/8/2009		5/23/2011	248	193				55
575	X	ST JUDE MEDICAL INC	790849103			11/30/2009		5/23/2011	1,388	1,034				354
576	X	ST JUDE MEDICAL INC	790849103			11/30/2009		5/27/2011	101	74				27
577	X	ST JUDE MEDICAL INC	790849103			3/9/2010		5/27/2011	51	39				12
578	X	ST JUDE MEDICAL INC	790849103			3/12/2010		5/27/2011	657	490				167
579	X	ST JUDE MEDICAL INC	790849103			4/22/2010		5/27/2011	202	169				33
580	X	SALESFORCE COM INC	79466L302			2/28/2011		4/8/2011	134	131				3
581	X	SALESFORCE COM INC	79466L302			2/28/2011		5/18/2011	131	131				0
582	X	SALESFORCE COM INC	79466L302			2/28/2011		5/23/2011	145	131				14
583	X	SALESFORCE COM INC	79466L302			2/28/2011		7/8/2011	155	131				24
584	X	SALESFORCE COM INC	79466L302			2/28/2011		7/21/2011	295	262				33
585	X	SALESFORCE COM INC	79466L302			2/28/2011		7/27/2011	146	131				15
586	X	SALESFORCE COM INC	79466L302			2/28/2011		7/29/2011	144	131				13
587	X	SALIX PHRMCTCLS LTD COM	795435106			7/13/2010		2/28/2011	66	86				-20
588	X	SALIX PHRMCTCLS LTD COM	795435106			7/13/2010		2/28/2011	33	43				-10
589	X	SALIX PHRMCTCLS LTD COM	795435106			7/14/2010		2/28/2011	66	86				-20
590	X	SALIX PHRMCTCLS LTD COM	795435106			11/2/2010		2/28/2011	99	111				-12
591	X	SANDISK CORP INC	80004C101			2/28/2011		4/8/2011	47	49				-2
592	X	SANDISK CORP INC	80004C101			2/28/2011		5/23/2011	91	99				-8
593	X	SANDISK CORP INC	80004C101			2/28/2011		6/23/2011	299	346				-47
594	X	SANDISK CORP INC	80004C101			2/28/2011		6/24/2011	206	247				-41
595	X	SAP AG SHS	803054204			10/20/2008		5/23/2011	297	187				110
596	X	SAP AG SHS	803054204			10/20/2008		7/8/2011	123	75				48
597	X	SCHEIN (HENRY) INC COM	806407102			6/23/2010		5/23/2011	1,059	847				212
598	X	SCHEIN (HENRY) INC COM	806407102			6/23/2010		5/27/2011	212	169				43
599	X	SCHEIN (HENRY) INC COM	806407102			6/28/2010		5/27/2011	212	171				41
600	X	SCHEIN (HENRY) INC COM	806407102			1/14/2011		5/27/2011	425	385				40
601	X	TAUBMAN CENTERS INC COM	876664103			2/9/2010		5/23/2011	115	65				50
602	X	TAUBMAN CENTERS INC COM	876664103			10/6/2010		6/28/2011	58	46				12
603	X	TAUBMAN CENTERS INC COM	876664103			10/6/2010		7/21/2011	433	324				109
604	X	TAUBMAN CENTERS INC COM	876664103			10/11/2010		12/27/2011	501	380				121
605	X	TAUBMAN CENTERS INC COM	876664103			10/13/2010		12/27/2011	376	294				82
606	X	TECH DATA CORP	878237106			10/20/2008		5/23/2011	143	68				75
607	X	TECH DATA CORP	878237106			2/18/2009		5/23/2011	143	57				86
608	X	TECHNE CORP	878377100			8/11/2010		5/23/2011	642	484				158
609	X	TECHNE CORP	878377100			8/11/2010		5/27/2011	81	61				20
610	X	TECHNE CORP	878377100			11/16/2010		5/27/2011	81	60				21
611	X	TECHNE CORP	878377100			1/14/2011		5/27/2011	406	334				72
612	X	EXXON MOBIL CORP COM	30231G102			6/28/2010		2/28/2011	687	471				216

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		959,240	845,919	113,321
Other sales		0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
613	X	EXXON MOBIL CORP COM	30231G102			7/7/2010		2/28/2011	258	174				84
614	X	EXXON MOBIL CORP COM	30231G102			7/13/2010		2/28/2011	86	60				26
615	X	EXXON MOBIL CORP COM	30231G102			11/1/2010		2/28/2011	86	67				19
616	X	EXXON MOBIL CORP COM	30231G102			11/12/2010		2/28/2011	944	779				165
617	X	EXXON MOBIL CORP COM	30231G102			10/20/2008		3/18/2011	163	146				17
618	X	EXXON MOBIL CORP COM	30231G102			10/20/2008		6/28/2011	159	146				13
619	X	EXXON MOBIL CORP COM	30231G102			3/23/2009		6/28/2011	79	70				9
620	X	FMC CORP COM NEW	302491303			1/19/2010		4/8/2011	86	54				32
621	X	FMC CORP COM NEW	302491303			1/19/2010		5/23/2011	165	109				56
622	X	FMC CORP COM NEW	302491303			5/5/2010		5/23/2011	165	129				36
623	X	FACTSET RESH SYS INC	303075105			10/1/2010		2/28/2011	313	246				67
624	X	FANUC LTD-UNSP	307305102			9/28/2010		5/23/2011	150	130				20
625	X	FANUC LTD-UNSP	307305102			9/28/2010		7/8/2011	58	43				15
626	X	FANUC LTD-UNSP	307305102			8/16/2011		11/22/2011	365	403				-38
627	X	FASTENAL COMPANY	311900104			7/20/2010		5/23/2011	32	24				8
628	X	FASTENAL COMPANY	311900104			7/20/2010		5/27/2011	1,155	844				311
629	X	FASTENAL COMPANY	311900104			8/11/2010		5/27/2011	462	342				120
630	X	FDL R INV TR SBI NEW MD	313747206			4/8/2011		5/23/2011	424	405				19
631	X	FDL R INV TR SBI NEW MD	313747206			4/8/2011		6/28/2011	337	324				13
632	X	FDL R INV TR SBI NEW MD	313747206			4/12/2011		6/28/2011	168	163				5
633	X	FDL R INV TR SBI NEW MD	313747206			4/12/2011		6/30/2011	428	408				20
634	X	NIKE INC CL B	654106103			2/2/2011		5/23/2011	84	84				0
635	X	NOBLE ENERGY INC	655044105			2/24/2009		5/23/2011	88	47				41
636	X	NOBLE ENERGY INC	655044105			6/22/2009		5/23/2011	263	171				92
637	X	NOBLE ENERGY INC	655044105			9/23/2009		5/23/2011	175	137				38
638	X	NOBLE ENERGY INC	655044105			9/23/2009		11/10/2011	91	69				22
639	X	NOBLE ENERGY INC	655044105			1/11/2011		11/10/2011	274	250				24
640	X	NORDEA BANK AB-SPON ADR	65557A206			3/24/2011		5/23/2011	163	169				-6
641	X	NORDEA BANK AB-SPON ADR	65557A206			3/24/2011		7/8/2011	64	68				-4
642	X	NORDSTROM INC	655664100			2/28/2011		4/8/2011	47	45				2
643	X	NORDSTROM INC	655664100			2/28/2011		5/18/2011	138	135				3
644	X	NORDSTROM INC	655664100			2/28/2011		5/23/2011	46	45				1
645	X	NORDSTROM INC	655664100			2/28/2011		6/23/2011	182	181				1
646	X	NORDSTROM INC	655664100			2/28/2011		6/24/2011	180	180				0
647	X	NORDSTROM INC	655664100			2/28/2011		6/27/2011	45	45				0
648	X	NORDSTROM INC	655664100			10/28/2008		7/20/2011	153	46				107
649	X	US BANCORP (NEW)	902973304			1/6/2010		10/25/2011	50	48				2
650	X	UDR INC	902653104			9/8/2010		10/21/2011	462	415				47
651	X	UDR INC	902653104			9/8/2010		12/7/2011	282	249				33
652	X	URS CORP NEW COM	903236107			10/20/2008		5/23/2011	215	134				81
653	X	URS CORP NEW COM	903236107			10/29/2008		5/23/2011	43	25				18
654	X	URS CORP NEW COM	903236107			11/2/2009		5/23/2011	344	314				30
655	X	ULTRA PETROLEUM CORP	903914109			11/12/2010		2/28/2011	313	332				-19
656	X	ULTRA PETROLEUM CORP	903914109			12/21/2010		2/28/2011	89	97				-8
657	X	ULTRA PETROLEUM CORP	903914109			4/22/2009		5/23/2011	95	79				16
658	X	ULTRA PETROLEUM CORP	903914109			7/14/2009		5/23/2011	429	340				89
659	X	ULTRA PETROLEUM CORP	903914109			8/4/2009		5/23/2011	334	333				1
660	X	ULTRA PETROLEUM CORP	903914109			3/9/2010		5/23/2011	48	47				1
661	X	ULTRA PETROLEUM CORP	903914109			3/11/2010		5/23/2011	95	97				-2
662	X	ULTRA PETROLEUM CORP	903914109			3/11/2010		5/27/2011	289	291				-2
663	X	ULTRA PETROLEUM CORP	903914109			5/26/2010		5/27/2011	96	86				10

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		959,240	845,919	113,321
Other sales		0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
664	X	ULTRA PETROLEUM CORP	903914109			7/1/2010		5/27/2011	48	44				4
665	X	ULTRA PETROLEUM CORP	903914109			3/15/2011		8/10/2011	110	134				-24
666	X	ULTRA PETROLEUM CORP	903914109			4/8/2011		8/10/2011	37	50				-13
667	X	ULTRA PETROLEUM CORP	903914109			7/1/2010		8/10/2011	223	264				-41
668	X	ULTRAPAR PARTICPAC SPAD	90400P101			11/12/2010		10/6/2011	1,392	1,272				120
669	X	ULTRAPAR PARTICPAC SPAD	90400P101			11/12/2010		10/7/2011	358	322				36
670	X	ULTRAPAR PARTICPAC SPAD	90400P101			3/15/2011		10/7/2011	85	80				5
671	X	UNILEVER PLC NEW ADR	904767704			6/3/2010		5/23/2011	315	280				35
672	X	UNILEVER PLC NEW ADR	904767704			8/25/2010		5/23/2011	126	106				20
673	X	UNILEVER NV NY REG SHS	904784709			10/20/2008		2/14/2011	147	132				15
674	X	UNILEVER NV NY REG SHS	904784709			12/10/2008		2/14/2011	147	116				31
675	X	UNILEVER NV NY REG SHS	904784709			12/10/2008		2/15/2011	472	371				101
676	X	UNILEVER NV NY REG SHS	904784709			12/10/2008		4/29/2011	164	116				48
677	X	UNILEVER NV NY REG SHS	904784709			1/12/2009		4/29/2011	788	559				229
678	X	UNILEVER NV NY REG SHS	904784709			2/9/2009		4/29/2011	131	88				43
679	X	UNILEVER NV NY REG SHS	904784709			2/9/2009		5/23/2011	729	507				222
680	X	UNILEVER NV NY REG SHS	904784709			2/9/2009		7/8/2011	200	132				68
681	X	UNILEVER NV NY REG SHS	904784709			2/9/2009		12/13/2011	68	44				24
682	X	ALLEGHENY TECH INC	01741R102			2/28/2011		10/5/2011	33	66				-33
683	X	ALLEGHENY TECH INC	01741R102			2/28/2011		10/5/2011	33	67				-34
684	X	ALLERGAN INC	018490102			2/28/2011		5/18/2011	84	74				10
685	X	ALLERGAN INC	018490102			2/28/2011		5/19/2011	168	148				20
686	X	ALLERGAN INC	018490102			2/28/2011		5/23/2011	83	74				9
687	X	ALLERGAN INC	018490102			2/28/2011		5/24/2011	82	74				8
688	X	ALLERGAN INC	018490102			2/28/2011		7/8/2011	85	74				11
689	X	ALLSTATE CORP DEL COM	020002101			11/7/2008		5/23/2011	32	27				5
690	X	ALLSTATE CORP DEL COM	020002101			12/4/2008		5/23/2011	191	144				47
691	X	ALLSTATE CORP DEL COM	020002101			2/24/2009		5/23/2011	191	111				80
692	X	ALLSTATE CORP DEL COM	020002101			5/6/2009		5/23/2011	191	150				41
693	X	ALPHA NATURAL RESOURCE	02076X102			4/28/2011		8/9/2011	86	169				-83
694	X	ALPHA NATURAL RESOURCE	02076X102			4/29/2011		8/9/2011	114	228				-14
695	X	ALTRIA GROUP INC	02209S103			4/7/2009		2/28/2011	629	413				216
696	X	ALTRIA GROUP INC	02209S103			11/6/2009		2/28/2011	277	205				72
697	X	ALTRIA GROUP INC	02209S103			2/5/2010		2/28/2011	252	194				58
698	X	ALTRIA GROUP INC	02209S103			2/8/2010		2/28/2011	252	196				56
699	X	ALTRIA GROUP INC	02209S103			3/9/2010		2/28/2011	75	63				12
700	X	ALLEGHENY TECH INC	01741R102			2/28/2011		9/22/2011	76	134				-58
701	X	ALLEGHENY TECH INC	01741R102			2/28/2011		10/4/2011	193	402				-209
702	X	AMAZON COM INC COM	023135106			2/22/2011		3/3/2011	173	182				-9
703	X	AMAZON COM INC COM	023135106			2/22/2011		5/17/2011	193	183				10
704	X	AMAZON COM INC COM	023135106			2/22/2011		5/17/2011	193	182				11
705	X	AMAZON COM INC COM	023135106			2/28/2011		7/13/2011	215	174				41
706	X	AMAZON COM INC COM	023135106			2/28/2011		7/27/2011	224	174				50
707	X	AMAZON COM INC COM	023135106			2/28/2011		10/26/2011	606	521				85
708	X	AMAZON COM INC COM	023135106			2/28/2011		11/22/2011	191	174				17
709	X	AMERICA MOVIL SAB DE CV	02364W105			5/21/2009		2/11/2011	169	112				57
710	X	AMERICAN ASSETS TR INC	024013104			1/19/2011		5/23/2011	214	214				0
711	X	AMERICAN ASSETS TR INC	024013104			1/19/2011		6/28/2011	22	21				1
712	X	AMN ELEC POWER CO	025537101			4/16/2009		3/15/2011	140	109				31
713	X	AMN ELEC POWER CO	025537101			4/16/2009		3/16/2011	103	82				21
714	X	AMER EAGLE OUTFITTERS	02553E106			10/12/2009		2/28/2011	369	452				-83

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		959,240	845,919	113,321
Other sales		0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
715	X	AMER EAGLE OUTFITTERS	02553E106			10/12/2009		2/28/2011	108	132				-24
716	X	AMER EAGLE OUTFITTERS	02553E106			11/30/2009		2/28/2011	200	201				-1
717	X	AMER EAGLE OUTFITTERS	02553E106			10/15/2009		4/8/2011	32	38				-6
718	X	AMER EAGLE OUTFITTERS	02553E106			10/15/2009		5/23/2011	68	95				-27
719	X	AMER EAGLE OUTFITTERS	02553E106			11/30/2009		5/23/2011	190	217				-27
720	X	AMER EAGLE OUTFITTERS	02553E106			12/3/2009		5/23/2011	81	94				-13
721	X	AMER EAGLE OUTFITTERS	02553E106			10/19/2009		11/18/2011	68	93				-25
722	X	AMER EAGLE OUTFITTERS	02553E106			12/3/2009		11/18/2011	95	110				-15
723	X	EXPERIAN PLC SP ADR	30215C101			1/14/2009		5/23/2011	25	12				13
724	X	EXPERIAN PLC SP ADR	30215C101			3/4/2009		5/23/2011	713	340				373
725	X	EXPERIAN PLC SP ADR	30215C101			3/4/2009		5/26/2011	436	205				231
726	X	EXPERIAN PLC SP ADR	30215C101			3/4/2009		6/21/2011	848	399				449
727	X	EXPERIAN PLC SP ADR	30215C101			6/23/2009		6/21/2011	898	550				348
728	X	EXPERIAN PLC SP ADR	30215C101			6/23/2009		7/8/2011	236	138				98
729	X	EXPEDITORS INTL WASH INC	302130109			4/8/2011		5/27/2011	104	102				2
730	X	EXPERIAN PLC SP ADR	30215C101			1/14/2009		1/26/2011	471	234				237
731	X	EXPRESS SCRIPTS INC COM	302182100			2/28/2011		5/23/2011	118	111				7
732	X	EXPRESS SCRIPTS INC COM	302182100			2/28/2011		8/4/2011	102	111				-9
733	X	EXTRA SPACE STORAGE INC	30225T102			11/22/2010		2/16/2011	440	365				75
734	X	EXTRA SPACE STORAGE INC	30225T102			11/22/2010		5/2/2011	215	159				56
735	X	EXTRA SPACE STORAGE INC	30225T102			12/6/2010		5/2/2011	215	169				46
736	X	EXTRA SPACE STORAGE INC	30225T102			12/6/2010		5/23/2011	294	236				58
737	X	EXTRA SPACE STORAGE INC	30225T102			12/6/2010		8/31/2011	170	135				35
738	X	EXTRA SPACE STORAGE INC	30225T102			12/10/2010		8/31/2011	234	194				40
739	X	EXXON MOBIL CORP COM	30231G102			6/15/2010		2/28/2011	687	495				192
740	X	EXXON MOBIL CORP COM	30231G102			6/16/2010		2/28/2011	258	188				70
741	X	EXXON MOBIL CORP COM	30231G102			6/24/2010		2/28/2011	859	604				255
742	X	VERTEX PHARMCTLS INC	92532F100			11/1/2010		2/28/2011	46	38				8
743	X	VERTEX PHARMCTLS INC	92532F100			2/28/2011		5/23/2011	328	276				52
744	X	VERTEX PHARMCTLS INC	92532F100			11/1/2010		5/23/2011	55	38				17
745	X	VERTEX PHARMCTLS INC	92532F100			11/2/2010		5/23/2011	55	38				17
746	X	VERTEX PHARMCTLS INC	92532F100			2/28/2011		5/27/2011	323	276				47
747	X	VIACOM INC NEW CL B	92553P201			10/20/2008		5/23/2011	351	129				222
748	X	VISA INC CL A SHRS	92826C839			6/18/2010		7/1/2011	176	153				23
749	X	VISA INC CL A SHRS	92826C839			6/18/2010		9/23/2011	90	77				13
750	X	VISA INC CL A SHRS	92826C839			8/19/2010		9/23/2011	90	72				18
751	X	VODAFONE GROP PLC SP AD	92857W209			10/20/2008		5/23/2011	889	655				234
752	X	VODAFONE GROP PLC SP AD	92857W209			12/16/2010		5/23/2011	250	240				10
753	X	VODAFONE GROP PLC SP AD	92857W209			12/21/2010		5/23/2011	167	159				8
754	X	VODAFONE GROP PLC SP AD	92857W209			10/20/2008		6/10/2011	314	246				68
755	X	VODAFONE GROP PLC SP AD	92857W209			1/12/2009		6/10/2011	367	290				77
756	X	NORDSTROM INC	655664100			3/12/2010		8/22/2011	151	160				-9
757	X	NORDSTROM INC	655664100			3/18/2010		12/6/2011	95	80				15
758	X	NORTHN TRUST CORP	665859104			1/14/2009		2/4/2011	156	139				17
759	X	NORTHN TRUST CORP	665859104			1/14/2009		2/7/2011	104	93				11
760	X	NORTHN TRUST CORP	665859104			4/21/2009		5/12/2011	96	110				-14
761	X	NORTHN TRUST CORP	665859104			10/22/2009		5/12/2011	289	316				-27
762	X	NORTHN TRUST CORP	665859104			11/30/2009		5/12/2011	241	244				-3
763	X	NORTHN TRUST CORP	665859104			12/9/2010		5/12/2011	96	107				-11
764	X	NORTHN TRUST CORP	665859104			2/11/2011		5/12/2011	144	158				-14
765	X	NORTHROP GRUMMAN CORP	666807102			1/26/2011		8/24/2011	158	188				-30

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Totals			
Securities	959,240	845,919	113,321
Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
766	X	NORTHROP GRUMMAN CORP	666807102			3/15/2011		8/25/2011	104	120				-16
767	X	NOVARTIS ADR	66987V109			1/12/2009		4/21/2011	230	193				37
768	X	NOVARTIS ADR	66987V109			1/14/2009		4/21/2011	1,498	1,214				284
769	X	NOVARTIS ADR	66987V109			2/12/2010		4/21/2011	173	161				12
770	X	NOVARTIS ADR	66987V109			2/12/2010		5/23/2011	604	537				67
771	X	NOVARTIS ADR	66987V109			3/9/2010		5/23/2011	423	383				40
772	X	NOVARTIS ADR	66987V109			11/26/2010		5/23/2011	242	220				22
773	X	NOVARTIS ADR	66987V109			12/13/2010		5/23/2011	121	111				10
774	X	NOVARTIS ADR	66987V109			3/9/2010		6/10/2011	245	219				26
775	X	NOVARTIS ADR	66987V109			6/25/2010		6/10/2011	856	680				176
776	X	NOVARTIS ADR	66987V109			8/13/2010		6/10/2011	61	50				11
777	X	UNION PACIFIC CORP	907818108			3/10/2009		5/23/2011	201	72				129
778	X	UNITED PARCEL SVC CL B	911312106			12/18/2008		5/23/2011	220	159				61
779	X	UNITED PARCEL SVC CL B	911312106			12/22/2008		7/8/2011	74	53				21
780	X	UNITED PARCEL SVC CL B	911312106			8/13/2009		9/23/2011	62	54				8
781	X	U S TRSY INFLATION NOTE	912828AF7			6/1/2011		11/14/2011	32,332	32,530				-198
782	X	UNITED STS STL CORP NEW	912909108			11/10/2009		5/10/2011	325	267				58
783	X	UNITED TECHS CORP COM	913017109			5/15/2009		1/24/2011	81	51				30
784	X	UNITED TECHS CORP COM	913017109			5/15/2009		2/28/2011	84	51				33
785	X	UNITED TECHS CORP COM	913017109			8/4/2009		2/28/2011	334	219				115
786	X	UNITED TECHS CORP COM	913017109			10/21/2009		5/23/2011	86	66				20
787	X	UNITED THERAPEUTICS COR	91307C102			5/31/2011		8/26/2011	2,274	3,645				-1,371
788	X	UNITEDHEALTH GROUP INC	91324P102			5/18/2009		3/9/2011	88	54				34
789	X	UNITEDHEALTH GROUP INC	91324P102			3/4/2009		4/8/2011	45	18				27
790	X	UNITEDHEALTH GROUP INC	91324P102			3/4/2009		5/18/2011	51	18				33
791	X	UNITEDHEALTH GROUP INC	91324P102			3/4/2009		5/19/2011	202	74				128
792	X	UNITEDHEALTH GROUP INC	91324P102			3/4/2009		5/23/2011	98	37				61
793	X	UNITEDHEALTH GROUP INC	91324P102			5/18/2009		6/28/2011	104	54				50
794	X	UNITEDHEALTH GROUP INC	91324P102			3/4/2009		7/8/2011	52	18				34
795	X	UNITEDHEALTH GROUP INC	91324P102			5/18/2009		9/23/2011	95	54				41
796	X	UNITEDHEALTH GROUP INC	91324P102			5/18/2009		11/2/2011	46	27				19
797	X	UNITEDHEALTH GROUP INC	91324P102			1/21/2010		11/2/2011	139	100				39
798	X	UNITEDHEALTH GROUP INC	91324P102			3/4/2009		11/7/2011	91	37				54
799	X	UNITEDHEALTH GROUP INC	91324P102			3/9/2010		11/7/2011	45	33				12
800	X	UNITEDHEALTH GROUP INC	91324P102			11/1/2010		11/7/2011	91	73				18
801	X	UNITEDHEALTH GROUP INC	91324P102			2/28/2011		11/7/2011	91	85				6
802	X	USIMINAS SP ADR REG S	917302200			11/12/2010		2/2/2011	70	79				-9
803	X	USIMINAS SP ADR REG S	917302200			11/12/2010		2/3/2011	775	878				-103
804	X	USIMINAS SP ADR REG S	917302200			11/12/2010		2/24/2011	157	184				-27
805	X	USIMINAS SP ADR REG S	917302200			11/12/2010		3/24/2011	85	92				-7
806	X	USIMINAS SP ADR REG S	917302200			11/12/2010		3/25/2011	228	249				-21
807	X	USIMINAS SP ADR REG S	917302200			11/12/2010		6/29/2011	175	262				-87
808	X	USIMINAS SP ADR REG S	917302200			11/12/2010		6/30/2011	636	957				-321
809	X	USIMINAS SP ADR REG S	917302200			11/12/2010		7/1/2011	52	79				-27
810	X	V F CORPORATION	918204108			3/4/2009		4/28/2011	107	49				58
811	X	V F CORPORATION	918204108			5/19/2009		4/28/2011	321	167				154
812	X	V F CORPORATION	918204108			2/28/2011		5/23/2011	97	96				1
813	X	V F CORPORATION	918204108			2/28/2011		9/16/2011	248	191				57
814	X	V F CORPORATION	918204108			2/28/2011		11/4/2011	136	96				40
815	X	VALEANT PHARMACEUTICAL	91911K102			12/7/2010		5/23/2011	487	282				205
816	X	VALEANT PHARMACEUTICAL	91911K102			12/7/2010		5/27/2011	418	225				193

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		959,240	845,919	113,321
Other sales		0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
817	X	VALEANT PHARMACEUTICAL	91911K102			4/8/2011		5/27/2011	52	54				-2
818	X	AMER EAGLE OUTFITTERS	02553E106			12/4/2009		11/18/2011	54	61				-7
819	X	AMER EXPRESS COMPANY	025816109			10/19/2009		5/5/2011	149	108				41
820	X	AMER EXPRESS COMPANY	025816109			10/19/2009		9/23/2011	46	36				10
821	X	AMERICAN TOWER CORP CL	029912201			2/28/2011		4/7/2011	152	161				-9
822	X	AMERICAN TOWER CORP CL	029912201			2/28/2011		4/8/2011	252	269				-17
823	X	PEPSICO INC	713448108			5/18/2009		12/14/2011	64	51				13
824	X	PEPSICO INC	713448108			10/27/2009		12/14/2011	64	61				3
825	X	PERKINELMER INC COM	714046109			10/20/2008		5/23/2011	382	305				77
826	X	PERKINELMER INC COM	714046109			10/24/2008		5/23/2011	27	17				10
827	X	PETROHAWK ENERGY CORP	716495106			3/4/2011		4/8/2011	25	22				3
828	X	PETROHAWK ENERGY CORP	716495106			3/4/2011		5/23/2011	175	151				24
829	X	PETROHAWK ENERGY CORP	716495106			3/4/2011		7/29/2011	229	129				100
830	X	PETROHAWK ENERGY CORP	716495106			5/27/2011		7/29/2011	191	131				60
831	X	PETRLEO BRAS VTG SPD ADI	71654V408			11/4/2010		4/8/2011	81	73				8
832	X	PETRLEO BRAS VTG SPD ADI	71654V408			2/6/2009		4/13/2011	111	86				25
833	X	PETRLEO BRAS VTG SPD ADI	71654V408			2/6/2009		4/14/2011	150	115				35
834	X	PETRLEO BRAS VTG SPD ADI	71654V408			2/6/2009		4/15/2011	37	29				8
835	X	PETRLEO BRAS VTG SPD ADI	71654V408			1/22/2010		4/15/2011	261	298				-37
836	X	PETRLEO BRAS VTG SPD ADI	71654V408			11/4/2010		7/8/2011	33	36				-3
837	X	PFIZER INC	717081103			10/20/2008		3/18/2011	101	87				14
838	X	PHILIP MORRIS INTL INC	718172109			10/20/2008		2/28/2011	252	175				77
839	X	PHILIP MORRIS INTL INC	718172109			12/18/2008		2/28/2011	126	85				41
840	X	PHILIP MORRIS INTL INC	718172109			11/6/2009		2/28/2011	189	146				43
841	X	PHILIP MORRIS INTL INC	718172109			2/22/2010		2/28/2011	189	150				39
842	X	PHILIP MORRIS INTL INC	718172109			7/2/2010		11/2/2011	70	47				23
843	X	PIMCO TOTAL RETURN FUND	72201M552			10/20/2008		3/28/2011	1,674	1,582				92
844	X	PIMCO TOTAL RETURN FUND	72201M552			10/20/2008		4/1/2011	741	698				43
845	X	PIMCO TOTAL RETURN FUND	72201M552			10/20/2008		5/23/2011	21,884	20,376				1,508
846	X	PIMCO TOTAL RETURN FUND	72201M552			10/20/2008		6/29/2011	670	626				44
847	X	VORNADO REALTY TRUST CO	929042109			12/7/2010		11/17/2011	77	84				-7
848	X	VORNADO REALTY TRUST CO	929042109			12/7/2010		12/12/2011	216	251				35
849	X	VORNADO REALTY TRUST CO	929042109			12/7/2010		12/12/2011	648	754				-106
850	X	VORNADO REALTY TRUST CO	929042109			12/8/2010		12/12/2011	216	247				-31
851	X	WMS INDS INC COM	929297109			4/13/2011		5/23/2011	160	158				2
852	X	WPP PLC ADR	92933H101			2/10/2011		5/23/2011	180	199				-19
853	X	WAL-MART STORES INC	931142103			12/18/2008		1/25/2011	57	55				2
854	X	WAL-MART STORES INC	931142103			3/4/2009		1/25/2011	114	96				18
855	X	WAL-MART STORES INC	931142103			2/5/2010		1/25/2011	343	319				24
856	X	WAL-MART STORES INC	931142103			10/20/2008		2/14/2011	165	158				7
857	X	WAL-MART STORES INC	931142103			10/20/2008		2/16/2011	328	316				12
858	X	WAL-MART STORES INC	931142103			2/8/2010		2/28/2011	364	374				-10
859	X	WAL-MART STORES INC	931142103			3/9/2010		2/28/2011	52	54				-2
860	X	WAL-MART STORES INC	931142103			12/22/2009		4/8/2011	53	54				-1
861	X	WAL-MART STORES INC	931142103			1/4/2010		5/23/2011	166	164				2
862	X	WAL-MART STORES INC	931142103			1/20/2010		5/23/2011	221	214				7
863	X	WAL-MART STORES INC	931142103			10/20/2008		6/9/2011	107	105				2
864	X	WAL-MART STORES INC	931142103			10/20/2008		6/28/2011	105	105				0
865	X	WAL-MART STORES INC	931142103			3/23/2009		6/28/2011	52	51				1
866	X	WAL-MART STORES INC	931142103			1/20/2010		8/8/2011	49	54				-5
867	X	WAL-MART STORES INC	931142103			1/29/2010		8/8/2011	98	108				-10

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		959,240	845,919	113,321
Other sales		0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
868	X	WAL-MART STORES INC	931142103			3/23/2009		8/9/2011	50	51				-1
869	X	WAL-MART STORES INC	931142103			5/29/2009		8/9/2011	99	99				0
870	X	WAL-MART STORES INC	931142103			3/9/2010		8/9/2011	50	54				-4
871	X	WAL-MART STORES INC	931142103			6/21/2010		8/22/2011	105	103				2
872	X	WAL-MART STORES INC	931142103			6/23/2011		12/5/2011	699	638				61
873	X	WAL-MART STORES INC	931142103			6/21/2010		12/14/2011	116	103				13
874	X	WAL-MART STORES INC	931142103			7/28/2010		12/14/2011	173	154				19
875	X	WALGREEN CO	931422109			1/25/2011		2/28/2011	431	413				18
876	X	BNP PARIBAS SPONSORD AD	05565A202			7/21/2010		9/20/2011	445	804				[redacted]59
877	X	CELGENE CORP COM	151020104			11/30/2009		5/27/2011	779	722				57
878	X	CELGENE CORP COM	151020104			4/8/2011		5/27/2011	60	56				4
879	X	CHURCH&DWIGHT CO INC	171340102			9/24/2010		3/25/2011	79	65				14
880	X	CELGENE CORP COM	151020104			10/20/2008		7/8/2011	123	107				16
881	X	CENOVUS ENERGY INC	15135U109			4/23/2010		5/23/2011	269	235				34
882	X	CENOVUS ENERGY INC	15135U109			4/23/2010		7/8/2011	76	59				17
883	X	CENOVUS ENERGY INC	15135U109			4/23/2010		7/11/2011	368	293				75
884	X	CENOVUS ENERGY INC	15135U109			4/30/2010		10/31/2011	592	495				97
885	X	CENTURYLINK INC SHS	156700106			9/24/2009		5/23/2011	258	197				61
886	X	CHURCH&DWIGHT CO INC	171340102			9/24/2010		4/8/2011	79	65				14
887	X	CENTURYLINK INC SHS	156700106			11/5/2009		5/23/2011	301	242				59
888	X	CENTURYLINK INC SHS	156700106			3/9/2010		5/23/2011	86	68				18
889	X	CHARLES RIVER LABS INTL	159864107			4/30/2009		5/23/2011	267	198				69
890	X	CHURCH&DWIGHT CO INC	171340102			9/24/2010		4/13/2011	80	65				15
891	X	CHARLES RIVER LABS INTL	159864107			12/14/2009		5/23/2011	38	33				5
892	X	CHEVRON CORP	166764100			12/18/2008		2/24/2011	204	151				53
893	X	CHURCH&DWIGHT CO INC	171340102			10/1/2010		4/13/2011	80	65				15
894	X	CHEVRON CORP	166764100			6/15/2010		2/28/2011	206	151				55
895	X	CHEVRON CORP	166764100			6/28/2010		2/28/2011	412	280				132
896	X	CHURCH&DWIGHT CO INC	171340102			10/1/2010		5/9/2011	318	261				57
897	X	CIELO S A SPONSORED ADR	171778202			11/12/2010		8/11/2011	846	750				96
898	X	CIELO S A SPONSORED ADR	171778202			11/12/2010		9/1/2011	828	706				[redacted]22
899	X	CHINA MOBILE LTD SPN ADR	16941M109			10/20/2008		5/23/2011	87	89				[redacted]-2
900	X	CHINA MOBILE LTD SPN ADR	16941M109			1/12/2009		5/23/2011	218	236				-18
901	X	CIMAREX ENERGY CO	171798101			8/10/2011		10/24/2011	128	134				-6
902	X	CHINA MOBILE LTD SPN ADR	16941M109			7/17/2009		5/23/2011	87	100				-13
903	X	CHINA INFORMATION TECH	16950L109			4/6/2010		3/24/2011	173	433				-260
904	X	CISCO SYSTEMS INC COM	17275R102			10/30/2008		1/5/2011	42	36				6
905	X	CHINA INFORMATION TECH	16950L109			4/6/2010		3/25/2011	93	216				-123
906	X	FOREST OIL CORP NEW	346091705			2/11/2009		5/23/2011	213	115				98
907	X	FOREST OIL CORP NEW	346091705			2/11/2009		12/1/2011	48	36				12
908	X	FOREST OIL CORP NEW	346091705			2/22/2011		12/1/2011	16	25				-9
909	X	FORTESCUE METAL GROUP	34959A107			1/24/2011		5/23/2011	163	164				-1
910	X	CHINA INFORMATION TECH	16950L109			5/7/2010		3/25/2011	134	286				-152
911	X	CHINA INFORMATION TECH	16950L109			5/7/2010		3/28/2011	166	342				-176
912	X	FORTESCUE METAL GROUP	34959A107			1/24/2011		7/8/2011	69	66				3
913	X	FORTESCUE METAL GROUP	34959A107			1/24/2011		10/24/2011	507	722				-215
914	X	CHUBB CORP	171232101			1/29/2010		5/23/2011	260	202				58
915	X	CHUBB CORP	171232101			1/29/2010		12/21/2011	68	51				17
916	X	FORTESCUE METAL GROUP	34959A107			1/24/2011		10/24/2011	115	169				-54
917	X	CHUBB CORP	171232101			3/9/2010		12/21/2011	137	103				34
918	X	CHUBB CORP	171232101			4/8/2011		12/21/2011	68	62				6

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		959,240	845,919	113,321
Other sales		0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
919	X	FORTESCUE METAL GROUP	34959A107			4/8/2011		10/24/2011	23	35				-12
920	X	CHUBB CORP	171232101			5/27/2011		12/21/2011	273	260				13
921	X	FORTESCUE METAL GROUP	34959A107			5/13/2011		10/24/2011	138	202				-64
922	X	FREEPRT-MCMRAN CPR & GL	35671D857			2/25/2009		1/6/2011	232	57				175
923	X	FREEPRT-MCMRAN CPR & GL	35671D857			3/23/2010		2/3/2011	112	80				32
924	X	VODAFONE GROP PLC SP AD	92857W209			7/2/2009		6/10/2011	79	58				21
925	X	VODAFONE GROP PLC SP AD	92857W209			7/2/2009		7/8/2011	133	96				37
926	X	VORNADO REALTY TRUST C(	929042109			10/19/2009		2/16/2011	355	252				[redacted]03
927	X	VORNADO REALTY TRUST C(	929042109			10/19/2009		2/17/2011	88	63				[redacted]25
928	X	VORNADO REALTY TRUST C(	929042109			4/22/2009		3/18/2011	516	270				246
929	X	VORNADO REALTY TRUST C(	929042109			4/22/2009		3/31/2011	789	406				383
930	X	VORNADO REALTY TRUST C(	929042109			4/22/2009		5/23/2011	2,938	1,397				1,541
931	X	VORNADO REALTY TRUST C(	929042109			4/22/2009		6/28/2011	92	45				47
932	X	VORNADO REALTY TRUST C(	929042109			5/4/2009		9/30/2011	679	442				237
933	X	VORNADO REALTY TRUST C(	929042109			5/4/2009		10/4/2011	557	393				164
934	X	VORNADO REALTY TRUST C(	929042109			5/4/2009		10/19/2011	76	49				27
935	X	VORNADO REALTY TRUST C(	929042109			6/16/2009		10/19/2011	152	96				56
936	X	VORNADO REALTY TRUST C(	929042109			8/10/2009		10/19/2011	456	353				103
937	X	APACHE CORP	037411105			3/9/2010		12/14/2011	90	106				-16
938	X	APARTMENT INVT & MGMT C(	03748R101			2/17/2009		3/21/2011	842	191				651
939	X	APARTMENT INVT & MGMT C(	03748R101			2/17/2009		5/23/2011	465	101				364
940	X	APARTMENT INVT & MGMT C(	03748R101			11/5/2009		5/23/2011	336	166				170
941	X	APARTMENT INVT & MGMT C(	03748R101			11/5/2009		6/28/2011	25	13				12
942	X	APARTMENT INVT & MGMT C(	03748R101			11/5/2009		8/19/2011	581	307				274
943	X	APARTMENT INVT & MGMT C(	03748R101			11/5/2009		8/24/2011	74	38				36
944	X	APARTMENT INVT & MGMT C(	03748R101			2/9/2010		8/24/2011	371	233				138
945	X	APERAM NY REG SHS	03754H104			12/13/2010		2/1/2011	41	40				1
946	X	APERAM NY REG SHS	03754H104			12/13/2010		2/11/2011	40	57				-17
947	X	APPLE INC	037833100			1/7/2009		1/5/2011	334	92				242
948	X	APPLE INC	037833100			5/21/2009		1/6/2011	335	125				210
949	X	APPLE INC	037833100			3/4/2009		1/6/2011	334	92				[redacted]42
950	X	APPLE INC	037833100			5/21/2009		1/6/2011	334	125				[redacted]09
951	X	APPLE INC	037833100			5/21/2009		1/25/2011	340	125				215
952	X	APPLE INC	037833100			5/21/2009		4/11/2011	1,654	627				1,027
953	X	APPLE INC	037833100			5/21/2009		5/23/2011	994	376				618
954	X	APPLE INC	037833100			10/20/2008		5/23/2011	994	293				701
955	X	APPLE INC	037833100			10/20/2008		5/27/2011	1,009	293				716
956	X	APPLE INC	037833100			5/21/2009		7/8/2011	716	251				465
957	X	APPLE INC	037833100			2/4/2011		9/19/2011	410	345				65
958	X	APPLIED MATERIAL INC	038222105			10/20/2008		5/23/2011	139	128				11
959	X	APPLIED MATERIAL INC	038222105			11/13/2008		5/23/2011	125	93				32
960	X	ARCELORMITTAL SA,	03938L104			7/30/2010		1/27/2011	863	705				158
961	X	ARCELORMITTAL SA,	03938L104			12/13/2010		1/27/2011	150	142				8
962	X	ARCELORMITTAL SA,	03938L104			12/13/2010		5/23/2011	64	71				-7
963	X	ARCELORMITTAL SA,	03938L104			12/13/2010		7/8/2011	790	819				-29
964	X	ARCELORMITTAL SA,	03938L104			4/8/2011		7/8/2011	137	148				-11
965	X	ARCHER DANIELS MIDLD	039483102			2/14/2011		9/8/2011	83	110				-27
966	X	ARCHER DANIELS MIDLD	039483102			2/16/2011		9/8/2011	55	74				-19
967	X	ARCHER DANIELS MIDLD	039483102			2/14/2011		12/7/2011	88	114				-26
968	X	ARM HLDGS PLC SPD ADR	042068106			12/18/2009		1/14/2011	1,233	385				848
969	X	ARM HLDGS PLC SPD ADR	042068106			12/18/2009		1/18/2011	338	109				229

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		959,240	845,919	113,321
Other sales		0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
970	X	ARM HLDGS PLC SPD ADR	042068106			4/15/2010		1/18/2011	390	171				219
971	X	ARYZTA AG-UNSPON ADR	04338X102			4/29/2011		5/23/2011	236	251				-15
972	X	ASAHI KASEI CORP ADR	043400100			11/26/2010		2/7/2011	681	611				70
973	X	ATHENAHEALTH INC	04685W103			4/22/2010		5/23/2011	589	489				100
974	X	CELGENE CORP COM	151020104			7/14/2009		5/23/2011	531	422				109
975	X	CELGENE CORP COM	151020104			10/20/2008		5/23/2011	354	330				24
976	X	CELGENE CORP COM	151020104			10/20/2008		5/23/2011	59	54				5
977	X	CELGENE CORP COM	151020104			7/14/2009		5/27/2011	180	141				39
978	X	CELGENE CORP COM	151020104			7/20/2009		5/27/2011	359	281				78
979	X	FREEPRT-MCMRAN CPR & GL	35671D857			5/18/2009		2/7/2011	224	97				127
980	X	FREEPRT-MCMRAN CPR & GL	35671D857			10/21/2009		2/22/2011	357	287				70
981	X	FREEPRT-MCMRAN CPR & GL	35671D857			5/18/2009		2/24/2011	104	48				56
982	X	FREEPRT-MCMRAN CPR & GL	35671D857			5/18/2009		4/8/2011	58	24				34
983	X	FREEPRT-MCMRAN CPR & GL	35671D857			10/21/2009		4/8/2011	58	41				17
984	X	FREEPRT-MCMRAN CPR & GL	35671D857			2/22/2010		4/8/2011	58	38				20
985	X	FREEPRT-MCMRAN CPR & GL	35671D857			2/22/2010		4/14/2011	104	77				27
986	X	FREEPRT-MCMRAN CPR & GL	35671D857			2/22/2010		5/4/2011	51	38				13
987	X	FREEPRT-MCMRAN CPR & GL	35671D857			6/9/2010		5/4/2011	103	64				39
988	X	FREEPRT-MCMRAN CPR & GL	35671D857			6/24/2010		5/4/2011	103	64				39
989	X	FREEPRT-MCMRAN CPR & GL	35671D857			6/28/2010		5/12/2011	195	130				65
990	X	FREEPRT-MCMRAN CPR & GL	35671D857			3/23/2010		5/23/2011	187	159				28
991	X	FREEPRT-MCMRAN CPR & GL	35671D857			7/20/2010		5/23/2011	47	32				15
992	X	FREEPRT-MCMRAN CPR & GL	35671D857			6/28/2010		5/23/2011	94	65				29
993	X	FREEPRT-MCMRAN CPR & GL	35671D857			2/28/2011		6/23/2011	239	261				-22
994	X	FREEPRT-MCMRAN CPR & GL	35671D857			2/28/2011		9/22/2011	98	157				-59
995	X	FREEPRT-MCMRAN CPR & GL	35671D857			2/28/2011		9/29/2011	440	731				-291
996	X	FRESENIUS MEDICAL CARE	358029106			10/20/2008		5/23/2011	69	47				22
997	X	FRESENIUS MEDICAL CARE	358029106			1/12/2009		5/23/2011	276	178				98
998	X	FRESENIUS MEDICAL CARE	358029106			1/12/2009		7/8/2011	75	45				30
999	X	FUJITSU LTD NEW ADR	359590304			3/16/2010		2/2/2011	656	651				5
1,000	X	FUJITSU LTD NEW ADR	359590304			4/30/2010		2/2/2011	375	422				47
1,001	X	GT SOLAR INTL INC	3623E0209			1/13/2011		2/28/2011	179	183				-4
1,002	X	GT SOLAR INTL INC	3623E0209			2/24/2011		2/28/2011	42	43				-1
1,003	X	GAFISA S A SPON ADR	362607301			5/13/2010		5/23/2011	121	160				-39
1,004	X	HIGHWOODS PPTYS INC	431284108			12/17/2010		2/18/2011	306	274				32
1,005	X	HIGHWOODS PPTYS INC	431284108			12/17/2010		4/1/2011	211	183				28
1,006	X	HIGHWOODS PPTYS INC	431284108			12/20/2010		4/1/2011	386	337				49
1,007	X	HIGHWOODS PPTYS INC	431284108			12/20/2010		4/12/2011	34	31				3
1,008	X	HIGHWOODS PPTYS INC	431284108			2/10/2011		4/12/2011	472	468				4
1,009	X	HIGHWOODS PPTYS INC	431284108			3/7/2011		4/12/2011	67	68				-1
1,010	X	HIGHWOODS PPTYS INC	431284108			3/7/2011		4/26/2011	611	579				32
1,011	X	HOST HOTELS & RESORTS	44107P104			6/1/2010		6/28/2011	49	44				5
1,012	X	HOST HOTELS & RESORTS	44107P104			6/1/2010		7/8/2011	553	466				87
1,013	X	HOST HOTELS & RESORTS	44107P104			9/2/2010		7/8/2011	277	224				53
1,014	X	HOST HOTELS & RESORTS	44107P104			9/2/2010		7/21/2011	306	252				54
1,015	X	HIGHWOODS PPTYS INC	431284108			9/29/2011		12/23/2011	419	399				20
1,016	X	HOLOGIC INC	436440101			10/20/2008		5/23/2011	83	58				25
1,017	X	HOST HOTELS & RESORTS	44107P104			9/3/2010		7/21/2011	85	71				14
1,018	X	HOLOGIC INC	436440101			11/13/2008		5/23/2011	269	178				91
1,019	X	HOST HOTELS & RESORTS	44107P104			9/3/2010		8/10/2011	475	541				-66
1,020	X	HOST HOTELS & RESORTS	44107P104			9/9/2010		8/12/2011	362	426				-64

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		959,240	845,919	113,321
Other sales		0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
1,021	X	HOME PROPERTIES INC	437306103			3/22/2011		5/23/2011	301	285				16
1,022	X	HOME PROPERTIES INC	437306103			3/22/2011		8/5/2011	516	513				3
1,023	X	HOST HOTELS & RESORTS	44107P104			11/22/2010		8/12/2011	302	404				-102
1,024	X	HOST HOTELS & RESORTS	44107P104			11/22/2010		8/15/2011	221	291				-70
1,025	X	HOST HOTELS & RESORTS	44107P104			11/30/2010		8/15/2011	234	317				-83
1,026	X	HOME PROPERTIES INC	437306103			3/22/2011		10/20/2011	108	114				-6
1,027	X	HOME PROPERTIES INC	437306103			3/31/2011		10/20/2011	271	295				-24
1,028	X	HOST HOTELS & RESORTS	44107P104			11/30/2010		8/16/2011	86	117				-31
1,029	X	HOME PROPERTIES INC	437306103			3/31/2011		10/31/2011	295	295				0
1,030	X	HOME PROPERTIES INC	437306103			7/13/2011		10/31/2011	118	127				-9
1,031	X	HOST HOTELS & RESORTS	44107P104			12/2/2010		8/16/2011	306	424				-118
1,032	X	HOME PROPERTIES INC	437306103			7/13/2011		11/11/2011	407	445				-38
1,033	X	HOME PROPERTIES INC	437306103			7/13/2011		11/30/2011	55	64				-9
1,034	X	SEMEN GRESIK-UNSPON AD	69367J100			11/12/2010		7/11/2011	748	682				66
1,035	X	HOME PROPERTIES INC	437306103			7/18/2011		11/30/2011	328	387				-59
1,036	X	SEMEN GRESIK-UNSPON AD	69367J100			11/12/2010		7/12/2011	512	472				40
1,037	X	HOME PROPERTIES INC	437306103			7/18/2011		12/7/2011	109	129				-20
1,038	X	WSC SALE - 21	69367T108			1/1/2001		6/17/2011	71	71				0
1,039	X	PT UNITED TRACTORS TBK	69367T108			11/12/2010		8/4/2011	889	735				154
1,040	X	WSC SALE - 21	69367U105			1/1/2001		5/6/2011	15	15				0
1,041	X	HOME PROPERTIES INC	437306103			9/6/2011		12/7/2011	599	705				-106
1,042	X	BANK MANDIRI TBK-UNSPON	69367U105			11/12/2010		7/20/2011	403	362				41
1,043	X	BANK MANDIRI TBK-UNSPON	69367U105			11/12/2010		7/21/2011	342	307				35
1,044	X	BANK MANDIRI TBK-UNSPON	69367U105			11/12/2010		8/4/2011	697	613				84
1,045	X	HOSPITALITY PPTYS TRUST	44106M102			8/31/2011		10/4/2011	388	469				-81
1,046	X	HOST HOTELS & RESORTS	44107P104			12/16/2009		1/20/2011	413	258				155
1,047	X	BANK MANDIRI TBK-UNSPON	69367U105			1/4/2011		8/4/2011	54	44				10
1,048	X	HOST HOTELS & RESORTS	44107P104			12/16/2009		1/21/2011	363	224				139
1,049	X	HOST HOTELS & RESORTS	44107P104			12/16/2009		1/28/2011	933	582				351
1,050	X	HOST HOTELS & RESORTS	44107P104			12/16/2009		5/23/2011	843	560				283
1,051	X	PACCAR INC	693718108			10/26/2009		1/25/2011	168	120				48
1,052	X	PACCAR INC	693718108			3/9/2010		1/25/2011	168	119				49
1,053	X	PACKAGING CORP AMERICA	695156109			11/10/2010		5/23/2011	254	229				25
1,054	X	HOST HOTELS & RESORTS	44107P104			12/21/2009		5/23/2011	101	63				38
1,055	X	HOST HOTELS & RESORTS	44107P104			12/21/2009		5/23/2011	405	282				123
1,056	X	PALL CORP PV $0 10	696429307			9/15/2011		12/9/2011	114	87				27
1,057	X	PALL CORP PV $0 10	696429307			9/15/2011		12/9/2011	115	87				28
1,058	X	HOST HOTELS & RESORTS	44107P104			6/1/2010		5/23/2011	539	466				73
1,059	X	PARKER HANNIFIN CORP	701094104			8/13/2010		1/26/2011	350	255				95
1,060	X	PARKER HANNIFIN CORP	701094104			10/20/2008		2/28/2011	533	251				282
1,061	X	PARKER HANNIFIN CORP	701094104			11/1/2010		2/28/2011	89	78				11
1,062	X	PATTERSON COS INC	703395103			11/12/2010		4/8/2011	33	29				4
1,063	X	PEABODY ENERGY CORP CO	704549104			8/12/2009		2/28/2011	389	208				181
1,064	X	PEABODY ENERGY CORP CO	704549104			1/6/2010		4/28/2011	194	152				42
1,065	X	PEABODY ENERGY CORP CO	704549104			1/6/2010		4/29/2011	130	101				29
1,066	X	PEABODY ENERGY CORP CO	704549104			2/26/2010		6/28/2011	58	45				13
1,067	X	PEABODY ENERGY CORP CO	704549104			2/26/2010		10/6/2011	71	91				-20
1,068	X	PEABODY ENERGY CORP CO	704549104			3/9/2010		10/6/2011	35	48				-13
1,069	X	PEABODY ENERGY CORP CO	704549104			6/21/2010		10/24/2011	82	87				-5
1,070	X	PEABODY ENERGY CORP CO	704549104			6/21/2010		10/25/2011	39	43				-4
1,071	X	PEBBLEBROOK HOTEL TRUS	70509V100			7/23/2010		3/24/2011	771	617				154

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
	Securities	959,240	845,919	113,321
	Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
1,072	X	PEBBLEBROOK HOTEL TRUS	70509V100			7/23/2010		5/23/2011	210	171				39
1,073	X	PEBBLEBROOK HOTEL TRUS	70509V100			7/23/2010		6/28/2011	19	17				2
1,074	X	PENN WEST PETE LTD NEW	707887105			2/14/2011		5/23/2011	174	191				-17
1,075	X	PENN WEST PETE LTD NEW	707887105			2/14/2011		7/8/2011	23	27				-4
1,076	X	J C PENNEY CO COM	708160106			4/28/2010		3/11/2011	266	216				50
1,077	X	J C PENNEY CO COM	708160106			6/9/2010		3/11/2011	38	26				12
1,078	X	J C PENNEY CO COM	708160106			6/9/2010		5/23/2011	144	104				40
1,079	X	J C PENNEY CO COM	708160106			6/9/2010		10/24/2011	102	78				24
1,080	X	J C PENNEY CO COM	708160106			6/9/2010		10/27/2011	33	26				7
1,081	X	J C PENNEY CO COM	708160106			5/27/2011		10/27/2011	134	145				-11
1,082	X	PEOPLES UNITED FNL INC	712704105			10/20/2008		3/3/2011	102	139				-37
1,083	X	PEOPLES UNITED FNL INC	712704105			10/29/2008		3/3/2011	127	172				-45
1,084	X	PEOPLES UNITED FNL INC	712704105			10/29/2008		4/8/2011	26	34				-8
1,085	X	PEOPLES UNITED FNL INC	712704105			6/10/2009		5/23/2011	133	156				-23
1,086	X	VORNADO REALTY TRUST C(	929042109			3/8/2010		10/19/2011	456	423				33
1,087	X	VORNADO REALTY TRUST C(	929042109			3/8/2010		10/28/2011	165	141				24
1,088	X	VORNADO REALTY TRUST C(	929042109			3/11/2010		10/28/2011	494	437				57
1,089	X	VORNADO REALTY TRUST C(	929042109			8/6/2010		10/28/2011	329	338				-9
1,090	X	VORNADO REALTY TRUST C(	929042109			8/10/2010		10/28/2011	247	250				-3
1,091	X	VORNADO REALTY TRUST C(	929042109			8/10/2010		11/14/2011	234	250				-16
1,092	X	VORNADO REALTY TRUST C(	929042109			8/19/2010		11/14/2011	156	163				-7
1,093	X	VORNADO REALTY TRUST C(	929042109			8/19/2010		11/17/2011	230	245				-15
1,094	X	ATHENAHEALTH INC	04685W103			4/22/2010		5/27/2011	265	226				39
1,095	X	ATHENAHEALTH INC	04685W103			9/9/2010		5/27/2011	177	113				64
1,096	X	ATHENAHEALTH INC	04685W103			4/8/2011		5/27/2011	44	46				-2
1,097	X	ATMEL CORP COM	049513104			10/20/2008		1/18/2011	317	90				227
1,098	X	ATMEL CORP COM	049513104			10/20/2008		1/31/2011	206	59				147
1,099	X	ATMEL CORP COM	049513104			10/20/2008		2/11/2011	384	94				290
1,100	X	ATMEL CORP COM	049513104			10/20/2008		2/28/2011	349	94				255
1,101	X	ATMEL CORP COM	049513104			10/20/2008		5/23/2011	1,203	336				867
1,102	X	ATMEL CORP COM	049513104			11/30/2009		5/23/2011	168	49				19
1,103	X	ATMEL CORP COM	049513104			11/30/2009		5/27/2011	1,292	357				35
1,104	X	ATMEL CORP COM	049513104			4/8/2011		5/27/2011	73	68				5
1,105	X	AUTODESK INC DEL PV$0 01	052769106			5/31/2011		7/19/2011	2,417	2,865				-448
1,106	X	AVALONBAY CMMUN INC	053484101			1/14/2009		4/8/2011	237	103				134
1,107	X	AVALONBAY CMMUN INC	053484101			10/19/2009		4/14/2011	478	298				180
1,108	X	AVALONBAY CMMUN INC	053484101			2/9/2010		4/14/2011	956	592				364
1,109	X	AVALONBAY CMMUN INC	053484101			2/9/2010		4/15/2011	606	370				236
1,110	X	AVALONBAY CMMUN INC	053484101			2/9/2010		4/29/2011	639	370				269
1,111	X	AVALONBAY CMMUN INC	053484101			2/9/2010		5/3/2011	640	370				270
1,112	X	AVALONBAY CMMUN INC	053484101			2/23/2010		5/23/2011	1,384	878				506
1,113	X	AVALONBAY CMMUN INC	053484101			3/4/2009		5/23/2011	252	86				166
1,114	X	AVALONBAY CMMUN INC	053484101			2/23/2010		6/20/2011	132	80				52
1,115	X	AVALONBAY CMMUN INC	053484101			5/28/2010		6/20/2011	658	497				161
1,116	X	AVALONBAY CMMUN INC	053484101			1/14/2009		6/28/2011	127	51				76
1,117	X	AVALONBAY CMMUN INC	053484101			5/28/2010		12/21/2011	387	298				89
1,118	X	AVALONBAY CMMUN INC	053484101			7/9/2010		12/21/2011	129	99				30
1,119	X	AVALONBAY CMMUN INC	053484101			9/16/2010		12/23/2011	788	666				122
1,120	X	AVALONBAY CMMUN INC	053484101			11/1/2010		12/23/2011	657	534				123
1,121	X	AVALONBAY CMMUN INC	053484101			11/3/2010		12/27/2011	531	440				91
1,122	X	AVALONBAY CMMUN INC	053484101			11/4/2010		12/27/2011	531	452				79

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
	Securities	959,240	845,919	113,321
	Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
1,123	X	AVALONBAY CMMUN INC	053484101			1/7/2011		12/27/2011	398	329				69
1,124	X	AXA -SPONS ADR	054536107			10/20/2008		2/1/2011	488	529				-41
1,125	X	AXA -SPONS ADR	054536107			1/12/2009		2/1/2011	339	320				19
1,126	X	AXA -SPONS ADR	054536107			8/10/2009		2/1/2011	912	953				-41
1,127	X	AXA -SPONS ADR	054536107			8/10/2009		4/8/2011	23	22				1
1,128	X	AXA -SPONS ADR	054536107			3/9/2010		5/23/2011	100	108				-8
1,129	X	BB&T CORPORATION	054937107			2/24/2009		3/3/2011	109	60				49
1,130	X	BB&T CORPORATION	054937107			3/9/2010		3/3/2011	136	144				-8
1,131	X	CISCO SYSTEMS INC COM	17275R102			11/4/2008		1/5/2011	104	92				12
1,132	X	CISCO SYSTEMS INC COM	17275R102			11/4/2008		1/6/2011	62	55				7
1,133	X	CISCO SYSTEMS INC COM	17275R102			12/22/2008		1/6/2011	83	67				16
1,134	X	CISCO SYSTEMS INC COM	17275R102			12/22/2008		1/20/2011	125	100				25
1,135	X	CISCO SYSTEMS INC COM	17275R102			12/22/2008		2/24/2011	73	67				6
1,136	X	CISCO SYSTEMS INC COM	17275R102			1/15/2009		2/24/2011	37	32				5
1,137	X	CISCO SYSTEMS INC COM	17275R102			1/15/2009		2/28/2011	149	128				21
1,138	X	CISCO SYSTEMS INC COM	17275R102			4/2/2009		2/28/2011	242	240				2
1,139	X	CISCO SYSTEMS INC COM	17275R102			4/2/2009		3/17/2011	51	55				-4
1,140	X	CISCO SYSTEMS INC COM	17275R102			4/2/2009		3/17/2011	68	74				-6
1,141	X	CISCO SYSTEMS INC COM	17275R102			7/17/2009		3/18/2011	103	124				-21
1,142	X	CISCO SYSTEMS INC COM	17275R102			7/20/2009		3/18/2011	103	126				-23
1,143	X	CISCO SYSTEMS INC COM	17275R102			4/2/2009		3/18/2011	52	55				-3
1,144	X	CISCO SYSTEMS INC COM	17275R102			7/17/2009		3/18/2011	173	206				-33
1,145	X	CISCO SYSTEMS INC COM	17275R102			11/21/2008		3/25/2011	189	160				29
1,146	X	CISCO SYSTEMS INC COM	17275R102			3/9/2010		3/25/2011	17	26				-9
1,147	X	CISCO SYSTEMS INC COM	17275R102			3/15/2011		3/25/2011	69	70				-1
1,148	X	CISCO SYSTEMS INC COM	17275R102			5/8/2009		4/8/2011	18	19				-1
1,149	X	CISCO SYSTEMS INC COM	17275R102			4/24/2009		4/15/2011	68	77				-9
1,150	X	CISCO SYSTEMS INC COM	17275R102			7/20/2009		4/15/2011	204	251				-47
1,151	X	CISCO SYSTEMS INC COM	17275R102			7/20/2009		4/20/2011	17	21				-4
1,152	X	CISCO SYSTEMS INC COM	17275R102			11/19/2009		4/20/2011	337	474				-137
1,153	X	CISCO SYSTEMS INC COM	17275R102			12/2/2009		4/20/2011	202	287				85
1,154	X	CISCO SYSTEMS INC COM	17275R102			1/14/2010		4/21/2011	559	823				64
1,155	X	CISCO SYSTEMS INC COM	17275R102			9/21/2010		4/21/2011	34	43				-9
1,156	X	CISCO SYSTEMS INC COM	17275R102			8/7/2009		5/23/2011	114	158				-44
1,157	X	CISCO SYSTEMS INC COM	17275R102			8/20/2009		5/23/2011	163	216				-53
1,158	X	CISCO SYSTEMS INC COM	17275R102			7/14/2010		5/23/2011	114	167				-53
1,159	X	CISCO SYSTEMS INC COM	17275R102			9/3/2010		5/23/2011	16	21				-5
1,160	X	CISCO SYSTEMS INC COM	17275R102			8/11/2009		8/8/2011	99	160				-61
1,161	X	CISCO SYSTEMS INC COM	17275R102			8/24/2009		8/8/2011	71	109				-38
1,162	X	CITIGROUP INC	172967101			4/7/2010		4/15/2011	62	63				-1
1,163	X	CITIGROUP INC	172967101			4/7/2010		4/15/2011	53	54				-1
1,164	X	CITIGROUP INC	172967101			4/14/2010		4/15/2011	9	10				-1
1,165	X	CITIGROUP INC	172967101			4/14/2010		4/15/2011	62	70				-8
1,166	X	CITIGROUP INC	172967101			2/22/2011		5/5/2011	94	102				-8
1,167	X	CITIGROUP INC COM NEW	172967424			4/7/2010		6/28/2011	40	48				-8
1,168	X	CITIGROUP INC COM NEW	172967424			4/14/2010		7/1/2011	86	102				-16
1,169	X	CITIGROUP INC COM NEW	172967424			4/21/2010		7/1/2011	43	50				-7
1,170	X	CITIGROUP INC COM NEW	172967424			4/21/2010		8/9/2011	392	647				-255
1,171	X	GAP INC DELAWARE	364760108			10/20/2008		2/28/2011	203	122				81
1,172	X	GAP INC DELAWARE	364760108			11/4/2008		2/28/2011	23	13				10
1,173	X	GAP INC DELAWARE	364760108			11/16/2009		5/19/2011	138	136				2

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		959,240	845,919	113,321
Other sales		0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
1,174	X	GAP INC DELAWARE	364760108			11/20/2009		5/19/2011	69	66				3
1,175	X	GAP INC DELAWARE	364760108			11/20/2009		5/23/2011	137	155				-18
1,176	X	GAP INC DELAWARE	364760108			1/21/2010		5/23/2011	156	155				1
1,177	X	GAP INC DELAWARE	364760108			11/24/2009		8/8/2011	16	22				-6
1,178	X	GAP INC DELAWARE	364760108			1/21/2010		8/8/2011	140	174				-34
1,179	X	GAP INC DELAWARE	364760108			11/24/2009		8/8/2011	96	131				-35
1,180	X	GAP INC DELAWARE	364760108			4/8/2011		8/15/2011	49	67				-18
1,181	X	GAP INC DELAWARE	364760108			5/27/2011		8/15/2011	114	135				[redacted]21
1,182	X	GARTNER INC	366651107			5/12/2010		5/23/2011	676	441				[redacted]235
1,183	X	GAFISA S A SPON ADR	362607301			5/13/2010		7/8/2011	18	27				-9
1,184	X	GAP INC DELAWARE	364760108			10/20/2008		1/6/2011	184	122				62
1,185	X	GARTNER INC	366651107			5/12/2010		5/27/2011	582	367				215
1,186	X	GARTNER INC	366651107			4/8/2011		5/27/2011	78	82				-4
1,187	X	OAO GAZPROM SPON ADR	368287207			12/21/2010		4/8/2011	174	129				45
1,188	X	OAO GAZPROM SPON ADR	368287207			12/21/2010		5/23/2011	213	207				6
1,189	X	OAO GAZPROM SPON ADR	368287207			12/21/2010		7/8/2011	160	142				18
1,190	X	GEN-PROBE INC DELAWARE	36866T103			9/28/2010		5/23/2011	1,296	766				530
1,191	X	GEN-PROBE INC DELAWARE	36866T103			9/28/2010		5/27/2011	81	48				33
1,192	X	GEN-PROBE INC DELAWARE	36866T103			10/8/2010		5/27/2011	977	574				403
1,193	X	GEN-PROBE INC DELAWARE	36866T103			4/8/2011		5/27/2011	81	67				14
1,194	X	GENL DYNAMICS CORP CON	369550108			10/5/2009		1/13/2011	214	194				20
1,195	X	GENL DYNAMICS CORP CON	369550108			10/6/2009		1/13/2011	215	197				18
1,196	X	GENL DYNAMICS CORP CON	369550108			10/21/2009		1/13/2011	215	204				11
1,197	X	GENL DYNAMICS CORP CON	369550108			3/11/2009		6/28/2011	147	75				72
1,198	X	GENL DYNAMICS CORP CON	369550108			3/11/2009		7/20/2011	140	75				65
1,199	X	GENERAL ELECTRIC	369604103			10/20/2008		4/15/2011	121	119				2
1,200	X	GENERAL ELECTRIC	369604103			10/20/2008		9/8/2011	31	40				-9
1,201	X	GENERAL ELECTRIC	369604103			10/20/2008		9/8/2011	124	159				-35
1,202	X	GENERAL ELECTRIC	369604103			10/20/2008		9/8/2011	31	40				-9
1,203	X	GENERAL GROWTH PROPER	370023103			11/17/2010		5/23/2011	1,366	1,279				87
1,204	X	GENERAL GROWTH PROPER	370023103			11/17/2010		6/28/2011	49	45				[redacted]4
1,205	X	GENERAL GROWTH PROPER	370023103			11/17/2010		9/29/2011	314	372				[redacted]58
1,206	X	GENERAL GROWTH PROPER	370023103			11/17/2010		10/11/2011	332	401				-69
1,207	X	GENERAL GROWTH PROPER	370023103			11/18/2010		10/11/2011	49	59				-10
1,208	X	GENERAL GROWTH PROPER	370023103			11/18/2010		10/27/2011	422	429				-7
1,209	X	GENERAL GROWTH PROPER	370023103			12/28/2010		10/27/2011	320	339				-19
1,210	X	GENERAL GROWTH PROPER	370023103			12/28/2010		10/28/2011	278	293				-15
1,211	X	GENERAL GROWTH PROPER	370023103			1/6/2011		10/28/2011	146	151				-5
1,212	X	HOST HOTELS & RESORTS	44107P104			3/15/2011		9/29/2011	123	190				-67
1,213	X	HOST HOTELS & RESORTS	44107P104			12/15/2010		10/28/2011	376	473				-97
1,214	X	HOST HOTELS & RESORTS	44107P104			3/15/2011		10/28/2011	58	69				-11
1,215	X	HOST HOTELS & RESORTS	44107P104			12/15/2010		12/7/2011	244	269				-25
1,216	X	HUDSON PAC PPTYS INC	444097109			6/24/2010		5/23/2011	262	302				-40
1,217	X	HUNT J B TRANS SVCS INC	445658107			10/29/2008		2/28/2011	166	105				61
1,218	X	HUNT J B TRANS SVCS INC	445658107			3/9/2010		2/28/2011	166	145				21
1,219	X	HUNT J B TRANS SVCS INC	445658107			1/7/2011		2/28/2011	41	42				-1
1,220	X	HUNT J B TRANS SVCS INC	445658107			1/24/2011		2/28/2011	83	83				0
1,221	X	HUNT J B TRANS SVCS INC	445658107			1/28/2010		5/23/2011	180	125				55
1,222	X	HYATT HOTELS CORP	448579102			3/16/2010		2/2/2011	393	291				102
1,223	X	HYATT HOTELS CORP	448579102			3/16/2010		3/4/2011	450	363				87
1,224	X	HYATT HOTELS CORP	448579102			3/16/2010		5/23/2011	44	36				8

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		959,240	845,919	113,321
Other sales		0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
1,225	X	HYATT HOTELS CORP	448579102			10/11/2010		5/23/2011	267	249				18
1,226	X	HYATT HOTELS CORP	448579102			10/11/2010		6/28/2011	40	41				-1
1,227	X	IHS INC	451734107			11/30/2009		5/23/2011	766	454				312
1,228	X	IHS INC	451734107			12/10/2009		5/23/2011	511	309				202
1,229	X	IHS INC	451734107			1/15/2010		5/23/2011	255	163				92
1,230	X	IHS INC	451734107			1/15/2010		5/27/2011	869	545				324
1,231	X	IHS INC	451734107			5/10/2010		5/27/2011	347	208				139
1,232	X	IHS INC	451734107			4/8/2011		5/27/2011	174	172				2
1,233	X	ILLINOIS TOOL WORKS INC	452308109			7/13/2010		2/28/2011	593	488				105
1,234	X	ILLINOIS TOOL WORKS INC	452308109			1/26/2011		8/24/2011	179	222				-43
1,235	X	ILLINOIS TOOL WORKS INC	452308109			3/16/2011		8/24/2011	89	107				-18
1,236	X	ILLINOIS TOOL WORKS INC	452308109			3/16/2011		8/25/2011	266	322				-56
1,237	X	ILLUMINA INC COM	452327109			2/28/2011		5/23/2011	143	139				4
1,238	X	ILLUMINA INC COM	452327109			2/28/2011		10/3/2011	38	69				-31
1,239	X	ILLUMINA INC COM	452327109			2/28/2011		10/4/2011	38	69				-31
1,240	X	ILLUMINA INC COM	452327109			2/28/2011		12/12/2011	81	208				-127
1,241	X	IMMUCOR INC	452526106			10/7/2010		5/23/2011	161	134				27
1,242	X	IMMUCOR INC	452526106			10/7/2010		8/5/2011	155	100				55
1,243	X	IMMUCOR INC	452526106			4/8/2011		8/5/2011	26	21				5
1,244	X	IMMUCOR INC	452526106			5/27/2011		8/5/2011	181	146				35
1,245	X	INDRA SISTEMAS SA SHS	45579R106			3/28/2011		4/8/2011	41	40				1
1,246	X	INDRA SISTEMAS SA SHS	45579R106			3/28/2011		5/23/2011	276	273				3
1,247	X	INTEL CORP	458140100			10/28/2010		1/7/2011	331	330				1
1,248	X	INTEL CORP	458140100			10/28/2010		1/10/2011	82	83				-1
1,249	X	INTEL CORP	458140100			9/9/2009		1/13/2011	64	60				4
1,250	X	HOST HOTELS & RESORTS	44107P104			12/2/2010		9/29/2011	291	441				-150
1,251	X	HOST HOTELS & RESORTS	44107P104			3/15/2011		9/29/2011	78	121				-43
1,252	X	INTEL CORP	458140100			10/1/2009		1/13/2011	42	38				4
1,253	X	INTEL CORP	458140100			10/1/2009		2/15/2011	43	38				5
1,254	X	PEOPLES UNITED FNL INC	712704105			8/27/2009		5/23/2011	200	244				-44
1,255	X	PEOPLES UNITED FNL INC	712704105			3/9/2010		5/23/2011	27	31				-4
1,256	X	PEOPLES UNITED FNL INC	712704105			3/9/2010		5/23/2011	13	16				-3
1,257	X	PEOPLES UNITED FNL INC	712704105			6/14/2009		8/4/2011	121	155				-34
1,258	X	PEOPLES UNITED FNL INC	712704105			8/31/2009		8/4/2011	73	97				-24
1,259	X	PEPSICO INC	713448108			3/11/2009		2/14/2011	190	142				48
1,260	X	PEPSICO INC	713448108			6/24/2009		2/28/2011	254	213				41
1,261	X	PEPSICO INC	713448108			6/30/2009		2/28/2011	827	716				111
1,262	X	PEPSICO INC	713448108			4/20/2010		2/28/2011	127	132				-5
1,263	X	PEPSICO INC	713448108			3/23/2009		3/3/2011	127	103				24
1,264	X	PEPSICO INC	713448108			4/23/2009		3/18/2011	126	95				31
1,265	X	PEPSICO INC	713448108			5/18/2011		5/23/2011	71	71				0
1,266	X	PEPSICO INC	713448108			5/18/2009		10/24/2011	124	102				22
1,267	X	PEPSICO INC	713448108			5/18/2011		12/1/2011	385	427				-42
1,268	X	COMCAST CORP NEW CL A	20030N101			4/28/2011		10/24/2011	148	158				-10
1,269	X	COMERICA INC COM	200340107			4/7/2011		5/23/2011	73	77				-4
1,270	X	COMERICA INC COM	200340107			8/31/2011		10/25/2011	399	409				-10
1,271	X	COML INL BK SP ADR	201712304			11/12/2010		2/24/2011	104	128				-24
1,272	X	COML INL BK SP ADR	201712304			11/12/2010		2/25/2011	98	120				-22
1,273	X	COML INL BK SP ADR	201712304			11/12/2010		2/28/2011	93	120				-27
1,274	X	COML INL BK SP ADR	201712304			11/12/2010		3/1/2011	38	53				-15
1,275	X	COML INL BK SP ADR	201712304			11/12/2010		3/2/2011	76	105				-29

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		959,240	845,919	113,321
Other sales		0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
1,276	X	COML INL BK SP ADR	201712304			9/30/2010		4/8/2011	22	32				-10
1,277	X	COML INL BK SP ADR	201712304			9/30/2010		5/23/2011	138	214				-76
1,278	X	COML INL BK SP ADR	201712304			9/30/2010		7/13/2011	270	491				-221
1,279	X	GENERAL MOTORS CO	37045V100			1/19/2011		6/21/2011	59	75				-16
1,280	X	GENERAL MOTORS CO	37045V100			1/19/2011		6/21/2011	30	38				-8
1,281	X	GENERAL MOTORS CO	37045V100			4/8/2011		6/21/2011	30	32				-2
1,282	X	GENERAL MOTORS CO	37045V100			4/8/2011		6/24/2011	60	64				-4
1,283	X	GENWORTH FINL INC COM	37247D106			9/16/2009		2/28/2011	13	13				0
1,284	X	GENWORTH FINL INC COM	37247D106			9/17/2009		2/28/2011	223	221				2
1,285	X	GENWORTH FINL INC COM	37247D106			3/9/2010		2/28/2011	26	33				-7
1,286	X	GENZYME CORPORATION	372917104			2/18/2010		2/17/2011	151	112				39
1,287	X	GENZYME CORPORATION	372917104			7/2/2010		2/17/2011	75	53				22
1,288	X	GILEAD SCIENCES INC COM	375558103			6/24/2009		2/28/2011	155	185				-30
1,289	X	GILEAD SCIENCES INC COM	375558103			11/18/2009		2/28/2011	117	140				-23
1,290	X	GILEAD SCIENCES INC COM	375558103			12/1/2009		2/28/2011	78	92				-14
1,291	X	GILEAD SCIENCES INC COM	375558103			12/2/2009		2/28/2011	39	47				-8
1,292	X	GILEAD SCIENCES INC COM	375558103			3/9/2010		2/28/2011	78	95				-17
1,293	X	GILEAD SCIENCES INC COM	375558103			5/18/2010		2/28/2011	78	77				1
1,294	X	GILEAD SCIENCES INC COM	375558103			6/9/2010		2/28/2011	117	100				17
1,295	X	GILEAD SCIENCES INC COM	375558103			10/20/2008		5/23/2011	242	274				-32
1,296	X	GILEAD SCIENCES INC COM	375558103			11/30/2009		5/23/2011	404	464				-60
1,297	X	GILEAD SCIENCES INC COM	375558103			11/30/2009		5/27/2011	535	603				-68
1,298	X	GILEAD SCIENCES INC COM	375558103			4/8/2011		5/27/2011	41	41				0
1,299	X	GILEAD SCIENCES INC COM	375558103			7/21/2011		9/27/2011	241	259				-18
1,300	X	INTEL CORP	458140100			10/19/2009		2/15/2011	129	123				6
1,301	X	INTEL CORP	458140100			12/18/2009		2/15/2011	107	98				9
1,302	X	INTEL CORP	458140100			10/7/2010		5/23/2011	320	274				46
1,303	X	INTEL CORP	458140100			5/18/2011		5/23/2011	68	72				-4
1,304	X	INTEL CORP	458140100			5/18/2011		7/8/2011	23	24				-1
1,305	X	INTEL CORP	458140100			10/7/2010		8/8/2011	124	117				7
1,306	X	INTEL CORP	458140100			4/8/2011		8/8/2011	103	101				2
1,307	X	INTEL CORP	458140100			5/27/2011		8/8/2011	62	67				-5
1,308	X	INTEL CORP	458140100			5/27/2011		9/19/2011	175	179				-4
1,309	X	INTEL CORP	458140100			5/18/2011		11/4/2011	71	74				-3
1,310	X	INTEL CORP	458140100			5/18/2011		11/4/2011	24	24				0
1,311	X	INTEL CORP	458140100			5/19/2011		11/4/2011	143	141				2
1,312	X	INTL BUSINESS MACHINES	459200101			10/20/2008		2/28/2011	161	92				69
1,313	X	INTL BUSINESS MACHINES	459200101			2/3/2009		2/28/2011	1,614	912				702
1,314	X	INTL BUSINESS MACHINES	459200101			3/4/2009		2/28/2011	161	90				71
1,315	X	INTL BUSINESS MACHINES	459200101			3/9/2010		2/28/2011	161	126				35
1,316	X	INTL BUSINESS MACHINES	459200101			11/1/2010		2/28/2011	161	143				18
1,317	X	INTL BUSINESS MACHINES	459200101			10/20/2008		8/9/2011	168	91				77
1,318	X	INTERSIL CORP CL A	46069S109			6/1/2009		4/5/2011	185	183				2
1,319	X	INTERSIL CORP CL A	46069S109			7/23/2009		4/5/2011	40	41				-1
1,320	X	INTERSIL CORP CL A	46069S109			7/23/2009		4/8/2011	42	41				1
1,321	X	INTERSIL CORP CL A	46069S109			7/23/2009		5/23/2011	83	83				0
1,322	X	INTERSIL CORP CL A	46069S109			7/23/2009		5/23/2011	42	38				4
1,323	X	INTERSIL CORP CL A	46069S109			3/9/2010		5/23/2011	55	61				-6
1,324	X	INTERSIL CORP CL A	46069S109			4/22/2010		5/23/2011	28	32				-4
1,325	X	INTERSIL CORP CL A	46069S109			3/13/2010		8/24/2011	43	64				-21
1,326	X	INTERSIL CORP CL A	46069S109			4/22/2010		8/24/2011	11	16				-5

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		959,240	845,919	113,321
Other sales		0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
1,327	X	INTERSIL CORP CL A	46069S109			4/22/2010		8/25/2011	32	48				-16
1,328	X	INTERSIL CORP CL A	46069S109			4/26/2010		8/25/2011	11	17				-6
1,329	X	INTERSIL CORP CL A	46069S109			4/26/2010		8/26/2011	11	17				-6
1,330	X	INTERSIL CORP CL A	46069S109			3/15/2011		8/26/2011	32	36				-4
1,331	X	INTERSIL CORP CL A	46069S109			3/15/2011		9/8/2011	75	84				-9
1,332	X	INTERSIL CORP CL A	46069S109			5/27/2011		9/8/2011	75	101				-26
1,333	X	INTUIT INC COM	461202103			5/31/2011		6/7/2011	3,141	3,286				-145
1,334	X	WASTE MANAGEMENT INC NI	94106L109			3/11/2009		4/8/2011	76	47				29
1,335	X	WEINGARTEN RLTY INVS SBI	948741103			1/11/2010		2/10/2011	226	193				33
1,336	X	WASTE MANAGEMENT INC NI	94106L109			4/23/2009		4/8/2011	76	53				23
1,337	X	WASTE MANAGEMENT INC NI	94106L109			4/23/2009		6/20/2011	150	106				44
1,338	X	WASTE MANAGEMENT INC NI	94106L109			9/10/2009		6/20/2011	112	90				22
1,339	X	WASTE MANAGEMENT INC NI	94106L109			12/18/2009		6/20/2011	37	33				4
1,340	X	WASTE MANAGEMENT INC NI	94106L109			12/18/2009		8/30/2011	67	66				1
1,341	X	WEINGARTEN RLTY INVS SBI	948741103			2/23/2010		2/10/2011	277	223				54
1,342	X	WASTE MANAGEMENT INC NI	94106L109			3/10/2010		8/30/2011	133	134				-1
1,343	X	WEINGARTEN RLTY INVS SBI	948741103			2/23/2010		3/2/2011	618	506				112
1,344	X	WASTE MANAGEMENT INC NI	94106L109			3/18/2011		8/30/2011	67	73				-6
1,345	X	WATERS CORP	941848103			10/28/2010		4/8/2011	88	74				14
1,346	X	WATERS CORP	941848103			11/16/2010		5/23/2011	678	530				148
1,347	X	WEINGARTEN RLTY INVS SBI	948741103			2/23/2010		3/21/2011	149	121				28
1,348	X	WEINGARTEN RLTY INVS SBI	948741103			6/7/2010		3/21/2011	297	234				63
1,349	X	WATERS CORP	941848103			11/16/2010		5/27/2011	98	76				22
1,350	X	WATERS CORP	941848103			1/18/2011		5/27/2011	586	463				123
1,351	X	WATERS CORP	941848103			10/29/2010		12/12/2011	73	74				-1
1,352	X	WEINGARTEN RLTY INVS SBI	948741103			6/7/2010		5/23/2011	181	136				45
1,353	X	WEINGARTEN RLTY INVS SBI	948741103			6/14/2010		5/23/2011	518	419				99
1,354	X	WATERS CORP	941848103			10/29/2010		12/13/2011	146	149				-3
1,355	X	WEINGARTEN RLTY INVS SBI	948741103			6/14/2010		11/7/2011	177	168				9
1,356	X	WEINGARTEN RLTY INVS SBI	948741103			7/1/2010		11/7/2011	177	156				21
1,357	X	WEINGARTEN RLTY INVS SBI	948741103			7/1/2010		11/10/2011	62	58				4
1,358	X	WEINGARTEN RLTY INVS SBI	948741103			9/17/2010		11/10/2011	208	219				11
1,359	X	WEINGARTEN RLTY INVS SBI	948741103			9/17/2010		11/29/2011	219	241				-22
1,360	X	WEINGARTEN RLTY INVS SBI	948741103			9/17/2010		11/29/2011	199	226				-27
1,361	X	WEINGARTEN RLTY INVS SBI	948741103			4/1/2011		11/29/2011	40	50				-10
1,362	X	WELLPOINT INC	94973V107			4/6/2009		1/24/2011	61	39				22
1,363	X	WELLPOINT INC	94973V107			11/18/2009		1/24/2011	183	158				25
1,364	X	GOLDMAN SACHS GROUP IN	38141G104			4/14/2009		2/28/2011	164	118				46
1,365	X	GOLDMAN SACHS GROUP IN	38141G104			5/15/2009		2/28/2011	164	135				29
1,366	X	GOLDMAN SACHS GROUP IN	38141G104			5/21/2009		2/28/2011	164	138				26
1,367	X	GOLDMAN SACHS GROUP IN	38141G104			3/11/2009		7/1/2011	272	183				89
1,368	X	GOLDMAN SACHS GROUP IN	38141G104			4/15/2009		8/24/2011	221	233				-12
1,369	X	GOLDMAN SACHS GROUP IN	38141G104			4/16/2009		12/13/2011	95	121				-26
1,370	X	ISHARES BARCLAYS AGGRG	464287226			9/25/2009		4/1/2011	420	418				2
1,371	X	ISHARES BARCLAYS AGGRG	464287226			9/25/2009		5/23/2011	8,040	7,846				194
1,372	X	ISHARES BARCLAYS AGGRG	464287226			9/25/2009		6/29/2011	642	628				14
1,373	X	ISHARES BARCLAYS AGGRG	464287226			9/25/2009		7/8/2011	964	942				22
1,374	X	ISHARES BARCLAYS AGGRG	464287226			9/25/2009		9/28/2011	2,740	2,615				125
1,375	X	IVANHOE MINES LTD	46579N103			6/10/2011		7/8/2011	26	22				4
1,376	X	JPMORGAN CHASE & CO	46625H100			2/11/2009		2/4/2011	355	210				145
1,377	X	JPMORGAN CHASE & CO	46625H100			2/11/2009		2/7/2011	91	53				38

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		959,240	845,919	113,321
Other sales		0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
1,378	X	JPMORGAN CHASE & CO	46625H100			6/2/2009		2/7/2011	408	315				93
1,379	X	JPMORGAN CHASE & CO	46625H100			6/2/2009		2/8/2011	273	210				63
1,380	X	JPMORGAN CHASE & CO	46625H100			11/19/2009		2/8/2011	228	212				16
1,381	X	JPMORGAN CHASE & CO	46625H100			12/7/2010		2/8/2011	46	40				6
1,382	X	JPMORGAN CHASE & CO	46625H100			2/28/2011		4/8/2011	47	47				0
1,383	X	JPMORGAN CHASE & CO	46625H100			2/28/2011		5/23/2011	43	47				-4
1,384	X	JPMORGAN CHASE & CO	46625H100			2/28/2011		6/23/2011	478	560				-82
1,385	X	JPMORGAN CHASE & CO	46625H100			10/20/2008		7/20/2011	205	200				5
1,386	X	JACOBS ENGN GRP INC DELA	469814107			12/8/2008		5/23/2011	134	150				-16
1,387	X	JACOBS ENGN GRP INC DELA	469814107			8/10/2009		5/23/2011	178	175				3
1,388	X	JOHNSON AND JOHNSON CO	478160104			11/5/2008		1/6/2011	63	60				3
1,389	X	JOHNSON AND JOHNSON CO	478160104			3/23/2009		1/6/2011	63	53				10
1,390	X	JOHNSON AND JOHNSON CO	478160104			5/12/2011		11/4/2011	256	267				-11
1,391	X	JOHNSON AND JOHNSON CO	478160104			5/12/2011		12/2/2011	254	267				-13
1,392	X	JOHNSON AND JOHNSON CO	478160104			6/23/2011		12/2/2011	64	65				-1
1,393	X	JOHNSON AND JOHNSON CO	478160104			3/23/2009		12/6/2011	64	53				11
1,394	X	JOHNSON AND JOHNSON CO	478160104			4/13/2010		12/6/2011	64	66				-2
1,395	X	JOHNSON CONTROLS INC	478366107			5/7/2010		2/28/2011	243	183				60
1,396	X	JOHNSON CONTROLS INC	478366107			5/13/2010		2/28/2011	81	63				18
1,397	X	JOHNSON CONTROLS INC	478366107			6/9/2010		2/28/2011	202	132				70
1,398	X	JOHNSON CONTROLS INC	478366107			6/24/2010		2/28/2011	121	84				37
1,399	X	JOHNSON CONTROLS INC	478366107			7/26/2010		3/18/2011	40	29				11
1,400	X	JOHNSON CONTROLS INC	478366107			8/26/2010		3/18/2011	197	137				60
1,401	X	JONES (THE) GROUP INC	48020T101			11/17/2010		1/31/2011	90	96				-6
1,402	X	JONES (THE) GROUP INC	48020T101			11/17/2010		2/9/2011	27	27				0
1,403	X	JONES (THE) GROUP INC	48020T101			11/18/2010		2/9/2011	106	112				-6
1,404	X	JONES (THE) GROUP INC	48020T101			11/29/2010		2/9/2011	40	41				-1
1,405	X	JONES (THE) GROUP INC	48020T101			11/29/2010		2/9/2011	120	122				-2
1,406	X	MFS RESEARCH BOND FUND	55272P778			10/20/2008		9/28/2011	1,910	1,577				333
1,407	X	MSCI INC	55354G100			10/20/2008		5/23/2011	1,158	617				541
1,408	X	MSCI INC	55354G100			10/20/2008		5/27/2011	37	19				18
1,409	X	MSCI INC	55354G100			11/30/2009		5/27/2011	518	422				96
1,410	X	MSCI INC	55354G100			7/20/2010		5/27/2011	296	246				50
1,411	X	MSCI INC	55354G100			9/9/2010		5/27/2011	74	67				7
1,412	X	MSCI INC	55354G100			10/28/2010		5/27/2011	111	107				4
1,413	X	MSCI INC	55354G100			4/8/2011		5/27/2011	74	74				0
1,414	X	MACERICH CO	554382101			4/14/2010		1/20/2011	278	263				15
1,415	X	MACERICH CO	554382101			4/16/2010		1/20/2011	278	243				35
1,416	X	MACERICH CO	554382101			4/16/2010		5/23/2011	1,185	933				252
1,417	X	MACERICH CO	554382101			4/16/2010		6/29/2011	426	325				101
1,418	X	MACERICH CO	554382101			4/16/2010		9/2/2011	597	527				70
1,419	X	MACERICH CO	554382101			4/16/2010		10/3/2011	445	446				-1
1,420	X	BNP PARIBAS SPONSORD AD	05565A202			7/21/2010		11/11/2011	464	650				-186
1,421	X	BMC SOFTWARE INC	055921100			7/15/2010		2/28/2011	344	264				80
1,422	X	BMC SOFTWARE INC	055921100			12/21/2010		2/28/2011	148	145				3
1,423	X	BASF SE SPONSORED ADR	055262505			5/26/2009		4/8/2011	277	129				148
1,424	X	BASF SE SPONSORED ADR	055262505			5/26/2009		5/23/2011	601	300				301
1,425	X	BASF SE SPONSORED ADR	055262505			3/25/2011		9/12/2011	177	251				-74
1,426	X	BASF SE SPONSORED ADR	055262505			4/7/2011		9/12/2011	118	181				-63
1,427	X	BASF SE SPONSORED ADR	055262505			5/26/2009		11/8/2011	566	343				223
1,428	X	BASF SE SPONSORED ADR	055262505			1/29/2010		11/8/2011	212	172				40

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		959,240	845,919	113,321
Other sales		0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
1,429	X	BCE INC	05534B760			6/25/2010		5/23/2011	238	181				57
1,430	X	BCE INC	05534B760			9/20/2010		5/23/2011	119	99				20
1,431	X	BG GROUP PLC SPON ADR	055434203			1/27/2010		4/8/2011	126	95				31
1,432	X	BG GROUP PLC SPON ADR	055434203			1/27/2010		4/29/2011	637	477				160
1,433	X	BG GROUP PLC SPON ADR	055434203			4/19/2011		5/23/2011	109	122				-13
1,434	X	BG GROUP PLC SPON ADR	055434203			1/27/2010		5/23/2011	326	286				40
1,435	X	BG GROUP PLC SPON ADR	055434203			1/27/2010		7/11/2011	112	95				17
1,436	X	BG GROUP PLC SPON ADR	055434203			1/27/2010		7/12/2011	329	286				[redacted]43
1,437	X	BRE PPTYS INC MARYLAND A	05564E106			3/25/2010		1/7/2011	425	377				[redacted]48
1,438	X	BRE PPTYS INC MARYLAND A	05564E106			3/25/2010		4/14/2011	519	414				105
1,439	X	BRE PPTYS INC MARYLAND A	05564E106			3/25/2010		4/19/2011	283	226				57
1,440	X	BRE PPTYS INC MARYLAND A	05564E106			8/27/2010		4/19/2011	189	162				27
1,441	X	BRE PPTYS INC MARYLAND A	05564E106			5/1/2009		5/23/2011	243	119				124
1,442	X	BRE PPTYS INC MARYLAND A	05564E106			8/27/2010		5/23/2011	195	162				33
1,443	X	BRE PPTYS INC MARYLAND A	05564E106			8/27/2010		8/3/2011	243	202				41
1,444	X	BRE PPTYS INC MARYLAND A	05564E106			9/14/2010		8/3/2011	195	170				25
1,445	X	BRE PPTYS INC MARYLAND A	05564E106			9/14/2010		10/28/2011	346	297				49
1,446	X	BRE PPTYS INC MARYLAND A	05564E106			7/1/2011		10/28/2011	247	255				-8
1,447	X	BNP PARIBAS SPONSORD AD	05565A202			4/16/2009		5/13/2011	379	244				135
1,448	X	BNP PARIBAS SPONSORD AD	05565A202			4/16/2009		5/23/2011	359	244				115
1,449	X	BNP PARIBAS SPONSORD AD	05565A202			5/15/2009		5/23/2011	359	285				74
1,450	X	BNP PARIBAS SPONSORD AD	05565A202			5/15/2009		6/23/2011	690	541				149
1,451	X	BNP PARIBAS SPONSORD AD	05565A202			4/29/2010		6/23/2011	182	172				10
1,452	X	BNP PARIBAS SPONSORD AD	05565A202			4/29/2010		7/21/2011	373	379				-6
1,453	X	BNP PARIBAS SPONSORD AD	05565A202			4/29/2010		9/20/2011	154	310				-156
1,454	X	BABCOCK (THE) AND WILCOX	05615F102			11/7/2008		5/23/2011	109	38				71
1,455	X	CITIGROUP INC COM NEW	172967424			12/13/2010		8/9/2011	121	198				-77
1,456	X	CITIGROUP INC COM NEW	172967424			12/17/2010		8/9/2011	211	332				-121
1,457	X	CITRIX SYSTEMS INC COM	177376100			12/7/2010		4/8/2011	147	142				5
1,458	X	CITRIX SYSTEMS INC COM	177376100			12/7/2010		5/18/2011	82	71				11
1,459	X	CITRIX SYSTEMS INC COM	177376100			12/7/2010		5/20/2011	84	71				[redacted]13
1,460	X	CITRIX SYSTEMS INC COM	177376100			12/17/2010		5/20/2011	84	70				[redacted]14
1,461	X	CITRIX SYSTEMS INC COM	177376100			2/7/2011		5/20/2011	84	67				17
1,462	X	CITRIX SYSTEMS INC COM	177376100			2/28/2011		5/23/2011	82	70				12
1,463	X	CITRIX SYSTEMS INC COM	177376100			2/28/2011		6/17/2011	223	209				14
1,464	X	CITRIX SYSTEMS INC COM	177376100			2/28/2011		7/8/2011	82	70				12
1,465	X	CITRIX SYSTEMS INC COM	177376100			2/28/2011		8/11/2011	124	139				-15
1,466	X	CITRIX SYSTEMS INC COM	177376100			2/28/2011		8/12/2011	61	70				-9
1,467	X	CITRIX SYSTEMS INC COM	177376100			2/28/2011		10/27/2011	76	70				6
1,468	X	COACH INC	189754104			2/28/2011		5/23/2011	59	55				4
1,469	X	COACH INC	189754104			2/28/2011		7/8/2011	66	55				11
1,470	X	COCA COLA COM	191216100			2/28/2011		4/8/2011	67	65				2
1,471	X	COCA COLA COM	191216100			2/28/2011		4/28/2011	336	323				13
1,472	X	COCA COLA COM	191216100			2/28/2011		5/23/2011	135	129				6
1,473	X	COCA COLA COM	191216100			2/28/2011		7/8/2011	68	65				3
1,474	X	COCA COLA COM	191216100			2/28/2011		12/22/2011	277	258				19
1,475	X	COGNIZANT TECH SOLUTNS	192446102			3/22/2011		4/8/2011	80	77				3
1,476	X	COGNIZANT TECH SOLUTNS	192446102			3/22/2011		5/23/2011	72	77				-5
1,477	X	COGNIZANT TECH SOLUTNS	192446102			3/23/2011		5/23/2011	72	76				-4
1,478	X	COGNIZANT TECH SOLUTNS	192446102			3/22/2011		6/14/2011	71	87				-16
1,479	X	COGNIZANT TECH SOLUTNS	192446102			3/23/2011		6/14/2011	71	76				-5

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Totals			
Securities	959,240	845,919	113,321
Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
1,480	X	COGNIZANT TECH SOLUTNS	192446102			3/23/2011		6/15/2011	70	76				-6
1,481	X	COGNIZANT TECH SOLUTNS	192446102			3/23/2011		8/2/2011	143	153				-10
1,482	X	COGNIZANT TECH SOLUTNS	192446102			3/23/2011		8/2/2011	72	86				-14
1,483	X	COGNIZANT TECH SOLUTNS	192446102			3/24/2011		8/9/2011	64	78				-14
1,484	X	COGNIZANT TECH SOLUTNS	192446102			4/26/2011		8/9/2011	64	82				-18
1,485	X	COGNIZANT TECH SOLUTNS	192446102			4/27/2011		8/9/2011	64	82				-18
1,486	X	COLGATE PALMOLIVE	194162103			6/10/2009		2/2/2011	226	210				16
1,487	X	COLGATE PALMOLIVE	194162103			6/16/2009		2/2/2011	226	210				16
1,488	X	COLGATE PALMOLIVE	194162103			4/28/2010		2/2/2011	75	85				-10
1,489	X	COLGATE PALMOLIVE	194162103			4/28/2010		2/2/2011	75	85				-10
1,490	X	COLGATE PALMOLIVE	194162103			4/29/2010		2/2/2011	75	86				-11
1,491	X	COLGATE PALMOLIVE	194162103			5/24/2010		3/17/2011	77	88				-11
1,492	X	COLGATE PALMOLIVE	194162103			5/24/2010		3/17/2011	77	88				-11
1,493	X	COLGATE PALMOLIVE	194162103			5/25/2010		3/17/2011	77	89				-12
1,494	X	COLGATE PALMOLIVE	194162103			2/28/2011		3/18/2011	77	79				-2
1,495	X	COLONIAL PPTYS T SBI ALA	195872106			10/2/2009		3/3/2011	328	177				151
1,496	X	GENERAL GROWTH PROPER	370023103			1/6/2011		11/21/2011	279	316				-37
1,497	X	GENERAL MILLS	370334104			4/8/2009		5/23/2011	119	68				51
1,498	X	GENERAL MILLS	370334104			3/9/2010		5/23/2011	40	72				-32
1,499	X	GENERAL MILLS	370334104			4/8/2011		5/23/2011	79	73				6
1,500	X	GENERAL MILLS	370334104			5/10/2011		5/23/2011	40	39				1
1,501	X	GENERAL MILLS	370334104			3/9/2010		9/13/2011	37	72				-35
1,502	X	GENERAL MILLS	370334104			5/10/2011		9/13/2011	37	39				-2
1,503	X	GENERAL MILLS	370334104			5/10/2011		12/8/2011	161	156				5
1,504	X	GENERAL MILLS	370334104			5/27/2011		12/8/2011	40	39				1
1,505	X	GENERAL MILLS	370334104			5/27/2011		12/9/2011	162	158				4
1,506	X	GENERAL MOTORS CO	37045V100			11/18/2010		2/28/2011	368	388				-20
1,507	X	GENERAL MOTORS CO	37045V100			11/18/2010		5/10/2011	95	105				-10
1,508	X	GENERAL MOTORS CO	37045V100			11/18/2010		5/10/2011	63	70				-7
1,509	X	GENERAL MOTORS CO	37045V100			11/18/2010		5/19/2011	94	105				-11
1,510	X	GENERAL MOTORS CO	37045V100			11/18/2010		5/23/2011	61	70				-9
1,511	X	GENERAL MOTORS CO	37045V100			11/18/2010		6/3/2011	175	211				-36
1,512	X	GENERAL MOTORS CO	37045V100			11/18/2010		6/6/2011	57	70				-13
1,513	X	GENERAL MOTORS CO	37045V100			12/7/2010		6/6/2011	29	35				-6
1,514	X	GENERAL MOTORS CO	37045V100			1/5/2011		6/6/2011	29	38				-9
1,515	X	GENERAL MOTORS CO	37045V100			1/19/2011		6/7/2011	86	113				-27
1,516	X	IRON MOUNTAIN INC NEW	462846106			12/14/2010		4/12/2011	297	223				74
1,517	X	INTUITIVE SURGICAL INC	46120E602			2/11/2009		7/8/2011	367	109				258
1,518	X	IRON MOUNTAIN INC NEW	462846106			6/30/2011		7/8/2011	35	34				1
1,519	X	PIMCO TOTAL RETURN FUND	72201M552			10/20/2008		7/8/2011	4,140	3,851				289
1,520	X	PIMCO TOTAL RETURN FUND	72201M552			10/20/2008		9/28/2011	508	483				25
1,521	X	PLAINS EXPL AND PRODCTN	726505100			3/3/2011		5/23/2011	269	312				-43
1,522	X	PLAINS EXPL AND PRODCTN	726505100			3/8/2011		5/23/2011	34	35				-1
1,523	X	PLAINS EXPL AND PRODCTN	726505100			3/8/2011		5/23/2011	67	70				-3
1,524	X	PLAINS EXPL AND PRODCTN	726505100			3/7/2011		7/18/2011	156	167				-11
1,525	X	PLAINS EXPL AND PRODCTN	726505100			3/7/2011		11/11/2011	143	167				-24
1,526	X	PLAINS EXPL AND PRODCTN	726505100			3/8/2011		11/11/2011	36	35				1
1,527	X	PLAINS EXPL AND PRODCTN	726505100			3/12/2011		11/11/2011	72	76				-4
1,528	X	PLAINS EXPL AND PRODCTN	726505100			3/22/2011		11/11/2011	72	72				0
1,529	X	POST PROPERTIES INC	737464107			1/21/2010		2/2/2011	407	201				206
1,530	X	POST PROPERTIES INC	737464107			2/9/2010		2/2/2011	111	54				57

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		959,240	845,919	113,321
Other sales		0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
1,531	X	POST PROPERTIES INC	737464107			2/9/2010		4/8/2011	539	253				286
1,532	X	POST PROPERTIES INC	737464107			2/9/2010		4/26/2011	475	217				258
1,533	X	POST PROPERTIES INC	737464107			3/30/2010		4/26/2011	198	110				88
1,534	X	POST PROPERTIES INC	737464107			3/30/2010		5/23/2011	438	242				196
1,535	X	POST PROPERTIES INC	737464107			3/30/2010		8/5/2011	303	176				127
1,536	X	POST PROPERTIES INC	737464107			5/4/2010		8/5/2011	152	110				42
1,537	X	POST PROPERTIES INC	737464107			5/4/2010		8/19/2011	117	83				34
1,538	X	POST PROPERTIES INC	737464107			5/11/2010		8/19/2011	156	111				45
1,539	X	POST PROPERTIES INC	737464107			5/11/2010		12/7/2011	280	195				85
1,540	X	POSTNL N V SHS ADR	73753A103			10/20/2008		6/24/2011	80	85				-5
1,541	X	POSTNL N V SHS ADR	73753A103			1/8/2009		6/24/2011	144	121				23
1,542	X	POSTNL N V SHS ADR	73753A103			3/9/2010		6/24/2011	200	340				-140
1,543	X	POSTNL N V SHS ADR	73753A103			8/13/2010		6/24/2011	104	167				-63
1,544	X	POSTNL N V SHS ADR	73753A103			8/30/2010		6/24/2011	8	25				-17
1,545	X	POSTNL N V SHS ADR	73753A103			3/18/2011		6/24/2011	8	17				-9
1,546	X	POSTNL N V SHS ADR	73753A103			4/8/2011		6/24/2011	8	10				-2
1,547	X	POTASH CORP SASKATCHEV	73755L107			3/15/2011		5/12/2011	154	163				-9
1,548	X	POTASH CORP SASKATCHEV	73755L107			8/19/2009		5/23/2011	314	193				121
1,549	X	POTASH CORP SASKATCHEV	73755L107			3/15/2011		5/23/2011	105	109				-4
1,550	X	POTASH CORP SASKATCHEV	73755L107			12/16/2008		5/23/2011	994	469				525
1,551	X	POTASH CORP SASKATCHEV	73755L107			12/16/2008		5/27/2011	450	197				253
1,552	X	POTASH CORP SASKATCHEV	73755L107			11/30/2009		5/27/2011	337	226				111
1,553	X	POTASH CORP SASKATCHEV	73755L107			4/8/2011		5/27/2011	112	118				-6
1,554	X	POTASH CORP SASKATCHEV	73755L107			3/15/2011		8/19/2011	357	381				-24
1,555	X	POTASH CORP SASKATCHEV	73755L107			3/15/2011		8/22/2011	258	272				-14
1,556	X	POTLATCH CORP NEW	737630103			10/20/2008		5/23/2011	252	228				24
1,557	X	PRECISION CASTPARTS	740189105			5/21/2009		5/23/2011	302	159				143
1,558	X	PRECISION CASTPARTS	740189105			10/20/2008		5/23/2011	906	369				537
1,559	X	PRECISION CASTPARTS	740189105			8/12/2009		5/23/2011	151	84				67
1,560	X	WALGREEN CO	931422109			2/22/2011		2/28/2011	129	127				2
1,561	X	WALGREEN CO	931422109			10/20/2008		3/3/2011	502	289				213
1,562	X	WALGREEN CO	931422109			3/9/2010		3/3/2011	167	138				29
1,563	X	WARNACO GROUP INC CL A	934390402			1/31/2011		4/8/2011	59	51				8
1,564	X	WARNACO GROUP INC CL A	934390402			1/31/2011		5/23/2011	217	205				12
1,565	X	WARNACO GROUP INC CL A	934390402			5/31/2011		10/3/2011	1,126	1,440				-314
1,566	X	WASHINGTON FEDL INC	938824109			4/21/2009		5/23/2011	124	99				25
1,567	X	WASHINGTON FEDL INC	938824109			4/24/2009		5/23/2011	108	86				22
1,568	X	WASHINGTON FEDL INC	938824109			10/22/2009		5/23/2011	154	167				-13
1,569	X	WELLS FARGO & CO NEW DE	949746101			10/20/2008		2/14/2011	136	127				9
1,570	X	WELLS FARGO & CO NEW DE	949746101			10/20/2008		2/16/2011	133	127				6
1,571	X	BAKER HUGHES INC	057224107			6/11/2010		5/23/2011	205	128				77
1,572	X	BAKER HUGHES INC	057224107			6/11/2010		7/8/2011	75	43				32
1,573	X	BAKER HUGHES INC	057224107			6/11/2010		8/9/2011	60	43				17
1,574	X	BAKER HUGHES INC	057224107			2/28/2011		8/9/2011	60	70				-10
1,575	X	BAKER HUGHES INC	057224107			2/28/2011		9/29/2011	192	279				-87
1,576	X	BAKER HUGHES INC	057224107			3/21/2011		9/29/2011	96	141				-45
1,577	X	BAKER HUGHES INC	057224107			3/21/2011		12/7/2011	203	282				-79
1,578	X	BAKER HUGHES INC	057224107			3/21/2011		12/7/2011	102	141				-39
1,579	X	BAKER HUGHES INC	057224107			3/21/2011		12/8/2011	50	70				-20
1,580	X	BAKER HUGHES INC	057224107			3/22/2011		12/8/2011	100	142				-42
1,581	X	BALL CORP COM	058498106			10/20/2008		1/28/2011	213	99				114

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		959,240	845,919	113,321
Other sales		0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
1,582	X	BALL CORP COM	058498106			10/20/2008		5/23/2011	928	395				533
1,583	X	BALL CORP COM	058498106			10/20/2008		5/27/2011	156	66				90
1,584	X	BALL CORP COM	058498106			11/30/2009		5/27/2011	195	124				71
1,585	X	BALL CORP COM	058498106			11/30/2009		6/13/2011	266	174				92
1,586	X	BALL CORP COM	058498106			3/9/2010		6/13/2011	38	27				11
1,587	X	BALL CORP COM	058498106			3/9/2010		6/15/2011	112	81				31
1,588	X	BALL CORP COM	058498106			4/8/2011		6/15/2011	75	73				2
1,589	X	BALLY TECHNOLOGIES INC	05874B107			3/7/2011		5/23/2011	160	146				14
1,590	X	BALLY TECHNOLOGIES INC	05874B107			3/7/2011		8/30/2011	95	110				-15
1,591	X	BALLY TECHNOLOGIES INC	05874B107			5/27/2011		8/30/2011	126	157				-31
1,592	X	BANCO SANTANDER SA ADR	05964H105			5/28/2009		5/13/2011	341	324				17
1,593	X	BANCO SANTANDER SA ADR	05964H105			7/17/2009		5/13/2011	398	450				-52
1,594	X	BANCO SANTANDER SA ADR	05964H105			7/17/2009		5/23/2011	11	13				-2
1,595	X	BANCO SANTANDER SA ADR	05964H105			7/27/2009		5/23/2011	305	399				-94
1,596	X	BANCO SANTANDER SA ADR	05964H105			7/27/2009		9/2/2011	17	28				-11
1,597	X	BANCO SANTANDER SA ADR	05964H105			7/31/2009		9/2/2011	488	830				-342
1,598	X	BANCO SANTANDER SA ADR	05964H105			8/17/2009		9/2/2011	368	603				-235
1,599	X	BANCO SANTANDER SA ADR	05964H105			3/9/2010		9/2/2011	111	184				-73
1,600	X	BANCO SANTANDER SA ADR	05964H105			8/13/2010		9/2/2011	514	735				-221
1,601	X	BANCO SANTANDER SA ADR	05964H105			4/8/2011		9/2/2011	43	63				-20
1,602	X	BANCO SANTNDER BRZL SA	05967A107			12/23/2010		5/23/2011	118	149				-31
1,603	X	BANCO SANTNDER BRZL SA	05967A107			2/9/2010		5/23/2011	172	187				-15
1,604	X	BANCO SANTNDER BRZL SA	05967A107			12/23/2010		7/8/2011	22	27				-5
1,605	X	BANCO SANTNDER BRZL SA	05967A107			12/23/2010		7/11/2011	181	230				-49
1,606	X	BANCO SANTNDER BRZL SA	05967A107			12/23/2010		7/12/2011	86	108				-22
1,607	X	BANCO SANTNDER BRZL SA	05967A107			12/23/2010		7/12/2011	129	162				-33
1,608	X	BANCO SANTNDER BRZL SA	05967A107			12/23/2010		7/13/2011	168	216				-48
1,609	X	BANCO SANTNDER BRZL SA	05967A107			12/23/2010		7/13/2011	32	41				-9
1,610	X	BANCO SANTNDER BRZL SA	05967A107			12/23/2010		7/14/2011	51	68				-17
1,611	X	BANCO SANTNDER BRZL SA	05967A107			12/23/2010		7/15/2011	30	41				-11
1,612	X	COLONIAL PPTYS T SBI ALA	195872106			10/16/2009		3/3/2011	135	86				49
1,613	X	COLONIAL PPTYS T SBI ALA	195872106			10/16/2009		3/9/2011	475	306				169
1,614	X	COLONIAL PPTYS T SBI ALA	195872106			10/27/2010		3/9/2011	76	73				3
1,615	X	COLONIAL PPTYS T SBI ALA	195872106			10/27/2010		5/23/2011	362	329				33
1,616	X	COLONIAL PPTYS T SBI ALA	195872106			10/27/2010		6/28/2011	20	18				2
1,617	X	COLONIAL PPTYS T SBI ALA	195872106			10/27/2010		8/15/2011	337	311				26
1,618	X	COLONIAL PPTYS T SBI ALA	195872106			11/5/2010		8/15/2011	79	78				1
1,619	X	COMCAST CORP NEW CL A	20030N101			4/7/2009		1/4/2011	177	113				64
1,620	X	COMCAST CORP NEW CL A	20030N101			4/7/2009		1/25/2011	115	71				44
1,621	X	COMCAST CORP NEW CL A	20030N101			3/9/2010		1/25/2011	69	53				16
1,622	X	COMSTOCK RES INC NEW CO	205768203			3/12/2010		4/7/2011	93	101				-8
1,623	X	COML INL BK SP ADR	201712304			9/30/2010		7/14/2011	17	31				-14
1,624	X	COMSTOCK RES INC NEW CO	205768203			3/12/2010		5/23/2011	28	34				-6
1,625	X	COML INL BK SP ADR	201712304			9/30/2010		7/14/2011	96	174				-78
1,626	X	COMSTOCK RES INC NEW CO	205768203			3/16/2010		5/23/2011	169	199				-30
1,627	X	COML INL BK SP ADR	201712304			3/15/2011		7/14/2011	344	408				-64
1,628	X	CIA BEBI AMBEV ADR SALE	20441W203			1/1/2001		6/13/2011	1	1				0
1,629	X	COMSTOCK RES INC NEW CO	205768203			3/16/2010		8/10/2011	24	35				-11
1,630	X	COMP DE BEBIDAS SPN ADR	20441W203			12/17/2010		9/6/2011	930	814				116
1,631	X	COMSTOCK RES INC NEW CO	205768203			3/18/2010		8/10/2011	121	170				-49
1,632	X	COMSTOCK RES INC NEW CO	205768203			3/18/2010		8/16/2011	25	34				-9

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		959,240	845,919	113,321
Other sales		0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
1,633	X	COMSTOCK RES INC NEW CO	205768203			3/20/2010		8/16/2011	74	103				-29
1,634	X	COMSTOCK RES INC NEW CO	205768203			3/20/2010		8/17/2011	73	103				-30
1,635	X	CONAGRA FOODS INC	205887102			9/21/2010		5/2/2011	271	234				37
1,636	X	CONAGRA FOODS INC	205887102			10/20/2010		5/2/2011	49	45				4
1,637	X	CONAGRA FOODS INC	205887102			10/20/2010		5/10/2011	177	159				18
1,638	X	CONAGRA FOODS INC	205887102			10/21/2010		5/10/2011	152	138				14
1,639	X	CONAGRA FOODS INC	205887102			10/21/2010		5/17/2011	25	23				2
1,640	X	CONAGRA FOODS INC	205887102			4/8/2011		5/17/2011	178	167				11
1,641	X	GIVAUDAN SA UNSP ADR	37636P108			6/30/2009		5/23/2011	355	210				145
1,642	X	GIVAUDAN SA UNSP ADR	37636P108			6/30/2009		7/8/2011	84	50				34
1,643	X	GLAXOSMITHKLINE PLC ADR	37733W105			8/13/2010		5/23/2011	169	153				16
1,644	X	GLAXOSMITHKLINE PLC ADR	37733W105			8/23/2010		5/23/2011	423	383				40
1,645	X	GLAXOSMITHKLINE PLC ADR	37733W105			8/23/2010		7/8/2011	132	115				17
1,646	X	GLAXOSMITHKLINE PLC ADR	37733W105			8/23/2010		8/8/2011	730	689				41
1,647	X	GLAXOSMITHKLINE PLC ADR	37733W105			8/23/2010		11/8/2011	134	115				19
1,648	X	GLAXOSMITHKLINE PLC ADR	37733W105			9/20/2010		11/8/2011	447	404				43
1,649	X	GLAXOSMITHKLINE PLC ADR	37733W105			11/4/2010		11/8/2011	179	159				20
1,650	X	GLOBAL PMTS INC GEORGIA	37940X102			4/29/2009		5/23/2011	310	192				118
1,651	X	GLOBAL PMTS INC GEORGIA	37940X102			8/12/2009		5/23/2011	258	214				44
1,652	X	GLOBAL PMTS INC GEORGIA	37940X102			11/30/2009		5/23/2011	464	461				3
1,653	X	GLOBAL PMTS INC GEORGIA	37940X102			1/21/2010		5/23/2011	258	230				28
1,654	X	GLOBAL PMTS INC GEORGIA	37940X102			1/26/2010		5/27/2011	208	182				26
1,655	X	GLOBAL PMTS INC GEORGIA	37940X102			3/5/2010		5/27/2011	259	219				40
1,656	X	GLOBAL PMTS INC GEORGIA	37940X102			3/5/2010		8/30/2011	45	44				1
1,657	X	GLOBAL PMTS INC GEORGIA	37940X102			4/1/2010		8/30/2011	136	142				-6
1,658	X	GLOBAL PMTS INC GEORGIA	37940X102			4/1/2010		9/22/2011	80	95				-15
1,659	X	GLOBAL PMTS INC GEORGIA	37940X102			9/9/2010		9/22/2011	40	40				0
1,660	X	GOLD FIELDS SP ADR NEW	38059T106			2/3/2009		5/23/2011	62	43				19
1,661	X	GOLD FIELDS SP ADR NEW	38059T106			3/20/2009		5/23/2011	47	38				9
1,662	X	GOLDCORP INC	380956409			10/20/2008		4/8/2011	163	66				97
1,663	X	GOLDCORP INC	380956409			5/16/2011		5/23/2011	243	244				-1
1,664	X	GOLDCORP INC	380956409			10/20/2008		5/23/2011	292	132				160
1,665	X	GOLDCORP INC	380956409			10/29/2008		5/23/2011	146	58				88
1,666	X	GOLDCORP INC	380956409			2/18/2009		5/23/2011	97	63				34
1,667	X	GOLDCORP INC	380956409			5/16/2011		7/8/2011	51	49				2
1,668	X	GOLDCORP INC	380956409			2/18/2009		8/30/2011	104	63				41
1,669	X	GOLDCORP INC	380956409			3/9/2010		8/30/2011	104	81				23
1,670	X	GOLDCORP INC	380956409			3/9/2010		9/12/2011	105	81				24
1,671	X	GOLDCORP INC	380956409			3/9/2010		9/21/2011	104	81				23
1,672	X	GOLDMAN SACHS GROUP IN	38141G104			2/5/2009		1/6/2011	173	93				80
1,673	X	GOLDMAN SACHS GROUP IN	38141G104			4/14/2009		1/7/2011	171	118				53
1,674	X	GOLDMAN SACHS GROUP IN	38141G104			4/14/2009		1/10/2011	170	118				52
1,675	X	GOLDMAN SACHS GROUP IN	38141G104			4/14/2009		1/12/2011	171	118				53
1,676	X	PROGRESSIVE CRP OHIO	743315103			3/15/2011		6/8/2011	122	123				-1
1,677	X	PROGRESSIVE CRP OHIO	743315103			3/15/2011		6/9/2011	122	130				-8
1,678	X	PROGRESSIVE CRP OHIO	743315103			5/27/2011		6/9/2011	122	130				-8
1,679	X	PROLOGIS INC	74340W103			11/4/2010		6/28/2011	34	32				2
1,680	X	PROLOGIS INC	74340W103			11/4/2010		8/10/2011	633	727				-94
1,681	X	PROLOGIS INC	74340W103			11/9/2010		8/10/2011	248	285				-37
1,682	X	PROLOGIS INC	74340W103			11/9/2010		8/10/2011	330	380				-50
1,683	X	PROLOGIS INC	74340W103			11/11/2010		8/10/2011	330	368				-38

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		959,240	845,919	113,321
Other sales		0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
1,684	X	PROLOGIS INC	74340W103			11/9/2010		8/19/2011	321	448				-127
1,685	X	PROLOGIS INC	74340W103			11/11/2010		8/19/2011	27	31				-4
1,686	X	PROLOGIS INC	74340W103			11/11/2010		9/6/2011	254	307				-53
1,687	X	PROLOGIS INC	74340W103			11/18/2010		9/6/2011	76	90				-14
1,688	X	PROLOGIS INC	74340W103			11/18/2010		9/14/2011	574	661				-87
1,689	X	PROLOGIS INC	74340W103			11/18/2010		9/21/2011	167	180				-13
1,690	X	PROLOGIS INC	74340W103			1/25/2011		9/21/2011	167	196				-29
1,691	X	PROLOGIS INC	74340W103			12/17/2010		10/27/2011	178	171				7
1,692	X	PROLOGIS INC	74340W103			1/25/2011		10/27/2011	149	163				-14
1,693	X	PROLOGIS INC	74340W103			1/25/2011		10/27/2011	178	196				-18
1,694	X	PROLOGIS INC	74340W103			1/28/2011		10/27/2011	178	206				-28
1,695	X	PROLOGIS INC	74340W103			1/25/2011		10/28/2011	148	146				2
1,696	X	PROLOGIS INC	74340W103			1/28/2011		10/28/2011	237	275				-38
1,697	X	PROLOGIS INC	74340W103			1/28/2011		12/23/2011	258	309				-51
1,698	X	SILVER WHEATON CORP	828336107			3/9/2010		5/23/2011	69	31				38
1,699	X	SILVER WHEATON CORP	828336107			3/23/2010		5/23/2011	241	111				130
1,700	X	SIMON PROPERTY GROUP DI	828806109			3/26/2009		1/10/2011	586	211				375
1,701	X	SIMON PROPERTY GROUP DI	828806109			3/26/2009		1/20/2011	197	70				127
1,702	X	SIMON PROPERTY GROUP DI	828806109			3/26/2009		3/3/2011	1,394	457				937
1,703	X	SIMON PROPERTY GROUP DI	828806109			3/30/2009		3/3/2011	536	158				378
1,704	X	SIMON PROPERTY GROUP DI	828806109			3/30/2009		3/23/2011	415	126				289
1,705	X	WELLS FARGO & CO NEW DE	949746101			12/2/2008		2/16/2011	67	49				18
1,706	X	WELLS FARGO & CO NEW DE	949746101			8/26/2009		2/28/2011	481	414				67
1,707	X	WELLS FARGO & CO NEW DE	949746101			12/15/2009		2/28/2011	257	210				47
1,708	X	WELLS FARGO & CO NEW DE	949746101			3/9/2010		2/28/2011	32	29				3
1,709	X	WESFARMERS LTD SHS	950840108			2/12/2010		5/23/2011	600	463				137
1,710	X	WESTERN UN CO	959802109			2/3/2011		2/28/2011	503	477				26
1,711	X	WESTERN UN CO	959802109			1/12/2010		5/23/2011	142	139				3
1,712	X	WESTERN UN CO	959802109			2/4/2010		5/23/2011	284	233				51
1,713	X	WESTERN UN CO	959802109			3/9/2010		5/23/2011	61	49				12
1,714	X	WESTERN UN CO	959802109			7/12/2010		5/23/2011	183	144				39
1,715	X	WESTERN UN CO	959802109			10/27/2010		5/23/2011	41	37				4
1,716	X	WEYERHAEUSER CO	962166104			10/20/2008		4/8/2011	48	83				-35
1,717	X	WEYERHAEUSER CO	962166104			10/20/2008		5/23/2011	64	124				-60
1,718	X	WEYERHAEUSER CO	962166104			1/2/2009		5/23/2011	86	125				-39
1,719	X	WEYERHAEUSER CO	962166104			9/2/2010		5/23/2011	107	78				29
1,720	X	WHEELOCK AND CO LTD ADR	963271200			12/9/2010		5/23/2011	616	611				5
1,721	X	WHIRLPOOL CORP	963320106			11/18/2010		5/23/2011	163	153				10
1,722	X	MACERICH CO	554382101			4/16/2010		10/5/2011	124	122				2
1,723	X	MACERICH CO	554382101			8/13/2010		10/5/2011	412	397				15
1,724	X	MACERICH CO	554382101			11/15/2010		10/5/2011	82	92				-10
1,725	X	MACERICH CO	554382101			11/15/2010		10/13/2011	306	323				-17
1,726	X	MACERICH CO	554382101			11/15/2010		10/27/2011	400	369				31
1,727	X	MACERICH CO	554382101			11/17/2010		10/27/2011	500	438				62
1,728	X	MACERICH CO	554382101			4/14/2011		10/27/2011	50	49				1
1,729	X	MACERICH CO	554382101			4/14/2011		10/28/2011	598	590				8
1,730	X	MACERICH CO	554382101			4/14/2011		10/31/2011	150	147				3
1,731	X	MACERICH CO	554382101			5/19/2011		10/31/2011	250	262				-12
1,732	X	MACK CALI REALTY CORP	554489104			12/23/2010		4/12/2011	946	950				-4
1,733	X	MACK CALI REALTY CORP	554489104			12/23/2010		4/14/2011	134	131				3
1,734	X	MACK CALI REALTY CORP	554489104			1/18/2011		4/14/2011	672	675				-3

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Totals			
Securities	959,240	845,919	113,321
Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
1,735	X	MACK CALI REALTY CORP	554489104			1/21/2011		4/14/2011	403	409				-6
1,736	X	MACK CALI REALTY CORP	554489104			3/19/2009		5/23/2011	203	113				90
1,737	X	MACK CALI REALTY CORP	554489104			6/8/2010		5/23/2011	169	149				20
1,738	X	MACK CALI REALTY CORP	554489104			9/9/2011		11/11/2011	240	270				-30
1,739	X	MACK CALI REALTY CORP	554489104			9/9/2011		11/11/2011	187	210				-23
1,740	X	MACK CALI REALTY CORP	554489104			9/9/2011		11/17/2011	130	150				-20
1,741	X	MACK CALI REALTY CORP	554489104			9/13/2011		11/17/2011	52	60				-8
1,742	X	MACK CALI REALTY CORP	554489104			9/13/2011		11/17/2011	260	299				-39
1,743	X	MACK CALI REALTY CORP	554489104			9/9/2011		11/18/2011	230	274				-44
1,744	X	MACK CALI REALTY CORP	554489104			9/9/2011		11/28/2011	173	225				-52
1,745	X	MACK CALI REALTY CORP	554489104			9/9/2011		11/28/2011	123	164				-41
1,746	X	PRECISION CASTPARTS	740189105			8/12/2009		5/27/2011	314	167				147
1,747	X	PRECISION CASTPARTS	740189105			11/30/2009		5/27/2011	628	415				213
1,748	X	PRECISION CASTPARTS	740189105			4/8/2011		5/27/2011	157	147				10
1,749	X	PRECISION CASTPARTS	740189105			5/21/2009		7/8/2011	162	80				82
1,750	X	PRECISION DRILLING CORP	74022D308			6/27/2011		10/31/2011	214	243				-29
1,751	X	PRICE T ROWE GROUP INC	74144T108			10/20/2008		5/23/2011	680	444				236
1,752	X	PRICE T ROWE GROUP INC	74144T108			10/20/2008		5/27/2011	187	121				66
1,753	X	PRICE T ROWE GROUP INC	74144T108			11/30/2009		5/27/2011	375	289				86
1,754	X	PRICE T ROWE GROUP INC	74144T108			4/8/2011		5/27/2011	62	68				-6
1,755	X	PRICELINE COM INC	741503403			5/13/2010		2/28/2011	452	213				239
1,756	X	PRICELINE COM INC	741503403			6/28/2010		2/28/2011	452	188				264
1,757	X	PROCTER & GAMBLE CO	742718109			2/28/2011		5/23/2011	134	126				8
1,758	X	PROCTER & GAMBLE CO	742718109			2/28/2011		7/8/2011	65	63				2
1,759	X	PROCTER & GAMBLE CO	742718109			2/28/2011		9/26/2011	63	63				0
1,760	X	PROCTER & GAMBLE CO	742718109			2/28/2011		10/28/2011	323	316				7
1,761	X	PROCTER & GAMBLE CO	742718109			2/28/2011		12/5/2011	259	253				6
1,762	X	PROGRESSIVE CRP OHIO	743315103			4/14/2010		5/23/2011	65	62				3
1,763	X	PROGRESSIVE CRP OHIO	743315103			4/15/2010		5/23/2011	172	168				4
1,764	X	PROGRESSIVE CRP OHIO	743315103			8/19/2010		5/23/2011	43	40				3
1,765	X	PROGRESSIVE CRP OHIO	743315103			8/19/2010		6/8/2011	102	99				3
1,766	X	XILINX INC	983919101			12/22/2010		8/26/2011	90	85				5
1,767	X	XILINX INC	983919101			5/27/2011		8/26/2011	30	35				-5
1,768	X	XILINX INC	983919101			5/27/2011		8/30/2011	156	175				-19
1,769	X	YAHOO INC	984332106			12/30/2009		3/21/2011	131	137				-6
1,770	X	YAHOO INC	984332106			1/6/2010		3/21/2011	148	156				-8
1,771	X	YAHOO INC	984332106			1/6/2010		3/21/2011	33	35				-2
1,772	X	BANCO SANTNDER BRZL SA	05967A107			12/28/2010		7/15/2011	20	27				-7
1,773	X	BANCO SANTNDER BRZL SA	05967A107			12/29/2010		7/15/2011	10	14				-4
1,774	X	BANCO SANTNDER BRZL SA	05967A107			4/8/2011		7/15/2011	71	84				-13
1,775	X	BANCO SANTNDER BRZL SA	05967A107			2/9/2010		7/28/2011	92	117				-25
1,776	X	BANCO SANTNDER BRZL SA	05967A107			3/9/2010		7/28/2011	18	25				-7
1,777	X	BANCO SANTNDER BRZL SA	05967A107			3/23/2010		7/28/2011	322	432				-110
1,778	X	BANCO SANTNDER BRZL SA	05967A107			4/27/2010		7/28/2011	340	418				-78
1,779	X	BANCO SANTNDER BRZL SA	05967A107			4/8/2011		7/28/2011	37	48				-11
1,780	X	BANK OF CHINA LTD ADR	06426M104			2/2/2010		5/23/2011	186	167				19
1,781	X	BANK OF CHINA LTD ADR	06426M104			2/2/2010		9/27/2011	403	584				-181
1,782	X	BANK OF CHINA LTD ADR	06426M104			3/3/2010		9/27/2011	214	327				-113
1,783	X	BANK OF CHINA LTD ADR	06426M104			8/13/2010		9/27/2011	115	175				-60
1,784	X	BANK OF CHINA LTD ADR	06426M104			4/8/2011		9/27/2011	49	87				-38
1,785	X	BARCLAYS PLC ADR	06738E204			6/2/2009		5/23/2011	172	183				-11

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Totals			
Securities	959,240	845,919	113,321
Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
1,786	X	BARRETT BILL CORP	06846N104			7/23/2009		5/23/2011	42	28				14
1,787	X	BARRETT BILL CORP	06846N104			9/23/2009		5/23/2011	254	198				56
1,788	X	BARRETT BILL CORP	06846N104			2/5/2010		5/23/2011	42	31				11
1,789	X	BARRETT BILL CORP	06846N104			2/5/2010		5/31/2011	176	124				52
1,790	X	WHIRLPOOL CORP	963320106			11/18/2010		8/18/2011	57	77				-20
1,791	X	WHIRLPOOL CORP	963320106			3/15/2011		8/18/2011	57	82				-25
1,792	X	WHIRLPOOL CORP	963320106			5/27/2011		8/18/2011	114	166				-52
1,793	X	WHITING PETROLEUM CORP	966387102			7/28/2011		10/20/2011	44	58				-14
1,794	X	WISCONSIN ENERGY CORP	976657106			12/18/2009		3/18/2011	208	171				37
1,795	X	WISCONSIN ENERGY CORP	976657106			12/18/2009		4/8/2011	30	24				6
1,796	X	WORLD FUEL SERVICES CRP	981475106			1/18/2011		5/23/2011	386	416				-30
1,797	X	WORLD FUEL SERVICES CRP	981475106			1/18/2011		5/23/2011	140	151				-11
1,798	X	WORLD FUEL SERVICES CRP	981475106			1/18/2011		5/27/2011	144	152				-8
1,799	X	WORLD FUEL SERVICES CRP	981475106			1/18/2011		5/27/2011	36	38				-2
1,800	X	WORLD FUEL SERVICES CRP	981475106			1/31/2011		5/27/2011	180	186				-6
1,801	X	WORLD FUEL SERVICES CRP	981475106			4/8/2011		5/27/2011	36	40				-4
1,802	X	WORLD FUEL SERVICES CRP	981475106			4/13/2011		5/27/2011	108	112				-4
1,803	X	WYNN RESORTS LTD	983134107			9/7/2011		10/19/2011	2,385	2,738				-353
1,804	X	WYNN RESORTS LTD	983134107			9/23/2011		10/19/2011	530	557				-27
1,805	X	XILINX INC	983919101			10/29/2010		5/23/2011	105	81				24
1,806	X	XILINX INC	983919101			11/1/2010		5/23/2011	105	81				24
1,807	X	XILINX INC	983919101			12/22/2010		5/23/2011	35	28				7
1,808	X	XILINX INC	983919101			12/22/2010		8/26/2011	90	85				5
1,809	X	AMERICAN TOWER CORP CL	029912201			2/28/2011		4/11/2011	251	269				-18
1,810	X	AMERIPRISE FINL INC	03076C106			1/7/2009		2/28/2011	378	144				234
1,811	X	AMERIPRISE FINL INC	03076C106			2/2/2010		2/28/2011	252	160				92
1,812	X	AMERIPRISE FINL INC	03076C106			6/2/2010		4/8/2011	63	39				24
1,813	X	AMERIPRISE FINL INC	03076C106			6/2/2010		5/23/2011	307	196				111
1,814	X	AMERIPRISE FINL INC	03076C106			4/1/2011		5/23/2011	61	62				-1
1,815	X	AMERIPRISE FINL INC	03076C106			2/4/2011		8/24/2011	173	233				-60
1,816	X	AMERIPRISE FINL INC	03076C106			4/8/2011		8/24/2011	43	63				-20
1,817	X	AMERIPRISE FINL INC	03076C106			2/4/2011		8/25/2011	173	232				-59
1,818	X	AMETEK INC NEW	031100100			10/20/2008		5/23/2011	500	278				222
1,819	X	AMETEK INC NEW	031100100			11/30/2009		5/23/2011	334	194				140
1,820	X	AMETEK INC NEW	031100100			11/30/2009		5/27/2011	729	412				317
1,821	X	AMETEK INC NEW	031100100			4/8/2011		5/27/2011	86	87				-1
1,822	X	AMGEN INC COM PV $0 0001	031162100			10/5/2009		2/11/2011	54	58				-4
1,823	X	LUKOIL SPONSORED ADR	677862104			11/12/2010		1/27/2011	632	565				67
1,824	X	LUKOIL SPONSORED ADR	677862104			11/12/2010		3/23/2011	420	339				81
1,825	X	LUKOIL SPONSORED ADR	677862104			11/12/2010		3/31/2011	1,213	960				253
1,826	X	OLD REPUB INTL CORP	680223104			1/22/2009		4/8/2011	65	53				12
1,827	X	OLD REPUB INTL CORP	680223104			1/22/2009		5/23/2011	102	84				18
1,828	X	OLD REPUB INTL CORP	680223104			4/24/2009		5/23/2011	140	104				36
1,829	X	OLD REPUB INTL CORP	680223104			3/3/2011		5/23/2011	51	49				2
1,830	X	OLD REPUB INTL CORP	680223104			3/3/2011		10/28/2011	90	122				-32
1,831	X	OMNICARE INC	681904108			12/11/2009		5/23/2011	156	118				38
1,832	X	OMNICARE INC	681904108			2/1/2010		5/23/2011	62	51				11
1,833	X	OMNICARE INC	681904108			2/1/2010		11/1/2011	145	127				18
1,834	X	OMNICARE INC	681904108			4/8/2011		11/1/2011	29	31				-2
1,835	X	OMNICARE INC	681904108			5/27/2011		11/1/2011	29	32				-3
1,836	X	OMNICARE INC	681904108			5/27/2011		11/10/2011	179	190				-11

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		959,240	845,919	113,321
Other sales		0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
1,837	X	ON SEMICONDUCTOR CRP C	682189105			8/30/2010		5/23/2011	1,094	645				449
1,838	X	ON SEMICONDUCTOR CRP C	682189105			8/30/2010		5/27/2011	299	174				125
1,839	X	ON SEMICONDUCTOR CRP C	682189105			9/9/2010		5/27/2011	409	237				172
1,840	X	ON SEMICONDUCTOR CRP C	682189105			2/22/2011		5/27/2011	111	111				0
1,841	X	ON SEMICONDUCTOR CRP C	682189105			4/8/2011		5/27/2011	66	59				7
1,842	X	ON SEMICONDUCTOR CRP C	682189105			4/26/2011		5/27/2011	155	143				12
1,843	X	ORACLE CORP $0 01 DEL	68389X105			10/30/2008		1/4/2011	126	73				53
1,844	X	ORACLE CORP $0 01 DEL	68389X105			10/30/2008		1/5/2011	31	18				13
1,845	X	VALEO SPONSORED ADR	919134304			10/22/2010		5/23/2011	115	111				4
1,846	X	VALEO SPONSORED ADR	919134304			10/22/2010		7/8/2011	68	56				12
1,847	X	VALEO SPONSORED ADR	919134304			10/22/2010		9/12/2011	581	750				-169
1,848	X	VALEO SPONSORED ADR	919134304			4/8/2011		9/12/2011	22	30				-8
1,849	X	VARIAN MEDICAL SYS INC	92220P105			7/14/2009		5/23/2011	610	294				316
1,850	X	VARIAN MEDICAL SYS INC	92220P105			8/12/2009		5/23/2011	677	369				308
1,851	X	VARIAN MEDICAL SYS INC	92220P105			11/30/2009		5/23/2011	68	47				21
1,852	X	VARIAN MEDICAL SYS INC	92220P105			11/30/2009		5/27/2011	1,072	750				322
1,853	X	VARIAN MEDICAL SYS INC	92220P105			4/8/2011		5/27/2011	134	138				-4
1,854	X	VARIAN MEDICAL SYS INC	92220P105			5/31/2011		7/25/2011	1,267	1,210				57
1,855	X	VENTAS INC	92276F100			1/6/2010		4/14/2011	604	475				129
1,856	X	VENTAS INC	92276F100			1/11/2010		4/14/2011	659	529				130
1,857	X	VENTAS INC	92276F100			1/11/2010		4/21/2011	444	353				91
1,858	X	VENTAS INC	92276F100			1/15/2010		4/21/2011	55	45				10
1,859	X	VENTAS INC	92276F100			1/15/2010		5/23/2011	926	762				164
1,860	X	VENTAS INC	92276F100			5/4/2010		5/23/2011	490	429				61
1,861	X	VENTAS INC	92276F100			6/14/2010		5/23/2011	436	392				44
1,862	X	VENTAS INC	92276F100			6/14/2010		6/9/2011	903	834				69
1,863	X	VENTAS INC	92276F100			6/14/2010		6/14/2011	106	98				8
1,864	X	VENTAS INC	92276F100			7/30/2010		6/14/2011	369	356				13
1,865	X	AMGEN INC COM PV $0 0001	031162100			10/5/2009		3/31/2011	107	117				-10
1,866	X	AMGEN INC COM PV $0 0001	031162100			10/22/2009		4/1/2011	53	57				-4
1,867	X	AMGEN INC COM PV $0 0001	031162100			11/18/2009		4/1/2011	160	168				-8
1,868	X	AMGEN INC COM PV $0 0001	031162100			3/9/2010		4/15/2011	56	58				-2
1,869	X	AMGEN INC COM PV $0 0001	031162100			2/28/2011		4/15/2011	167	156				11
1,870	X	AMGEN INC COM PV $0 0001	031162100			2/28/2011		4/18/2011	110	104				6
1,871	X	AMPHENOL CORP CL A NEW	032095101			10/20/2008		5/23/2011	641	327				314
1,872	X	AMPHENOL CORP CL A NEW	032095101			12/1/2008		5/23/2011	641	256				385
1,873	X	AMPHENOL CORP CL A NEW	032095101			12/23/2009		5/23/2011	53	46				7
1,874	X	AMPHENOL CORP CL A NEW	032095101			12/30/2009		5/23/2011	53	47				6
1,875	X	AMPHENOL CORP CL A NEW	032095101			12/1/2008		5/27/2011	431	171				260
1,876	X	AMPHENOL CORP CL A NEW	032095101			3/3/2009		5/27/2011	269	120				149
1,877	X	AMPHENOL CORP CL A NEW	032095101			11/30/2009		5/27/2011	323	246				77
1,878	X	AMPHENOL CORP CL A NEW	032095101			2/25/2011		5/27/2011	162	171				-9
1,879	X	ANADARKO PETE CORP	032511107			10/20/2008		5/23/2011	147	72				75
1,880	X	ANADARKO PETE CORP	032511107			3/10/2009		5/23/2011	221	108				113
1,881	X	ANADARKO PETE CORP	032511107			3/9/2010		11/10/2011	157	142				15
1,882	X	FDL R INV TR SBI NEW MD	313747206			4/12/2011		12/7/2011	89	82				7
1,883	X	FDL R INV TR SBI NEW MD	313747206			4/14/2011		12/7/2011	537	497				40
1,884	X	FDL R INV TR SBI NEW MD	313747206			5/6/2011		12/7/2011	447	440				7
1,885	X	FDL R INV TR SBI NEW MD	313747206			8/5/2011		12/21/2011	366	322				44
1,886	X	FDL R INV TR SBI NEW MD	313747206			8/5/2011		12/23/2011	555	483				72
1,887	X	FDL R INV TR SBI NEW MD	313747206			8/5/2011		12/27/2011	185	161				24

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		959,240	845,919	113,321
Other sales		0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
1,888	X	FDL R INV TR SBI NEW MD	313747206			8/11/2011		12/27/2011	463	424				39
1,889	X	FELCOR LODGING TRUST TE	31430F101			3/30/2011		5/23/2011	117	123				-6
1,890	X	FELCOR LODGING TRUST TE	31430F101			3/30/2011		6/28/2011	16	18				-2
1,891	X	FELCOR LODGING TRUST TE	31430F101			3/30/2011		9/1/2011	249	480				-231
1,892	X	FELCOR LODGING TRUST TE	31430F101			3/30/2011		9/2/2011	48	98				-50
1,893	X	FELCOR LODGING TRUST TE	31430F101			3/30/2011		9/2/2011	236	599				-363
1,894	X	FELCOR LODGING TRUST TE	31430F101			8/2/2011		9/2/2011	109	170				-61
1,895	X	F5 NETWORKS INC COM	315616102			2/28/2011		3/22/2011	281	353				-72
1,896	X	FIFTH THIRD BANCORP	316773100			12/9/2010		5/23/2011	38	43				-5
1,897	X	FIFTH THIRD BANCORP	316773100			12/10/2010		5/23/2011	50	59				-9
1,898	X	FIFTH THIRD BANCORP	316773100			12/10/2010		5/23/2011	13	15				-2
1,899	X	FIFTH THIRD BANCORP	316773100			12/13/2010		5/23/2011	75	88				-13
1,900	X	FIFTH THIRD BANCORP	316773100			4/8/2011		5/23/2011	50	55				-5
1,901	X	FIFTH THIRD BANCORP	316773100			5/2/2011		5/23/2011	13	13				0
1,902	X	FIFTH THIRD BANCORP	316773100			5/2/2011		5/23/2011	25	26				-1
1,903	X	FIFTH THIRD BANCORP	316773100			8/10/2009		12/13/2011	143	119				24
1,904	X	FIRST INDL REALTY TR INC	32054K103			10/28/2010		1/28/2011	687	496				191
1,905	X	FIRST NIAGARA FINL GROUP	33582V108			5/6/2010		4/8/2011	41	40				1
1,906	X	FIRST NIAGARA FINL GROUP	33582V108			5/6/2010		5/23/2011	42	40				2
1,907	X	FIRST NIAGARA FINL GROUP	33582V108			5/27/2010		5/23/2011	226	208				18
1,908	X	FIRST NIAGARA FINL GROUP	33582V108			8/12/2010		5/23/2011	57	51				6
1,909	X	FIRST NIAGARA FINL GROUP	33582V108			8/13/2010		5/23/2011	99	90				9
1,910	X	FIRST NIAGARA FINL GROUP	33582V108			10/6/2010		5/23/2011	113	95				18
1,911	X	FIRST SOLAR INC	336433107			3/15/2011		4/8/2011	148	158				-10
1,912	X	FIRST SOLAR INC	336433107			3/15/2011		5/27/2011	238	316				-78
1,913	X	FIRST SOLAR INC	336433107			3/15/2011		6/23/2011	122	158				-36
1,914	X	FIRST SOLAR INC	336433107			3/15/2011		6/23/2011	122	171				-49
1,915	X	FIRST SOLAR INC	336433107			4/1/2011		6/24/2011	120	162				-42
1,916	X	FLETCHER BUILDING LTD	339305302			5/2/2011		5/23/2011	355	374				-19
1,917	X	FLOWERS FOODS INC COM	343498101			12/22/2009		4/11/2011	141	120				21
1,918	X	FLOWERS FOODS INC COM	343498101			3/9/2010		4/11/2011	85	75				10
1,919	X	FLOWERS FOODS INC COM	343498101			6/2/2010		5/23/2011	319	246				73
1,920	X	FLOWERS FOODS INC COM	343498101			8/19/2010		5/23/2011	32	25				7
1,921	X	FLOWERS FOODS INC COM	343498101			8/19/2010		5/31/2011	133	100				33
1,922	X	NOVARTIS ADR	66987V109			8/13/2010		7/8/2011	124	101				23
1,923	X	NOVO NORDISK A S ADR	670100205			3/2/2009		3/18/2011	372	140				232
1,924	X	NOVO NORDISK A S ADR	670100205			3/2/2009		5/23/2011	486	186				300
1,925	X	NSK LTD ADR	670184100			8/18/2009		5/23/2011	474	326				148
1,926	X	NSK LTD ADR	670184100			8/13/2010		5/23/2011	109	76				33
1,927	X	NSK LTD ADR	670184100			8/13/2010		6/3/2011	293	202				91
1,928	X	NSK LTD ADR	670184100			8/13/2010		7/8/2011	118	76				42
1,929	X	NVIDIA	67066G104			1/6/2011		3/10/2011	128	130				-2
1,930	X	NVIDIA	67066G104			1/7/2011		3/10/2011	55	59				-4
1,931	X	NVIDIA	67066G104			2/24/2011		3/10/2011	37	45				-8
1,932	X	NVIDIA	67066G104			2/28/2011		3/10/2011	293	360				-67
1,933	X	OCCIDENTAL PETE CORP CA	674599105			10/20/2008		5/5/2011	106	50				56
1,934	X	OCCIDENTAL PETE CORP CA	674599105			10/20/2008		6/9/2011	103	50				53
1,935	X	OCCIDENTAL PETE CORP CA	674599105			10/20/2008		10/18/2011	85	50				35
1,936	X	OCCIDENTAL PETE CORP CA	674599105			10/20/2008		10/24/2011	174	100				74
1,937	X	VENTAS INC	92276F100			7/30/2010		6/28/2011	107	102				5
1,938	X	VENTAS INC	92276F100			7/30/2010		6/29/2011	214	203				11

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		959,240	845,919	113,321
Other sales		0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
1,939	X	VENTAS INC	92276F100			10/6/2010		6/29/2011	750	755				-5
1,940	X	VENTAS INC	92276F100			1/15/2010		7/11/2011	161	135				26
1,941	X	VENTAS INC	92276F100			2/24/2010		7/11/2011	752	586				166
1,942	X	VENTAS INC	92276F100			3/8/2010		7/11/2011	644	524				120
1,943	X	VENTAS INC	92276F100			10/6/2010		7/13/2011	214	216				-2
1,944	X	VENTAS INC	92276F100			10/6/2010		7/13/2011	481	459				22
1,945	X	VENTAS INC	92276F100			7/6/2010		7/14/2011	53	44				9
1,946	X	VENTAS INC	92276F100			5/27/2011		7/14/2011	107	104				3
1,947	X	VENTAS INC	92276F100			10/6/2010		7/20/2011	381	357				24
1,948	X	VENTAS INC	92276F100			10/11/2010		7/20/2011	163	162				1
1,949	X	VENTAS INC	92276F100			3/29/2011		8/22/2011	97	105				-8
1,950	X	VENTAS INC	92276F100			4/15/2011		8/30/2011	105	112				-7
1,951	X	VENTAS INC	92276F100			10/11/2010		10/4/2011	372	432				-60
1,952	X	VENTAS INC	92276F100			11/2/2010		10/4/2011	186	184				2
1,953	X	VENTAS INC	92276F100			12/17/2010		10/4/2011	46	50				-4
1,954	X	VENTAS INC	92276F100			12/17/2010		10/6/2011	487	496				-9
1,955	X	VENTAS INC	92276F100			12/17/2010		10/27/2011	713	645				68
1,956	X	VENTAS INC	92276F100			12/17/2010		11/28/2011	151	149				2
1,957	X	VENTAS INC	92276F100			12/21/2010		11/28/2011	452	458				-6
1,958	X	VERISIGN INC	92343E102			8/7/2009		2/28/2011	106	57				49
1,959	X	VERISIGN INC	92343E102			8/10/2009		2/28/2011	388	208				180
1,960	X	ANNALY CAP MGMT INC	035710409			9/27/2010		8/25/2011	52	56				-4
1,961	X	ANTOFAGASTA PLC SPN ADR	037189107			8/28/2009		5/6/2011	1,337	870				467
1,962	X	ANTOFAGASTA PLC SPN ADR	037189107			4/8/2011		5/6/2011	39	49				-10
1,963	X	APACHE CORP	037411105			12/2/2008		1/26/2011	122	69				53
1,964	X	APACHE CORP	037411105			3/23/2009		1/26/2011	122	71				51
1,965	X	APACHE CORP	037411105			3/23/2009		6/28/2011	120	71				49
1,966	X	APACHE CORP	037411105			8/3/2009		7/1/2011	123	87				36
1,967	X	APACHE CORP	037411105			8/3/2009		10/24/2011	194	174				20
1,968	X	ANALOG DEVICES INC COM	032654105			8/23/2010		2/3/2011	314	240				74
1,969	X	ANCESTRY COM INC	032803108			9/2/2011		11/8/2011	538	731				93
1,970	X	FOCUS MEDIA HLDG LTD ADR	34415V109			5/31/2011		10/12/2011	2,955	3,539				84
1,971	X	FOMENTO ECNMCO MEX SPA	344419106			11/12/2010		1/27/2011	597	607				-10
1,972	X	FOMENTO ECNMCO MEX SPA	344419106			11/12/2010		3/30/2011	290	276				14
1,973	X	FOMENTO ECNMCO MEX SPA	344419106			11/12/2010		4/20/2011	315	276				39
1,974	X	FOMENTO ECNMCO MEX SPA	344419106			11/12/2010		4/28/2011	504	441				63
1,975	X	FOMENTO ECNMCO MEX SPA	344419106			11/12/2010		5/17/2011	124	110				14
1,976	X	FOMENTO ECNMCO MEX SPA	344419106			11/12/2010		5/18/2011	371	331				40
1,977	X	FORD MOTOR CO	345370860			1/12/2010		2/28/2011	253	204				49
1,978	X	FORD MOTOR CO	345370860			1/12/2010		2/28/2011	328	264				64
1,979	X	FORD MOTOR CO	345370860			1/12/2010		5/23/2011	74	60				14
1,980	X	FORD MOTOR CO	345370860			3/9/2010		5/23/2011	15	13				2
1,981	X	FORD MOTOR CO	345370860			4/1/2010		5/23/2011	118	103				15
1,982	X	FORD MOTOR CO	345370860			4/1/2010		7/8/2011	14	13				1
1,983	X	FOREST CITY ENTRPRS CL A	345550107			1/29/2010		3/2/2011	240	150				90
1,984	X	FOREST CITY ENTRPRS CL A	345550107			3/26/2010		3/2/2011	203	152				51
1,985	X	FOREST CITY ENTRPRS CL A	345550107			3/26/2010		5/23/2011	580	429				151
1,986	X	FOREST CITY ENTRPRS CL A	345550107			3/26/2010		6/28/2011	37	28				9
1,987	X	ANCESTRY COM INC	032803108			9/2/2011		11/18/2011	683	963				-280
1,988	X	ANCESTRY COM INC	032803108			9/2/2011		11/30/2011	654	930				-276
1,989	X	ANGLO AMERN PLC ADR	03485P201			3/17/2009		1/6/2011	101	32				69

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		959,240	845,919	113,321
Other sales		0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
1,990	X	ANGLO AMERN PLC ADR	03485P201			5/22/2009		1/6/2011	304	155				149
1,991	X	ANGLO AMERN PLC ADR	03485P201			5/22/2009		5/23/2011	136	78				58
1,992	X	ANGLO AMERN PLC ADR	03485P201			5/22/2009		7/8/2011	250	129				121
1,993	X	ANGLO AMERN PLC ADR	03485P201			5/22/2009		8/4/2011	64	39				25
1,994	X	ANGLO AMERN PLC ADR	03485P201			9/3/2009		8/4/2011	404	305				99
1,995	X	ANGLO AMERN PLC ADR	03485P201			8/13/2010		8/4/2011	319	278				41
1,996	X	ANGLO AMERN PLC ADR	03485P201			10/14/2010		8/4/2011	382	414				-32
1,997	X	ANGLO AMERN PLC ADR	03485P201			12/8/2010		9/22/2011	322	458				[redacted]136
1,998	X	ANGLO AMERN PLC ADR	03485P201			12/8/2010		9/23/2011	310	434				[redacted]124
1,999	X	ANGLO AMERN PLC ADR	03485P201			4/8/2011		9/23/2011	207	329				-122
2,000	X	ANHEUSER-BUSCH INBEV AD	03524A108			7/8/2009		1/27/2011	565	378				187
2,001	X	ANHEUSER-BUSCH INBEV AD	03524A108			3/9/2010		1/27/2011	56	50				6
2,002	X	ANHEUSER-BUSCH INBEV AD	03524A108			6/15/2010		1/27/2011	1,186	1,091				95
2,003	X	ANHEUSER-BUSCH INBEV AD	03524A108			12/7/2010		7/12/2011	55	58				-3
2,004	X	ANHEUSER-BUSCH INBEV AD	03524A108			4/8/2011		7/12/2011	109	119				-10
2,005	X	ANNALY CAP MGMT INC	035710409			9/23/2010		5/23/2011	162	166				-4
2,006	X	ANNALY CAP MGMT INC	035710409			9/23/2010		8/25/2011	52	55				-3
2,007	X	APACHE CORP	037411105			10/1/2009		10/25/2011	286	271				15
2,008	X	FLOWERS FOODS INC COM	343498101			4/8/2011		5/31/2011	33	28				5
2,009	X	FLOWERS FOODS INC COM	343498101			4/8/2011		8/2/2011	109	92				17
2,010	X	FLOWERS FOODS INC COM	343498101			4/8/2011		8/3/2011	43	37				6
2,011	X	FLOWERS FOODS INC COM	343498101			5/27/2011		8/3/2011	65	66				-1
2,012	X	FLOWERS FOODS INC COM	343498101			5/27/2011		8/9/2011	82	88				-6
2,013	X	FLOWERS FOODS INC COM	343498101			5/27/2011		8/10/2011	82	88				-6
2,014	X	FLOWERS FOODS INC COM	343498101			5/27/2011		8/11/2011	82	88				-6
2,015	X	ANHEUSER-BUSCH INBEV AD	03524A108			12/2/2009		5/4/2011	549	480				69
2,016	X	ANHEUSER-BUSCH INBEV AD	03524A108			12/2/2009		5/23/2011	117	107				10
2,017	X	ANHEUSER-BUSCH INBEV AD	03524A108			6/15/2010		5/23/2011	175	156				19
2,018	X	ANHEUSER-BUSCH INBEV AD	03524A108			12/2/2009		7/12/2011	328	320				8
2,019	X	ANHEUSER-BUSCH INBEV AD	03524A108			3/9/2010		7/12/2011	55	50				5
2,020	X	FLOWSERVE CORP	34354P105			2/28/2011		5/23/2011	116	124				-8
2,021	X	FLOWSERVE CORP	34354P105			2/28/2011		5/25/2011	234	249				[redacted]15
2,022	X	FLOWSERVE CORP	34354P105			2/28/2011		6/6/2011	113	124				-11
2,023	X	FLOWSERVE CORP	34354P105			2/28/2011		6/7/2011	112	124				-12
2,024	X	FLOWSERVE CORP	34354P105			3/3/2011		6/10/2011	106	130				-24
2,025	X	FLOWSERVE CORP	34354P105			3/4/2011		6/13/2011	105	128				-23
2,026	X	JACK HENRY & ASSOC INC	426281101			1/12/2010		5/23/2011	91	69				22
2,027	X	JACK HENRY & ASSOC INC	426281101			1/12/2010		8/29/2011	87	69				18
2,028	X	JACK HENRY & ASSOC INC	426281101			5/27/2011		8/30/2011	87	93				-6
2,029	X	HERSHA HOSPTLTY TR A SBI	427825104			1/15/2010		4/26/2011	420	255				165
2,030	X	HERSHA HOSPTLTY TR A SBI	427825104			1/15/2010		5/23/2011	207	131				76
2,031	X	HERSHA HOSPTLTY TR A SBI	427825104			1/15/2010		6/28/2011	5	4				1
2,032	X	HERSHA HOSPTLTY TR A SBI	427825104			1/15/2010		10/28/2011	26	22				4
2,033	X	HERSHA HOSPTLTY TR A SBI	427825104			1/29/2010		10/28/2011	300	261				39
2,034	X	HESS CORP	42809H107			6/17/2009		1/11/2011	81	54				27
2,035	X	HESS CORP	42809H107			11/30/2009		1/11/2011	404	291				113
2,036	X	HESS CORP	42809H107			3/25/2009		1/26/2011	239	192				47
2,037	X	HESS CORP	42809H107			11/30/2009		2/23/2011	84	58				26
2,038	X	HESS CORP	42809H107			3/9/2010		2/28/2011	172	121				51
2,039	X	HESS CORP	42809H107			4/20/2010		2/28/2011	258	197				61
2,040	X	HESS CORP	42809H107			11/30/2009		5/23/2011	305	232				73

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		959,240	845,919	113,321
Other sales		0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
2,041	X	FOREST CITY ENTRPRS CL A	345550107			3/26/2010		8/19/2011	38	41				-3
2,042	X	FOREST CITY ENTRPRS CL A	345550107			5/11/2010		8/19/2011	406	489				-83
2,043	X	FOREST CITY ENTRPRS CL A	345550107			5/11/2010		10/7/2011	98	137				-39
2,044	X	FOREST CITY ENTRPRS CL A	345550107			9/2/2010		10/7/2011	218	243				-25
2,045	X	FOREST CITY ENTRPRS CL A	345550107			9/2/2010		10/19/2011	322	316				6
2,046	X	FOREST CITY ENTRPRS CL A	345550107			11/19/2010		10/19/2011	62	77				-15
2,047	X	FOREST CITY ENTRPRS CL A	345550107			11/19/2010		10/21/2011	224	278				-54
2,048	X	FOREST CITY ENTRPRS CL A	345550107			4/15/2011		10/21/2011	299	442				[redacted]43
2,049	X	FOREST LABS INC	345838106			10/20/2008		5/23/2011	313	210				[redacted]03
2,050	X	FOREST OIL CORP NEW	346091705			1/23/2009		4/8/2011	74	30				44
2,051	X	FOREST OIL CORP NEW	346091705			1/23/2009		5/23/2011	152	74				78
2,052	X	HEALTH CARE REIT INC COM	42217K106			3/2/2011		5/23/2011	359	359				0
2,053	X	HEALTH CARE REIT INC COM	42217K106			3/2/2011		6/20/2011	530	512				18
2,054	X	HEALTH CARE REIT INC COM	42217K106			3/2/2011		7/1/2011	999	973				26
2,055	X	HEALTH NET INC	42222G108			3/16/2009		5/23/2011	185	83				102
2,056	X	HELMERICH PAYNE INC	423452101			5/31/2011		11/4/2011	2,627	2,991				-364
2,057	X	HELMERICH PAYNE INC	423452101			6/17/2011		11/4/2011	821	886				-65
2,058	X	HELMERICH PAYNE INC	423452101			7/1/2011		11/4/2011	438	532				-94
2,059	X	HESS CORP	42809H107			3/25/2009		6/28/2011	71	64				7
2,060	X	HESS CORP	42809H107			7/9/2009		10/24/2011	122	98				24
2,061	X	HESS CORP	42809H107			9/9/2009		10/25/2011	180	160				20
2,062	X	HEWLETT PACKARD CO DEL	428236103			3/12/2009		3/3/2011	44	29				15
2,063	X	HEWLETT PACKARD CO DEL	428236103			4/1/2009		3/3/2011	218	165				53
2,064	X	HEWLETT PACKARD CO DEL	428236103			10/20/2008		4/6/2011	453	443				10
2,065	X	HEWLETT PACKARD CO DEL	428236103			3/9/2010		4/6/2011	41	52				-11
2,066	X	HEWLETT PACKARD CO DEL	428236103			10/1/2010		4/8/2011	41	41				0
2,067	X	HEWLETT PACKARD CO DEL	428236103			4/1/2009		5/23/2011	214	198				16
2,068	X	HEWLETT PACKARD CO DEL	428236103			10/1/2010		5/23/2011	36	41				-5
2,069	X	HEWLETT PACKARD CO DEL	428236103			10/1/2010		6/23/2011	139	164				-25
2,070	X	HEWLETT PACKARD CO DEL	428236103			1/7/2011		6/23/2011	35	45				-10
2,071	X	HEWLETT PACKARD CO DEL	428236103			2/28/2011		6/23/2011	383	481				[redacted]98
2,072	X	HEWLETT PACKARD CO DEL	428236103			4/1/2009		8/18/2011	29	33				[redacted]-4
2,073	X	HEWLETT PACKARD CO DEL	428236103			12/22/2010		8/18/2011	147	208				-61
2,074	X	HEWLETT PACKARD CO DEL	428236103			5/27/2011		8/18/2011	206	260				-54
2,075	X	HIGHWOODS PPTYS INC	431284108			12/17/2010		1/7/2011	1,355	1,310				45
2,076	X	HIGHWOODS PPTYS INC	431284108			12/17/2010		2/16/2011	468	426				42
2,077	X	ORACLE CORP $0 01 DEL	68389X105			10/30/2008		1/5/2011	62	37				25
2,078	X	ORACLE CORP $0 01 DEL	68389X105			10/30/2008		1/5/2011	186	110				76
2,079	X	ORACLE CORP $0 01 DEL	68389X105			10/30/2008		1/7/2011	124	73				51
2,080	X	ORACLE CORP $0 01 DEL	68389X105			10/30/2008		1/10/2011	155	92				63
2,081	X	ORACLE CORP $0 01 DEL	68389X105			10/30/2008		1/12/2011	342	202				140
2,082	X	ORACLE CORP $0 01 DEL	68389X105			10/30/2008		1/20/2011	129	73				56
2,083	X	ORACLE CORP $0 01 DEL	68389X105			10/30/2008		2/4/2011	588	330				258
2,084	X	ORACLE CORP $0 01 DEL	68389X105			4/1/2009		4/21/2011	208	112				96
2,085	X	ORACLE CORP $0 01 DEL	68389X105			4/1/2009		5/16/2011	103	56				47
2,086	X	ORACLE CORP $0 01 DEL	68389X105			4/2/2009		5/16/2011	34	19				15
2,087	X	ORACLE CORP $0 01 DEL	68389X105			10/30/2008		5/18/2011	236	129				107
2,088	X	ORACLE CORP $0 01 DEL	68389X105			10/30/2008		5/23/2011	233	129				104
2,089	X	HESS CORP	42809H107			3/9/2010		5/23/2011	76	60				16
2,090	X	ORACLE CORP $0 01 DEL	68389X105			10/30/2008		7/8/2011	370	202				168
2,091	X	OWENS CORNING INC	690742101			6/1/2011		9/16/2011	1,844	2,601				-757

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		959,240	845,919	113,321
Other sales		0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
2,092	X	OWENS CORNING INC	690742101			6/17/2011		9/16/2011	855	1,184				-329
2,093	X	OWENS CORNING INC	690742101			7/1/2011		9/16/2011	347	499				-152
2,094	X	PG&E CORP	69331C108			10/19/2009		3/15/2011	216	215				1
2,095	X	PG&E CORP	69331C108			10/19/2009		12/7/2011	192	215				-23
2,096	X	PG&E CORP	69331C108			10/19/2009		12/14/2011	155	172				-17
2,097	X	PNC FINCL SERVICES GROUF	693475105			5/29/2009		4/15/2011	62	45				17
2,098	X	PNC FINCL SERVICES GROUF	693475105			7/8/2009		4/15/2011	62	35				27
2,099	X	PNC FINCL SERVICES GROUF	693475105			7/27/2009		5/23/2011	123	69				54
2,100	X	PNC FINCL SERVICES GROUF	693475105			1/29/2010		5/23/2011	184	170				14
2,101	X	PNC FINCL SERVICES GROUF	693475105			7/8/2009		7/1/2011	182	106				76
2,102	X	PNC FINCL SERVICES GROUF	693475105			8/18/2009		10/24/2011	110	82				28
2,103	X	PNC FINCL SERVICES GROUF	693475105			9/9/2009		10/25/2011	108	83				25
2,104	X	PNC FINCL SERVICES GROUF	693475105			11/16/2009		10/25/2011	162	168				-6
2,105	X	PNC FINCL SERVICES GROUF	693475105			1/29/2010		11/17/2011	106	113				-7
2,106	X	PNC FINCL SERVICES GROUF	693475105			11/16/2009		12/14/2011	54	56				-2
2,107	X	PNC FINCL SERVICES GROUF	693475105			2/22/2010		12/14/2011	108	107				1
2,108	X	PPG INDUSTRIES INC SHS	693506107			8/9/2011		12/14/2011	242	225				17
2,109	X	PPL CORPORATION	69351T106			11/23/2010		5/23/2011	253	231				22
2,110	X	PPL CORPORATION	69351T106			11/29/2010		5/23/2011	113	102				11
2,111	X	PPL CORPORATION	69351T106			11/29/2010		5/23/2011	56	51				5
2,112	X	PS BUSINESS PARKS INC	69360J107			10/20/2008		1/20/2011	766	579				187
2,113	X	PS BUSINESS PARKS INC	69360J107			10/20/2008		5/23/2011	341	267				74
2,114	X	PS BUSINESS PARKS INC	69360J107			10/20/2008		6/14/2011	319	267				52
2,115	X	PS BUSINESS PARKS INC	69360J107			9/30/2009		6/14/2011	53	52				1
2,116	X	PS BUSINESS PARKS INC	69360J107			9/30/2009		8/23/2011	367	363				4
2,117	X	PS BUSINESS PARKS INC	69360J107			9/30/2009		10/5/2011	430	467				-37
2,118	X	PS BUSINESS PARKS INC	69360J107			10/19/2009		10/5/2011	382	405				-23
2,119	X	VERIZON COMMUNICATNS C	92343V104			10/20/2008		1/13/2011	250	186				64
2,120	X	VERIZON COMMUNICATNS C	92343V104			10/20/2008		1/28/2011	107	80				27
2,121	X	VERIZON COMMUNICATNS C	92343V104			10/20/2008		4/8/2011	38	27				11
2,122	X	VERISK ANALYTICS INC	92345Y106			6/23/2010		5/23/2011	842	765				77
2,123	X	VERISK ANALYTICS INC	92345Y106			7/20/2010		5/23/2011	539	462				77
2,124	X	VERISK ANALYTICS INC	92345Y106			7/28/2010		5/23/2011	168	146				22
2,125	X	VERISK ANALYTICS INC	92345Y106			7/28/2010		5/27/2011	68	58				10
2,126	X	VERISK ANALYTICS INC	92345Y106			8/11/2010		5/27/2011	306	257				49
2,127	X	VERISK ANALYTICS INC	92345Y106			9/9/2010		5/27/2011	339	280				59
2,128	X	VERISK ANALYTICS INC	92345Y106			9/28/2010		5/27/2011	373	303				70
2,129	X	VERISK ANALYTICS INC	92345Y106			12/9/2010		5/27/2011	170	168				2
2,130	X	VERISK ANALYTICS INC	92345Y106			4/8/2011		5/27/2011	136	131				5
2,131	X	VERTEX PHARMCTLS INC	92532F100			2/19/2009		2/28/2011	461	336				125
2,132	X	VERTEX PHARMCTLS INC	92532F100			10/28/2010		2/28/2011	46	38				8
2,133	X	STRATEGIC HOTEL CAP INC	86272T106			5/19/2010		5/23/2011	253	195				58
2,134	X	STRATEGIC HOTEL CAP INC	86272T106			2/2/2011		5/23/2011	104	94				10
2,135	X	STRATEGIC HOTEL CAP INC	86272T106			2/2/2011		6/28/2011	14	12				2
2,136	X	STRATEGIC HOTEL CAP INC	86272T106			2/2/2011		8/11/2011	310	377				-67
2,137	X	STRATEGIC HOTEL CAP INC	86272T106			4/7/2011		8/11/2011	121	159				-38
2,138	X	STRATEGIC HOTEL CAP INC	86272T106			4/7/2011		8/15/2011	184	230				-46
2,139	X	SINA CORPORATION	G81477104			2/28/2011		7/12/2011	107	82				25
2,140	X	SINA CORPORATION	G81477104			2/28/2011		7/19/2011	120	82				38
2,141	X	SINA CORPORATION	G81477104			2/28/2011		8/3/2011	100	82				18
2,142	X	SINA CORPORATION	G81477104			2/28/2011		8/4/2011	96	82				14

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Totals			
Securities	959,240	845,919	113,321
Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
2,143	X	SINA CORPORATION	G81477104			2/28/2011		9/29/2011	146	163				-17
2,144	X	SINA CORPORATION	G81477104			2/28/2011		9/30/2011	70	82				-12
2,145	X	WILLIS GROUP HOLDINGS	G96666105			2/19/2009		5/23/2011	665	401				264
2,146	X	WILLIS GROUP HOLDINGS	G96666105			2/19/2009		6/23/2011	591	354				237
2,147	X	WILLIS GROUP HOLDINGS	G96666105			8/13/2010		7/8/2011	42	30				12
2,148	X	WILLIS GROUP HOLDINGS	G96666105			8/13/2010		8/4/2011	388	301				87
2,149	X	WILLIS GROUP HOLDINGS	G96666105			9/10/2010		8/4/2011	698	557				141
2,150	X	ACE LIMITED	H0023R105			4/28/2011		12/14/2011	134	135				-1
2,151	X	ACE LIMITED	H0023R105			4/29/2011		12/14/2011	67	68				-1
2,152	X	GARMIN LTD	H2906T109			11/13/2009		5/23/2011	137	121				16
2,153	X	GARMIN LTD	H2906T109			2/24/2010		5/23/2011	206	193				13
2,154	X	GARMIN LTD	H2906T109			12/22/2010		5/23/2011	69	62				7
2,155	X	GARMIN LTD	H2906T109			12/22/2010		9/13/2011	197	185				12
2,156	X	GARMIN LTD	H2906T109			3/3/2011		12/12/2011	114	103				11
2,157	X	NOBLE CORP NAMEN-AKT	H5833N103			6/9/2010		2/28/2011	439	284				155
2,158	X	NOBLE CORP NAMEN-AKT	H5833N103			6/24/2010		2/28/2011	176	113				63
2,159	X	TE CONNECTIVITY LTD	H84989104			5/20/2010		5/23/2011	145	110				35
2,160	X	TE CONNECTIVITY LTD	H84989104			3/30/2009		5/23/2011	289	84				205
2,161	X	TE CONNECTIVITY LTD	H84989104			8/12/2009		5/23/2011	434	272				162
2,162	X	TE CONNECTIVITY LTD	H84989104			11/30/2009		5/23/2011	289	185				104
2,163	X	TE CONNECTIVITY LTD	H84989104			11/30/2009		5/27/2011	403	255				148
2,164	X	TE CONNECTIVITY LTD	H84989104			7/20/2010		5/27/2011	110	75				35
2,165	X	TE CONNECTIVITY LTD	H84989104			9/9/2010		5/27/2011	256	186				70
2,166	X	TE CONNECTIVITY LTD	H84989104			10/28/2010		5/27/2011	146	126				20
2,167	X	TE CONNECTIVITY LTD	H84989104			4/8/2011		5/27/2011	73	68				5
2,168	X	TE CONNECTIVITY LTD	H84989104			5/20/2010		7/8/2011	38	28				10
2,169	X	TYCO INTL LTD NAMEN-AKT	H89128104			10/26/2009		2/25/2011	269	207				62
2,170	X	TYCO INTL LTD NAMEN-AKT	H89128104			3/9/2010		2/25/2011	90	75				15
2,171	X	TYCO INTL LTD NAMEN-AKT	H89128104			11/13/2008		4/8/2011	47	19				28
2,172	X	TYCO INTL LTD NAMEN-AKT	H89128104			11/13/2008		5/23/2011	630	246				384
2,173	X	TYCO INTL LTD NAMEN-AKT	H89128104			3/18/2009		5/23/2011	48	20				28
2,174	X	TYCO INTL LTD NAMEN-AKT	H89128104			3/18/2009		9/19/2011	135	59				76
2,175	X	BROOKFIELD OFFICE	112900105			4/8/2011		8/15/2011	35	37				-2
2,176	X	TYCO INTL LTD NAMEN-AKT	H89128104			3/18/2009		9/22/2011	128	59				69
2,177	X	TYCO INTL LTD NAMEN-AKT	H89128104			12/22/2010		9/22/2011	85	82				3
2,178	X	TYCO INTL LTD NAMEN-AKT	H89128104			8/25/2011		12/14/2011	270	243				27
2,179	X	CHECK POINT SOFTWRE TEC	M22465104			2/28/2011		4/8/2011	52	50				2
2,180	X	CHECK POINT SOFTWRE TEC	M22465104			2/28/2011		5/18/2011	163	149				14
2,181	X	BROOKDALE SR LIVING INC	112463104			5/12/2010		2/15/2011	621	517				104
2,182	X	BROOKFIELD OFFICE	112900105			3/31/2011		5/5/2011	426	391				35
2,183	X	BROOKFIELD OFFICE	112900105			3/31/2011		5/6/2011	95	89				6
2,184	X	BROOKFIELD OFFICE	112900105			4/8/2011		5/6/2011	649	635				14
2,185	X	BROOKFIELD OFFICE	112900105			4/8/2011		8/15/2011	35	37				-2
2,186	X	BROOKFIELD OFFICE	112900105			4/8/2011		5/23/2011	208	206				2
2,187	X	BROOKFIELD OFFICE	112900105			4/19/2011		8/15/2011	400	431				-31
2,188	X	BROOKFIELD OFFICE	112900105			4/8/2011		8/17/2011	35	41				-6
2,189	X	BARRETT BILL CORP	06846N104			2/5/2010		7/6/2011	94	62				32
2,190	X	BARRETT BILL CORP	06846N104			4/8/2011		7/6/2011	140	127				13
2,191	X	BAYER AG SP ADR	072730302			5/13/2011		5/23/2011	235	247				-12
2,192	X	BAYTEX ENERGY CORP SHS	07317Q105			3/18/2011		5/23/2011	165	170				-5
2,193	X	BECKMAN COULTER INC CO	075811109			2/23/2010		1/6/2011	152	131				21

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		959,240	845,919	113,321
Other sales		0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
2,194	X	BECKMAN COULTER INC CO	075811109			3/1/2010		1/6/2011	76	67				9
2,195	X	BECKMAN COULTER INC CO	075811109			3/1/2010		1/11/2011	146	135				11
2,196	X	BECKMAN COULTER INC CO	075811109			6/8/2010		2/7/2011	330	225				105
2,197	X	BECKMAN COULTER INC CO	075811109			7/23/2010		6/27/2011	334	185				149
2,198	X	BECTON DICKINSON CO	075887109			6/21/2010		5/23/2011	350	286				64
2,199	X	BECTON DICKINSON CO	075887109			7/29/2010		5/23/2011	175	136				39
2,200	X	BEIJING ENTRPRSS SPO ADR	07725Q200			1/26/2010		2/7/2011	442	579				-137
2,201	X	BERKSHIRE HATHAWAYINC	084670702			1/25/2010		5/23/2011	234	215				19
2,202	X	BEST BUY CO INC	086516101			9/8/2010		3/24/2011	90	101				-11
2,203	X	BEST BUY CO INC	086516101			9/8/2010		3/24/2011	30	34				-4
2,204	X	BEST BUY CO INC	086516101			9/8/2010		3/24/2011	30	34				-4
2,205	X	BEST BUY CO INC	086516101			9/8/2010		3/24/2011	30	34				-4
2,206	X	BEST BUY CO INC	086516101			12/14/2010		3/24/2011	60	72				-12
2,207	X	CONOCOPHILLIPS	20825C104			4/21/2010		4/8/2011	81	57				24
2,208	X	CONOCOPHILLIPS	20825C104			4/21/2010		5/16/2011	214	171				43
2,209	X	CONOCOPHILLIPS	20825C104			4/21/2010		6/9/2011	144	114				30
2,210	X	CONOCOPHILLIPS	20825C104			4/21/2010		6/13/2011	71	57				14
2,211	X	CONOCOPHILLIPS	20825C104			4/21/2010		6/15/2011	141	114				27
2,212	X	CONOCOPHILLIPS	20825C104			4/21/2010		10/24/2011	72	57				15
2,213	X	CONOCOPHILLIPS	20825C104			4/27/2010		10/24/2011	72	58				14
2,214	X	CONOCOPHILLIPS	20825C104			4/27/2010		10/25/2011	143	115				28
2,215	X	CONOCOPHILLIPS	20825C104			4/27/2010		12/13/2011	70	58				12
2,216	X	CONOCOPHILLIPS	20825C104			4/27/2010		12/14/2011	70	58				12
2,217	X	CONSTELLATION ENERGY GF	210371100			12/23/2010		5/16/2011	187	158				29
2,218	X	CONSTELLATION ENERGY GF	210371100			12/28/2010		5/16/2011	112	94				18
2,219	X	CONSTELLATION ENERGY GF	210371100			12/28/2010		5/20/2011	37	31				6
2,220	X	CONSTELLATION ENERGY GF	210371100			3/15/2011		5/20/2011	149	124				25
2,221	X	CONSTELLATION ENERGY GF	210371100			3/15/2011		5/23/2011	112	93				19
2,222	X	CONSTELLATION ENERGY GF	210371100			4/11/2011		5/23/2011	149	132				17
2,223	X	CONSTELLATION ENERGY GF	210371100			4/11/2011		6/10/2011	37	33				4
2,224	X	CONSTELLATION ENERGY GF	210371100			4/15/2011		6/10/2011	184	168				16
2,225	X	CONSTELLATION ENERGY GF	210371100			4/15/2011		6/13/2011	37	34				3
2,226	X	CONSTELLATION ENERGY GF	210371100			5/27/2011		6/13/2011	221	222				-1
2,227	X	COPART INC COM	217204106			8/30/2010		5/23/2011	687	503				184
2,228	X	COPART INC COM	217204106			10/28/2010		5/23/2011	412	304				108
2,229	X	COPART INC COM	217204106			10/28/2010		5/27/2011	651	472				179
2,230	X	COPART INC COM	217204106			12/9/2010		5/27/2011	232	170				62
2,231	X	COPART INC COM	217204106			4/8/2011		5/27/2011	93	88				5
2,232	X	CORNING INC	219350105			2/28/2011		4/8/2011	40	46				-6
2,233	X	CORNING INC	219350105			2/28/2011		5/18/2011	467	528				-61
2,234	X	CORNING INC	219350105			2/28/2011		5/19/2011	281	322				-41
2,235	X	CORNING INC	219350105			6/22/2010		10/6/2011	159	219				-60
2,236	X	CORNING INC	219350105			8/13/2010		10/6/2011	13	17				-4
2,237	X	CORNING INC	219350105			8/13/2010		10/18/2011	54	69				-15
2,238	X	CORNING INC	219350105			8/19/2010		10/18/2011	41	49				-8
2,239	X	CORNING INC	219350105			8/19/2010		12/6/2011	56	66				-10
2,240	X	CORNING INC	219350105			8/27/2010		12/6/2011	56	64				-8
2,241	X	CORNING INC	219350105			8/27/2010		12/30/2011	26	32				-6
2,242	X	CORNING INC	219350105			4/8/2011		12/30/2011	13	20				-7
2,243	X	CORNING INC	219350105			5/5/2011		12/30/2011	65	102				-37
2,244	X	GOOGLE INC CL A	38259P508			12/22/2008		2/28/2011	612	302				310

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Totals			
Securities	959,240	845,919	113,321
Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
2,245	X	BROOKFIELD OFFICE	112900105			4/19/2011		8/17/2011	330	390				-60
2,246	X	BROOKFIELD OFFICE	112900105			4/19/2011		8/17/2011	69	75				-6
2,247	X	BROOKFIELD OFFICE	112900105			4/19/2011		10/7/2011	55	82				-27
2,248	X	BROOKFIELD OFFICE	112900105			4/26/2011		10/7/2011	303	435				-132
2,249	X	BROOKFIELD OFFICE	112900105			6/2/2011		10/7/2011	83	116				-33
2,250	X	BROOKFIELD OFFICE	112900105			4/19/2011		10/13/2011	57	92				-35
2,251	X	BROOKFIELD OFFICE	112900105			4/26/2011		10/13/2011	257	400				-143
2,252	X	BROOKFIELD OFFICE	112900105			4/26/2011		10/13/2011	14	22				-8
2,253	X	BUNZL PLC ADR	120738406			10/20/2008		4/8/2011	61	53				8
2,254	X	BUNZL PLC ADR	120738406			10/20/2008		5/23/2011	120	105				15
2,255	X	BUNZL PLC ADR	120738406			11/21/2008		5/23/2011	181	136				45
2,256	X	CF INDS HLDGS INC	125269100			8/5/2010		2/28/2011	139	86				53
2,257	X	CF INDS HLDGS INC	125269100			8/6/2010		2/28/2011	278	173				105
2,258	X	C H ROBINSON WORLDWIDE	12541W209			10/20/2008		5/23/2011	874	454				420
2,259	X	C H. ROBINSON WORLDWIDE	12541W209			12/8/2010		5/23/2011	159	154				5
2,260	X	C H ROBINSON WORLDWIDE	12541W209			10/20/2008		5/27/2011	80	41				39
2,261	X	C H ROBINSON WORLDWIDE	12541W209			11/30/2009		5/27/2011	399	278				121
2,262	X	C H ROBINSON WORLDWIDE	12541W209			7/1/2010		5/27/2011	240	167				73
2,263	X	C H ROBINSON WORLDWIDE	12541W209			4/8/2011		5/27/2011	80	75				5
2,264	X	CME GROUP INC	12572Q105			10/20/2008		5/23/2011	296	359				-63
2,265	X	CME GROUP INC	12572Q105			12/22/2008		5/26/2011	284	204				80
2,266	X	CME GROUP INC	12572Q105			12/22/2008		5/31/2011	284	204				80
2,267	X	CME GROUP INC	12572Q105			11/19/2009		6/9/2011	266	321				-55
2,268	X	CME GROUP INC	12572Q105			2/28/2011		7/8/2011	293	313				-20
2,269	X	CME GROUP INC	12572Q105			2/28/2011		10/25/2011	261	313				-52
2,270	X	CNOOC LTD ADR	126132109			11/16/2009		3/9/2011	234	166				68
2,271	X	CNOOC LTD ADR	126132109			11/26/2008		4/26/2011	253	78				175
2,272	X	CNOOC LTD ADR	126132109			11/26/2008		4/27/2011	249	78				171
2,273	X	DEUTSCHE BOERSE AG SHS	251542106			3/17/2009		7/8/2011	39	26				13
2,274	X	DEUTSCHE BOERSE AG SHS	251542106			3/17/2009		7/13/2011	694	494				200
2,275	X	DEUTSCHE BOERSE AG SHS	251542106			5/6/2009		7/13/2011	679	696				-17
2,276	X	DEUTSCHE BOERSE AG SHS	251542106			1/25/2010		7/13/2011	266	264				2
2,277	X	DEUTSCHE BOERSE AG SHS	251542106			3/9/2010		7/13/2011	74	73				1
2,278	X	DEUTSCHE BOERSE AG SHS	251542106			8/13/2010		7/13/2011	295	265				30
2,279	X	DEUTSCHE BOERSE AG SHS	251542106			4/8/2011		7/13/2011	96	104				-8
2,280	X	DEUTSCHE TELE AG SPN ADI	251566105			4/13/2011		5/23/2011	204	227				-23
2,281	X	DEUTSCHE TELE AG SPN ADI	251566105			4/13/2011		5/23/2011	87	97				-10
2,282	X	DEUTSCHE TELE AG SPN ADI	251566105			4/13/2011		7/8/2011	30	32				-2
2,283	X	GOOGLE INC CL A	38259P508			1/7/2009		6/17/2011	487	324				163
2,284	X	GOOGLE INC CL A	38259P508			3/4/2009		6/21/2011	492	324				168
2,285	X	GOOGLE INC CL A	38259P508			11/19/2009		6/23/2011	476	571				-95
2,286	X	GOOGLE INC CL A	38259P508			12/2/2009		6/24/2011	474	589				-115
2,287	X	GOOGLE INC CL A	38259P508			2/5/2010		6/27/2011	479	528				-49
2,288	X	W W GRAINGER INCORP	384802104			1/12/2011		2/28/2011	133	135				-2
2,289	X	W W GRAINGER INCORP	384802104			1/13/2011		2/28/2011	399	405				-6
2,290	X	GRAN TIERRA ENERGY INC	38500T101			11/12/2010		3/28/2011	252	242				10
2,291	X	GRAN TIERRA ENERGY INC	38500T101			11/12/2010		3/29/2011	391	382				9
2,292	X	GRAN TIERRA ENERGY INC	38500T101			11/15/2010		3/29/2011	248	248				0
2,293	X	GRAN TIERRA ENERGY INC	38500T101			11/15/2010		3/30/2011	89	88				1
2,294	X	JUNIPER NETWORKS INC	48203R104			8/11/2010		1/25/2011	70	56				14
2,295	X	JUNIPER NETWORKS INC	48203R104			8/11/2010		4/8/2011	77	56				21

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		959,240	845,919	113,321
Other sales		0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
2,296	X	JUNIPER NETWORKS INC	48203R104			3/3/2009		4/26/2011	118	41				77
2,297	X	JUNIPER NETWORKS INC	48203R104			3/30/2009		4/26/2011	78	30				48
2,298	X	JUNIPER NETWORKS INC	48203R104			3/30/2009		5/23/2011	605	241				364
2,299	X	JUNIPER NETWORKS INC	48203R104			8/12/2010		5/23/2011	76	52				24
2,300	X	JUNIPER NETWORKS INC	48203R104			3/30/2009		5/27/2011	186	75				111
2,301	X	JUNIPER NETWORKS INC	48203R104			11/30/2009		5/27/2011	335	235				100
2,302	X	KANSAS CITY SOUTHERN	485170302			11/4/2009		5/23/2011	443	215				228
2,303	X	JUNIPER NETWORKS INC	48203R104			4/8/2011		5/27/2011	74	77				-3
2,304	X	JUPITER TELECOM CO ADR	48206M102			7/7/2009		5/23/2011	557	439				118
2,305	X	JUPITER TELECOM CO ADR	48206M102			7/7/2009		7/8/2011	74	55				19
2,306	X	KANSAS CITY SOUTHERN	485170302			11/4/2009		8/2/2011	171	80				91
2,307	X	KANSAS CITY SOUTHERN	485170302			11/4/2009		10/24/2011	122	54				68
2,308	X	JUPITER TELECOM CO ADR	48206M102			12/28/2009		7/8/2011	74	68				6
2,309	X	KBR INC	48242W106			3/5/2010		4/8/2011	113	64				49
2,310	X	KBR INC	48242W106			3/5/2010		5/23/2011	35	21				14
2,311	X	KBR INC	48242W106			5/13/2010		5/23/2011	312	207				105
2,312	X	KLA TENCOR CORP PV$0 001	482480100			10/20/2008		5/23/2011	1,017	538				479
2,313	X	KANSAS CITY SOUTHERN	485170302			4/8/2011		10/26/2011	121	105				16
2,314	X	KLA TENCOR CORP PV$0 001	482480100			10/20/2008		5/27/2011	42	22				20
2,315	X	KLA TENCOR CORP PV$0 001	482480100			11/30/2009		5/27/2011	877	660				217
2,316	X	KLA TENCOR CORP PV$0 001	482480100			4/8/2011		5/27/2011	84	88				-4
2,317	X	KANSAS CITY SOUTHERN	485170302			5/27/2011		11/14/2011	66	59				7
2,318	X	KAO CORP SPD ADR	485537302			6/17/2009		3/28/2011	649	571				78
2,319	X	KAO CORP SPD ADR	485537302			12/2/2010		3/28/2011	375	381				-6
2,320	X	KAO CORP SPD ADR	485537302			12/2/2010		3/28/2011	50	51				-1
2,321	X	KAO CORP SPD ADR	485537302			12/3/2010		3/28/2011	125	129				-4
2,322	X	KAO CORP SPD ADR	485537302			12/3/2010		5/23/2011	121	129				-8
2,323	X	KAO CORP SPD ADR	485537302			12/3/2010		7/8/2011	26	26				0
2,324	X	KAYDON CORP	486587108			11/21/2008		5/23/2011	182	114				68
2,325	X	KB HOME	48666K109			10/30/2008		4/11/2011	104	144				-40
2,326	X	KB HOME	48666K109			3/16/2009		4/11/2011	81	78				3
2,327	X	KB HOME	48666K109			3/9/2010		4/11/2011	92	142				-50
2,328	X	KB HOME	48666K109			4/8/2011		4/11/2011	23	24				-1
2,329	X	KB HOME	48666K109			3/9/2010		4/12/2011	90	145				-55
2,330	X	KDDI CORP SHS	48667L106			6/24/2009		1/18/2011	113	105				8
2,331	X	KDDI CORP SHS	48667L106			6/24/2009		1/19/2011	57	52				5
2,332	X	KDDI CORP SHS	48667L106			6/24/2009		5/23/2011	145	105				40
2,333	X	KDDI CORP SHS	48667L106			7/2/2009		5/23/2011	291	211				80
2,334	X	KELLOGG CO	487836108			11/30/2009		2/4/2011	214	210				4
2,335	X	KELLOGG CO	487836108			3/5/2010		2/4/2011	107	106				1
2,336	X	MACK CALI REALTY CORP	554489104			9/13/2011		11/28/2011	222	270				-48
2,337	X	MACK CALI REALTY CORP	554489104			9/13/2011		11/29/2011	245	328				-83
2,338	X	MACK CALI REALTY CORP	554489104			10/5/2011		11/29/2011	245	259				-14
2,339	X	DEVELOPERS DVSFD RLTY C	251591103			11/24/2009		2/10/2011	460	314				146
2,340	X	DEVELOPERS DVSFD RLTY C	251591103			11/24/2009		5/2/2011	132	88				44
2,341	X	DEVELOPERS DVSFD RLTY C	251591103			12/1/2009		5/2/2011	396	273				123
2,342	X	DEVELOPERS DVSFD RLTY C	251591103			12/1/2009		5/23/2011	184	131				53
2,343	X	DEVELOPERS DVSFD RLTY C	251591103			1/5/2010		5/23/2011	579	382				197
2,344	X	DEVELOPERS DVSFD RLTY C	251591103			4/29/2010		5/23/2011	396	356				40
2,345	X	DEVELOPERS DVSFD RLTY C	251591103			5/4/2010		5/23/2011	198	179				19
2,346	X	DEVELOPERS DVSFD RLTY C	251591103			5/4/2010		8/15/2011	113	115				-2

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
	Securities	959,240	845,919	113,321
	Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
2,347	X	DEVELOPERS DVSFD RLTY C	251591103			6/1/2010		8/15/2011	288	265				23
2,348	X	DEVELOPERS DVSFD RLTY C	251591103			6/1/2010		8/17/2011	363	334				29
2,349	X	DEVELOPERS DVSFD RLTY C	251591103			6/7/2010		8/17/2011	38	34				4
2,350	X	DEVELOPERS DVSFD RLTY C	251591103			6/7/2010		9/2/2011	270	257				13
2,351	X	DEVELOPERS DVSFD RLTY C	251591103			6/30/2010		9/2/2011	340	298				42
2,352	X	DEVELOPERS DVSFD RLTY C	251591103			8/26/2010		9/2/2011	82	71				11
2,353	X	DEVON ENERGY CORP NEW	25179M103			3/7/2011		4/8/2011	92	90				2
2,354	X	DEVON ENERGY CORP NEW	25179M103			1/23/2009		5/23/2011	81	62				19
2,355	X	DEVON ENERGY CORP NEW	25179M103			2/11/2009		5/23/2011	162	104				58
2,356	X	DEVON ENERGY CORP NEW	25179M103			3/7/2011		6/23/2011	154	181				-27
2,357	X	DEVON ENERGY CORP NEW	25179M103			3/8/2011		6/23/2011	77	89				-12
2,358	X	DEVON ENERGY CORP NEW	25179M103			3/8/2011		6/24/2011	77	89				-12
2,359	X	DEVON ENERGY CORP NEW	25179M103			3/10/2011		6/24/2011	155	174				-19
2,360	X	DIAGEO PLC SPSD ADR NEW	25243Q205			6/23/2009		5/23/2011	163	115				48
2,361	X	DIAGEO PLC SPSD ADR NEW	25243Q205			6/23/2009		7/8/2011	83	57				26
2,362	X	DIEBOLD INC	253651103			10/20/2008		5/23/2011	292	253				39
2,363	X	DIEBOLD INC	253651103			10/20/2008		10/27/2011	99	84				15
2,364	X	DIEBOLD INC	253651103			5/5/2009		10/27/2011	66	50				16
2,365	X	DIEBOLD INC	253651103			5/5/2009		10/28/2011	132	101				31
2,366	X	DIEBOLD INC	253651103			4/8/2011		10/28/2011	33	36				-3
2,367	X	DIEBOLD INC	253651103			4/8/2011		11/21/2011	30	36				-6
2,368	X	DIEBOLD INC	253651103			5/27/2011		11/21/2011	60	65				-5
2,369	X	KONINKL PHIL E NY SH NEW	500472303			3/1/2011		5/19/2011	311	356				-45
2,370	X	KROGER CO	501044101			7/6/2009		2/24/2011	276	258				18
2,371	X	KROGER CO	501044101			7/6/2009		4/6/2011	48	43				5
2,372	X	KROGER CO	501044101			7/16/2009		4/6/2011	168	155				13
2,373	X	KROGER CO	501044101			7/16/2009		4/8/2011	24	22				2
2,374	X	KROGER CO	501044101			8/6/2009		5/23/2011	349	300				49
2,375	X	KROGER CO	501044101			8/27/2009		5/23/2011	75	66				9
2,376	X	KROGER CO	501044101			6/24/2011		7/8/2011	25	25				0
2,377	X	KROGER CO	501044101			8/27/2009		7/21/2011	125	110				15
2,378	X	KROGER CO	501044101			3/9/2010		7/21/2011	25	22				3
2,379	X	KROGER CO	501044101			12/22/2010		8/4/2011	216	197				19
2,380	X	KROGER CO	501044101			12/22/2010		8/8/2011	46	44				2
2,381	X	KROGER CO	501044101			5/27/2011		8/8/2011	114	124				-10
2,382	X	KUMBA IRON ORE ADR	50125N104			11/12/2010		2/7/2011	1,084	1,042				42
2,383	X	KUMBA IRON ORE ADR	50125N104			11/12/2010		6/2/2011	726	674				52
2,384	X	KUMBA IRON ORE ADR	50125N104			11/12/2010		8/12/2011	474	429				45
2,385	X	KUMBA IRON ORE ADR	50125N104			11/12/2010		9/6/2011	63	61				2
2,386	X	KUMBA IRON ORE ADR	50125N104			11/12/2010		9/8/2011	259	245				14
2,387	X	KUMBA IRON ORE ADR	50125N104			11/12/2010		11/28/2011	180	184				-4
2,388	X	LI & FUNG LTD-UNSP ADR	501897102			4/6/2010		5/23/2011	155	176				-21
2,389	X	LI & FUNG LTD-UNSP ADR	501897102			4/6/2010		5/23/2011	985	1,121				-136
2,390	X	LI & FUNG LTD-UNSP ADR	501897102			4/6/2010		5/27/2011	274	332				-58
2,391	X	LI & FUNG LTD-UNSP ADR	501897102			4/6/2010		5/27/2011	146	199				-53
2,392	X	LI & FUNG LTD-UNSP ADR	501897102			4/15/2010		5/27/2011	278	332				-54
2,393	X	LI & FUNG LTD-UNSP ADR	501897102			5/26/2010		5/27/2011	60	62				-2
2,394	X	LI & FUNG LTD-UNSP ADR	501897102			10/28/2010		5/27/2011	154	195				-41
2,395	X	MACK CALI REALTY CORP	554489104			10/5/2011		12/7/2011	104	103				1
2,396	X	MACK CALI REALTY CORP	554489104			10/6/2011		12/7/2011	260	262				-2
2,397	X	MACK CALI REALTY CORP	554489104			10/6/2011		12/12/2011	231	236				-5

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		959,240	845,919	113,321
Other sales		0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
2,398	X	MACK CALI REALTY CORP	554489104			10/11/2011		12/12/2011	308	319				-11
2,399	X	MACYS INC	55616P104			5/3/2011		5/23/2011	257	223				34
2,400	X	MAKITA CORP SPOND ADR	560877300			5/7/2010		5/23/2011	317	237				80
2,401	X	MAKITA CORP SPOND ADR	560877300			5/7/2010		6/6/2011	494	356				138
2,402	X	MAKITA CORP SPOND ADR	560877300			5/19/2010		6/6/2011	659	460				199
2,403	X	MAKITA CORP SPOND ADR	560877300			8/13/2010		6/6/2011	41	29				12
2,404	X	MAKITA CORP SPOND ADR	560877300			8/13/2010		7/8/2011	47	29				18
2,405	X	MAKITA CORP SPOND ADR	560877300			8/13/2010		11/15/2011	247	206				41
2,406	X	MAKITA CORP SPOND ADR	560877300			8/23/2010		11/15/2011	318	263				55
2,407	X	MAKITA CORP SPOND ADR	560877300			8/23/2010		11/16/2011	412	350				62
2,408	X	MAKITA CORP SPOND ADR	560877300			4/8/2011		11/16/2011	103	133				-30
2,409	X	LI & FUNG LTD-UNSP ADR	501897102			4/8/2011		5/27/2011	68	86				-18
2,410	X	LPL INVESTMENT HOLDHS IN	50213H100			5/17/2011		5/23/2011	442	445				-3
2,411	X	LPL INVESTMENT HOLDHS IN	50213H100			5/17/2011		5/27/2011	426	411				15
2,412	X	L-3 COMMNCTNS HLDGS	502424104			10/20/2008		1/6/2011	74	85				-11
2,413	X	L-3 COMMNCTNS HLDGS	502424104			8/28/2009		1/6/2011	74	74				0
2,414	X	LVMH MOET HENNESSY ADR	502441306			5/10/2010		5/23/2011	228	157				71
2,415	X	LVMH MOET HENNESSY ADR	502441306			5/10/2010		7/8/2011	72	45				27
2,416	X	LABORATORY CP AMER HLD(	50540R409			10/23/2008		5/19/2011	200	122				78
2,417	X	LABORATORY CP AMER HLD(	50540R409			3/10/2009		5/19/2011	100	55				45
2,418	X	LABORATORY CP AMER HLD(	50540R409			3/10/2009		5/23/2011	98	55				43
2,419	X	LABORATORY CP AMER HLD(	50540R409			3/3/2010		5/23/2011	393	294				99
2,420	X	LAMAR ADVERTISING CL A	512815101			10/20/2008		5/23/2011	690	417				273
2,421	X	LAMAR ADVERTISING CL A	512815101			10/20/2008		5/27/2011	581	348				233
2,422	X	LAMAR ADVERTISING CL A	512815101			11/30/2009		5/27/2011	29	28				1
2,423	X	LAMAR ADVERTISING CL A	512815101			4/8/2011		5/27/2011	29	34				-5
2,424	X	METROPOLITAN WEST TOTAI	592905509			10/20/2008		9/28/2011	1,695	1,471				224
2,425	X	CIE GENERALE DES	59410T106			12/8/2010		5/23/2011	155	132				23
2,426	X	CIE GENERALE DES	59410T106			12/8/2010		7/8/2011	56	44				12
2,427	X	CIE GENERALE DES	59410T106			12/8/2010		10/7/2011	625	762				-137
2,428	X	CIE GENERALE DES	59410T106			4/8/2011		10/7/2011	36	53				17
2,429	X	MICROSOFT CORP	594918104			10/20/2008		1/6/2011	114	97				17
2,430	X	MICROSOFT CORP	594918104			12/2/2008		1/6/2011	86	58				28
2,431	X	MICROSOFT CORP	594918104			10/20/2008		1/25/2011	57	49				8
2,432	X	MARATHON OIL CORP	565849106			2/22/2011		7/6/2011	65	57				8
2,433	X	MARATHON OIL CORP	565849106			3/9/2011		7/6/2011	98	90				8
2,434	X	MASIMO CORP	574795100			5/12/2011		5/23/2011	145	157				-12
2,435	X	MASIMO CORP	574795100			5/12/2011		5/23/2011	291	314				-23
2,436	X	MASIMO CORP	574795100			5/12/2011		5/27/2011	272	282				-10
2,437	X	MASIMO CORP	574795100			5/12/2011		5/27/2011	151	161				-10
2,438	X	MASSMART HOLDINGS LTD	576290100			11/12/2010		7/26/2011	1,823	1,674				149
2,439	X	PROLOGIS INC	74340W103			2/11/2011		12/23/2011	258	309				-51
2,440	X	PROLOGIS INC	74340W103			2/16/2011		12/23/2011	172	183				-11
2,441	X	PROLOGIS INC	74340W103			2/18/2011		12/23/2011	229	258				-29
2,442	X	PROLOGIS INC	74340W103			1/28/2011		12/29/2011	256	308				-52
2,443	X	PROLOGIS INC	74340W103			2/11/2011		12/29/2011	142	171				-29
2,444	X	PROLOGIS	743410102			4/23/2010		4/7/2011	365	311				54
2,445	X	PROLOGIS	743410102			4/23/2010		4/14/2011	254	217				37
2,446	X	PROLOGIS	743410102			7/21/2010		4/14/2011	476	320				156
2,447	X	PROLOGIS	743410102			8/13/2010		4/14/2011	95	63				32
2,448	X	PROLOGIS	743410102			8/13/2010		4/18/2011	413	275				138

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
	Securities	959,240	845,919	113,321
	Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
2,449	X	PROLOGIS	743410102			8/13/2010		4/29/2011	195	127				68
2,450	X	PROLOGIS	743410102			8/18/2010		4/29/2011	635	401				234
2,451	X	PROLOGIS	743410102			8/19/2010		4/29/2011	49	31				18
2,452	X	PROLOGIS	743410102			8/19/2010		5/23/2011	500	326				174
2,453	X	PROLOGIS	743410102			10/27/2010		5/23/2011	860	747				113
2,454	X	PROLOGIS	743410102			11/4/2010		5/23/2011	63	57				6
2,455	X	PRUDENTIAL FINANCIAL INC	744320102			5/18/2009		4/28/2011	190	121				69
2,456	X	PRUDENTIAL FINANCIAL INC	744320102			5/18/2009		4/29/2011	63	40				23
2,457	X	PRUDENTIAL FINANCIAL INC	744320102			5/18/2009		7/20/2011	182	121				61
2,458	X	PRUDENTIAL FINANCIAL INC	744320102			5/18/2009		12/14/2011	189	161				28
2,459	X	PRUDENTIAL PLC ADR	74435K204			4/27/2010		5/23/2011	163	116				47
2,460	X	PRUDENTIAL PLC ADR	74435K204			4/27/2010		7/8/2011	23	17				6
2,461	X	PRUDENTIAL PLC ADR	74435K204			4/28/2010		7/8/2011	47	33				14
2,462	X	PRUDENTIAL PLC ADR	74435K204			4/28/2010		7/27/2011	66	50				16
2,463	X	PRUDENTIAL PLC ADR	74435K204			4/28/2010		7/28/2011	66	50				16
2,464	X	PRUDENTIAL PLC ADR	74435K204			5/12/2010		7/28/2011	110	85				25
2,465	X	PRUDENTIAL PLC ADR	74435K204			5/12/2010		8/3/2011	279	220				59
2,466	X	PUB SVC ENTERPRISE GRP	744573106			7/28/2010		2/16/2011	193	207				-14
2,467	X	PUBLIC STORAGE $0 10	74460D109			1/28/2009		2/10/2011	1,109	664				445
2,468	X	PUBLIC STORAGE $0 10	74460D109			12/18/2009		2/24/2011	109	79				30
2,469	X	PUBLIC STORAGE $0 10	74460D109			3/9/2009		3/4/2011	772	343				429
2,470	X	PUBLIC STORAGE $0 10	74460D109			3/9/2009		3/7/2011	654	294				360
2,471	X	PUBLIC STORAGE $0 10	74460D109			3/9/2009		3/21/2011	1,099	489				610
2,472	X	PUBLIC STORAGE $0 10	74460D109			12/18/2009		4/15/2011	111	79				32
2,473	X	PUBLIC STORAGE $0 10	74460D109			3/9/2009		4/29/2011	235	98				137
2,474	X	PUBLIC STORAGE $0 10	74460D109			5/7/2009		4/29/2011	470	256				214
2,475	X	PUBLIC STORAGE $0 10	74460D109			5/14/2009		5/2/2011	584	314				270
2,476	X	PUBLIC STORAGE $0 10	74460D109			5/14/2009		5/12/2011	117	63				54
2,477	X	PUBLIC STORAGE $0 10	74460D109			5/26/2009		5/12/2011	352	199				153
2,478	X	PUBLIC STORAGE $0 10	74460D109			5/26/2009		5/19/2011	937	530				407
2,479	X	PUBLIC STORAGE $0 10	74460D109			6/3/2009		5/23/2011	571	328				243
2,480	X	MICROSOFT CORP	594918104			12/2/2008		1/28/2011	110	77				33
2,481	X	MICROSOFT CORP	594918104			10/20/2008		2/11/2011	192	171				21
2,482	X	MICROSOFT CORP	594918104			10/20/2008		2/24/2011	54	49				5
2,483	X	MICROSOFT CORP	594918104			10/20/2008		2/28/2011	27	24				3
2,484	X	MICROSOFT CORP	594918104			3/4/2009		2/28/2011	319	197				122
2,485	X	MICROSOFT CORP	594918104			1/5/2011		5/12/2011	25	28				-3
2,486	X	MICROSOFT CORP	594918104			1/6/2011		5/12/2011	126	141				-15
2,487	X	MICROSOFT CORP	594918104			1/5/2011		5/12/2011	201	224				-23
2,488	X	MICROSOFT CORP	594918104			1/6/2011		5/13/2011	150	169				-19
2,489	X	MICROSOFT CORP	594918104			1/6/2011		5/16/2011	124	141				-17
2,490	X	MICROSOFT CORP	594918104			12/2/2008		5/16/2011	74	58				16
2,491	X	MICROSOFT CORP	594918104			1/22/2009		5/16/2011	49	36				13
2,492	X	MICROSOFT CORP	594918104			1/6/2011		5/23/2011	72	84				-12
2,493	X	MICROSOFT CORP	594918104			1/7/2011		5/23/2011	97	114				-17
2,494	X	MICROSOFT CORP	594918104			1/14/2011		5/23/2011	121	141				-20
2,495	X	MICROSOFT CORP	594918104			1/19/2011		5/23/2011	24	29				-5
2,496	X	MICROSOFT CORP	594918104			1/7/2011		7/8/2011	80	85				-5
2,497	X	MICROSOFT CORP	594918104			1/7/2011		12/2/2011	25	28				-3
2,498	X	MICROSOFT CORP	594918104			1/10/2011		12/2/2011	152	169				-17
2,499	X	REGENCY CENTERS CORP	758849103			2/23/2011		8/26/2011	240	259				-19

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		959,240	845,919	113,321
Other sales		0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
2,500	X	REGENCY CENTERS CORP	758849103			2/28/2011		8/26/2011	40	45				-5
2,501	X	REGENERON PHARMACTCLS	75886F107			7/16/2010		2/28/2011	324	205				119
2,502	X	REGENERON PHARMACTCLS	75886F107			7/19/2010		2/28/2011	108	68				40
2,503	X	REINSURNCE GROUP AMERI	759351604			3/9/2011		5/23/2011	186	183				3
2,504	X	REPUBLIC SERVICES INC	760759100			10/20/2008		4/8/2011	30	23				7
2,505	X	REPUBLIC SERVICES INC	760759100			10/20/2008		5/23/2011	190	141				49
2,506	X	REPUBLIC SERVICES INC	760759100			11/15/2010		5/23/2011	222	200				22
2,507	X	REPUBLIC SERVICES INC	760759100			11/29/2010		5/23/2011	95	85				10
2,508	X	REPUBLIC SERVICES INC	760759100			8/18/2011		12/8/2011	214	219				-5
2,509	X	PUBLIC STORAGE $0 10	74460D109			6/19/2009		5/23/2011	799	452				347
2,510	X	SIMON PROPERTY GROUP DI	828806109			3/30/2009		4/1/2011	107	32				75
2,511	X	SIMON PROPERTY GROUP DI	828806109			5/11/2009		4/1/2011	1,816	901				915
2,512	X	SIMON PROPERTY GROUP DI	828806109			5/11/2009		5/23/2011	1,244	583				661
2,513	X	SIMON PROPERTY GROUP DI	828806109			6/24/2009		5/23/2011	679	306				373
2,514	X	SIMON PROPERTY GROUP DI	828806109			6/24/2009		5/23/2011	226	106				120
2,515	X	SIMON PROPERTY GROUP DI	828806109			7/10/2009		5/23/2011	2,149	873				1,276
2,516	X	SIMON PROPERTY GROUP DI	828806109			8/10/2009		5/23/2011	452	257				195
2,517	X	SIMON PROPERTY GROUP DI	828806109			8/10/2009		6/20/2011	345	192				153
2,518	X	SIMON PROPERTY GROUP DI	828806109			8/10/2009		6/28/2011	114	64				50
2,519	X	SIMON PROPERTY GROUP DI	828806109			8/10/2009		6/29/2011	1,502	834				668
2,520	X	SIMON PROPERTY GROUP DI	828806109			8/10/2009		9/14/2011	345	192				153
2,521	X	SIMON PROPERTY GROUP DI	828806109			9/11/2009		9/14/2011	115	68				47
2,522	X	SIMON PROPERTY GROUP DI	828806109			9/11/2009		12/7/2011	986	542				444
2,523	X	SIRIUS XM RADIO INC	82967N108			5/31/2011		7/19/2011	992	1,106				-114
2,524	X	SIRIUS XM RADIO INC	82967N108			5/31/2011		11/4/2011	699	1,061				-362
2,525	X	SIRIUS XM RADIO INC	82967N108			5/31/2011		11/8/2011	785	1,134				-349
2,526	X	SIRIUS XM RADIO INC	82967N108			5/31/2011		11/8/2011	746	1,089				-343
2,527	X	SKECHERS U S A INC CL A	830566105			11/2/2010		5/23/2011	36	39				-3
2,528	X	SKECHERS U S A INC CL A	830566105			11/2/2010		5/23/2011	54	59				-5
2,529	X	SKECHERS U S A INC CL A	830566105			11/2/2010		8/17/2011	77	98				-21
2,530	X	SKECHERS U S A INC CL A	830566105			11/6/2010		8/17/2011	46	59				13
2,531	X	SKECHERS U S A INC CL A	830566105			11/6/2010		8/17/2011	31	39				-8
2,532	X	SKECHERS U S A INC CL A	830566105			4/8/2011		8/17/2011	31	42				-11
2,533	X	SKECHERS U S A INC CL A	830566105			5/27/2011		8/17/2011	31	36				-5
2,534	X	SKYWORKS SOLUTIONS INC	83088M102			8/26/2010		2/28/2011	460	225				235
2,535	X	SMITH-NPHW PLC SPADR NE	83175M205			2/12/2010		1/10/2011	163	155				8
2,536	X	SMITH-NPHW PLC SPADR NE	83175M205			3/9/2010		1/10/2011	109	104				5
2,537	X	SMITH-NPHW PLC SPADR NE	83175M205			6/25/2010		1/10/2011	109	96				13
2,538	X	SMITH-NPHW PLC SPADR NE	83175M205			6/25/2010		1/11/2011	159	144				15
2,539	X	SMITH-NPHW PLC SPADR NE	83175M205			6/25/2010		3/22/2011	224	193				31
2,540	X	SMITH-NPHW PLC SPADR NE	83175M205			8/13/2010		3/22/2011	1,008	803				205
2,541	X	SNAP ON INC COM	833034101			5/11/2009		5/23/2011	119	64				55
2,542	X	SNAP ON INC COM	833034101			6/12/2009		5/23/2011	178	96				82
2,543	X	SNAP ON INC COM	833034101			6/12/2009		7/21/2011	186	96				90
2,544	X	SNAP ON INC COM	833034101			3/9/2010		7/22/2011	122	86				36
2,545	X	SOCIEDAD Q&M CHLE SPDAD	833635105			10/20/2008		5/19/2011	1,263	470				793
2,546	X	SOCIEDAD Q&M CHLE SPDAD	833635105			10/20/2008		5/23/2011	228	85				143
2,547	X	SOCIEDAD Q&M CHLE SPDAD	833635105			10/20/2008		7/8/2011	64	21				43
2,548	X	SODEXO ADR	833792104			5/26/2009		5/23/2011	366	250				116
2,549	X	SODEXO ADR	833792104			5/26/2009		7/8/2011	78	50				28
2,550	X	YAHOO INC	984332106			1/8/2010		3/23/2011	338	354				-16

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		959,240	845,919	113,321
Other sales		0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
2,551	X	YAHOO INC	984332106			1/13/2010		3/23/2011	16	17				-1
2,552	X	YAHOO INC	984332106			1/13/2010		3/30/2011	118	119				-1
2,553	X	YAHOO INC	984332106			1/13/2010		4/1/2011	34	34				0
2,554	X	YAHOO INC	984332106			1/13/2010		4/1/2011	50	51				-1
2,555	X	YAHOO INC	984332106			1/13/2010		4/13/2011	149	153				-4
2,556	X	YAHOO INC	984332106			1/24/2010		4/13/2011	33	36				-3
2,557	X	YAHOO INC	984332106			4/16/2010		4/13/2011	166	183				-17
2,558	X	YAHOO INC	984332106			4/21/2010		4/13/2011	414	440				-26
2,559	X	YAHOO INC	984332106			8/18/2010		4/13/2011	83	71				12
2,560	X	YAHOO INC	984332106			12/7/2010		4/13/2011	99	103				-4
2,561	X	YUE YUEN INDUSTL UNSP AD	988415105			4/29/2009		1/6/2011	264	168				96
2,562	X	YUE YUEN INDUSTL UNSP AD	988415105			3/23/2010		1/6/2011	758	734				24
2,563	X	YUE YUEN INDUSTL UNSP AD	988415105			3/23/2010		1/14/2011	899	871				28
2,564	X	REPUBLIC SERVICES INC	760759100			8/19/2011		12/8/2011	188	193				-5
2,565	X	RESEARCH IN MOTION LTD	760975102			1/3/2011		4/6/2011	223	236				-13
2,566	X	RESEARCH IN MOTION LTD	760975102			1/4/2011		4/6/2011	56	60				-4
2,567	X	REXAM PLC- NEW NEW ADR	761655406			12/20/2010		5/23/2011	427	357				70
2,568	X	REXAM PLC- NEW NEW ADR	761655406			12/20/2010		7/8/2011	124	102				22
2,569	X	RIO TINTO PLC SPNSRD ADR	767204100			11/16/2010		5/23/2011	260	264				-4
2,570	X	RIO TINTO PLC SPNSRD ADR	767204100			11/16/2010		7/8/2011	72	66				6
2,571	X	RITCHIE BROS AUCTIONEERS	767744105			3/3/2009		4/8/2011	55	29				26
2,572	X	RITCHIE BROS AUCTIONEERS	767744105			3/30/2009		4/8/2011	82	57				25
2,573	X	RITCHIE BROS AUCTIONEERS	767744105			3/30/2009		5/23/2011	268	191				77
2,574	X	RITCHIE BROS AUCTIONEERS	767744105			11/30/2009		5/23/2011	589	529				60
2,575	X	RITCHIE BROS AUCTIONEERS	767744105			3/12/2010		5/23/2011	268	217				51
2,576	X	RITCHIE BROS AUCTIONEERS	767744105			9/28/2010		5/23/2011	107	80				27
2,577	X	RITCHIE BROS AUCTIONEERS	767744105			9/28/2010		5/27/2011	165	120				45
2,578	X	RITCHIE BROS AUCTIONEERS	767744105			10/28/2010		5/27/2011	165	124				41
2,579	X	RITCHIE BROS AUCTIONEERS	767744105			12/7/2010		5/27/2011	247	187				60
2,580	X	RITCHIE BROS AUCTIONEERS	767744105			12/9/2010		5/27/2011	356	268				88
2,581	X	RITCHIE BROS AUCTIONEERS	767744105			2/25/2011		5/27/2011	219	203				16
2,582	X	ROCHE HLDG LTD SPN ADR	771195104			3/9/2010		5/23/2011	41	42				-1
2,583	X	ROCHE HLDG LTD SPN ADR	771195104			4/26/2010		5/23/2011	413	402				11
2,584	X	ROCHE HLDG LTD SPN ADR	771195104			4/26/2010		7/8/2011	81	80				1
2,585	X	ROCKWELL AUTOMATION INC	773903109			2/28/2011		4/8/2011	93	88				5
2,586	X	ROCKWELL AUTOMATION INC	773903109			2/28/2011		6/15/2011	78	88				-10
2,587	X	ROCKWELL AUTOMATION INC	773903109			2/28/2011		6/16/2011	78	88				-10
2,588	X	ROCKWELL AUTOMATION INC	773903109			2/28/2011		8/23/2011	276	438				-162
2,589	X	ROCKWELL COLLINS INC	774341101			2/28/2011		3/18/2011	125	129				-4
2,590	X	ROCKWELL COLLINS INC	774341101			2/28/2011		3/23/2011	63	64				-1
2,591	X	ROCKWELL COLLINS INC	774341101			2/28/2011		3/24/2011	190	193				-3
2,592	X	YUE YUEN INDUSTL UNSP AD	988415105			8/13/2010		1/14/2011	229	209				20
2,593	X	YUE YUEN INDUSTL UNSP AD	988415105			9/30/2010		1/14/2011	511	546				-35
2,594	X	YUM BRANDS INC	988498101			5/20/2011		7/8/2011	111	113				-2
2,595	X	YUM BRANDS INC	988498101			5/20/2011		9/30/2011	99	113				-14
2,596	X	YUM BRANDS INC	988498101			5/23/2011		9/30/2011	99	112				-13
2,597	X	ZIMMER HOLDINGS INC COM	98956P102			10/20/2008		4/25/2011	123	114				9
2,598	X	ZIMMER HOLDINGS INC COM	98956P102			11/21/2008		4/25/2011	123	71				52
2,599	X	ZIMMER HOLDINGS INC COM	98956P102			11/21/2008		5/23/2011	268	142				126
2,600	X	ZIMMER HOLDINGS INC COM	98956P102			1/29/2009		5/23/2011	201	115				86
2,601	X	DAIMLER A	D1668R123			6/23/2009		4/8/2011	451	214				237

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Totals			
Securities	959,240	845,919	113,321
Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
2,602	X	DAIMLER A	D1668R123			6/23/2009		5/23/2011	66	36				30
2,603	X	DAIMLER A	D1668R123			9/3/2009		5/23/2011	66	43				23
2,604	X	DAIMLER A	D1668R123			9/3/2009		7/8/2011	373	217				156
2,605	X	AMDOCS LIMITED	G02602103			10/20/2008		5/23/2011	1,045	862				183
2,606	X	AMDOCS LIMITED	G02602103			11/30/2009		5/23/2011	90	79				11
2,607	X	AMDOCS LIMITED	G02602103			11/30/2009		5/27/2011	848	740				108
2,608	X	AMDOCS LIMITED	G02602103			2/28/2011		5/27/2011	151	149				2
2,609	X	AMDOCS LIMITED	G02602103			4/8/2011		5/27/2011	61	58				3
2,610	X	ARCH CAPITAL GRP LTD BM	G0450A105			3/31/2010		1/6/2011	612	535				77
2,611	X	ARCH CAPITAL GRP LTD BM	G0450A105			3/31/2010		3/15/2011	361	306				55
2,612	X	ARCH CAPITAL GRP LTD BM	G0450A105			6/15/2010		3/15/2011	271	226				45
2,613	X	ARCH CAPITAL GRP LTD BM	G0450A105			8/13/2010		3/15/2011	632	542				90
2,614	X	ACCENTURE PLC SHS	G1151C101			9/23/2009		1/4/2011	144	111				33
2,615	X	ACCENTURE PLC SHS	G1151C101			10/20/2008		2/28/2011	462	286				176
2,616	X	ACCENTURE PLC SHS	G1151C101			11/1/2010		2/28/2011	51	45				6
2,617	X	ACCENTURE PLC SHS	G1151C101			1/26/2011		2/28/2011	205	210				-5
2,618	X	ACCENTURE PLC SHS	G1151C101			6/4/2009		5/23/2011	623	334				289
2,619	X	ACCENTURE PLC SHS	G1151C101			9/23/2009		5/23/2011	57	37				20
2,620	X	ROCKWELL COLLINS INC	774341101			2/28/2011		4/8/2011	64	64				0
2,621	X	ROCKWELL COLLINS INC	774341101			10/20/2008		5/23/2011	302	185				117
2,622	X	STRATEGIC HOTEL CAP INC	86272T106			4/8/2011		8/15/2011	87	109				-22
2,623	X	STRATEGIC HOTEL CAP INC	86272T106			4/8/2011		8/31/2011	39	51				-12
2,624	X	STRATEGIC HOTEL CAP INC	86272T106			4/20/2011		8/31/2011	385	517				-132
2,625	X	STRYKER CORP	863667101			5/12/2011		5/23/2011	62	63				-1
2,626	X	STRYKER CORP	863667101			5/12/2011		7/8/2011	60	63				-3
2,627	X	STRYKER CORP	863667101			5/12/2011		8/4/2011	102	126				-24
2,628	X	STRYKER CORP	863667101			5/12/2011		8/11/2011	46	64				-18
2,629	X	STRYKER CORP	863667101			5/13/2011		8/11/2011	93	127				-34
2,630	X	STRYKER CORP	863667101			5/13/2011		8/18/2011	90	127				-37
2,631	X	STRYKER CORP	863667101			5/16/2011		8/18/2011	90	128				-38
2,632	X	STRYKER CORP	863667101			5/19/2011		8/19/2011	89	128				39
2,633	X	STRYKER CORP	863667101			5/20/2011		8/19/2011	89	128				39
2,634	X	SUBSEA 7 SA SPONSRD ADR	864323100			5/26/2011		7/8/2011	78	76				2
2,635	X	SUMITOMO M INDS SPN ADR	865621304			4/8/2010		4/8/2011	21	31				-10
2,636	X	SUMITOMO M INDS SPN ADR	865621304			4/8/2010		5/23/2011	237	369				-132
2,637	X	SUMITOMO M INDS SPN ADR	865621304			4/8/2010		7/8/2011	224	308				-84
2,638	X	BIG LOTS INC COM	089302103			10/20/2008		2/28/2011	204	113				91
2,639	X	BIG LOTS INC COM	089302103			11/10/2009		2/28/2011	204	129				75
2,640	X	BIG LOTS INC COM	089302103			11/11/2009		2/28/2011	163	104				59
2,641	X	BIG LOTS INC COM	089302103			12/7/2009		4/11/2011	218	141				77
2,642	X	BIG LOTS INC COM	089302103			12/7/2009		5/23/2011	101	85				16
2,643	X	BIG LOTS INC COM	089302103			12/7/2009		11/16/2011	120	85				35
2,644	X	BIG LOTS INC COM	089302103			4/8/2011		11/16/2011	40	44				-4
2,645	X	BIG LOTS INC COM	089302103			5/27/2011		11/16/2011	40	32				8
2,646	X	BIG LOTS INC COM	089302103			5/27/2011		11/21/2011	114	97				17
2,647	X	BIOMED REALTY TR INC	09063H107			2/23/2011		5/12/2011	768	681				87
2,648	X	BIOMED REALTY TR INC	09063H107			2/23/2011		5/23/2011	453	402				51
2,649	X	BIOMED REALTY TR INC	09063H107			2/23/2011		6/20/2011	115	105				10
2,650	X	BEST BUY CO INC	086516101			10/20/2008		3/25/2011	86	75				11
2,651	X	BEST BUY CO INC	086516101			5/18/2009		3/25/2011	144	182				-38
2,652	X	BEST BUY CO INC	086516101			3/9/2010		3/25/2011	58	78				-20

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		959,240	845,919	113,321
Other sales		0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
2,653	X	BEST BUY CO INC	086516101			9/8/2010		5/23/2011	31	36				-5
2,654	X	BEST BUY CO INC	086516101			9/8/2010		5/23/2011	94	108				-14
2,655	X	BEST BUY CO INC	086516101			9/8/2010		5/23/2011	31	36				-5
2,656	X	BEST BUY CO INC	086516101			12/14/2010		5/23/2011	31	36				-5
2,657	X	BEST BUY CO INC	086516101			1/3/2011		5/23/2011	31	35				-4
2,658	X	BEST BUY CO INC	086516101			1/3/2011		5/23/2011	63	70				-7
2,659	X	BEST BUY CO INC	086516101			1/3/2011		8/30/2011	25	35				-10
2,660	X	BEST BUY CO INC	086516101			1/7/2011		8/30/2011	25	35				-10
2,661	X	BEST BUY CO INC	086516101			5/27/2011		8/30/2011	25	32				-7
2,662	X	BEST BUY CO INC	086516101			5/27/2011		8/30/2011	76	95				-19
2,663	X	BHP BILLITON LTD ADR	088606108			12/18/2008		4/8/2011	102	43				59
2,664	X	BHP BILLITON LTD ADR	088606108			5/11/2011		5/23/2011	181	190				-9
2,665	X	BHP BILLITON LTD ADR	088606108			5/11/2011		8/31/2011	1,372	1,522				-150
2,666	X	BIOMED REALTY TR INC	09063H107			2/25/2011		6/20/2011	268	242				26
2,667	X	BIOMED REALTY TR INC	09063H107			2/25/2011		6/24/2011	373	345				28
2,668	X	BIOMED REALTY TR INC	09063H107			2/25/2011		8/2/2011	171	155				16
2,669	X	BIOMED REALTY TR INC	09063H107			3/11/2011		8/2/2011	266	242				24
2,670	X	BIOMED REALTY TR INC	09063H107			3/11/2011		8/10/2011	417	431				-14
2,671	X	BIOMED REALTY TR INC	09063H107			3/11/2011		8/10/2011	250	259				-9
2,672	X	BLACKBOARD INC	091935502			12/7/2010		5/23/2011	256	258				-2
2,673	X	BLACKBOARD INC	091935502			12/7/2010		5/27/2011	169	172				-3
2,674	X	BLACKBOARD INC	091935502			12/9/2010		5/27/2011	84	86				-2
2,675	X	BLUE COAT SYS INC	09534T508			5/20/2011		5/23/2011	95	100				-5
2,676	X	BLUE COAT SYS INC	09534T508			5/20/2011		12/9/2011	101	106				-5
2,677	X	BLUE COAT SYS INC	09534T508			5/27/2011		12/13/2011	101	89				12
2,678	X	BLUE COAT SYS INC	09534T508			7/14/2011		12/13/2011	50	43				7
2,679	X	CORP OFFICE PPTYS TRUST	22002T108			3/22/2011		5/23/2011	239	249				-10
2,680	X	CORP OFFICE PPTYS TRUST	22002T108			12/22/2010		5/23/2011	102	106				-4
2,681	X	CORP OFFICE PPTYS TRUST	22002T108			3/22/2011		6/20/2011	314	356				-42
2,682	X	CORP OFFICE PPTYS TRUST	22002T108			3/24/2011		6/20/2011	502	568				-66
2,683	X	CORUS ENTMT INC CL B N V	220874101			1/21/2010		5/23/2011	185	168				17
2,684	X	COSTCO WHOLESALE CRP D	22160K105			10/20/2008		8/8/2011	144	113				31
2,685	X	COVANCE INC	222816100			7/30/2010		1/27/2011	231	154				77
2,686	X	COVANCE INC	222816100			11/4/2010		5/23/2011	116	91				25
2,687	X	COVANCE INC	222816100			11/5/2010		5/23/2011	174	134				40
2,688	X	COVANCE INC	222816100			12/10/2010		7/18/2011	180	146				34
2,689	X	COVANCE INC	222816100			4/8/2011		7/18/2011	60	59				1
2,690	X	COVANCE INC	222816100			5/27/2011		7/18/2011	60	59				1
2,691	X	COVANCE INC	222816100			5/27/2011		7/19/2011	179	176				3
2,692	X	COVENTRY HEALTH CARE IN	222862104			5/31/2011		8/17/2011	900	1,018				-118
2,693	X	COVENTRY HEALTH CARE IN	222862104			5/31/2011		12/21/2011	2,961	3,370				-409
2,694	X	COVENTRY HEALTH CARE IN	222862104			9/23/2011		12/21/2011	709	676				33
2,695	X	CREDIT SUISSE GP SP ADR	225401108			8/18/2009		5/23/2011	81	99				-18
2,696	X	CREDIT SUISSE GP SP ADR	225401108			9/21/2009		5/23/2011	244	327				-83
2,697	X	CROWN CASTLE INTL CORP	228227104			10/20/2008		5/23/2011	205	112				93
2,698	X	CROWN CASTLE INTL CORP	228227104			10/20/2008		5/23/2011	1,968	1,068				900
2,699	X	CROWN CASTLE INTL CORP	228227104			10/20/2008		5/27/2011	758	400				358
2,700	X	CROWN CASTLE INTL CORP	228227104			11/30/2009		5/27/2011	590	512				78
2,701	X	CROWN CASTLE INTL CORP	228227104			3/9/2010		5/27/2011	42	39				3
2,702	X	CROWN CASTLE INTL CORP	228227104			12/7/2010		5/27/2011	126	130				-4
2,703	X	CROWN CASTLE INTL CORP	228227104			2/28/2011		5/27/2011	211	212				-1

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		959,240	845,919	113,321
Other sales		0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
2,704	X	CROWN CASTLE INTL CORP	228227104			4/8/2011		5/27/2011	126	129				-3
2,705	X	CROWN CASTLE INTL CORP	228227104			10/20/2008		7/8/2011	42	22				20
2,706	X	CUMMINS INC COM	231021106			2/28/2011		4/8/2011	110	101				9
2,707	X	CUMMINS INC COM	231021106			2/28/2011		5/12/2011	113	101				12
2,708	X	CUMMINS INC COM	231021106			2/28/2011		5/13/2011	224	202				22
2,709	X	CUMMINS INC COM	231021106			2/28/2011		5/16/2011	111	101				10
2,710	X	CUMMINS INC COM	231021106			2/28/2011		5/17/2011	109	101				8
2,711	X	CUMMINS INC COM	231021106			2/28/2011		5/23/2011	311	303				8
2,712	X	CUMMINS INC COM	231021106			2/28/2011		8/9/2011	90	101				-11
2,713	X	CUMMINS INC COM	231021106			2/28/2011		8/10/2011	88	101				-13
2,714	X	CYPRESS SEMICNDTR PV1CT	232806109			7/1/2011		9/7/2011	2,229	3,079				-850
2,715	X	DBS GROUP HLDGS SPN ADR	23304Y100			5/18/2009		5/23/2011	509	356				153
2,716	X	DBS GROUP HLDGS SPN ADR	23304Y100			5/18/2009		7/8/2011	146	97				49
2,717	X	DCT INDUSTRIAL TRUST INC	233153105			3/30/2011		5/23/2011	386	396				-10
2,718	X	DCT INDUSTRIAL TRUST INC	233153105			3/30/2011		5/23/2011	81	84				-3
2,719	X	DCT INDUSTRIAL TRUST INC	233153105			3/30/2011		6/28/2011	26	28				-2
2,720	X	KELLOGG CO	487836108			8/13/2010		2/4/2011	53	51				2
2,721	X	KELLOGG CO	487836108			2/24/2009		5/11/2011	170	118				52
2,722	X	KELLOGG CO	487836108			3/9/2010		5/11/2011	57	52				5
2,723	X	KELLOGG CO	487836108			4/8/2011		5/11/2011	114	108				6
2,724	X	KEYCORP NEW COM	493267108			1/26/2010		4/8/2011	9	7				2
2,725	X	KEYCORP NEW COM	493267108			1/26/2010		6/28/2011	129	115				14
2,726	X	KILROY REALTY CORP	49427F108			4/6/2011		5/23/2011	475	473				2
2,727	X	KILROY REALTY CORP	49427F108			4/6/2011		9/8/2011	484	551				-67
2,728	X	KIMBERLY CLARK	494368103			6/1/2010		2/25/2011	65	62				3
2,729	X	KIMBERLY CLARK	494368103			6/21/2010		2/25/2011	130	126				4
2,730	X	KIMBERLY CLARK	494368103			8/24/2010		2/25/2011	130	130				0
2,731	X	KIMBERLY CLARK	494368103			3/9/2010		5/23/2011	68	60				8
2,732	X	KIMBERLY CLARK	494368103			3/9/2010		6/13/2011	65	60				5
2,733	X	KIMBERLY CLARK	494368103			3/15/2011		6/13/2011	65	64				1
2,734	X	KIMBERLY CLARK	494368103			5/27/2011		6/13/2011	65	68				-3
2,735	X	KIMBERLY CLARK	494368103			9/22/2011		12/5/2011	141	138				3
2,736	X	KIMBERLY CLARK	494368103			9/22/2011		12/6/2011	71	69				2
2,737	X	KIMCO REALTY CORP MD CO	49446R109			6/1/2010		1/6/2011	90	72				18
2,738	X	KIMCO REALTY CORP MD CO	49446R109			6/14/2010		1/6/2011	796	656				140
2,739	X	KIMCO REALTY CORP MD CO	49446R109			6/14/2010		1/12/2011	54	45				9
2,740	X	KIMCO REALTY CORP MD CO	49446R109			6/16/2010		1/12/2011	449	381				68
2,741	X	KIMCO REALTY CORP MD CO	49446R109			6/16/2010		1/18/2011	108	91				17
2,742	X	KIMCO REALTY CORP MD CO	49446R109			6/17/2010		1/18/2011	540	451				89
2,743	X	KIMCO REALTY CORP MD CO	49446R109			6/24/2010		1/18/2011	162	130				32
2,744	X	KIMCO REALTY CORP MD CO	49446R109			6/24/2010		4/7/2011	954	782				172
2,745	X	KIMCO REALTY CORP MD CO	49446R109			6/29/2010		4/7/2011	194	152				42
2,746	X	KIMCO REALTY CORP MD CO	49446R109			6/29/2010		4/12/2011	560	442				118
2,747	X	KIMCO REALTY CORP MD CO	49446R109			9/17/2010		4/12/2011	123	114				9
2,748	X	KIMCO REALTY CORP MD CO	49446R109			9/17/2010		4/21/2011	449	390				59
2,749	X	KIMCO REALTY CORP MD CO	49446R109			9/17/2010		4/26/2011	585	504				81
2,750	X	KIMCO REALTY CORP MD CO	49446R109			9/17/2010		5/23/2011	38	32				6
2,751	X	KIMCO REALTY CORP MD CO	49446R109			10/1/2010		5/23/2011	545	462				83
2,752	X	KIMCO REALTY CORP MD CO	49446R109			11/23/2010		5/23/2011	132	114				18
2,753	X	KIMCO REALTY CORP MD CO	49446R109			11/23/2010		6/28/2011	18	16				2
2,754	X	KIMCO REALTY CORP MD CO	49446R109			11/23/2010		10/28/2011	475	438				37

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		959,240	845,919	113,321
Other sales		0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
2,755	X	KIMCO REALTY CORP MD CO	49446R109			11/23/2010		11/8/2011	52	49				3
2,756	X	KIMCO REALTY CORP MD CO	49446R109			2/9/2011		11/8/2011	328	359				-31
2,757	X	KIMCO REALTY CORP MD CO	49446R109			2/9/2011		11/9/2011	287	321				-34
2,758	X	KIMCO REALTY CORP MD CO	49446R109			2/18/2011		11/9/2011	236	263				-27
2,759	X	KIMCO REALTY CORP MD CO	49446R109			2/18/2011		11/10/2011	355	413				-58
2,760	X	KIMCO REALTY CORP MD CO	49446R109			2/23/2011		11/10/2011	355	411				-56
2,761	X	SUMITOMO M INDS SPN ADR	865621304			4/8/2010		11/22/2011	294	585				-291
2,762	X	SUMITOMO M INDS SPN ADR	865621304			4/8/2010		11/22/2011	15	30				-15
2,763	X	SUMITOMO M INDS SPN ADR	865621304			8/13/2010		11/22/2011	310	487				-177
2,764	X	SUNTRUST BKS INC COM	867914103			4/29/2011		8/25/2011	117	170				-53
2,765	X	SWEDBANK A B ADR	870195104			11/10/2009		3/31/2011	1,004	567				437
2,766	X	SWEDBANK A B ADR	870195104			11/10/2009		4/1/2011	189	106				83
2,767	X	SWEDBANK A B ADR	870195104			3/9/2010		4/1/2011	103	60				43
2,768	X	SWISSCOM AG ADR	871013108			8/11/2010		1/26/2011	1,104	916				188
2,769	X	SWISSCOM AG ADR	871013108			8/13/2010		1/26/2011	353	297				56
2,770	X	SUMITOMO M INDS SPN ADR	865621304			3/15/2011		11/22/2011	356	460				-104
2,771	X	SUN HG KAI PPTY SPSD ADR	86676H302			11/10/2009		5/23/2011	181	183				-2
2,772	X	SWISSCOM AG ADR	871013108			8/31/2010		1/26/2011	441	390				51
2,773	X	SUN HG KAI PPTY SPSD ADR	86676H302			11/10/2009		7/8/2011	15	15				0
2,774	X	SUNSTONE HOTEL INVS INC	867892101			11/9/2010		5/23/2011	295	318				-23
2,775	X	SUNSTONE HOTEL INVS INC	867892101			11/9/2010		6/28/2011	9	10				-1
2,776	X	SUNSTONE HOTEL INVS INC	867892101			11/9/2010		8/30/2011	433	780				-347
2,777	X	SYMANTEC CORP COM	871503108			8/7/2009		4/8/2011	37	31				6
2,778	X	SUNSTONE HOTEL INVS INC	867892101			11/9/2010		9/6/2011	103	195				-92
2,779	X	SUNSTONE HOTEL INVS INC	867892101			11/18/2010		9/6/2011	244	445				-201
2,780	X	SYMANTEC CORP COM	871503108			8/7/2009		5/23/2011	172	141				31
2,781	X	SUNTRUST BKS INC COM	867914103			11/24/2010		5/23/2011	192	167				25
2,782	X	SYMANTEC CORP COM	871503108			11/30/2009		5/23/2011	267	247				20
2,783	X	SUNTRUST BKS INC COM	867914103			12/2/2010		5/23/2011	27	25				2
2,784	X	SUNTRUST BKS INC COM	867914103			4/28/2011		8/24/2011	93	141				-48
2,785	X	SUNTRUST BKS INC COM	867914103			4/29/2011		8/24/2011	19	28				-9
2,786	X	CHECK POINT SOFTWRE TEC	M22465104			2/28/2011		5/19/2011	55	50				5
2,787	X	CHECK POINT SOFTWRE TEC	M22465104			2/28/2011		5/23/2011	109	100				9
2,788	X	CHECK POINT SOFTWRE TEC	M22465104			2/28/2011		5/25/2011	106	100				6
2,789	X	CHECK POINT SOFTWRE TEC	M22465104			2/28/2011		6/22/2011	54	50				4
2,790	X	CHECK POINT SOFTWRE TEC	M22465104			2/28/2011		6/23/2011	161	149				12
2,791	X	CHECK POINT SOFTWRE TEC	M22465104			2/28/2011		8/5/2011	105	100				5
2,792	X	CHECK POINT SOFTWRE TEC	M22465104			2/28/2011		8/8/2011	298	299				-1
2,793	X	CHECK POINT SOFTWRE TEC	M22465104			2/28/2011		8/9/2011	49	50				-1
2,794	X	NXP SEMICONDUCTORS N V	N6596X109			4/4/2011		5/23/2011	111	124				-13
2,795	X	NXP SEMICONDUCTORS N V	N6596X109			4/4/2011		7/8/2011	26	31				-5
2,796	X	SENSATA TECH HLDNG BV,	N7902X106			4/13/2011		5/23/2011	770	733				37
2,797	X	SENSATA TECH HLDNG BV,	N7902X106			4/13/2011		5/27/2011	716	666				50
2,798	X	VISTAPRINT NV	N93540107			7/14/2009		5/23/2011	485	422				63
2,799	X	VISTAPRINT NV	N93540107			9/8/2009		5/23/2011	291	241				50
2,800	X	VISTAPRINT NV	N93540107			3/9/2010		5/23/2011	49	62				-13
2,801	X	VISTAPRINT NV	N93540107			5/10/2010		5/23/2011	97	99				-2
2,802	X	VISTAPRINT NV	N93540107			5/12/2010		5/23/2011	97	95				2
2,803	X	VISTAPRINT NV	N93540107			8/11/2010		5/23/2011	146	92				54
2,804	X	VISTAPRINT NV	N93540107			3/9/2010		5/27/2011	49	64				-15
2,805	X	VISTAPRINT NV	N93540107			5/10/2010		5/27/2011	98	102				-4

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Totals			
Securities	959,240	845,919	113,321
Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
2,806	X	MASSMART HOLDINGS LTD	576290100			3/16/2011		7/26/2011	46	39				7
2,807	X	MASSMART HOLDINGS LTD	576290209			11/12/2010		9/8/2011	442	418				24
2,808	X	MASTERCARD INC	57636Q104			7/9/2009		1/3/2011	220	163				57
2,809	X	MASTERCARD INC	57636Q104			9/9/2009		1/3/2011	220	209				11
2,810	X	MASTERCARD INC	57636Q104			2/5/2010		1/5/2011	231	221				10
2,811	X	MATTEL INC COM	577081102			6/16/2010		2/28/2011	325	295				30
2,812	X	MATTEL INC COM	577081102			6/24/2010		2/28/2011	75	68				7
2,813	X	MATTEL INC COM	577081102			11/30/2009		5/23/2011	157	117				40
2,814	X	MCDONALDS CORP COM	580135101			10/20/2008		4/28/2011	156	112				44
2,815	X	MCDONALDS CORP COM	580135101			2/25/2009		8/9/2011	85	54				31
2,816	X	MCDONALDS CORP COM	580135101			4/9/2009		8/9/2011	85	57				28
2,817	X	MCDONALDS CORP COM	580135101			4/9/2009		10/24/2011	276	170				106
2,818	X	MCDONALDS CORP COM	580135101			4/23/2009		12/6/2011	96	55				41
2,819	X	MCDONALDS CORP COM	580135101			5/18/2009		12/6/2011	96	53				43
2,820	X	MCDONALDS CORP COM	580135101			5/18/2009		12/14/2011	490	267				223
2,821	X	MCKESSON CORPORATION C	58155Q103			12/1/2009		2/28/2011	158	125				33
2,822	X	MCKESSON CORPORATION C	58155Q103			12/2/2009		2/28/2011	238	188				50
2,823	X	MCKESSON CORPORATION C	58155Q103			5/20/2009		5/19/2011	172	82				90
2,824	X	MCKESSON CORPORATION C	58155Q103			5/20/2009		5/23/2011	84	41				43
2,825	X	MCKESSON CORPORATION C	58155Q103			5/12/2010		5/23/2011	84	69				15
2,826	X	MCKESSON CORPORATION C	58155Q103			5/12/2010		6/8/2011	168	138				30
2,827	X	MCKESSON CORPORATION C	58155Q103			5/27/2011		6/8/2011	168	170				-2
2,828	X	PUBLIC STORAGE $0 10	74460D109			9/24/2009		5/23/2011	342	228				114
2,829	X	PUBLIC STORAGE $0 10	74460D109			5/8/2009		5/23/2011	228	131				97
2,830	X	PUBLIC STORAGE $0 10	74460D109			9/24/2009		6/20/2011	561	380				181
2,831	X	PUBLIC STORAGE $0 10	74460D109			1/27/2010		6/20/2011	337	237				100
2,832	X	PUBLIC STORAGE $0 10	74460D109			1/27/2010		6/21/2011	337	237				100
2,833	X	PUBLIC STORAGE $0 10	74460D109			2/1/2010		6/21/2011	225	161				64
2,834	X	PUBLIC STORAGE $0 10	74460D109			2/1/2010		6/24/2011	553	403				150
2,835	X	PUBLIC STORAGE $0 10	74460D109			7/20/2010		6/28/2011	223	183				40
2,836	X	PUBLICIS GROUPE SPON ADI	74463M106			1/12/2009		7/8/2011	137	62				75
2,837	X	PUBLIC STORAGE $0 10	74460D109			10/7/2010		6/28/2011	223	194				29
2,838	X	PUBLIC STORAGE $0 10	74460D109			10/7/2010		8/23/2011	826	679				147
2,839	X	PUBLICIS GROUPE SPON ADI	74463M106			12/10/2008		5/23/2011	269	126				143
2,840	X	PUBLICIS GROUPE SPON ADI	74463M106			1/12/2009		11/11/2011	122	62				60
2,841	X	PUBLICIS GROUPE SPON ADI	74463M106			1/12/2009		5/23/2011	216	100				116
2,842	X	PUBLICIS GROUPE SPON ADI	74463M106			3/9/2010		11/11/2011	24	21				3
2,843	X	PUBLICIS GROUPE SPON ADI	74463M106			3/26/2010		11/11/2011	490	432				58
2,844	X	PUBLICIS GROUPE SPON ADI	74463M106			3/26/2010		12/13/2011	412	389				23
2,845	X	QLOGIC CORP	747277101			5/7/2009		5/23/2011	100	80				20
2,846	X	QLOGIC CORP	747277101			7/22/2009		5/23/2011	167	135				32
2,847	X	QEP RESOURCES INC SHS	74733V100			8/27/2009		4/8/2011	80	46				34
2,848	X	QEP RESOURCES INC SHS	74733V100			9/29/2009		5/23/2011	208	124				84
2,849	X	VISTAPRINT NV	N93540107			8/11/2010		5/27/2011	49	31				18
2,850	X	VISTAPRINT NV	N93540107			8/30/2010		5/27/2011	391	243				148
2,851	X	VISTAPRINT NV	N93540107			9/9/2010		5/27/2011	245	180				65
2,852	X	VISTAPRINT NV	N93540107			2/28/2011		5/27/2011	245	257				-12
2,853	X	VISTAPRINT NV	N93540107			4/8/2011		5/27/2011	49	53				-4
2,854	X	AVAGO TECHNOLOGIES LTD	Y0486S104			5/31/2011		10/10/2011	1,255	1,244				11
2,855	X	AVAGO TECHNOLOGIES LTD	Y0486S104			5/31/2011		12/23/2011	2,769	3,161				-392
2,856	X	AVAGO TECHNOLOGIES LTD	Y0486S104			4/15/2011		12/30/2011	87	95				-8

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		959,240	845,919	113,321
Other sales		0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
2,857	X	FLEXTRONICS INTL LTD	Y2573F102			7/20/2010		5/23/2011	367	345				22
2,858	X	FLEXTRONICS INTL LTD	Y2573F102			7/20/2010		5/27/2011	276	245				31
2,859	X	FLEXTRONICS INTL LTD	Y2573F102			9/9/2010		5/27/2011	57	46				11
2,860	X	FLEXTRONICS INTL LTD	Y2573F102			4/8/2011		5/27/2011	28	30				-2
2,861	X	CNOOC LTD ADR	126132109			3/23/2010		4/27/2011	498	322				176
2,862	X	CNOOC LTD ADR	126132109			3/23/2010		5/23/2011	229	161				68
2,863	X	CNOOC LTD ADR	126132109			3/23/2010		5/24/2011	465	322				143
2,864	X	CNOOC LTD ADR	126132109			4/29/2010		5/24/2011	697	531				[redacted]66
2,865	X	CNOOC LTD ADR	126132109			8/13/2010		5/24/2011	232	165				[redacted]67
2,866	X	CNOOC LTD ADR	126132109			3/31/2011		5/24/2011	232	253				-21
2,867	X	CPFL ENERGIA S A ADR	126153105			12/14/2009		3/18/2011	473	393				80
2,868	X	CPFL ENERGIA S A ADR	126153105			3/11/2010		3/18/2011	709	563				146
2,869	X	CPFL ENERGIA S A ADR	126153105			3/11/2010		4/8/2011	172	125				47
2,870	X	CPFL ENERGIA S A ADR	126153105			3/11/2010		4/21/2011	546	375				171
2,871	X	CPFL ENERGIA S A ADR	126153105			8/13/2010		4/21/2011	91	71				20
2,872	X	CPFL ENERGIA S A ADR	126153105			8/13/2010		4/29/2011	359	286				73
2,873	X	CPFL ENERGIA S A ADR	126153105			10/5/2010		4/29/2011	1,527	1,256				271
2,874	X	CVS CAREMARK CORP	126650100			12/30/2008		5/23/2011	191	142				49
2,875	X	CVS CAREMARK CORP	126650100			11/5/2009		5/23/2011	191	144				47
2,876	X	CVS CAREMARK CORP	126650100			11/5/2009		11/21/2011	76	57				19
2,877	X	CVS CAREMARK CORP	126650100			11/3/2010		11/21/2011	38	31				7
2,878	X	CABOT OIL & GAS CORP	127097103			7/13/2009		4/8/2011	161	87				74
2,879	X	CABOT OIL & GAS CORP	127097103			2/10/2010		5/19/2011	217	152				65
2,880	X	CABOT OIL & GAS CORP	127097103			2/10/2010		5/23/2011	53	38				15
2,881	X	CABOT OIL & GAS CORP	127097103			6/30/2010		5/23/2011	160	95				65
2,882	X	CABOT OIL & GAS CORP	127097103			6/30/2010		6/8/2011	240	126				114
2,883	X	CABOT OIL & GAS CORP	127097103			6/30/2010		7/14/2011	64	32				32
2,884	X	CABOT OIL & GAS CORP	127097103			5/27/2011		7/14/2011	257	233				24
2,885	X	CAMDEN PPTY TR COM SBI	133131102			8/2/2010		2/25/2011	290	238				52
2,886	X	CAMDEN PPTY TR COM SBI	133131102			8/6/2010		2/25/2011	522	416				106
2,887	X	CAMDEN PPTY TR COM SBI	133131102			8/10/2010		2/25/2011	348	280				[redacted]68
2,888	X	CAMDEN PPTY TR COM SBI	133131102			8/11/2010		2/25/2011	232	183				[redacted]49
2,889	X	CAMDEN PPTY TR COM SBI	133131102			8/11/2010		3/2/2011	449	366				83
2,890	X	CAMDEN PPTY TR COM SBI	133131102			10/1/2010		3/2/2011	618	530				88
2,891	X	CAMDEN PPTY TR COM SBI	133131102			12/7/2010		3/2/2011	505	478				27
2,892	X	CAMDEN PPTY TR COM SBI	133131102			12/9/2010		3/4/2011	506	465				41
2,893	X	CAMDEN PPTY TR COM SBI	133131102			12/9/2010		3/23/2011	55	52				3
2,894	X	CAMDEN PPTY TR COM SBI	133131102			12/23/2010		3/23/2011	549	533				16
2,895	X	CAMDEN PPTY TR COM SBI	133131102			1/6/2011		3/23/2011	55	54				1
2,896	X	CAMDEN PPTY TR COM SBI	133131102			1/6/2011		3/24/2011	442	432				10
2,897	X	CAMERON INTL CORP	13342B105			2/28/2011		4/8/2011	55	59				-4
2,898	X	CAMERON INTL CORP	13342B105			2/28/2011		5/18/2011	240	293				-53
2,899	X	CAMERON INTL CORP	13342B105			2/28/2011		5/23/2011	47	59				-12
2,900	X	CAMERON INTL CORP	13342B105			2/28/2011		5/24/2011	141	176				-35
2,901	X	CAMERON INTL CORP	13342B105			2/28/2011		6/1/2011	236	293				-57
2,902	X	DIGITAL RLTY TR INC	253868103			5/28/2010		2/15/2011	112	115				-3
2,903	X	DIGITAL RLTY TR INC	253868103			6/1/2010		2/15/2011	392	401				-9
2,904	X	DIGITAL RLTY TR INC	253868103			6/1/2010		2/17/2011	56	57				-1
2,905	X	DIGITAL RLTY TR INC	253868103			6/3/2010		2/17/2011	560	596				-36
2,906	X	DIGITAL RLTY TR INC	253868103			7/28/2010		2/17/2011	280	310				-30
2,907	X	DIGITAL RLTY TR INC	253868103			10/3/2011		11/21/2011	443	377				66

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		959,240	845,919	113,321
Other sales		0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
2,908	X	DIGITAL RLTY TR INC	253868103			10/3/2011		11/22/2011	126	108				18
2,909	X	DIGITAL RLTY TR INC	253868103			10/4/2011		11/22/2011	253	214				39
2,910	X	DISCOVER FINL SVCS	254709108			3/12/2010		4/8/2011	168	106				62
2,911	X	DISCOVER FINL SVCS	254709108			3/12/2010		5/23/2011	147	91				56
2,912	X	DISCOVER FINL SVCS	254709108			3/29/2010		5/23/2011	442	277				165
2,913	X	DISCOVER FINL SVCS	254709108			4/28/2010		5/23/2011	49	31				18
2,914	X	DISCOVER FINL SVCS	254709108			4/28/2010		8/5/2011	70	46				24
2,915	X	DISCOVER FINL SVCS	254709108			4/28/2010		8/25/2011	171	108				63
2,916	X	QEP RESOURCES INC SHS	74733V100			12/7/2009		5/23/2011	166	106				60
2,917	X	QEP RESOURCES INC SHS	74733V100			3/9/2010		5/23/2011	166	116				50
2,918	X	SOUFUN HOLDINGS LTD SHS	836034108			1/18/2011		5/18/2011	273	269				4
2,919	X	QEP RESOURCES INC SHS	74733V100			10/26/2010		5/23/2011	208	163				45
2,920	X	QEP RESOURCES INC SHS	74733V100			10/26/2010		8/8/2011	35	33				2
2,921	X	SOUFUN HOLDINGS LTD SHS	836034108			4/8/2011		5/18/2011	21	20				1
2,922	X	QEP RESOURCES INC SHS	74733V100			11/9/2010		8/8/2011	106	103				3
2,923	X	SOUTHWESTERN ENERGY C	845467109			3/12/2010		3/22/2011	252	269				-17
2,924	X	SOUTHWESTERN ENERGY C	845467109			12/17/2010		3/22/2011	84	72				12
2,925	X	QEP RESOURCES INC SHS	74733V100			11/9/2010		8/12/2011	72	69				3
2,926	X	QEP RESOURCES INC SHS	74733V100			3/3/2011		8/12/2011	72	77				-5
2,927	X	SOUTHWESTERN ENERGY C	845467109			3/12/2010		5/23/2011	255	237				18
2,928	X	SOUTHWESTERN ENERGY C	845467109			12/17/2010		5/23/2011	43	36				7
2,929	X	QUALCOMM INC	747525103			7/8/2009		2/28/2011	356	261				95
2,930	X	QUALCOMM INC	747525103			7/9/2009		2/28/2011	415	304				111
2,931	X	QUALCOMM INC	747525103			11/6/2009		2/28/2011	296	219				77
2,932	X	QUALCOMM INC	747525103			8/17/2010		2/28/2011	59	40				19
2,933	X	SOUTHWESTERN ENERGY C	845467109			12/20/2010		5/23/2011	128	105				23
2,934	X	QUALCOMM INC	747525103			8/18/2010		2/28/2011	59	39				20
2,935	X	SOUTHWESTERN ENERGY C	845467109			1/3/2011		5/23/2011	213	191				22
2,936	X	QUALCOMM INC	747525103			10/20/2008		5/5/2011	114	79				35
2,937	X	SOUTHWESTERN ENERGY C	845467109			2/2/2011		5/23/2011	43	39				4
2,938	X	QUALCOMM INC	747525103			12/2/2008		5/5/2011	57	31				26
2,939	X	QUALCOMM INC	747525103			3/11/2010		5/23/2011	169	118				51
2,940	X	SOUTHWESTERN ENERGY C	845467109			2/2/2011		7/26/2011	98	78				20
2,941	X	SOLERA HOLDINGS INC	83421A104			2/25/2010		5/23/2011	856	519				337
2,942	X	QUALCOMM INC	747525103			4/22/2010		5/23/2011	169	120				49
2,943	X	SOLERA HOLDINGS INC	83421A104			2/25/2010		5/27/2011	291	173				118
2,944	X	RLJ LODGING TRUST	74965L101			5/12/2011		5/23/2011	234	235				-1
2,945	X	SOLERA HOLDINGS INC	83421A104			5/10/2010		5/27/2011	233	152				81
2,946	X	RADIOSHACK CORP	750438103			4/6/2011		4/8/2011	16	16				0
2,947	X	SOUTHWESTERN ENERGY C	845467109			2/17/2011		7/26/2011	294	220				74
2,948	X	RADIOSHACK CORP	750438103			4/6/2011		5/23/2011	188	193				-5
2,949	X	SOUTHWESTERN ENERGY C	845467109			2/17/2011		8/18/2011	36	37				-1
2,950	X	RADIOSHACK CORP	750438103			4/6/2011		5/23/2011	63	64				-1
2,951	X	SOUTHWESTERN ENERGY C	845467109			2/22/2011		8/18/2011	109	110				-1
2,952	X	SOUTHWESTERN ENERGY C	845467109			2/22/2011		8/19/2011	36	37				-1
2,953	X	SOLERA HOLDINGS INC	83421A104			5/12/2010		5/27/2011	175	117				58
2,954	X	SOLERA HOLDINGS INC	83421A104			4/8/2011		5/27/2011	58	51				7
2,955	X	SOUTHWESTERN ENERGY C	845467109			4/8/2011		8/19/2011	36	41				-5
2,956	X	SONY CORP ADR NEW	835699307			10/29/2010		2/4/2011	71	68				3
2,957	X	SOUTHWESTERN ENERGY C	845467109			5/27/2011		8/19/2011	36	43				-7
2,958	X	SONY CORP ADR NEW	835699307			11/1/2010		2/4/2011	569	529				40

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		959,240	845,919	113,321
Other sales		0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
2,959	X	SOUTHWESTERN ENERGY C	845467109			5/27/2011		10/20/2011	120	130				-10
2,960	X	STAPLES INC	855030102			10/20/2008		3/15/2011	119	102				17
2,961	X	STAPLES INC	855030102			10/24/2008		3/15/2011	159	116				43
2,962	X	STAPLES INC	855030102			8/25/2009		3/15/2011	99	110				-11
2,963	X	SOTHEBY'S (DELAWARE)	835898107			5/31/2011		10/19/2011	508	679				-171
2,964	X	STAPLES INC	855030102			10/20/2008		5/23/2011	285	290				-5
2,965	X	SOTHEBY'S (DELAWARE)	835898107			5/31/2011		10/21/2011	572	764				-192
2,966	X	SOTHEBY'S (DELAWARE)	835898107			5/31/2011		10/24/2011	663	849				[redacted]86
2,967	X	SOTHEBY'S (DELAWARE)	835898107			5/31/2011		10/26/2011	588	764				[redacted]76
2,968	X	STAPLES INC	855030102			11/30/2009		5/23/2011	419	583				-164
2,969	X	SOUFUN HOLDINGS LTD SHS	836034108			1/18/2011		5/16/2011	343	332				11
2,970	X	SOUFUN HOLDINGS LTD SHS	836034108			1/18/2011		5/17/2011	394	394				0
2,971	X	STAPLES INC	855030102			2/17/2011		5/27/2011	66	87				-21
2,972	X	DISCOVER FINL SVCS	254709108			4/28/2010		9/12/2011	49	31				18
2,973	X	DISCOVER FINL SVCS	254709108			6/24/2010		9/12/2011	97	58				39
2,974	X	DISCOVER FINL SVCS	254709108			6/24/2010		9/21/2011	128	72				56
2,975	X	DOLBY LABORATORIES INC	25659T107			5/3/2011		5/23/2011	236	252				-16
2,976	X	DOUGLAS EMMETT INC	25960P109			5/11/2010		1/18/2011	173	168				5
2,977	X	DOUGLAS EMMETT INC	25960P109			6/11/2010		1/18/2011	363	337				26
2,978	X	DOUGLAS EMMETT INC	25960P109			6/11/2010		3/31/2011	188	161				27
2,979	X	DOUGLAS EMMETT INC	25960P109			7/27/2010		3/31/2011	300	256				44
2,980	X	DOUGLAS EMMETT INC	25960P109			7/27/2010		4/12/2011	207	176				31
2,981	X	DOUGLAS EMMETT INC	25960P109			8/19/2010		4/12/2011	507	427				80
2,982	X	DOUGLAS EMMETT INC	25960P109			9/29/2011		12/7/2011	469	461				8
2,983	X	DOVER CORP	260003108			10/20/2008		2/28/2011	512	251				261
2,984	X	DOVER CORP	260003108			11/4/2008		2/28/2011	64	33				31
2,985	X	DOVER CORP	260003108			2/3/2009		2/28/2011	320	144				176
2,986	X	DOVER CORP	260003108			3/9/2010		2/28/2011	128	93				35
2,987	X	DOW CHEMICAL CO	260543103			1/7/2011		2/28/2011	405	387				18
2,988	X	DOW CHEMICAL CO	260543103			4/21/2010		8/22/2011	129	151				-22
2,989	X	DOW CHEMICAL CO	260543103			4/21/2010		10/6/2011	75	91				[redacted]16
2,990	X	DOW CHEMICAL CO	260543103			3/29/2011		10/6/2011	25	37				[redacted]12
2,991	X	DR PEPPER SNAPPLE GROUI	26138E109			8/21/2009		2/28/2011	72	55				17
2,992	X	DR PEPPER SNAPPLE GROUI	26138E109			8/26/2009		2/28/2011	325	243				82
2,993	X	DRESSER RAND GROUP INC	261608103			7/20/2010		5/23/2011	893	624				269
2,994	X	DRESSER RAND GROUP INC	261608103			10/28/2010		5/23/2011	188	148				40
2,995	X	LAS VEGAS SANDS CORP	517834107			6/7/2011		10/3/2011	74	81				-7
2,996	X	LAS VEGAS SANDS CORP	517834107			6/7/2011		10/3/2011	37	41				-4
2,997	X	LAS VEGAS SANDS CORP	517834107			6/7/2011		11/29/2011	223	203				20
2,998	X	LAUDER ESTEE COS INC A	518439104			10/12/2010		2/22/2011	367	267				100
2,999	X	LENNAR CORP CL A	526057104			3/29/2010		5/23/2011	107	109				-2
3,000	X	LENNAR CORP CL A	526057104			3/29/2010		11/21/2011	69	72				-3
3,001	X	LENNAR CORP CL A	526057104			4/2/2010		11/22/2011	102	116				-14
3,002	X	LENNAR CORP CL A	526057104			4/8/2011		11/22/2011	17	19				-2
3,003	X	LENNOX INTL INC	526107107			5/31/2011		6/22/2011	3,219	3,493				-274
3,004	X	LIBERTY PPTY TR SBI	531172104			12/4/2009		1/25/2011	339	322				17
3,005	X	LIBERTY PPTY TR SBI	531172104			1/15/2010		1/25/2011	441	423				18
3,006	X	LIBERTY PPTY TR SBI	531172104			1/21/2010		1/25/2011	508	484				24
3,007	X	LIBERTY PPTY TR SBI	531172104			1/21/2010		4/26/2011	207	194				13
3,008	X	LIBERTY PPTY TR SBI	531172104			3/24/2010		4/26/2011	69	69				0
3,009	X	LIBERTY PPTY TR SBI	531172104			3/24/2010		4/29/2011	423	416				7

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		959,240	845,919	113,321
Other sales		0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
3,010	X	LIBERTY PPTY TR SBI	531172104			4/26/2010		4/29/2011	141	141				0
3,011	X	LIBERTY PPTY TR SBI	531172104			4/6/2010		5/23/2011	69	70				-1
3,012	X	LIBERTY PPTY TR SBI	531172104			4/26/2010		5/23/2011	138	141				-3
3,013	X	LIBERTY PPTY TR SBI	531172104			10/27/2010		5/23/2011	587	573				14
3,014	X	LIBERTY PPTY TR SBI	531172104			10/9/2009		5/23/2011	104	96				8
3,015	X	LIBERTY PPTY TR SBI	531172104			10/27/2010		6/20/2011	33	34				-1
3,016	X	LIBERTY PPTY TR SBI	531172104			12/17/2010		6/20/2011	685	646				39
3,017	X	LIFE TECHNOLOGIES CORP	53217V109			2/5/2009		5/23/2011	213	114				[redacted]99
3,018	X	LINCOLN NTL CORP IND NPV	534187109			8/10/2009		9/12/2011	53	70				[redacted]-17
3,019	X	LIFE TECHNOLOGIES CORP	53217V109			4/28/2010		5/23/2011	213	211				2
3,020	X	LIFE TECHNOLOGIES CORP	53217V109			8/2/2010		5/23/2011	53	45				8
3,021	X	LIMITED BRANDS INC	532716107			2/24/2010		5/23/2011	281	150				131
3,022	X	LIMITED BRANDS INC	532716107			2/24/2010		7/8/2011	81	43				38
3,023	X	LINCOLN NTL CORP IND NPV	534187109			8/10/2009		8/24/2011	139	164				-25
3,024	X	LINCOLN NTL CORP IND NPV	534187109			6/21/2010		9/12/2011	105	171				-66
3,025	X	LINCOLN NTL CORP IND NPV	534187109			4/8/2011		9/12/2011	53	90				-37
3,026	X	LINDE AG SHS SP ADR	535223200			1/13/2010		4/8/2011	33	25				8
3,027	X	STARBUCKS CORP	855244109			2/28/2011		4/8/2011	72	66				6
3,028	X	STARBUCKS CORP	855244109			2/28/2011		5/18/2011	251	230				21
3,029	X	STARBUCKS CORP	855244109			2/28/2011		5/23/2011	73	66				7
3,030	X	STARWOOD HOTELS AND	85590A401			11/9/2010		1/25/2011	488	459				29
3,031	X	STARWOOD HOTELS AND	85590A401			12/2/2010		1/25/2011	549	528				21
3,032	X	ACCENTURE PLC SHS	G1151C101			9/29/2009		5/23/2011	113	75				38
3,033	X	ACCENTURE PLC SHS	G1151C101			6/4/2009		7/12/2011	428	212				216
3,034	X	ACCENTURE PLC SHS	G1151C101			3/9/2010		7/12/2011	61	42				19
3,035	X	ACCENTURE PLC SHS	G1151C101			2/11/2011		7/12/2011	367	315				52
3,036	X	ACCENTURE PLC SHS	G1151C101			2/11/2011		8/4/2011	1,178	1,049				129
3,037	X	ACCENTURE PLC SHS	G1151C101			4/8/2011		8/4/2011	118	111				7
3,038	X	ACCENTURE PLC SHS	G1151C101			4/21/2010		8/9/2011	162	132				30
3,039	X	ACCENTURE PLC SHS	G1151C101			9/29/2009		8/17/2011	164	112				52
3,040	X	ACCENTURE PLC SHS	G1151C101			5/27/2011		8/17/2011	109	114				-5
3,041	X	COOPER INDUSTRIES PLC	G24140108			10/7/2010		2/28/2011	320	249				[redacted]71
3,042	X	COOPER INDUSTRIES PLC	G24140108			1/7/2011		2/28/2011	128	118				10
3,043	X	COVIDIEN PLC SHS	G2554F105			11/30/2009		2/2/2011	198	187				11
3,044	X	COVIDIEN PLC SHS	G2554F105			10/14/2010		2/28/2011	306	245				61
3,045	X	COVIDIEN PLC SHS	G2554F105			11/30/2009		3/2/2011	308	281				27
3,046	X	COVIDIEN PLC SHS NEW	G2554F113			11/11/2010		4/8/2011	53	45				8
3,047	X	COVIDIEN PLC SHS NEW	G2554F113			1/14/2009		4/8/2011	53	35				18
3,048	X	COVIDIEN PLC SHS NEW	G2554F113			11/30/2009		5/23/2011	222	187				35
3,049	X	COVIDIEN PLC SHS NEW	G2554F113			11/11/2010		5/23/2011	56	45				11
3,050	X	COVIDIEN PLC SHS NEW	G2554F113			11/30/2009		5/27/2011	218	187				31
3,051	X	EVEREST RE GROUP LTD	G3223R108			2/3/2009		5/23/2011	89	64				25
3,052	X	EVEREST RE GROUP LTD	G3223R108			6/4/2009		5/23/2011	447	365				82
3,053	X	HERBALIFE LTD	G4412G101			5/31/2011		10/4/2011	3,097	3,592				-495
3,054	X	INVESCO LTD	G491BT108			10/20/2008		3/3/2011	347	193				154
3,055	X	INVESCO LTD	G491BT108			10/20/2008		5/23/2011	49	30				19
3,056	X	INVESCO LTD	G491BT108			11/21/2008		5/23/2011	195	71				124
3,057	X	INVESCO LTD	G491BT108			11/21/2008		12/5/2011	166	71				95
3,058	X	INVESCO LTD	G491BT108			3/9/2010		12/5/2011	21	20				1
3,059	X	ORIENT-EXPRESS HOTELS A	G67743107			11/9/2010		5/23/2011	311	308				3
3,060	X	ORIENT-EXPRESS HOTELS A	G67743107			11/9/2010		6/28/2011	84	88				-4

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		959,240	845,919	113,321
Other sales		0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
3,061	X	ORIENT-EXPRESS HOTELS A	G67743107			11/9/2010		10/31/2011	205	264				-59
3,062	X	ORIENT-EXPRESS HOTELS A	G67743107			12/23/2010		10/31/2011	205	316				-111
3,063	X	ORIENT-EXPRESS HOTELS A	G67743107			1/20/2011		10/31/2011	9	13				-4
3,064	X	PARTNERRE LTD	G6852T105			4/5/2010		5/23/2011	152	161				-9
3,065	X	PARTNERRE LTD	G6852T105			5/12/2010		5/23/2011	229	227				2
3,066	X	PARTNERRE LTD	G6852T105			8/19/2010		5/23/2011	229	222				7
3,067	X	PARTNERRE LTD	G6852T105			4/9/2010		8/26/2011	109	158				-49
3,068	X	PARTNERRE LTD	G6852T105			8/19/2010		8/26/2011	54	74				-20
3,069	X	PARTNERRE LTD	G6852T105			10/11/2010		8/26/2011	109	160				-51
3,070	X	PARTNERRE LTD	G6852T105			1/28/2011		8/26/2011	54	81				-27
3,071	X	SINA CORPORATION	G81477104			2/28/2011		4/8/2011	119	82				37
3,072	X	SINA CORPORATION	G81477104			2/28/2011		5/23/2011	110	82				28
3,073	X	SINA CORPORATION	G81477104			2/28/2011		6/9/2011	183	163				20
3,074	X	BOEING COMPANY	097023105			9/29/2010		4/8/2011	74	65				9
3,075	X	BOEING COMPANY	097023105			9/29/2010		5/23/2011	76	65				11
3,076	X	BLUE COAT SYS INC	09534T508			7/18/2011		12/13/2011	76	64				12
3,077	X	BOEING COMPANY	097023105			9/29/2010		3/16/2011	136	130				6
3,078	X	BOEING COMPANY	097023105			9/29/2010		6/23/2011	214	196				18
3,079	X	BOEING COMPANY	097023105			2/28/2011		6/23/2011	71	72				-1
3,080	X	BOEING COMPANY	097023105			2/28/2011		9/22/2011	116	144				-28
3,081	X	BOEING COMPANY	097023105			2/28/2011		9/27/2011	254	288				-34
3,082	X	BORG WARNER INC COM	099724106			2/28/2011		4/8/2011	76	77				-1
3,083	X	BORG WARNER INC COM	099724106			2/28/2011		5/16/2011	147	153				-6
3,084	X	BORG WARNER INC COM	099724106			2/28/2011		5/17/2011	144	153				-9
3,085	X	BORG WARNER INC COM	099724106			2/28/2011		5/24/2011	133	153				-20
3,086	X	BORG WARNER INC COM	099724106			2/28/2011		5/25/2011	67	77				-10
3,087	X	BORG WARNER INC COM	099724106			2/28/2011		7/8/2011	80	77				3
3,088	X	LINDE AG SHS SP ADR	535223200			1/13/2010		5/23/2011	324	246				78
3,089	X	LINDE AG SHS SP ADR	535223200			1/13/2010		7/8/2011	123	86				37
3,090	X	LOCKHEED MARTIN CORP	539830109			10/20/2008		2/7/2011	82	92				-10
3,091	X	LOCKHEED MARTIN CORP	539830109			2/25/2009		2/7/2011	82	70				12
3,092	X	LONZA GROUP AG SHS	54338V101			3/5/2009		1/26/2011	83	102				-19
3,093	X	LONZA GROUP AG SHS	54338V101			3/9/2009		1/26/2011	220	267				-47
3,094	X	LONZA GROUP AG SHS	54338V101			3/9/2009		2/14/2011	328	378				-50
3,095	X	LONZA GROUP AG SHS	54338V101			10/20/2009		2/14/2011	400	551				-151
3,096	X	LONZA GROUP AG SHS	54338V101			10/20/2009		4/8/2011	76	99				-23
3,097	X	ROCKWELL COLLINS INC	774341101			2/28/2011		7/8/2011	62	64				-2
3,098	X	ROCKWELL COLLINS INC	774341101			2/28/2011		8/9/2011	96	129				-33
3,099	X	ROCKWELL COLLINS INC	774341101			2/28/2011		8/10/2011	185	258				-73
3,100	X	ROCKWELL COLLINS INC	774341101			2/28/2011		8/11/2011	44	64				-20
3,101	X	ROCKWELL COLLINS INC	774341101			10/20/2008		9/19/2011	160	111				49
3,102	X	ROCKWOOD HLDGS INC	774415103			5/31/2011		8/17/2011	4,344	4,396				-52
3,103	X	ROGERS COMMUNICATIONS	775109200			2/2/2010		2/15/2011	35	31				4
3,104	X	ROGERS COMMUNICATIONS	775109200			2/26/2010		2/15/2011	70	66				4
3,105	X	ROGERS COMMUNICATIONS	775109200			2/26/2010		2/16/2011	104	99				5
3,106	X	ROGERS COMMUNICATIONS	775109200			8/13/2010		2/16/2011	35	35				0
3,107	X	ROPER INDUSTRIES INC COM	776696106			10/20/2008		5/23/2011	654	357				297
3,108	X	ROPER INDUSTRIES INC COM	776696106			11/30/2009		5/23/2011	572	361				211
3,109	X	ROPER INDUSTRIES INC COM	776696106			11/30/2009		5/27/2011	1,160	723				437
3,110	X	ROPER INDUSTRIES INC COM	776696106			4/8/2011		5/27/2011	83	86				-3
3,111	X	ROSS STORES INC COM	778296103			10/20/2008		2/28/2011	500	208				292

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		959,240	845,919	113,321
Other sales		0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
3,112	X	ROSS STORES INC COM	778296103			3/9/2010		2/28/2011	71	52				19
3,113	X	ROSS STORES INC COM	778296103			8/28/2009		3/21/2011	69	47				22
3,114	X	ROSS STORES INC COM	778296103			8/28/2009		9/13/2011	77	47				30
3,115	X	ROSS STORES INC COM	778296103			9/24/2009		9/13/2011	77	47				30
3,116	X	ROYAL DUTCH SHELL PLC	780259206			2/27/2009		2/14/2011	812	531				281
3,117	X	ROYAL DUTCH SHELL PLC	780259206			3/9/2009		2/14/2011	271	166				105
3,118	X	ROYAL DUTCH SHELL PLC	780259206			3/9/2010		2/14/2011	135	114				21
3,119	X	ROYAL DUTCH SHELL PLC	780259206			3/9/2010		5/23/2011	474	401				73
3,120	X	ROYAL DUTCH SHELL PLC	780259206			8/13/2010		5/23/2011	68	56				12
3,121	X	ROYAL DUTCH SHELL PLC	780259206			8/13/2010		7/8/2011	291	223				68
3,122	X	ROYAL DUTCH SHELL PLC	780259206			8/13/2010		12/13/2011	287	223				64
3,123	X	ROYAL DUTCH SHELL PLC	780259206			8/31/2010		12/13/2011	502	373				129
3,124	X	RYANAIR HLDGS PLC	783513104			10/20/2008		5/23/2011	655	464				191
3,125	X	RYANAIR HLDGS PLC	783513104			10/20/2008		5/27/2011	87	60				27
3,126	X	RYANAIR HLDGS PLC	783513104			11/30/2009		5/27/2011	116	106				10
3,127	X	BOSTON PPTYS INC	101121101			6/9/2009		3/22/2011	553	301				252
3,128	X	BOSTON PPTYS INC	101121101			6/9/2009		3/23/2011	546	301				245
3,129	X	BOSTON PPTYS INC	101121101			11/23/2009		3/23/2011	91	67				24
3,130	X	BOSTON PPTYS INC	101121101			11/23/2009		5/23/2011	1,968	1,265				703
3,131	X	BOSTON PPTYS INC	101121101			12/7/2010		5/23/2011	207	173				34
3,132	X	BOSTON PPTYS INC	101121101			11/23/2009		6/24/2011	205	133				72
3,133	X	BOSTON PPTYS INC	101121101			11/23/2009		6/29/2011	422	266				156
3,134	X	BOSTON PPTYS INC	101121101			5/4/2010		6/29/2011	211	162				49
3,135	X	BOSTON PPTYS INC	101121101			5/4/2010		10/4/2011	333	324				9
3,136	X	BOSTON PPTYS INC	101121101			5/11/2010		10/4/2011	250	247				3
3,137	X	BOSTON PPTYS INC	101121101			5/11/2010		10/5/2011	342	329				13
3,138	X	BRANDYWNE RLTY T SBI NEW	105368203			3/23/2011		4/12/2011	460	462				-2
3,139	X	BRANDYWNE RLTY T SBI NEW	105368203			7/1/2011		8/11/2011	328	412				-84
3,140	X	BRANDYWNE RLTY T SBI NEW	105368203			7/1/2011		9/1/2011	10	14				-4
3,141	X	BRANDYWNE RLTY T SBI NEW	105368203			7/1/2011		9/1/2011	335	412				-77
3,142	X	BRANDYWNE RLTY T SBI NEW	105368203			7/1/2011		9/6/2011	304	483				79
3,143	X	BRANDYWNE RLTY T SBI NEW	105368203			7/18/2011		9/6/2011	197	260				63
3,144	X	BRIDGESTONE CORP ADR	108441205			12/2/2010		5/23/2011	480	443				37
3,145	X	BRIDGESTONE CORP ADR	108441205			12/2/2010		11/11/2011	368	322				46
3,146	X	BRIDGESTONE CORP ADR	108441205			12/8/2010		11/11/2011	46	40				6
3,147	X	BRIDGESTONE CORP ADR	108441205			12/8/2010		11/21/2011	920	845				75
3,148	X	BROADCOM CORP CALIF CL A	111320107			5/19/2010		2/24/2011	82	65				17
3,149	X	BROADCOM CORP CALIF CL A	111320107			5/19/2010		2/28/2011	367	292				75
3,150	X	BROADCOM CORP CALIF CL A	111320107			6/9/2010		2/28/2011	122	97				25
3,151	X	BROADCOM CORP CALIF CL A	111320107			12/7/2010		2/28/2011	41	46				-5
3,152	X	BROOKDALE SR LIVING INC	112463104			4/20/2010		1/28/2011	262	249				13
3,153	X	BROOKDALE SR LIVING INC	112463104			5/12/2010		1/28/2011	284	259				25
3,154	X	DCT INDUSTRIAL TRUST INC	233153105			3/30/2011		9/29/2011	77	95				-18
3,155	X	DCT INDUSTRIAL TRUST INC	233153105			5/5/2011		9/29/2011	320	415				-95
3,156	X	DCT INDUSTRIAL TRUST INC	233153105			4/5/2011		11/7/2011	438	489				-51
3,157	X	DCT INDUSTRIAL TRUST INC	233153105			6/20/2011		11/7/2011	25	26				-1
3,158	X	DDR CORP COM	23317H102			8/26/2010		10/3/2011	388	387				1
3,159	X	DDR CORP COM	23317H102			9/16/2010		10/3/2011	215	242				-27
3,160	X	DDR CORP COM	23317H102			9/16/2010		10/6/2011	54	58				-4
3,161	X	DDR CORP COM	23317H102			9/16/2010		10/6/2011	130	138				-8
3,162	X	DDR CORP COM	23317H102			10/27/2010		10/6/2011	184	224				-40

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		959,240	845,919	113,321
Other sales		0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
3,163	X	DDR CORP COM	23317H102			10/27/2010		10/25/2011	373	408				-35
3,164	X	DDR CORP COM	23317H102			11/22/2010		10/25/2011	24	26				-2
3,165	X	DDR CORP COM	23317H102			10/7/2010		11/3/2011	150	165				-15
3,166	X	DDR CORP COM	23317H102			10/10/2010		11/3/2011	262	301				-39
3,167	X	DDR CORP COM	23317H102			11/22/2010		11/3/2011	375	385				-10
3,168	X	DDR CORP COM	23317H102			11/22/2010		11/21/2011	121	141				-20
3,169	X	DDR CORP COM	23317H102			12/17/2010		11/21/2011	285	348				-63
3,170	X	DAIWA SECURITIES GROUP	234064301			12/22/2010		7/8/2011	162	195				-33
3,171	X	DAIWA SECURITIES GROUP	234064301			12/22/2010		10/4/2011	546	837				-291
3,172	X	DAIWA SECURITIES GROUP	234064301			1/7/2011		10/4/2011	336	540				-204
3,173	X	DAIWA SECURITIES GROUP	234064301			4/8/2011		10/4/2011	487	642				-155
3,174	X	DAIWA SECURITIES GROUP	234064301			12/22/2010		5/23/2011	198	263				-65
3,175	X	DANAHER CORP DEL COM	235851102			5/16/2011		5/23/2011	54	54				0
3,176	X	DAVITA INC	23918K108			5/31/2011		8/19/2011	2,928	3,531				-603
3,177	X	DECKERS OUTDOORS CORP	243537107			8/19/2011		12/7/2011	2,824	2,163				661
3,178	X	DEERE CO	244199105			12/10/2008		4/8/2011	96	38				58
3,179	X	DEERE CO	244199105			12/10/2008		5/23/2011	248	115				133
3,180	X	DELTA AIR LINES INC	247361702			3/31/2010		2/28/2011	235	309				-74
3,181	X	DELTA AIR LINES INC	247361702			4/20/2010		2/28/2011	67	79				-12
3,182	X	DENBURY RES INC	247916208			2/28/2011		4/8/2011	25	24				1
3,183	X	RYANAIR HLDGS PLC	783513104			1/15/2010		5/27/2011	378	348				30
3,184	X	RYANAIR HLDGS PLC	783513104			4/8/2011		5/27/2011	58	58				0
3,185	X	RYLAND GROUP INC	783764103			5/27/2010		3/3/2011	50	56				-6
3,186	X	RYLAND GROUP INC	783764103			5/28/2010		3/3/2011	182	204				-22
3,187	X	SL GREEN REALTY CORP	78440X101			1/29/2010		2/11/2011	373	231				142
3,188	X	SL GREEN REALTY CORP	78440X101			8/19/2010		2/11/2011	149	115				34
3,189	X	SL GREEN REALTY CORP	78440X101			8/19/2010		2/15/2011	516	401				115
3,190	X	SL GREEN REALTY CORP	78440X101			8/19/2010		5/23/2011	424	287				137
3,191	X	SL GREEN REALTY CORP	78440X101			8/30/2010		5/23/2011	763	527				236
3,192	X	SL GREEN REALTY CORP	78440X101			10/6/2010		5/23/2011	85	65				20
3,193	X	SL GREEN REALTY CORP	78440X101			10/6/2010		10/19/2011	313	323				-10
3,194	X	SYMANTEC CORP COM	871503108			1/6/2011		6/28/2011	19	18				1
3,195	X	SYSCO CORPORATION	871829107			3/14/2011		5/23/2011	324	278				46
3,196	X	TCF FINANCIAL CORP COM	872275102			10/21/2010		5/23/2011	121	112				9
3,197	X	TCF FINANCIAL CORP COM	872275102			10/22/2010		5/23/2011	76	71				5
3,198	X	TD AMERITRADE HLDG CORI	87236Y108			7/16/2010		3/2/2011	152	112				40
3,199	X	TD AMERITRADE HLDG CORI	87236Y108			7/16/2010		5/23/2011	62	48				14
3,200	X	TD AMERITRADE HLDG CORI	87236Y108			7/26/2010		5/23/2011	187	146				41
3,201	X	THK CO LTD SHS	872434105			12/15/2009		3/28/2011	488	396				92
3,202	X	THK CO LTD SHS	872434105			12/15/2009		4/11/2011	68	58				10
3,203	X	THK CO LTD SHS	872434105			8/13/2010		4/11/2011	694	534				160
3,204	X	THK CO LTD SHS	872434105			1/28/2011		4/11/2011	1,149	1,330				-181
3,205	X	TNT N V ADR	87260W101			10/20/2008		5/23/2011	247	245				2
3,206	X	TNT EXPRESS NV SHS ADR	87262N109			6/6/2011		7/8/2011	10	14				-4
3,207	X	TNT EXPRESS NV SHS ADR	87262N109			6/6/2011		7/18/2011	676	942				-266
3,208	X	TRW AUTOMOTIVE HLDGS CF	87264S106			5/13/2010		1/5/2011	110	68				42
3,209	X	TRW AUTOMOTIVE HLDGS CF	87264S106			5/13/2010		2/28/2011	336	204				132
3,210	X	TRW AUTOMOTIVE HLDGS CF	87264S106			6/24/2010		2/28/2011	112	61				51
3,211	X	TRW AUTOMOTIVE HLDGS CF	87264S106			6/28/2010		2/28/2011	168	92				76
3,212	X	TAIWAN S MANUFCTRING AD	874039100			11/12/2010		1/27/2011	1,105	908				197
3,213	X	TANGER FACTORY OUTLT CE	875465106			7/2/2010		1/5/2011	51	42				9

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		959,240	845,919	113,321
Other sales		0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
3,214	X	TANGER FACTORY OUTLT CE	875465106			7/13/2010		1/5/2011	609	526				83
3,215	X	TANGER FACTORY OUTLT CE	875465106			7/13/2010		1/13/2011	150	131				19
3,216	X	TANGER FACTORY OUTLT CE	875465106			7/14/2010		1/13/2011	299	261				38
3,217	X	TANGER FACTORY OUTLT CE	875465106			7/14/2010		1/18/2011	101	87				14
3,218	X	TANGER FACTORY OUTLT CE	875465106			7/22/2010		1/18/2011	755	661				94
3,219	X	TARGET CORP COM	87612E106			4/1/2010		3/7/2011	103	106				-3
3,220	X	TARGET CORP COM	87612E106			4/1/2010		3/7/2011	154	159				-5
3,221	X	TARGET CORP COM	87612E106			4/5/2010		3/7/2011	154	159				-5
3,222	X	TARGET CORP COM	87612E106			5/5/2010		3/7/2011	154	169				-15
3,223	X	TARGET CORP COM	87612E106			4/1/2010		3/8/2011	103	109				-6
3,224	X	TARGET CORP COM	87612E106			1/6/2011		3/8/2011	51	56				-5
3,225	X	TARGET CORP COM	87612E106			7/22/2009		4/6/2011	204	165				39
3,226	X	TARGET CORP COM	87612E106			8/3/2009		12/14/2011	210	172				38
3,227	X	TARGET CORP COM	87612E106			3/9/2010		12/14/2011	105	106				-1
3,228	X	TAUBMAN CENTERS INC CON	876664103			8/5/2010		2/18/2011	377	306				71
3,229	X	TAUBMAN CENTERS INC CON	876664103			8/5/2010		3/3/2011	377	306				71
3,230	X	TAUBMAN CENTERS INC CON	876664103			8/13/2010		3/3/2011	108	84				24
3,231	X	TAUBMAN CENTERS INC CON	876664103			8/13/2010		3/9/2011	265	209				56
3,232	X	TAUBMAN CENTERS INC CON	876664103			8/27/2010		3/9/2011	159	126				33
3,233	X	TAUBMAN CENTERS INC CON	876664103			8/27/2010		5/23/2011	401	295				106
3,234	X	TAUBMAN CENTERS INC CON	876664103			10/6/2010		5/23/2011	115	93				22
3,235	X	CAMPUS CREST CMNTYS INC	13466Y105			10/15/2010		5/23/2011	161	165				-4
3,236	X	CAMPUS CREST CMNTYS INC	13466Y105			10/15/2010		6/28/2011	13	13				0
3,237	X	CANADIAN NATL RAILWAY CO	136375102			10/20/2008		5/17/2011	823	453				370
3,238	X	DENBURY RES INC	247916208			2/28/2011		4/28/2011	325	362				-37
3,239	X	DENSO CP UNSPONSORED A	24872B100			6/24/2009		3/28/2011	467	377				90
3,240	X	DENSO CP UNSPONSORED A	24872B100			6/24/2009		5/23/2011	643	478				165
3,241	X	DENSO CP UNSPONSORED A	24872B100			6/24/2009		6/6/2011	415	302				113
3,242	X	DENSO CP UNSPONSORED A	24872B100			7/8/2009		6/6/2011	173	133				40
3,243	X	DENSO CP UNSPONSORED A	24872B100			7/8/2009		7/8/2011	54	40				14
3,244	X	DENSO CP UNSPONSORED A	24872B100			7/8/2009		8/9/2011	48	40				8
3,245	X	DENSO CP UNSPONSORED A	24872B100			3/9/2010		8/9/2011	515	460				55
3,246	X	DENSO CP UNSPONSORED A	24872B100			8/13/2010		8/9/2011	386	335				51
3,247	X	DENSO CP UNSPONSORED A	24872B100			4/8/2011		8/9/2011	97	92				5
3,248	X	DEUTSCHE BOERSE AG SHS	251542106			3/9/2009		5/23/2011	350	192				158
3,249	X	DEUTSCHE BOERSE AG SHS	251542106			3/17/2009		5/23/2011	46	32				14
3,250	X	KIMCO REALTY CORP MD CO	49446R109			2/23/2011		11/22/2011	122	149				-27
3,251	X	KIMCO REALTY CORP MD CO	49446R109			4/15/2011		11/22/2011	382	454				-72
3,252	X	KIMCO REALTY CORP MD CO	49446R109			4/15/2011		11/22/2011	76	91				-15
3,253	X	KINDER MORGAN MANAGEMI	49455U100			3/3/2009		5/23/2011	512	299				213
3,254	X	KINDER MORGAN MANAGEMI	49455U100			7/14/2009		5/23/2011	512	364				148
3,255	X	KINDER MORGAN MANAGEMI	49455U100			8/12/2009		5/23/2011	320	233				87
3,256	X	KINDER MORGAN MANAGEMI	49455U100			10/7/2009		5/27/2011	130	0				130
3,257	X	KINDER MORGAN MANAGEMI	49455U100			11/30/2009		5/27/2011	845	655				190
3,258	X	KINDER MORGAN MANAGEMI	49455U100			9/16/2010		5/27/2011	195	183				12
3,259	X	KINDER MORGAN MANAGEMI	49455U100			4/8/2011		5/27/2011	65	66				-1
3,260	X	KINDER MORGAN MANAGEMI	49455U100			9/28/2011		10/21/2011	136	120				16
3,261	X	KINDER MORGAN INC DEL	49456B101			5/24/2011		10/17/2011	89	87				2
3,262	X	KINDER MORGAN INC DEL	49456B101			5/25/2011		10/17/2011	30	29				1
3,263	X	KINDER MORGAN INC DEL	49456B101			5/25/2011		10/20/2011	28	29				-1
3,264	X	KINDER MORGAN INC DEL	49456B101			5/27/2011		10/20/2011	142	145				-3

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		959,240	845,919	113,321
Other sales		0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
3,265	X	KIRBY CORP COM	497266106			1/28/2010		5/23/2011	325	203				122
3,266	X	KIRBY CORP COM	497266106			3/25/2010		9/13/2011	167	115				52
3,267	X	KIRIN HOLDINGS LTD SP AD	497350306			9/13/2010		5/23/2011	466	498				-32
3,268	X	KIRIN HOLDINGS LTD SP AD	497350306			9/13/2010		7/8/2011	56	57				-1
3,269	X	KIRIN HOLDINGS LTD SP AD	497350306			12/8/2010		7/8/2011	70	71				-1
3,270	X	KIRIN HOLDINGS LTD SP AD	497350306			12/8/2010		10/28/2011	564	623				-59
3,271	X	KIRIN HOLDINGS LTD SP AD	497350306			3/18/2011		10/28/2011	898	888				10
3,272	X	KIRIN HOLDINGS LTD SP AD	497350306			4/8/2011		10/28/2011	103	104				-1
3,273	X	KOC HLDG AS-UNSPON	49989A109			9/30/2010		3/2/2011	152	195				-43
3,274	X	KOC HLDG AS-UNSPON	49989A109			9/30/2010		3/3/2011	351	438				-87
3,275	X	KOHLS CORP WISC PV 1CT	500255104			4/1/2010		2/28/2011	267	277				-10
3,276	X	KOHLS CORP WISC PV 1CT	500255104			4/5/2010		2/28/2011	53	57				-4
3,277	X	KOHLS CORP WISC PV 1CT	500255104			8/13/2010		4/8/2011	55	46				9
3,278	X	KOHLS CORP WISC PV 1CT	500255104			8/13/2010		5/23/2011	220	183				37
3,279	X	KOHLS CORP WISC PV 1CT	500255104			12/21/2010		5/23/2011	714	702				12
3,280	X	KOHLS CORP WISC PV 1CT	500255104			12/21/2010		7/14/2011	56	54				2
3,281	X	KOHLS CORP WISC PV 1CT	500255104			2/9/2011		7/14/2011	224	212				12
3,282	X	KOHLS CORP WISC PV 1CT	500255104			2/24/2011		7/14/2011	56	54				2
3,283	X	KOHLS CORP WISC PV 1CT	500255104			2/24/2011		10/20/2011	157	161				-4
3,284	X	KOHLS CORP WISC PV 1CT	500255104			3/31/2011		10/20/2011	104	106				-2
3,285	X	KOHLS CORP WISC PV 1CT	500255104			3/31/2011		11/21/2011	107	106				1
3,286	X	KOHLS CORP WISC PV 1CT	500255104			8/11/2011		12/12/2011	101	96				5
3,287	X	KONINKLIJKE AHOLD NV ADR	500467402			2/10/2009		5/23/2011	364	303				61
3,288	X	KONINKLIJKE AHOLD NV ADR	500467402			2/10/2009		7/8/2011	66	56				10
3,289	X	KONINKL PHIL E NY SH NEW	500472303			2/4/2011		5/19/2011	877	960				-83
3,290	X	MEAD JOHNSON NUTRTION C	582839106			2/28/2011		4/8/2011	59	60				-1
3,291	X	MEAD JOHNSON NUTRTION C	582839106			2/28/2011		5/23/2011	66	60				6
3,292	X	MEAD JOHNSON NUTRTION C	582839106			2/28/2011		7/8/2011	69	60				9
3,293	X	MEAD JOHNSON NUTRTION C	582839106			2/28/2011		9/30/2011	69	60				9
3,294	X	MEDCO HEALTH SOLUTIONS	58405U102			11/23/2010		5/23/2011	190	182				8
3,295	X	MEDCO HEALTH SOLUTIONS	58405U102			11/23/2010		5/23/2011	63	61				2
3,296	X	MEDCO HEALTH SOLUTIONS	58405U102			11/24/2010		5/23/2011	127	123				4
3,297	X	MEDCO HEALTH SOLUTIONS	58405U102			11/29/2010		7/8/2011	55	60				-5
3,298	X	MEDTRONIC INC COM	585055106			3/11/2009		2/24/2011	236	155				81
3,299	X	MEDTRONIC INC COM	585055106			3/11/2009		3/9/2011	80	52				28
3,300	X	MEDTRONIC INC COM	585055106			3/9/2010		3/9/2011	40	45				-5
3,301	X	CANADIAN NATL RAILWAY CO	136375102			3/3/2009		5/17/2011	225	92				133
3,302	X	CANADIAN NATL RAILWAY CO	136375102			4/8/2011		5/17/2011	75	75				0
3,303	X	CANADIAN NATURAL RES LTD	136385101			2/28/2011		4/8/2011	49	50				-1
3,304	X	CANADIAN NATURAL RES LTD	136385101			2/28/2011		4/14/2011	133	150				-17
3,305	X	CANADIAN NATURAL RES LTD	136385101			2/28/2011		5/12/2011	167	200				-33
3,306	X	CANADIAN NATURAL RES LTD	136385101			3/12/2010		5/23/2011	247	221				26
3,307	X	CANADIAN NATURAL RES LTD	136385101			2/28/2011		5/23/2011	123	150				-27
3,308	X	CANADIAN NATURAL RES LTD	136385101			3/12/2010		6/16/2011	313	295				18
3,309	X	CANADIAN NATURAL RES LTD	136385101			4/29/2010		6/16/2011	705	697				8
3,310	X	CANADIAN NATURAL RES LTD	136385101			2/28/2011		8/11/2011	143	200				-57
3,311	X	CANADIAN NATURAL RES LTD	136385101			2/28/2011		10/6/2011	241	400				-159
3,312	X	CANADIAN NATURAL RES LTD	136385101			2/28/2011		10/7/2011	209	350				-141
3,313	X	CANON INC ADR REP5SH	138006309			7/29/2009		5/23/2011	266	215				51
3,314	X	CARLISLE COS INC	142339100			10/7/2010		5/23/2011	94	63				31
3,315	X	CARLISLE COS INC	142339100			10/18/2010		5/23/2011	94	66				28

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		959,240	845,919	113,321
Other sales		0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
3,316	X	CARLISLE COS INC	142339100			10/18/2010		12/1/2011	132	99				33
3,317	X	CARLISLE COS INC	142339100			5/27/2011		12/1/2011	132	145				-13
3,318	X	CARNIVAL CORP PAIRED SHS	143658300			10/29/2010		2/28/2011	256	259				-3
3,319	X	CARNIVAL CORP PAIRED SHS	143658300			7/9/2009		4/8/2011	75	51				24
3,320	X	CARNIVAL CORP PAIRED SHS	143658300			7/9/2009		12/14/2011	99	76				23
3,321	X	CATERPILLAR INC DEL	149123101			11/10/2009		3/15/2011	303	180				123
3,322	X	CATERPILLAR INC DEL	149123101			3/9/2010		3/15/2011	101	59				42
3,323	X	CATERPILLAR INC DEL	149123101			12/15/2009		5/12/2011	108	58				50
3,324	X	CATERPILLAR INC DEL	149123101			12/15/2009		5/12/2011	216	116				100
3,325	X	CATERPILLAR INC DEL	149123101			12/15/2009		5/16/2011	212	116				96
3,326	X	CATERPILLAR INC DEL	149123101			2/5/2010		5/16/2011	106	52				54
3,327	X	CATERPILLAR INC DEL	149123101			2/5/2010		6/13/2011	96	52				44
3,328	X	CATERPILLAR INC DEL	149123101			2/8/2010		6/13/2011	96	52				44
3,329	X	CATERPILLAR INC DEL	149123101			2/28/2011		8/15/2011	364	408				-44
3,330	X	CELGENE CORP COM	151020104			10/20/2008		2/28/2011	160	165				-5
3,331	X	CELGENE CORP COM	151020104			10/20/2008		2/28/2011	426	441				-15
3,332	X	CELGENE CORP COM	151020104			10/20/2008		5/23/2011	177	163				14
3,333	X	CELGENE CORP COM	151020104			4/13/2009		5/23/2011	767	535				232
3,334	X	DRESSER RAND GROUP INC	261608103			10/28/2010		5/27/2011	154	111				43
3,335	X	DRESSER RAND GROUP INC	261608103			12/7/2010		5/27/2011	257	208				49
3,336	X	DRESSER RAND GROUP INC	261608103			12/21/2010		5/27/2011	257	215				42
3,337	X	DRESSER RAND GROUP INC	261608103			1/14/2011		5/27/2011	360	313				47
3,338	X	DRESSER RAND GROUP INC	261608103			4/8/2011		5/27/2011	103	108				-5
3,339	X	DUKE REALTY CORP	264411505			5/14/2010		1/25/2011	78	84				-6
3,340	X	DUKE REALTY CORP	264411505			5/19/2010		1/25/2011	585	565				20
3,341	X	DUKE REALTY CORP	264411505			6/17/2010		1/25/2011	117	111				6
3,342	X	DUKE REALTY CORP	264411505			6/17/2010		1/28/2011	681	616				65
3,343	X	DUKE REALTY CORP	264411505			6/17/2010		3/17/2011	422	394				28
3,344	X	DUKE REALTY CORP	264411505			6/17/2010		3/21/2011	206	185				21
3,345	X	DUKE REALTY CORP	264411505			6/24/2010		3/21/2011	370	317				53
3,346	X	DUKE REALTY CORP	264411505			6/30/2010		3/21/2011	151	129				22
3,347	X	DUKE REALTY CORP	264411505			6/30/2010		5/13/2011	145	117				28
3,348	X	DUKE REALTY CORP	264411505			7/9/2010		5/13/2011	378	280				98
3,349	X	DUKE REALTY CORP	264411505			7/9/2010		5/23/2011	155	118				37
3,350	X	DUKE REALTY CORP	264411505			7/19/2010		5/23/2011	113	87				26
3,351	X	DUKE REALTY CORP	264411505			7/19/2010		6/20/2011	344	273				71
3,352	X	DUKE REALTY CORP	264411505			7/26/2010		6/20/2011	303	261				42
3,353	X	DUKE REALTY CORP	264411505			8/31/2010		6/20/2011	495	408				87
3,354	X	DUPONT FABROS TECHNOLO	26613Q106			1/11/2011		5/23/2011	296	260				36
3,355	X	DUPONT FABROS TECHNOLO	26613Q106			1/11/2011		6/13/2011	198	173				25
3,356	X	DUPONT FABROS TECHNOLO	26613Q106			1/21/2011		6/13/2011	198	169				29
3,357	X	E M C CORPORATION MASS	268648102			9/2/2010		2/28/2011	352	255				97
3,358	X	E M C CORPORATION MASS	268648102			6/8/2009		3/3/2011	298	143				155
3,359	X	E M C CORPORATION MASS	268648102			9/2/2010		4/8/2011	53	39				14
3,360	X	E M C CORPORATION MASS	268648102			9/2/2010		5/23/2011	192	137				55
3,361	X	E M C CORPORATION MASS	268648102			9/2/2010		6/10/2011	106	78				28
3,362	X	E M C CORPORATION MASS	268648102			1/20/2011		6/10/2011	79	72				7
3,363	X	E M C CORPORATION MASS	268648102			1/20/2011		7/8/2011	55	48				7
3,364	X	EOG RESOURCES INC	26875P101			2/28/2011		5/23/2011	105	112				-7
3,365	X	EOG RESOURCES INC	26875P101			2/28/2011		7/8/2011	203	224				-21
3,366	X	EOG RESOURCES INC	26875P101			2/28/2011		9/22/2011	78	112				-34

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
	Securities	959,240	845,919	113,321
	Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
3,367	X	EQT CORP	26884L109			10/20/2008		5/23/2011	450	258				192
3,368	X	MERCK AND CO INC SHS	58933Y105			10/20/2008		4/8/2011	67	62				5
3,369	X	MERCK AND CO INC SHS	58933Y105			10/20/2008		6/28/2011	140	125				15
3,370	X	MERCK AND CO INC SHS	58933Y105			10/20/2008		9/13/2011	95	94				1
3,371	X	METLIFE INC COM	59156R108			10/26/2009		4/28/2011	93	75				18
3,372	X	METLIFE INC COM	59156R108			10/27/2009		4/28/2011	46	35				11
3,373	X	METROPOLITAN WEST TOTAI	592905509			10/20/2008		3/28/2011	656	572				84
3,374	X	METROPOLITAN WEST TOTAI	592905509			10/20/2008		4/1/2011	250	218				32
3,375	X	METROPOLITAN WEST TOTAI	592905509			10/20/2008		5/23/2011	9,959	8,572				387
3,376	X	METROPOLITAN WEST TOTAI	592905509			10/20/2008		6/29/2011	355	309				46
3,377	X	METROPOLITAN WEST TOTAI	592905509			10/20/2008		7/8/2011	1,258	1,090				168
3,378	X	RANGE RESOURCES CORP D	75281A109			2/28/2011		5/18/2011	158	162				-4
3,379	X	RANGE RESOURCES CORP D	75281A109			2/28/2011		5/23/2011	54	54				0
3,380	X	RAYMOND JAMES FINL INC	754730109			10/28/2008		2/9/2011	37	18				19
3,381	X	RAYMOND JAMES FINL INC	754730109			12/4/2008		2/9/2011	262	125				137
3,382	X	RAYMOND JAMES FINL INC	754730109			12/4/2008		5/23/2011	69	36				33
3,383	X	RAYMOND JAMES FINL INC	754730109			6/23/2010		5/23/2011	69	54				15
3,384	X	RAYONIER INC REIT	754907103			12/31/2009		2/11/2011	62	43				19
3,385	X	RAYONIER INC REIT	754907103			1/5/2010		2/11/2011	679	472				207
3,386	X	RAYONIER INC REIT	754907103			12/17/2010		2/18/2011	796	658				138
3,387	X	RAYONIER INC REIT	754907103			4/19/2011		5/23/2011	333	303				30
3,388	X	RAYONIER INC REIT	754907103			10/20/2008		5/23/2011	200	103				97
3,389	X	RAYONIER INC REIT	754907103			4/19/2011		9/2/2011	160	162				-2
3,390	X	RAYONIER INC REIT	754907103			4/26/2011		9/2/2011	600	633				-33
3,391	X	RAYONIER INC REIT	754907103			4/26/2011		10/7/2011	113	127				-14
3,392	X	RAYONIER INC REIT	754907103			5/5/2011		10/7/2011	340	393				-53
3,393	X	RAYONIER INC REIT	754907103			5/5/2011		10/28/2011	84	87				-3
3,394	X	RAYONIER INC REIT	754907103			6/28/2011		10/28/2011	422	426				-4
3,395	X	RAYONIER INC REIT	754907103			6/30/2011		11/17/2011	370	393				-23
3,396	X	RAYTHEON CO DELAWARE N	755111507			5/18/2011		7/8/2011	49	49				0
3,397	X	EQT CORP	26884L109			10/20/2008		8/3/2011	179	86				93
3,398	X	EQT CORP	26884L109			7/6/2010		8/3/2011	119	72				47
3,399	X	EQT CORP	26884L109			7/6/2010		10/17/2011	254	144				110
3,400	X	EASTGROUP PROPERTIES IN	277276101			1/27/2010		5/23/2011	315	269				46
3,401	X	EASTGROUP PROPERTIES IN	277276101			2/16/2010		6/27/2011	415	349				66
3,402	X	EASTGROUP PROPERTIES IN	277276101			2/16/2010		6/28/2011	42	35				7
3,403	X	EASTGROUP PROPERTIES IN	277276101			2/16/2010		8/5/2011	386	349				37
3,404	X	RAYTHEON CO DELAWARE N	755111507			5/18/2011		10/28/2011	43	49				-6
3,405	X	RAYTHEON CO DELAWARE N	755111507			5/19/2011		10/28/2011	87	100				-13
3,406	X	RAYTHEON CO DELAWARE N	755111507			5/19/2011		12/2/2011	91	100				-9
3,407	X	RAYTHEON CO DELAWARE N	755111507			5/20/2011		12/2/2011	136	149				-13
3,408	X	RAYTHEON CO DELAWARE N	755111507			5/23/2011		12/5/2011	91	99				-8
3,409	X	RECKITT BENCKISER GR ADF	756255105			4/14/2011		5/23/2011	426	407				19
3,410	X	RECKITT BENCKISER GR ADF	756255105			4/14/2011		7/8/2011	11	10				1
3,411	X	REDWOOD TRUST INC	758075402			10/20/2008		5/23/2011	61	48				13
3,412	X	REDWOOD TRUST INC	758075402			4/3/2009		5/23/2011	136	150				-14
3,413	X	REDWOOD TRUST INC	758075402			3/9/2010		5/23/2011	106	107				-1
3,414	X	REED ELSEVIER N V	758204200			4/15/2011		5/23/2011	78	79				-1
3,415	X	REED ELSEVIER N V	758204200			4/15/2011		5/23/2011	131	131				0
3,416	X	REED ELSEVIER N V	758204200			4/15/2011		5/23/2011	157	157				0
3,417	X	REED ELSEVIER P L C	758205207			7/24/2009		5/23/2011	248	228				20

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		959,240	845,919	113,321
Other sales		0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
3,418	X	REED ELSEVIER P L C	758205207			7/24/2009		7/8/2011	73	65				8
3,419	X	REGENCY CENTERS CORP	758849103			2/22/2011		5/23/2011	944	925				19
3,420	X	REGENCY CENTERS CORP	758849103			2/22/2011		8/15/2011	39	44				-5
3,421	X	REGENCY CENTERS CORP	758849103			2/22/2011		8/15/2011	195	220				-25
3,422	X	REGENCY CENTERS CORP	758849103			2/23/2011		8/15/2011	235	263				-28
3,423	X	REGENCY CENTERS CORP	758849103			2/22/2011		8/19/2011	194	216				-22
3,424	X	STARWOOD HOTELS AND	85590A401			4/14/2011		6/28/2011	55	57				-2
3,425	X	REGENCY CENTERS CORP	758849103			2/23/2011		8/19/2011	194	220				-26
3,426	X	REGENCY CENTERS CORP	758849103			2/23/2011		8/26/2011	80	88				-8
3,427	X	STARWOOD HOTELS AND	85590A401			4/14/2011		8/2/2011	250	284				-34
3,428	X	STARWOOD HOTELS AND	85590A401			12/6/2010		1/25/2011	61	60				1
3,429	X	STARWOOD HOTELS AND	85590A401			12/6/2010		2/3/2011	540	542				-2
3,430	X	STARWOOD HOTELS AND	85590A401			4/14/2011		8/2/2011	50	54				-4
3,431	X	STARWOOD HOTELS AND	85590A401			2/28/2011		4/8/2011	57	61				-4
3,432	X	STARWOOD HOTELS AND	85590A401			4/15/2011		8/2/2011	150	172				-22
3,433	X	STARWOOD HOTELS AND	85590A401			3/30/2011		4/26/2011	421	409				12
3,434	X	STARWOOD HOTELS AND	85590A401			2/28/2011		5/18/2011	114	122				-8
3,435	X	STARWOOD HOTELS AND	85590A401			3/30/2011		5/23/2011	465	467				-2
3,436	X	STARWOOD HOTELS AND	85590A401			4/15/2011		8/10/2011	302	402				-100
3,437	X	STARWOOD HOTELS AND	85590A401			3/30/2011		5/23/2011	174	175				-1
3,438	X	STARWOOD HOTELS AND	85590A401			2/28/2011		5/23/2011	58	61				-3
3,439	X	STARWOOD HOTELS AND	85590A401			3/30/2011		5/31/2011	488	473				15
3,440	X	STARWOOD HOTELS AND	85590A401			4/17/2011		8/10/2011	216	269				-53
3,441	X	STARWOOD HOTELS AND	85590A401			3/30/2011		5/31/2011	122	117				5
3,442	X	STARWOOD HOTELS AND	85590A401			4/14/2011		5/31/2011	488	454				34
3,443	X	STARWOOD HOTELS AND	85590A401			4/17/2011		8/10/2011	43	51				-8
3,444	X	STARWOOD HOTELS AND	85590A401			4/18/2011		8/10/2011	172	231				-59
3,445	X	STARWOOD HOTELS AND	85590A401			4/14/2011		6/2/2011	467	454				13
3,446	X	STARWOOD HOTELS AND	85590A401			4/18/2011		8/10/2011	129	173				-44
3,447	X	STARWOOD HOTELS AND	85590A401			4/18/2011		8/11/2011	131	173				-42
3,448	X	STARWOOD HOTELS AND	85590A401			4/18/2011		8/11/2011	175	246				-71
3,449	X	STARWOOD HOTELS AND	85590A401			4/18/2011		8/11/2011	131	164				-33
3,450	X	STARWOOD HOTELS AND	85590A401			4/27/2011		8/12/2011	131	158				-27
3,451	X	STARWOOD HOTELS AND	85590A401			6/20/2011		8/12/2011	481	576				-95
3,452	X	STARWOOD HOTELS AND	85590A401			6/20/2011		8/23/2011	632	838				-206
3,453	X	STARWOOD HOTELS AND	85590A401			2/28/2011		11/23/2011	88	122				-34
3,454	X	STATE STREET CORP	857477103			4/28/2010		5/23/2011	229	218				11
3,455	X	STATE STREET CORP	857477103			4/29/2010		5/23/2011	92	89				3
3,456	X	STATE STREET CORP	857477103			7/6/2010		5/23/2011	321	236				85
3,457	X	STATE STREET CORP	857477103			7/8/2010		11/10/2011	120	111				9
3,458	X	STATE STREET CORP	857477103			7/14/2010		11/10/2011	40	38				2
3,459	X	STERIS CORP	859152100			12/7/2009		5/23/2011	175	143				32
3,460	X	STRATEGIC HOTEL CAP INC	86272T106			5/19/2010		3/2/2011	465	375				90
3,461	X	Disallowed Loss from Wash Sal							2,835					2,835
3,462	X	Disallowed Loss from Wash Sal							966					966
3,463	X								5					5

Line 16a (990-PF) - Legal Fees

		714	643	0	71
	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	LEGAL FEES	714	643		71
2					
3					
4					
5					
6					
7					
8					
9					
10					

Line 18 (990-PF) - Taxes

		5,467	1,155	0	0
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	PY FED EXCISE TAX	1,799			
2	ESTIMATED EXCISE TAX PAID	2,513			
3	FOREIGN TAX WITHHELD	1,155	1,155		
4					
5					
6					
7					
8					
9					
10					

Line 23 (990-PF) - Other Expenses

		472	387	0	85
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	ADR FEES	376	376		
2	STATE AG FEES	85			85
3	INVESTMENT FEES	11	11		
4					
5					
6					
7					
8					
9					

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

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

1	LOSS ON CURRENT YEAR SALES NOT SETTLED AT YEAR END	1	140
2	PRIOR YEAR LATE POSTING MUTUAL FUNDS	2	515
3	GAIN ON PRIOR YEAR SALES SETTLED IN CURRENT YEAR	3	166
4	Total	4	821

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

1	CURRENT YEAR LATE POSTING MUTUAL FUNDS	1	164
2	PURCHASE OF ACCRUED INTEREST CARRYOVER TO NEXT YEAR	2	413
3	BOND AMORTIZATION	3	85
4	COST BASIS ADJUSTMENT	4	1,158
5	Total	5	1,820

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
					Totals	957,852	0	845,919	111,933	0	0	0	111,933
1	GRUPO TELEVISA SA ADR	40049J206		11/12/2010	4/1/2011	427	0	387	40			0	40
2	GUESS INC COM	401617105		4/28/2011	5/23/2011	122	0	128	-6			0	-6
3	HCC INS HOLDING INC	404132102		10/20/2008	3/18/2011	123	0	83	40			0	40
4	HCC INS HOLDING INC	404132102		10/9/2009	5/23/2011	162	0	140	22			0	22
5	HCC INS HOLDING INC	404132102		12/7/2009	5/23/2011	97	0	79	18			0	18
6	HCC INS HOLDING INC	404132102		12/7/2009	6/6/2011	64	0	53	11			0	11
7	HCC INS HOLDING INC	404132102		12/7/2009	6/7/2011	64	0	53	11			0	11
8	HCC INS HOLDING INC	404132102		12/7/2009	6/8/2011	63	0	53	10			0	10
9	HCC INS HOLDING INC	404132102		4/8/2011	6/8/2011	32	0	32	0			0	0
10	HCC INS HOLDING INC	404132102		4/8/2011	6/15/2011	32	0	32	0			0	0
11	HCC INS HOLDING INC	404132102		4/8/2011	6/15/2011	32	0	33	-1			0	-1
12	HCC INS HOLDING INC	404132102		4/8/2011	6/21/2011	31	0	34	-3			0	-3
13	HCC INS HOLDING INC	404132102		5/27/2011	6/21/2011	94	0	99	-5			0	-5
14	HCC INS HOLDING INC	404132102		5/27/2011	6/27/2011	93	0	99	-6			0	-6
15	HCC INS HOLDING INC	404132102		10/20/2008	12/7/2011	27	0	21	6			0	6
16	HCC INS HOLDING INC	404132102		3/11/2009	12/7/2011	54	0	43	11			0	11
17	HCP INC	40414L109		6/18/2010	3/4/2011	185	0	165	20			0	20
18	HCP INC	40414L109		9/1/2010	3/4/2011	1,034	0	1,024	10			0	10
19	HCP INC	40414L109		12/20/2010	4/12/2011	1,184	0	1,125	59			0	59
20	HCP INC	40414L109		12/20/2010	4/14/2011	337	0	316	21			0	21
21	HCP INC	40414L109		2/11/2011	4/14/2011	823	0	812	11			0	11
22	HCP INC	40414L109		2/11/2011	5/6/2011	302	0	295	7			0	7
23	HCP INC	40414L109		2/18/2011	5/6/2011	754	0	743	11			0	11
24	M&T BANK CORPORATION	55261F104		11/8/2010	5/23/2011	175	0	164	11			0	11
25	M&T BANK CORPORATION	55261F104		11/16/2010	5/23/2011	88	0	80	8			0	8
26	M&T BANK CORPORATION	55261F104		11/17/2010	5/23/2011	88	0	80	8			0	8
27	M&T BANK CORPORATION	55261F104		11/30/2010	5/23/2011	88	0	77	11			0	11
28	M&T BANK CORPORATION	55261F104		11/30/2010	7/18/2011	85	0	77	8			0	8
29	M&T BANK CORPORATION	55261F104		3/3/2011	7/18/2011	338	0	346	-8			0	-8
30	M&T BANK CORPORATION	55261F104		5/27/2011	8/3/2011	84	0	88	-4			0	-4
31	M&T BANK CORPORATION	55261F104		5/27/2011	8/5/2011	316	0	351	-35			0	-35
32	M D C HOLDINGS INC DEL	552676108		6/24/2010	5/23/2011	156	0	166	-10			0	-10
33	M D C HOLDINGS INC DEL	552676108		6/24/2010	5/23/2011	52	0	55	-3			0	-3
34	M D C HOLDINGS INC DEL	552676108		2/7/2011	5/23/2011	52	0	61	-9			0	-9
35	MFS RESEARCH BOND FUND	55272P778		10/20/2008	3/28/2011	660	0	552	108			0	108
36	MFS RESEARCH BOND FUND	55272P778		10/20/2008	4/1/2011	157	0	131	26			0	26
37	MFS RESEARCH BOND FUND	55272P778		10/20/2008	5/23/2011	10,290	0	8,480	1,810			0	1,810
38	HCP INC	40414L109		2/18/2011	5/23/2011	73	0	74	-1			0	-1
39	HCP INC	40414L109		2/18/2011	5/23/2011	110	0	112	-2			0	-2
40	HCP INC	40414L109		2/22/2011	5/23/2011	477	0	481	-4			0	-4
41	HCP INC	40414L109		2/22/2011	10/12/2011	110	0	111	-1			0	-1
42	HCP INC	40414L109		2/25/2011	10/12/2011	257	0	259	-2			0	-2
43	HCP INC	40414L109		2/25/2011	10/19/2011	333	0	333	0			0	0
44	HCP INC	40414L109		2/28/2011	10/19/2011	111	0	112	-1			0	-1
45	HCP INC	40414L109		3/4/2011	10/19/2011	111	0	112	-1			0	-1
46	HCP INC	40414L109		3/4/2011	10/25/2011	380	0	373	7			0	7
47	HCP INC	40414L109		3/23/2011	10/25/2011	152	0	148	4			0	4
48	HCP INC	40414L109		3/23/2011	10/28/2011	557	0	518	39			0	39
49	HSBC HLDG PLC SP ADR	404280406		4/30/2009	3/1/2011	426	0	292	134			0	134
50	HSBC HLDG PLC SP ADR	404280406		5/1/2009	3/1/2011	746	0	508	238			0	238
51	HSBC HLDG PLC SP ADR	404280406		5/1/2009	5/13/2011	525	0	363	162			0	162
52	HSBC HLDG PLC SP ADR	404280406		5/1/2009	5/23/2011	101	0	73	28			0	28
53	LONZA GROUP AG SHS	54338V101		10/20/2009	5/23/2011	197	0	264	-67			0	-67
54	LONZA GROUP AG SHS	54338V101		10/20/2009	7/14/2011	428	0	573	-145			0	-145
55	LONZA GROUP AG SHS	54338V101		3/9/2010	7/14/2011	725	0	713	12			0	12
56	LOWE'S COMPANIES INC	548661107		12/2/2010	2/28/2011	388	0	376	12			0	12
57	LOWE'S COMPANIES INC	548661107		12/3/2010	2/28/2011	259	0	248	11			0	11
58	LUBRIZOL CORP	549271104		10/20/2008	5/23/2011	268	0	75	193			0	193

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Totals					957,852	0	845,919	111,933	0	0	0	111,933
59	LUBRIZOL CORP	549271104		10/20/2008	7/19/2011	135	0	38	97			0	97
60	LUBRIZOL CORP	549271104		5/27/2011	7/19/2011	135	0	134	1			0	1
61	LUXOTTICA GP SPA SPNDADR	55068R202		5/6/2009	1/26/2011	366	0	239	127			0	127
62	LUXOTTICA GP SPA SPNDADR	55068R202		7/20/2009	1/26/2011	61	0	45	16			0	16
63	LUXOTTICA GP SPA SPNDADR	55068R202		7/20/2009	2/9/2011	393	0	292	101			0	101
64	LUXOTTICA GP SPA SPNDADR	55068R202		11/19/2009	2/9/2011	514	0	435	79			0	79
65	LUXOTTICA GP SPA SPNDADR	55068R202		11/19/2009	2/10/2011	177	0	154	23			0	23
66	LUXOTTICA GP SPA SPNDADR	55068R202		8/13/2010	2/10/2011	237	0	199	38			0	38
67	M&T BANK CORPORATION	55261F104		11/5/2010	4/8/2011	88	0	83	5			0	5
68	TEVA PHARMACTCL INDS ADR	881624209		2/12/2010	3/16/2011	285	0	353	-68			0	-68
69	TEVA PHARMACTCL INDS ADR	881624209		2/12/2010	3/16/2011	48	0	59	-11			0	-11
70	TEVA PHARMACTCL INDS ADR	881624209		6/21/2010	3/16/2011	618	0	694	-76			0	-76
71	TEVA PHARMACTCL INDS ADR	881624209		3/7/2010	5/23/2011	244	0	310	-66			0	-66
72	TEVA PHARMACTCL INDS ADR	881624209		5/11/2011	5/23/2011	293	0	292	1			0	1
73	TEVA PHARMACTCL INDS ADR	881624209		5/12/2011	5/23/2011	98	0	100	-2			0	-2
74	TEVA PHARMACTCL INDS ADR	881624209		3/7/2010	7/8/2011	49	0	62	-13			0	-13
75	TEVA PHARMACTCL INDS ADR	881624209		6/21/2010	9/23/2011	561	0	854	-293			0	-293
76	AFLAC INC COM	001055102		7/2/2010	3/25/2011	264	0	215	49			0	49
77	AFLAC INC COM	001055102		7/2/2010	3/29/2011	53	0	43	10			0	10
78	AFLAC INC COM	001055102		8/25/2010	3/29/2011	158	0	137	21			0	21
79	AFLAC INC COM	001055102		12/8/2010	3/29/2011	158	0	163	-5			0	-5
80	AGL RESOURCES INC COM	001204106		8/24/2010	5/23/2011	80	0	72	8			0	8
81	AGL RESOURCES INC COM	001204106		8/30/2010	5/23/2011	80	0	74	6			0	6
82	AMB PROPERTY CORP	00163T109		7/26/2010	1/10/2011	492	0	364	128			0	128
83	AMB PROPERTY CORP	00163T109		7/26/2010	1/28/2011	593	0	437	156			0	156
84	AMB PROPERTY CORP	00163T109		9/3/2010	1/28/2011	494	0	388	106			0	106
85	AMB PROPERTY CORP	00163T109		9/3/2010	3/22/2011	170	0	129	41			0	41
86	ENTERGY CORP NEW	29364G103		2/3/2009	1/7/2011	216	0	220	-4			0	-4
87	ENTERGY CORP NEW	29364G103		2/6/2009	4/8/2011	67	0	73	-6			0	-6
88	ENTERGY CORP NEW	29364G103		2/6/2009	5/23/2011	68	0	74	-6			0	-6
89	ENTERGY CORP NEW	29364G103		2/6/2009	5/23/2011	136	0	149	-13			0	-13
90	NATIONWIDE HLTH PPTYS	638620104		5/26/2010	3/1/2011	126	0	104	22			0	22
91	NATIONWIDE HLTH PPTYS	638620104		7/23/2009	5/23/2011	465	0	310	155			0	155
92	NATIONWIDE HLTH PPTYS	638620104		1/15/2010	5/23/2011	85	0	71	14			0	14
93	NATIONWIDE HLTH PPTYS	638620104		5/26/2010	5/23/2011	127	0	104	23			0	23
94	NATIONWIDE HLTH PPTYS	638620104		1/15/2010	6/28/2011	42	0	35	7			0	7
95	NAVISTAR INTL CORP NEW	63934E108		5/13/2010	2/28/2011	308	0	275	33			0	33
96	NAVISTAR INTL CORP NEW	63934E108		6/24/2010	2/28/2011	62	0	53	9			0	9
97	NAVISTAR INTL CORP NEW	63934E108		1/7/2011	2/28/2011	62	0	59	3			0	3
98	NESTLE S A REP RG SH ADR	641069406		3/12/2010	2/15/2011	701	0	663	38			0	38
99	NESTLE S A REP RG SH ADR	641069406		10/20/2008	5/10/2011	429	0	279	150			0	150
100	NESTLE S A REP RG SH ADR	641069406		3/12/2010	5/23/2011	1,112	0	918	194			0	194
101	NESTLE S A REP RG SH ADR	641069406		10/20/2008	6/28/2011	124	0	80	44			0	44
102	NESTLE S A REP RG SH ADR	641069406		3/12/2010	7/8/2011	125	0	102	23			0	23
103	NESTLE S A REP RG SH ADR	641069406		10/20/2008	12/14/2011	54	0	40	14			0	14
104	NESTLE S A REP RG SH ADR	641069406		3/23/2009	12/14/2011	54	0	33	21			0	21
105	NETAPP INC	64110D104		4/16/2010	1/26/2011	164	0	106	58			0	58
106	AMB PROPERTY CORP	00163T109		12/1/2010	3/22/2011	511	0	444	67			0	67
107	AMB PROPERTY CORP	00163T109		5/5/2009	5/23/2011	175	0	99	76			0	76
108	AT& T INC	00206R102		8/2/2010	2/11/2011	285	0	267	18			0	18
109	AT& T INC	00206R102		10/20/2008	4/8/2011	31	0	26	5			0	5
110	AT& T INC	00206R102		10/20/2008	8/22/2011	143	0	132	11			0	11
111	AFLAC INC COM	001055102		6/15/2010	2/16/2011	116	0	88	28			0	28
112	AFLAC INC COM	001055102		6/15/2010	3/25/2011	106	0	88	18			0	18
113	AARON'S INC SHS A	002535300		11/2/2009	2/16/2011	70	0	52	18			0	18
114	AARON'S INC SHS A	002535300		11/2/2009	4/8/2011	26	0	17	9			0	9
115	AARON'S INC SHS A	002535300		11/2/2009	5/5/2011	111	0	69	42			0	42
116	AARON'S INC SHS A	002535300		11/2/2009	5/6/2011	56	0	35	21			0	21

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Totals					957,852	0	845,919	111,933	0	0	0	111,933
117	AARON'S INC SHS A	002535300		12/7/2009	5/6/2011	84	0	56	28			0	28
118	AARON'S INC SHS A	002535300		12/7/2009	5/11/2011	83	0	56	27			0	27
119	AARON'S INC SHS A	002535300		12/7/2009	5/12/2011	112	0	75	37			0	37
120	ABBOTT LABS	002824100		10/20/2008	2/4/2011	138	0	173	-35			0	-35
121	ABBOTT LABS	002824100		10/20/2008	4/8/2011	101	0	115	-14			0	-14
122	ABBOTT LABS	002824100		10/20/2008	6/20/2011	52	0	58	-6			0	-6
123	ABBOTT LABS	002824100		10/20/2008	6/20/2011	104	0	111	-7			0	-7
124	ABBOTT LABS	002824100		11/1/2008	6/20/2011	156	0	174	-18			0	-18
125	HALLIBURTON COMPANY	406216101		4/21/2011	12/9/2011	101	0	148	-47			0	-47
126	HALLIBURTON COMPANY	406216101		4/26/2011	12/9/2011	67	0	102	-35			0	-35
127	HARTFORD FINL SVCS GROUP	416515104		7/31/2009	2/28/2011	205	0	117	88			0	88
128	HARTFORD FINL SVCS GROUP	416515104		3/9/2010	2/28/2011	117	0	107	10			0	10
129	HARTFORD FINL SVCS GROUP	416515104		3/31/2010	2/28/2011	88	0	86	2			0	2
130	HARTFORD FINL SVCS GROUP	416515104		12/21/2010	2/28/2011	147	0	136	11			0	11
131	HEALTHCARE REALTY TR	421946104		8/16/2011	10/28/2011	518	0	455	63			0	63
132	HEALTHCARE REALTY TR	421946104		8/23/2011	10/28/2011	498	0	429	69			0	69
133	HEALTH CARE REIT INC COM	42217K106		6/24/2010	1/13/2011	329	0	295	34			0	34
134	HEALTH CARE REIT INC COM	42217K106		6/29/2010	1/13/2011	282	0	255	27			0	27
135	HEALTH CARE REIT INC COM	42217K106		6/29/2010	3/31/2011	158	0	127	31			0	31
136	HEALTH CARE REIT INC COM	42217K106		7/6/2010	3/31/2011	1,000	0	780	220			0	220
137	HEALTH CARE REIT INC COM	42217K106		9/21/2010	3/31/2011	421	0	378	43			0	43
138	HEALTH CARE REIT INC COM	42217K106		9/21/2010	4/1/2011	886	0	803	83			0	83
139	HEALTH CARE REIT INC COM	42217K106		9/21/2010	4/12/2011	931	0	850	81			0	81
140	HEALTH CARE REIT INC COM	42217K106		9/23/2010	4/12/2011	517	0	469	48			0	48
141	HEALTH CARE REIT INC COM	42217K106		9/23/2010	5/6/2011	306	0	281	25			0	25
142	HEALTH CARE REIT INC COM	42217K106		3/2/2011	5/6/2011	459	0	461	-2			0	-2
143	HEALTH CARE REIT INC COM	42217K106		3/2/2011	5/9/2011	615	0	615	0			0	0
144	MICROSOFT CORP	594918104		1/10/2011	12/21/2011	128	0	141	-13			0	-13
145	MITSUBISHI CP SPNSRD ADR	606769305		10/14/2010	5/23/2011	292	0	312	-20			0	-20
146	MITSUBISHI CP SPNSRD ADR	606769305		10/14/2010	7/8/2011	154	0	156	-2			0	-2
147	MITSUBISHI CP SPNSRD ADR	606769305		10/14/2010	10/4/2011	479	0	675	-196			0	-196
148	MITSUBISHI CP SPNSRD ADR	606769305		11/15/2010	10/4/2011	406	0	566	-160			0	-160
149	MITSUBISHI CP SPNSRD ADR	606769305		3/18/2011	10/4/2011	701	0	966	-265			0	-265
150	MITSUBISHI CP SPNSRD ADR	606769305		4/8/2011	10/4/2011	37	0	54	-17			0	-17
151	MOHAWK INDUSTRIES INC	608190104		11/9/2009	5/23/2011	195	0	135	60			0	60
152	MOHAWK INDUSTRIES INC	608190104		1/18/2011	5/23/2011	65	0	58	7			0	7
153	MOHAWK INDUSTRIES INC	608190104		1/18/2011	10/27/2011	56	0	58	-2			0	-2
154	MOHAWK INDUSTRIES INC	608190104		1/20/2011	10/27/2011	56	0	59	-3			0	-3
155	MOHAWK INDUSTRIES INC	608190104		1/21/2011	10/27/2011	56	0	59	-3			0	-3
156	MOHAWK INDUSTRIES INC	608190104		1/21/2011	11/11/2011	55	0	59	-4			0	-4
157	MOHAWK INDUSTRIES INC	608190104		5/27/2011	11/11/2011	110	0	132	-22			0	-22
158	MOLSON COOR BREW CO CL B	60871R209		11/5/2008	4/8/2011	94	0	82	12			0	12
159	MOLSON COOR BREW CO CL B	60871R209		11/5/2008	5/23/2011	230	0	205	25			0	25
160	MOLSON COOR BREW CO CL B	60871R209		1/19/2010	5/23/2011	368	0	357	11			0	11
161	MOLSON COOR BREW CO CL B	60871R209		3/9/2010	5/23/2011	46	0	43	3			0	3
162	MORGAN STANLEY	617446448		4/13/2009	5/23/2011	95	0	107	-12			0	-12
163	MTN GROUP LTD-SPONS ADR	62474M108		12/29/2009	5/23/2011	315	0	258	57			0	57
164	MTN GROUP LTD-SPONS ADR	62474M108		12/29/2009	7/8/2011	21	0	16	5			0	5
165	MUENCHENER RUECK-UNSPON	626188106		9/20/2010	5/23/2011	313	0	285	28			0	28
166	MUENCHENER RUECK-UNSPON	626188106		9/20/2010	7/8/2011	45	0	41	4			0	4
167	MUENCHENER RUECK-UNSPON	626188106		9/20/2010	12/13/2011	322	0	367	-45			0	-45
168	MUENCHENER RUECK-UNSPON	626188106		10/19/2010	12/13/2011	24	0	30	-6			0	-6
169	MURATA MANUFACTURING CO	626425102		4/13/2010	5/23/2011	372	0	346	26			0	26
170	MURATA MANUFACTURING CO	626425102		4/13/2010	7/8/2011	131	0	115	16			0	16
171	MURRAY AND ROBERTS	626805204		11/12/2010	2/24/2011	14	0	25	-11			0	-11
172	MURRAY AND ROBERTS	626805204		11/12/2010	2/25/2011	684	0	1,277	-593			0	-593
173	MYRIAD GENETICS INC	62855J104		5/5/2010	5/23/2011	123	0	92	31			0	31
174	NATIONAL GRID PLC SP ADR	636274300		3/4/2011	4/8/2011	48	0	47	1			0	1

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

					Totals	957,852	0	845,919	111,933	0	0	0	111,933
	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
175	NATIONAL GRID PLC SP ADR	636274300		3/4/2011	5/23/2011	504	0	473	31			0	31
176	NATIONAL GRID PLC SP ADR	636274300		3/4/2011	7/8/2011	49	0	47	2			0	2
177	NATIONAL-OILWELL VARCO	637071101		5/20/2010	3/2/2011	155	0	72	83			0	83
178	NATIONAL-OILWELL VARCO	637071101		3/17/2011	4/8/2011	80	0	78	2			0	2
179	NATIONAL-OILWELL VARCO	637071101		5/20/2010	4/12/2011	222	0	107	115			0	115
180	NATIONAL-OILWELL VARCO	637071101		3/17/2011	5/23/2011	67	0	78	-11			0	-11
181	NATIONAL-OILWELL VARCO	637071101		5/17/2011	5/23/2011	200	0	196	4			0	4
182	NATIONAL RETAIL PPTYS	637417106		7/18/2011	10/21/2011	553	0	544	9			0	9
183	NATIONAL RETAIL PPTYS	637417106		7/18/2011	11/7/2011	54	0	52	2			0	2
184	NATIONAL RETAIL PPTYS	637417106		8/2/2011	11/7/2011	430	0	400	30			0	30
185	SCHEIN (HENRY) INC COM	806407102		4/8/2011	5/27/2011	71	0	70	1			0	1
186	SCHLUMBERGER LTD	806857108		12/2/2008	1/13/2011	85	0	43	42			0	42
187	SCHLUMBERGER LTD	806857108		2/28/2011	4/8/2011	91	0	93	-2			0	-2
188	SCHLUMBERGER LTD	806857108		2/28/2011	5/12/2011	165	0	186	-21			0	-21
189	SCHLUMBERGER LTD	806857108		2/28/2011	5/23/2011	82	0	93	-11			0	-11
190	SCHNEIDER ELEC SA ADR	80687P106		9/16/2009	4/8/2011	52	0	32	20			0	20
191	SCHNEIDER ELEC SA ADR	80687P106		9/16/2009	5/23/2011	320	0	223	97			0	97
192	SCHNEIDER ELEC SA ADR	80687P106		2/2/2010	5/23/2011	122	0	86	36			0	36
193	SCHNEIDER ELEC SA ADR	80687P106		2/2/2010	7/8/2011	95	0	65	30			0	30
194	SCHWAB CHARLES CORP NEW	808513105		1/22/2010	5/23/2011	276	0	305	-29			0	-29
195	SCHWAB CHARLES CORP NEW	808513105		2/4/2010	5/23/2011	34	0	36	-2			0	-2
196	SCHWAB CHARLES CORP NEW	808513105		2/5/2010	7/8/2011	16	0	18	-2			0	-2
197	SCHWAB CHARLES CORP NEW	808513105		2/4/2010	7/8/2011	357	0	413	-56			0	-56
198	ABBOTT LABS	002824100		1/7/2009	6/20/2011	104	0	102	2			0	2
199	ABBOTT LABS	002824100		3/11/2009	6/20/2011	156	0	135	21			0	21
200	ABBOTT LABS	002824100		4/20/2009	8/22/2011	149	0	133	16			0	16
201	ABBOTT LABS	002824100		4/23/2009	12/7/2011	109	0	86	23			0	23
202	ABERCROMBIE & FITCH CO	002896207		8/2/2010	2/28/2011	114	0	78	36			0	36
203	ABERCROMBIE & FITCH CO	002896207		8/2/2010	2/28/2011	114	0	78	36			0	36
204	ABERCROMBIE & FITCH CO	002896207		8/17/2010	2/28/2011	114	0	70	44			0	44
205	ABERCROMBIE & FITCH CO	002896207		8/18/2010	2/28/2011	57	0	35	22			0	22
206	ACTUANT CORP CL A	00508X203		5/31/2011	6/1/2011	2,843	0	2,914	-71			0	-71
207	ADOBE SYS DEL PV$ 0 001	00724F101		11/8/2010	3/15/2011	99	0	88	11			0	11
208	ADOBE SYS DEL PV$ 0 001	00724F101		11/11/2010	3/15/2011	66	0	59	7			0	7
209	ADOBE SYS DEL PV$ 0 001	00724F101		11/11/2010	4/25/2011	33	0	29	4			0	4
210	ADOBE SYS DEL PV$ 0 001	00724F101		11/12/2010	4/25/2011	100	0	89	11			0	11
211	HSBC HLDG PLC SP ADR	404280406		6/11/2009	5/23/2011	304	0	276	28			0	28
212	HSBC HLDG PLC SP ADR	404280406		7/20/2009	5/23/2011	152	0	139	13			0	13
213	HSBC HLDG PLC SP ADR	404280406		7/20/2009	6/23/2011	240	0	232	8			0	8
214	SCHWAB CHARLES CORP NEW	808513105		2/5/2010	7/8/2011	435	0	507	-72			0	-72
215	SEMTECH CORPORATION	816850101		11/19/2009	4/8/2011	52	0	31	21			0	21
216	SEMTECH CORPORATION	816850101		11/19/2009	5/23/2011	165	0	92	73			0	73
217	SEMTECH CORPORATION	816850101		3/19/2010	5/23/2011	110	0	71	39			0	39
218	SEMPRA ENERGY	816851109		10/20/2008	1/28/2011	207	0	163	44			0	44
219	SEMPRA ENERGY	816851109		10/20/2008	3/9/2011	108	0	82	26			0	26
220	SEMPRA ENERGY	816851109		11/16/2009	3/9/2011	108	0	106	2			0	2
221	SEMPRA ENERGY	816851109		11/16/2009	6/28/2011	52	0	53	-1			0	-1
222	SGS SA ADR	818800104		9/1/2009	5/23/2011	297	0	201	96			0	96
223	SGS SA ADR	818800104		11/12/2009	5/23/2011	56	0	39	17			0	17
224	SGS SA ADR	818800104		11/12/2009	7/8/2011	116	0	77	39			0	39
225	SHIN-ETSU CHEM-UNSPON	824551105		4/28/2010	5/23/2011	393	0	463	-70			0	-70
226	SHIN-ETSU CHEM-UNSPON	824551105		4/28/2010	7/8/2011	161	0	174	-13			0	-13
227	SHINHAN FINL GRP SP ADR	824596100		11/12/2010	1/27/2011	357	0	302	55			0	55
228	SHINHAN FINL GRP SP ADR	824596100		11/12/2010	1/28/2011	181	0	151	30			0	30
229	SHINHAN FINL GRP SP ADR	824596100		4/18/2011	5/23/2011	261	0	262	-1			0	-1
230	SHINHAN FINL GRP SP ADR	824596100		4/18/2011	7/8/2011	95	0	87	8			0	8
231	SIEMENS AG ADR	826197501		4/30/2009	5/23/2011	506	0	275	231			0	231
232	SIEMENS AG ADR	826197501		9/1/2009	5/23/2011	127	0	83	44			0	44

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

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Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Totals					957,852	0	845,919	111,933	0	0	0	111,933
233	SIEMENS AG ADR	826197501		9/1/2009	6/27/2011	1,854	0	1,167	687			0	687
234	SIEMENS AG ADR	826197501		9/21/2009	6/27/2011	265	0	193	72			0	72
235	SIEMENS AG ADR	826197501		9/21/2009	7/8/2011	270	0	193	77			0	77
236	SILVER WHEATON CORP	828336107		1/12/2010	4/14/2011	509	0	206	303			0	303
237	SILVER WHEATON CORP	828336107		1/12/2010	5/12/2011	1,053	0	532	521			0	521
238	TEVA PHARMACTCL INDS ADR	881624209		10/20/2008	12/14/2011	82	0	81	1			0	1
239	TEVA PHARMACTCL INDS ADR	881624209		10/28/2008	12/14/2011	82	0	80	2			0	2
240	TEXAS INSTRUMENTS	882508104		4/7/2009	1/5/2011	66	0	33	33			0	33
241	TEXAS INSTRUMENTS	882508104		4/8/2009	1/20/2011	68	0	34	34			0	34
242	TEXAS INSTRUMENTS	882508104		4/8/2009	2/28/2011	492	0	236	256			0	256
243	TEXAS INSTRUMENTS	882508104		10/27/2009	7/1/2011	200	0	144	56			0	56
244	TEXAS INSTRUMENTS	882508104		11/16/2009	7/1/2011	100	0	79	21			0	21
245	TEXAS INSTRUMENTS	882508104		12/18/2009	7/1/2011	33	0	26	7			0	7
246	TEXAS INSTRUMENTS	882508104		12/18/2009	7/20/2011	62	0	51	11			0	11
247	TEXAS INSTRUMENTS	882508104		3/9/2010	7/20/2011	31	0	24	7			0	7
248	TEXTRON INC	883203101		4/7/2011	5/18/2011	165	0	196	-31			0	-31
249	TEXTRON INC	883203101		4/7/2011	5/19/2011	71	0	90	-19			0	-19
250	TEXTRON INC	883203101		4/7/2011	5/19/2011	24	0	28	-4			0	-4
251	TEXTRON INC	883203101		4/7/2011	5/23/2011	22	0	30	-8			0	-8
252	TEXTRON INC	883203101		4/7/2011	5/23/2011	89	0	120	-31			0	-31
253	TEXTRON INC	883203101		4/7/2011	5/23/2011	67	0	97	-30			0	-30
254	TEXTRON INC	883203101		4/8/2011	5/23/2011	22	0	28	-6			0	-6
255	TEXTRON INC	883203101		4/8/2011	5/23/2011	89	0	110	-21			0	-21
256	TEXTRON INC	883203101		4/8/2011	5/31/2011	69	0	83	-14			0	-14
257	TEXTRON INC	883203101		4/8/2011	6/1/2011	23	0	31	-8			0	-8
258	TEXTRON INC	883203101		4/8/2011	6/1/2011	90	0	110	-20			0	-20
259	TEXTRON INC	883203101		4/11/2011	6/1/2011	23	0	27	-4			0	-4
260	THERMO FISHER SCIENTIFIC	883556102		12/1/2009	2/28/2011	167	0	144	23			0	23
261	THERMO FISHER SCIENTIFIC	883556102		12/2/2009	2/28/2011	167	0	145	22			0	22
262	THERMO FISHER SCIENTIFIC	883556102		5/18/2010	2/28/2011	56	0	54	2			0	2
263	THERMO FISHER SCIENTIFIC	883556102		10/20/2008	5/23/2011	769	0	529	240			0	240
264	THERMO FISHER SCIENTIFIC	883556102		10/24/2008	5/23/2011	256	0	148	108			0	108
265	THERMO FISHER SCIENTIFIC	883556102		11/24/2008	5/23/2011	641	0	319	322			0	322
266	THERMO FISHER SCIENTIFIC	883556102		6/4/2009	5/23/2011	192	0	118	74			0	74
267	THERMO FISHER SCIENTIFIC	883556102		6/4/2009	5/27/2011	260	0	157	103			0	103
268	THERMO FISHER SCIENTIFIC	883556102		11/30/2009	5/27/2011	325	0	236	89			0	89
269	THOMAS&BETTS CP TENN NPV	884315102		10/20/2008	1/31/2011	152	0	73	79			0	79
270	THOMAS&BETTS CP TENN NPV	884315102		10/20/2008	4/8/2011	59	0	24	35			0	35
271	THOMAS&BETTS CP TENN NPV	884315102		10/20/2008	5/23/2011	161	0	73	88			0	88
272	THOMAS&BETTS CP TENN NPV	884315102		5/31/2011	8/12/2011	2,259	0	2,829	-570			0	-570
273	THOMAS&BETTS CP TENN NPV	884315102		10/20/2008	11/30/2011	156	0	73	83			0	83
274	3M COMPANY	88579Y101		12/2/2009	1/24/2011	90	0	78	12			0	12
275	3M COMPANY	88579Y101		2/5/2010	2/28/2011	276	0	235	41			0	41
276	3M COMPANY	88579Y101		2/5/2010	4/8/2011	93	0	78	15			0	15
277	3M COMPANY	88579Y101		2/8/2010	12/2/2011	160	0	156	4			0	4
278	3M COMPANY	88579Y101		2/8/2010	12/5/2011	162	0	156	6			0	6
279	3M COMPANY	88579Y101		3/9/2010	12/5/2011	81	0	82	-1			0	-1
280	ADOBE SYS DEL PV$ 0 001	00724F101		11/15/2010	4/25/2011	67	0	60	7			0	7
281	ADOBE SYS DEL PV$ 0 001	00724F101		11/16/2010	4/25/2011	33	0	29	4			0	4
282	ADOBE SYS DEL PV$ 0 001	00724F101		11/16/2010	4/26/2011	33	0	29	4			0	4
283	ADOBE SYS DEL PV$ 0 001	00724F101		11/17/2010	4/26/2011	165	0	146	19			0	19
284	ADOBE SYS DEL PV$ 0 001	00724F101		12/8/2010	4/26/2011	198	0	175	23			0	23
285	ADOBE SYS DEL PV$ 0 001	00724F101		2/28/2011	5/23/2011	34	0	34	0			0	0
286	ADOBE SYS DEL PV$ 0 001	00724F101		9/22/2010	5/23/2011	34	0	27	7			0	7
287	ADOBE SYS DEL PV$ 0 001	00724F101		9/22/2010	5/23/2011	207	0	158	49			0	49
288	ADOBE SYS DEL PV$ 0 001	00724F101		2/28/2011	7/8/2011	31	0	34	-3			0	-3
289	ADOBE SYS DEL PV$ 0 001	00724F101		2/28/2011	10/10/2011	77	0	103	-26			0	-26
290	ADOBE SYS DEL PV$ 0 001	00724F101		2/28/2011	10/12/2011	52	0	69	-17			0	-17

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Totals					957,852	0	845,919	111,933	0	0	0	111,933
291	ADOBE SYS DEL PV$ 0 001	00724F101		2/28/2011	10/14/2011	81	0	103	-22			0	-22
292	ADOBE SYS DEL PV$ 0 001	00724F101		2/28/2011	10/14/2011	80	0	103	-23			0	-23
293	HSBC HLDG PLC SP ADR	404280406		8/17/2009	6/23/2011	240	0	262	-22			0	-22
294	HSBC HLDG PLC SP ADR	404280406		8/17/2009	7/8/2011	50	0	52	-2			0	-2
295	HSBC HLDG PLC SP ADR	404280406		3/15/2011	9/12/2011	116	0	158	-42			0	-42
296	HSBC HLDG PLC SP ADR	404280406		3/16/2011	9/12/2011	116	0	152	-36			0	-36
297	HSBC HLDG PLC SP ADR	404280406		4/8/2011	9/12/2011	78	0	109	-31			0	-31
298	HALLIBURTON COMPANY	406216101		11/15/2010	5/5/2011	140	0	109	31			0	31
299	HALLIBURTON COMPANY	406216101		4/18/2011	5/23/2011	46	0	48	-2			0	-2
300	HALLIBURTON COMPANY	406216101		4/18/2011	5/23/2011	139	0	143	-4			0	-4
301	HALLIBURTON COMPANY	406216101		11/17/2010	6/28/2011	49	0	36	13			0	13
302	HALLIBURTON COMPANY	406216101		11/17/2010	8/22/2011	76	0	71	5			0	5
303	HALLIBURTON COMPANY	406216101		1/13/2011	8/30/2011	130	0	118	12			0	12
304	HALLIBURTON COMPANY	406216101		4/18/2011	12/7/2011	34	0	52	-18			0	-18
305	HALLIBURTON COMPANY	406216101		4/18/2011	12/7/2011	34	0	52	-18			0	-18
306	HALLIBURTON COMPANY	406216101		4/20/2011	12/7/2011	67	0	100	-33			0	-33
307	HALLIBURTON COMPANY	406216101		4/18/2011	12/7/2011	67	0	104	-37			0	-37
308	HALLIBURTON COMPANY	406216101		4/18/2011	12/7/2011	33	0	48	-15			0	-15
309	HALLIBURTON COMPANY	406216101		4/20/2011	12/8/2011	67	0	100	-33			0	-33
310	HALLIBURTON COMPANY	406216101		4/20/2011	12/8/2011	67	0	100	-33			0	-33
311	HALLIBURTON COMPANY	406216101		4/21/2011	12/8/2011	101	0	148	-47			0	-47
312	ADOBE SYS DEL PV$ 0 001	00724F101		2/28/2011	10/19/2011	159	0	206	-47			0	-47
313	ADOBE SYS DEL PV$ 0 001	00724F101		2/28/2011	10/20/2011	130	0	172	-42			0	-42
314	ADOBE SYS DEL PV$ 0 001	00724F101		4/8/2011	10/20/2011	26	0	34	-8			0	-8
315	ADVANCED SEMICOND SPNADR	00756M404		11/12/2010	2/3/2011	368	0	267	101			0	101
316	ADVANCED SEMICOND SPNADR	00756M404		11/12/2010	2/4/2011	191	0	138	53			0	53
317	ADVANCED SEMICOND SPNADR	00756M404		11/12/2010	5/18/2011	114	0	88	26			0	26
318	ADVANCED SEMICOND SPNADR	00756M404		11/12/2010	5/25/2011	899	0	732	167			0	167
319	ADVANCED SEMICOND SPNADR	00756M404		11/12/2010	5/26/2011	113	0	92	21			0	21
320	ADVANCED SEMICOND SPNADR	00756M404		11/12/2010	5/27/2011	348	0	276	72			0	72
321	ADVANCED SEMICOND SPNADR	00756M404		2/24/2011	5/27/2011	157	0	157	0			0	0
322	ADVANTEST CORP ADR	00762U200		11/19/2009	2/10/2011	204	0	233	-29			0	-29
323	ADVANTEST CORP ADR	00762U200		11/19/2009	2/11/2011	247	0	280	-33			0	-33
324	ADVANTEST CORP ADR	00762U200		11/19/2009	4/8/2011	90	0	116	-26			0	-26
325	ADVANTEST CORP ADR	00762U200		1/6/2010	4/8/2011	287	0	429	-142			0	-142
326	ADVANTEST CORP ADR	00762U200		2/12/2010	4/8/2011	233	0	312	-79			0	-79
327	ADVANTEST CORP ADR	00762U200		2/12/2010	5/23/2011	106	0	144	-38			0	-38
328	ADVANTEST CORP ADR	00762U200		3/9/2010	5/23/2011	18	0	24	-6			0	-6
329	ADVANTEST CORP ADR	00762U200		4/15/2010	5/23/2011	141	0	216	-75			0	-75
330	ADVANTEST CORP ADR	00762U200		4/15/2010	7/20/2011	335	0	485	-150			0	-150
331	ADVANTEST CORP ADR	00762U200		8/13/2010	7/20/2011	892	0	985	-93			0	-93
332	AEROPOSTALE INC	007865108		3/23/2011	4/8/2011	26	0	24	2			0	2
333	AEROPOSTALE INC	007865108		3/23/2011	5/23/2011	37	0	48	-11			0	-11
334	AEROPOSTALE INC	007865108		3/23/2011	5/23/2011	37	0	48	-11			0	-11
335	AEROPOSTALE INC	007865108		3/24/2011	5/23/2011	55	0	73	-18			0	-18
336	AEROPOSTALE INC	007865108		3/28/2011	5/23/2011	74	0	96	-22			0	-22
337	AEROPOSTALE INC	007865108		3/23/2011	8/4/2011	26	0	62	-36			0	-36
338	AEROPOSTALE INC	007865108		3/24/2011	8/4/2011	39	0	93	-54			0	-54
339	AEROPOSTALE INC	007865108		3/27/2011	8/4/2011	26	0	50	-24			0	-24
340	EASTGROUP PROPERTIES INC	277276101		7/19/2010	10/5/2011	145	0	139	6			0	6
341	EASTGROUP PROPERTIES INC	277276101		9/20/2011	10/5/2011	327	0	377	-50			0	-50
342	EASTGROUP PROPERTIES INC	277276101		2/16/2010	10/3/2011	219	0	209	10			0	10
343	EASTGROUP PROPERTIES INC	277276101		7/19/2010	10/3/2011	109	0	104	5			0	5
344	EATON VANCE CORP NVT	278265103		9/9/2010	5/23/2011	532	0	496	36			0	36
345	EATON VANCE CORP NVT	278265103		9/9/2010	5/27/2011	281	0	263	18			0	18
346	EATON VANCE CORP NVT	278265103		10/28/2010	5/27/2011	156	0	145	11			0	11
347	EATON VANCE CORP NVT	278265103		4/8/2011	5/27/2011	31	0	33	-2			0	-2
348	EBAY INC COM	278642103		11/10/2009	2/24/2011	33	0	23	10			0	10

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

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	Totals					957,852	0	845,919	111,933	0	0	0	111,933
349	EBAY INC COM	278642103		11/11/2009	2/24/2011	33	0	24	9			0	9
350	EBAY INC COM	278642103		11/11/2009	2/28/2011	100	0	71	29			0	29
351	EBAY INC COM	278642103		2/5/2010	2/28/2011	200	0	136	64			0	64
352	EBAY INC COM	278642103		2/8/2010	2/28/2011	200	0	137	63			0	63
353	EBAY INC COM	278642103		3/3/2010	2/28/2011	200	0	142	58			0	58
354	EBAY INC COM	278642103		6/9/2010	2/28/2011	67	0	44	23			0	23
355	EBAY INC COM	278642103		8/18/2010	5/23/2011	253	0	183	70			0	70
356	EBAY INC COM	278642103		8/20/2010	5/23/2011	95	0	70	25			0	25
357	EBAY INC COM	278642103		8/20/2010	7/8/2011	66	0	47	19			0	19
358	ECOLAB INC	278865100		5/13/2010	6/9/2011	269	0	241	28			0	28
359	ECOLAB INC	278865100		11/17/2010	6/9/2011	54	0	48	6			0	6
360	ECOLAB INC	278865100		11/17/2010	6/15/2011	55	0	48	7			0	7
361	ECOLAB INC	278865100		12/8/2010	6/15/2011	110	0	96	14			0	14
362	EDUCATION REALTY TR INC	28140H104		7/23/2009	5/23/2011	97	0	56	41			0	41
363	ELDORADO GOLD CORP NEW	284902103		3/14/2011	4/8/2011	18	0	15	3			0	3
364	ELDORADO GOLD CORP NEW	284902103		3/12/2010	5/18/2011	183	0	161	22			0	22
365	ELDORADO GOLD CORP NEW	284902103		6/22/2010	5/18/2011	718	0	845	-127			0	-127
366	ELDORADO GOLD CORP NEW	284902103		8/13/2010	5/18/2011	183	0	212	-29			0	-29
367	ELDORADO GOLD CORP NEW	284902103		4/8/2011	5/18/2011	76	0	90	-14			0	-14
368	ELDORADO GOLD CORP NEW	284902103		3/14/2011	5/23/2011	93	0	92	1			0	1
369	ELDORADO GOLD CORP NEW	284902103		3/15/2011	5/23/2011	62	0	60	2			0	2
370	ELECTRONIC ARTS INC DEL	285512109		2/4/2009	3/16/2011	109	0	104	5			0	5
371	ELECTRONIC ARTS INC DEL	285512109		2/4/2009	3/17/2011	19	0	17	2			0	2
372	ELECTRONIC ARTS INC DEL	285512109		5/8/2009	3/17/2011	185	0	202	-17			0	-17
373	EMERSON ELEC CO	291011104		2/28/2011	5/12/2011	597	0	655	-58			0	-58
374	ENDO PHARMACEUTCLS HLDGS	29264F205		5/31/2011	8/18/2011	395	0	542	-147			0	-147
375	NETAPP INC	64110D104		4/16/2010	2/3/2011	57	0	35	22			0	22
376	NETAPP INC	64110D104		4/16/2010	2/7/2011	59	0	35	24			0	24
377	NETAPP INC	64110D104		4/16/2010	4/4/2011	91	0	70	21			0	21
378	NETAPP INC	64110D104		4/16/2010	4/5/2011	46	0	35	11			0	11
379	NETAPP INC	64110D104		8/26/2010	4/5/2011	138	0	120	18			0	18
380	NETAPP INC	64110D104		2/28/2011	4/5/2011	415	0	461	-46			0	-46
381	NETFLIX COM INC	64110L106		6/28/2010	3/3/2011	205	0	119	86			0	86
382	NETFLIX COM INC	64110L106		8/3/2010	3/3/2011	205	0	104	101			0	101
383	NETFLIX COM INC	64110L106		2/28/2011	4/8/2011	239	0	205	34			0	34
384	NETFLIX COM INC	64110L106		2/28/2011	5/23/2011	244	0	205	39			0	39
385	NETFLIX COM INC	64110L106		2/28/2011	6/7/2011	266	0	205	61			0	61
386	NETFLIX COM INC	64110L106		2/28/2011	7/5/2011	287	0	205	82			0	82
387	NETFLIX COM INC	64110L106		2/28/2011	9/29/2011	223	0	411	-188			0	-188
388	NETFLIX COM INC	64110L106		4/26/2011	9/29/2011	111	0	233	-122			0	-122
389	NETEASE COM INC ADR	64110W102		11/12/2010	3/30/2011	245	0	204	41			0	41
390	NETEASE COM INC ADR	64110W102		11/12/2010	3/31/2011	484	0	408	76			0	76
391	NETEASE COM INC ADR	64110W102		7/19/2011	10/7/2011	2,888	0	3,425	-537			0	-537
392	NEW GOLD INC CDA	644535106		11/8/2010	5/23/2011	222	0	213	9			0	9
393	NEW GOLD INC CDA	644535106		11/8/2010	7/8/2011	21	0	18	3			0	3
394	NEW GOLD INC CDA	644535106		11/9/2010	7/8/2011	21	0	18	3			0	3
395	NEWMONT MINING CORP	651639106		6/29/2010	2/28/2011	273	0	309	-36			0	-36
396	NEWMONT MINING CORP	651639106		8/17/2010	2/28/2011	55	0	59	-4			0	-4
397	TIME WARNER INC SHS	887317303		5/19/2011	5/23/2011	36	0	37	-1			0	-1
398	TIMKEN COMPANY	887389104		1/24/2011	2/28/2011	97	0	101	-4			0	-4
399	TIMKEN COMPANY	887389104		1/25/2011	2/28/2011	243	0	252	-9			0	-9
400	TOKYO GAS CO LTD SHS	889115101		9/24/2009	3/7/2011	831	0	799	32			0	32
401	TOKYO GAS CO LTD SHS	889115101		3/3/2010	3/7/2011	963	0	999	-36			0	-36
402	TOKYO GAS CO LTD SHS	889115101		3/9/2010	3/7/2011	44	0	44	0			0	0
403	TOKYO GAS CO LTD SHS	889115101		8/13/2010	3/7/2011	350	0	365	-15			0	-15
404	TOTAL S A SP ADR	89151E109		7/8/2009	4/12/2011	182	0	150	32			0	32
405	TOTAL S A SP ADR	89151E109		9/9/2009	4/12/2011	122	0	121	1			0	1
406	TOTAL S A SP ADR	89151E109		3/26/2010	4/12/2011	182	0	171	11			0	11

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

	Amount
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Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Totals					957,852	0	845,919	111,933	0	0	0	111,933
407	TOYOTA MOTOR CORP ADR	892331307		1/14/2011	5/23/2011	397	0	429	-32			0	-32
408	TOYOTA MOTOR CORP ADR	892331307		1/14/2011	6/10/2011	650	0	687	-37			0	-37
409	TOYOTA MOTOR CORP ADR	892331307		1/14/2011	9/2/2011	622	0	773	-151			0	-151
410	TOYOTA MOTOR CORP ADR	892331307		4/8/2011	9/2/2011	346	0	392	-46			0	-46
411	TRANSDIGM GROUP INC	893641100		9/29/2010	2/28/2011	240	0	188	52			0	52
412	AGILENT TECHNOLOGIES INC	00846U101		12/16/2010	2/28/2011	375	0	354	21			0	21
413	AGILENT TECHNOLOGIES INC	00846U101		12/17/2010	2/28/2011	83	0	80	3			0	3
414	AIR PRODUCTS&CHEM	009158106		10/20/2008	4/8/2011	92	0	60	32			0	32
415	AIR PRODUCTS&CHEM	009158106		10/20/2008	6/20/2011	182	0	120	62			0	62
416	AIR PRODUCTS&CHEM	009158106		10/20/2008	6/21/2011	92	0	60	32			0	32
417	AKBANK TURK SPON ADR REG	009719501		11/12/2010	4/21/2011	370	0	435	-65			0	-65
418	AKAMAI TECHNOLOGIES INC	00971T101		12/9/2010	2/28/2011	188	0	261	-73			0	-73
419	AKAMAI TECHNOLOGIES INC	00971T101		12/17/2010	2/28/2011	38	0	50	-12			0	-12
420	AKAMAI TECHNOLOGIES INC	00971T101		2/11/2011	2/28/2011	151	0	165	-14			0	-14
421	AKAMAI TECHNOLOGIES INC	00971T101		5/17/2011	5/23/2011	101	0	96	5			0	5
422	AKAMAI TECHNOLOGIES INC	00971T101		5/17/2011	11/11/2011	90	0	96	-6			0	-6
423	AKAMAI TECHNOLOGIES INC	00971T101		5/27/2011	11/11/2011	60	0	67	-7			0	-7
424	TRANSDIGM GROUP INC	893641100		1/7/2011	2/28/2011	80	0	77	3			0	3
425	TRAVELERS COS INC	89417E109		10/20/2008	2/15/2011	59	0	35	24			0	24
426	TRAVELERS COS INC	89417E109		10/20/2008	2/16/2011	179	0	106	73			0	73
427	TRIMBLE NAV LTD	896239100		11/30/2009	2/22/2011	195	0	89	106			0	106
428	TRIMBLE NAV LTD	896239100		11/30/2009	4/13/2011	1,332	0	600	732			0	732
429	TRIMBLE NAV LTD	896239100		3/9/2010	4/13/2011	197	0	108	89			0	89
430	UDR INC	902653104		2/9/2010	2/11/2011	96	0	62	34			0	34
431	TRIMBLE NAV LTD	896239100		4/8/2011	4/13/2011	49	0	51	-2			0	-2
432	UDR INC	902653104		2/9/2010	5/23/2011	925	0	573	352			0	352
433	TURKIYE GRTI BK SPN ADR	900148701		8/4/2010	5/23/2011	155	0	192	-37			0	-37
434	UDR INC	902653104		2/16/2010	5/23/2011	475	0	299	176			0	176
435	UDR INC	902653104		2/16/2010	6/28/2011	49	0	31	18			0	18
436	UDR INC	902653104		2/16/2010	7/28/2011	681	0	409	272			0	272
437	UDR INC	902653104		2/16/2010	8/2/2011	51	0	31	20			0	20
438	TURKIYE GRTI BK SPN ADR	900148701		8/4/2010	7/8/2011	18	0	21	-3			0	-3
439	TYSON FOODS INC CL A	902494103		6/23/2011	7/8/2011	19	0	19	0			0	0
440	UDR INC	902653104		2/23/2010	8/2/2011	438	0	282	156			0	156
441	UDR INC	902653104		2/23/2010	8/15/2011	512	0	349	163			0	163
442	UDR INC	902653104		6/17/2010	8/15/2011	98	0	84	14			0	14
443	UDR INC	902653104		6/17/2010	9/20/2011	389	0	314	75			0	75
444	UDR INC	902653104		7/27/2010	9/20/2011	26	0	22	4			0	4
445	UDR INC	902653104		7/27/2010	10/21/2011	115	0	108	7			0	7
446	AEROPOSTALE INC	007865108		3/28/2011	8/30/2011	34	0	92	-58			0	-58
447	AEROPOSTALE INC	007865108		5/27/2011	8/30/2011	91	0	153	-62			0	-62
448	AETNA INC NEW	00817Y108		4/7/2009	2/28/2011	37	0	26	11			0	11
449	UDR INC	902653104		4/22/2009	2/11/2011	336	0	134	202			0	202
450	AETNA INC NEW	00817Y108		12/16/2009	2/28/2011	186	0	170	16			0	16
451	AETNA INC NEW	00817Y108		3/9/2010	2/28/2011	75	0	63	12			0	12
452	ENTERGY CORP NEW	29364G103		3/9/2010	5/23/2011	136	0	158	-22			0	-22
453	EQTY LIFESTYLS PPTYS INC	29472R108		3/26/2009	2/2/2011	286	0	193	93			0	93
454	EQTY LIFESTYLS PPTYS INC	29472R108		5/14/2009	2/2/2011	229	0	150	79			0	79
455	EQTY LIFESTYLS PPTYS INC	29472R108		5/14/2009	5/23/2011	174	0	113	61			0	61
456	EQTY LIFESTYLS PPTYS INC	29472R108		10/7/2009	5/23/2011	406	0	311	95			0	95
457	EQTY LIFESTYLS PPTYS INC	29472R108		10/7/2009	6/24/2011	251	0	178	73			0	73
458	EQTY LIFESTYLS PPTYS INC	29472R108		10/7/2009	6/28/2011	62	0	44	18			0	18
459	EQUITY RESIDENTIAL	29476L107		1/26/2009	4/8/2011	890	0	406	484			0	484
460	EQUITY RESIDENTIAL	29476L107		6/10/2009	4/8/2011	56	0	24	32			0	32
461	EQUITY RESIDENTIAL	29476L107		6/10/2009	4/14/2011	733	0	317	416			0	416
462	EQUITY RESIDENTIAL	29476L107		6/10/2009	4/15/2011	454	0	195	259			0	259
463	EQUITY RESIDENTIAL	29476L107		6/19/2009	4/15/2011	227	0	91	136			0	136
464	EQUITY RESIDENTIAL	29476L107		6/19/2009	4/19/2011	392	0	159	233			0	233

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Totals					957,852	0	845,919	111,933	0	0	0	111,933
465	EQUITY RESIDENTIAL	29476L107		6/19/2009	5/23/2011	297	0	113	184			0	184
466	EQUITY RESIDENTIAL	29476L107		8/3/2009	5/23/2011	1,189	0	488	701			0	701
467	EQUITY RESIDENTIAL	29476L107		8/17/2009	5/23/2011	1,189	0	530	659			0	659
468	AKAMAI TECHNOLOGIES INC	00971T101		7/28/2011	11/28/2011	55	0	48	7			0	7
469	AKZO NOBEL N V SPNSD ADR	010199305		3/4/2010	4/8/2011	145	0	108	37			0	37
470	AKZO NOBEL N V SPNSD ADR	010199305		3/4/2010	5/23/2011	962	0	759	203			0	203
471	ALCOA INC	013817101		3/29/2011	4/8/2011	18	0	17	1			0	1
472	ALCOA INC	013817101		3/29/2011	5/23/2011	175	0	192	-17			0	-17
473	ALCOA INC	013817101		3/29/2011	5/23/2011	16	0	17	-1			0	-1
474	AEROPOSTALE INC	007865108		3/28/2011	8/4/2011	13	0	31	-18			0	-18
475	AEROPOSTALE INC	007865108		3/28/2011	8/4/2011	13	0	24	-11			0	-11
476	ALCATEL LUCENT SPD ADR	013904305		9/8/2009	2/18/2011	637	0	484	153			0	153
477	ALCATEL LUCENT SPD ADR	013904305		9/8/2009	3/3/2011	283	0	204	79			0	79
478	ALCATEL LUCENT SPD ADR	013904305		3/9/2010	3/3/2011	37	0	24	13			0	13
479	ALCATEL LUCENT SPD ADR	013904305		5/27/2010	3/3/2011	192	0	96	96			0	96
480	ALCATEL LUCENT SPD ADR	013904305		5/27/2010	5/23/2011	306	0	147	159			0	159
481	ALCATEL LUCENT SPD ADR	013904305		5/27/2010	7/8/2011	88	0	40	48			0	48
482	ALEXANDERS INC	014752109		1/20/2010	5/23/2011	385	0	299	86			0	86
483	ALEXANDRIA REAL EST EQTS	015271109		9/25/2009	5/23/2011	78	0	54	24			0	24
484	ALEXANDRIA REAL EST EQTS	015271109		3/3/2010	5/23/2011	156	0	126	30			0	30
485	ALLEGHENY TECH INC	01741R102		2/28/2011	4/8/2011	65	0	67	-2			0	-2
486	ALLEGHENY TECH INC	01741R102		2/28/2011	5/18/2011	334	0	335	-1			0	-1
487	ALLEGHENY TECH INC	01741R102		2/28/2011	5/19/2011	329	0	335	-6			0	-6
488	ALLEGHENY TECH INC	01741R102		2/28/2011	5/23/2011	63	0	67	-4			0	-4
489	ALLEGHENY TECH INC	01741R102		2/28/2011	6/23/2011	60	0	67	-7			0	-7
490	ALLEGHENY TECH INC	01741R102		2/28/2011	6/24/2011	61	0	67	-6			0	-6
491	ENTERGY CORP NEW	29364G103		2/6/2009	5/23/2011	68	0	73	-5			0	-5
492	AKAMAI TECHNOLOGIES INC	00971T101		5/27/2011	11/28/2011	28	0	34	-6			0	-6
493	EQUITY RESIDENTIAL	29476L107		8/17/2009	6/28/2011	176	0	79	97			0	97
494	EQUITY RESIDENTIAL	29476L107		3/8/2010	9/20/2011	226	0	151	75			0	75
495	EQUITY RESIDENTIAL	29476L107		3/8/2010	9/23/2011	845	0	604	241			0	241
496	EQUITY RESIDENTIAL	29476L107		3/8/2010	12/7/2011	54	0	38	16			0	16
497	EQUITY RESIDENTIAL	29476L107		3/9/2010	12/7/2011	975	0	690	285			0	285
498	EQUITY RESIDENTIAL	29476L107		3/11/2010	12/7/2011	271	0	190	81			0	81
499	ERICSSON LM TEL CL B ADR	294821608		6/23/2009	4/28/2011	229	0	143	86			0	86
500	ERICSSON LM TEL CL B ADR	294821608		6/23/2009	4/29/2011	61	0	38	23			0	23
501	ERICSSON LM TEL CL B ADR	294821608		3/16/2011	5/23/2011	144	0	118	26			0	26
502	ERICSSON LM TEL CL B ADR	294821608		3/16/2011	7/8/2011	28	0	24	4			0	4
503	ESSEX PPTY TR INC COM	297178105		12/8/2009	1/18/2011	115	0	82	33			0	33
504	ESSEX PPTY TR INC COM	297178105		4/13/2010	1/18/2011	689	0	606	83			0	83
505	ESSEX PPTY TR INC COM	297178105		4/13/2010	1/21/2011	443	0	404	39			0	39
506	ESSEX PPTY TR INC COM	297178105		4/14/2010	4/14/2011	743	0	596	147			0	147
507	ESSEX PPTY TR INC COM	297178105		4/14/2010	4/29/2011	136	0	99	37			0	37
508	ESSEX PPTY TR INC COM	297178105		4/23/2010	4/29/2011	409	0	310	99			0	99
509	ESSEX PPTY TR INC COM	297178105		8/24/2010	4/29/2011	136	0	102	34			0	34
510	ESSEX PPTY TR INC COM	297178105		8/24/2010	5/2/2011	136	0	102	34			0	34
511	ESSEX PPTY TR INC COM	297178105		3/17/2011	5/2/2011	543	0	482	61			0	61
512	EXPEDITORS INTL WASH INC	302130109		7/14/2009	5/23/2011	103	0	59	44			0	44
513	EXPEDITORS INTL WASH INC	302130109		8/12/2009	5/23/2011	310	0	201	109			0	109
514	EXPEDITORS INTL WASH INC	302130109		11/30/2009	5/23/2011	362	0	224	138			0	138
515	EXPEDITORS INTL WASH INC	302130109		11/30/2009	5/27/2011	365	0	224	141			0	141
516	EXPEDITORS INTL WASH INC	302130109		1/15/2010	5/27/2011	261	0	172	89			0	89
517	NEWMONT MINING CORP	651639106		8/18/2010	2/28/2011	55	0	59	-4			0	-4
518	NEWS CORP CL A	65248E104		10/30/2008	2/28/2011	173	0	101	72			0	72
519	NEWS CORP CL A	65248E104		9/11/2009	2/28/2011	277	0	190	87			0	87
520	NEWS CORP CL A	65248E104		9/25/2009	2/28/2011	87	0	58	29			0	29
521	NEWS CORP CL A	65248E104		9/25/2009	5/23/2011	292	0	199	93			0	93
522	NEWS CORP CL A	65248E104		11/19/2009	7/8/2011	50	0	37	13			0	13

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Totals					957,852	0	845,919	111,933	0	0	0	111,933
523	NEXTERA ENERGY INC SHS	65339F101		10/20/2008	2/14/2011	164	0	134	30			0	30
524	NIKE INC CL B	654106103		2/26/2009	2/24/2011	86	0	41	45			0	45
525	NIKE INC CL B	654106103		8/13/2009	2/24/2011	86	0	58	28			0	28
526	NIKE INC CL B	654106103		8/13/2009	3/21/2011	77	0	58	19			0	19
527	NIKE INC CL B	654106103		8/13/2009	5/16/2011	170	0	116	54			0	54
528	UDR INC	902653104		11/9/2010	12/7/2011	141	0	135	6			0	6
529	UDR INC	902653104		11/9/2010	12/23/2011	351	0	316	35			0	35
530	US BANCORP (NEW)	902973304		12/2/2008	4/28/2011	77	0	74	3			0	3
531	US BANCORP (NEW)	902973304		1/7/2009	4/28/2011	128	0	119	9			0	9
532	US BANCORP (NEW)	902973304		5/18/2009	4/28/2011	51	0	37	14			0	14
533	US BANCORP (NEW)	902973304		5/18/2009	10/24/2011	204	0	150	54			0	54
534	US BANCORP (NEW)	902973304		5/18/2009	10/25/2011	101	0	75	26			0	26
535	US BANCORP (NEW)	902973304		8/18/2009	10/25/2011	126	0	108	18			0	18
536	TECK RESOURCES LTD CLS B	878742204		11/29/2010	5/23/2011	95	0	95	0			0	0
537	TECK RESOURCES LTD CLS B	878742204		11/29/2010	6/16/2011	725	0	764	-39			0	-39
538	TECK RESOURCES LTD CLS B	878742204		4/8/2011	6/16/2011	45	0	58	-13			0	-13
539	TELEFONICA SA SPAIN ADR	879382208		11/5/2010	5/23/2011	140	0	158	-18			0	-18
540	TELEFONICA SA SPAIN ADR	879382208		11/5/2010	11/30/2011	503	0	711	-208			0	-208
541	TELEFONICA SA SPAIN ADR	879382208		12/8/2010	11/30/2011	392	0	483	-91			0	-91
542	TELEFONICA SA SPAIN ADR	879382208		2/10/2011	11/30/2011	298	0	400	-102			0	-102
543	TELSTRA CORP ADR	87969N204		1/12/2009	4/1/2011	14	0	12	2			0	2
544	TELSTRA CORP ADR	87969N204		8/27/2009	4/1/2011	1,455	0	1,451	4			0	4
545	TELSTRA CORP ADR	87969N204		3/9/2010	4/1/2011	101	0	94	7			0	7
546	TELSTRA CORP ADR	87969N204		8/13/2010	4/1/2011	634	0	581	53			0	53
547	TEMPLE INLAND INC COM	879868107		2/3/2009	5/23/2011	112	0	30	82			0	82
548	TEMPLE INLAND INC COM	879868107		9/1/2010	5/23/2011	67	0	51	16			0	16
549	TEMPLE INLAND INC COM	879868107		9/1/2010	9/26/2011	94	0	51	43			0	43
550	TEMPLE INLAND INC COM	879868107		10/20/2010	9/26/2011	31	0	21	10			0	10
551	TEMPLE INLAND INC COM	879868107		10/20/2010	9/27/2011	126	0	85	41			0	41
552	TEMPLE INLAND INC COM	879868107		4/8/2011	9/27/2011	31	0	23	8			0	8
553	TEMPLE INLAND INC COM	879868107		5/27/2011	9/27/2011	251	0	184	67			0	67
554	TERADATA CORP DEL	88076W103		2/24/2011	2/28/2011	429	0	423	6			0	6
555	TESCO PLC SPNRD ADR	881575302		10/20/2008	5/23/2011	120	0	106	14			0	14
556	TESCO PLC SPNRD ADR	881575302		2/18/2009	5/23/2011	161	0	117	44			0	44
557	TESCO PLC SPNRD ADR	881575302		2/18/2009	7/8/2011	60	0	44	16			0	16
558	MFS RESEARCH BOND FUND	55272P778		10/20/2008	6/29/2011	570	0	473	97			0	97
559	MFS RESEARCH BOND FUND	55272P778		10/20/2008	7/8/2011	1,338	0	1,104	234			0	234
560	SL GREEN REALTY CORP	78440X101		10/6/2010	10/27/2011	358	0	323	35			0	35
561	SL GREEN REALTY CORP	78440X101		10/7/2010	10/27/2011	215	0	193	22			0	22
562	SPX CORP COM	784635104		5/31/2011	9/16/2011	3,134	0	4,830	-1,696			0	-1,696
563	SRA INTERNATIONAL INC A	78464R105		11/7/2008	5/23/2011	123	0	53	70			0	70
564	SRA INTERNATIONAL INC A	78464R105		5/8/2009	5/23/2011	93	0	51	42			0	42
565	SRA INTERNATIONAL INC A	78464R105		5/8/2009	7/21/2011	156	0	84	72			0	72
566	SRA INTERNATIONAL INC A	78464R105		3/9/2010	7/21/2011	31	0	20	11			0	11
567	SRA INTERNATIONAL INC A	78464R105		5/27/2011	7/21/2011	219	0	217	2			0	2
568	SAGE GROUP PLC UNSP ADR	78663S102		12/14/2009	5/23/2011	219	0	183	36			0	36
569	SAGE GROUP PLC UNSP ADR	78663S102		12/14/2009	7/8/2011	18	0	15	3			0	3
570	ST JUDE MEDICAL INC	790849103		10/20/2008	2/28/2011	143	0	113	30			0	30
571	ST JUDE MEDICAL INC	790849103		8/26/2009	2/28/2011	238	0	195	43			0	43
572	ST JUDE MEDICAL INC	790849103		7/22/2009	3/21/2011	97	0	74	23			0	23
573	ST JUDE MEDICAL INC	790849103		7/22/2009	5/23/2011	99	0	74	25			0	25
574	ST JUDE MEDICAL INC	790849103		9/8/2009	5/23/2011	248	0	193	55			0	55
575	ST JUDE MEDICAL INC	790849103		11/30/2009	5/23/2011	1,388	0	1,034	354			0	354
576	ST JUDE MEDICAL INC	790849103		11/30/2009	5/27/2011	101	0	74	27			0	27
577	ST JUDE MEDICAL INC	790849103		3/9/2010	5/27/2011	51	0	39	12			0	12
578	ST JUDE MEDICAL INC	790849103		3/12/2010	5/27/2011	657	0	490	167			0	167
579	ST JUDE MEDICAL INC	790849103		4/22/2010	5/27/2011	202	0	169	33			0	33
580	SALESFORCE COM INC	79466L302		2/28/2011	4/8/2011	134	0	131	3			0	3

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

					Totals	957,852	0	845,919	111,933	0	0	0	111,933
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
581	SALESFORCE COM INC	79466L302		2/28/2011	5/18/2011	131	0	131	0			0	0
582	SALESFORCE COM INC	79466L302		2/28/2011	5/23/2011	145	0	131	14			0	14
583	SALESFORCE COM INC	79466L302		2/28/2011	7/8/2011	155	0	131	24			0	24
584	SALESFORCE COM INC	79466L302		2/28/2011	7/21/2011	295	0	262	33			0	33
585	SALESFORCE COM INC	79466L302		2/28/2011	7/27/2011	146	0	131	15			0	15
586	SALESFORCE COM INC	79466L302		2/28/2011	7/29/2011	144	0	131	13			0	13
587	SALIX PHRMCTCLS LTD COM	795435106		7/13/2010	2/28/2011	66	0	86	-20			0	-20
588	SALIX PHRMCTCLS LTD COM	795435106		7/13/2010	2/28/2011	33	0	43	-10			0	-10
589	SALIX PHRMCTCLS LTD COM	795435106		7/14/2010	2/28/2011	66	0	86	-20			0	-20
590	SALIX PHRMCTCLS LTD COM	795435106		11/2/2010	2/28/2011	99	0	111	-12			0	-12
591	SANDISK CORP INC	80004C101		2/28/2011	4/8/2011	47	0	49	-2			0	-2
592	SANDISK CORP INC	80004C101		2/28/2011	5/23/2011	91	0	99	-8			0	-8
593	SANDISK CORP INC	80004C101		2/28/2011	6/23/2011	299	0	346	-47			0	-47
594	SANDISK CORP INC	80004C101		2/28/2011	6/24/2011	206	0	247	-41			0	-41
595	SAP AG SHS	803054204		10/20/2008	5/23/2011	297	0	187	110			0	110
596	SAP AG SHS	803054204		10/20/2008	7/8/2011	123	0	75	48			0	48
597	SCHEIN (HENRY) INC COM	806407102		6/23/2010	5/23/2011	1,059	0	847	212			0	212
598	SCHEIN (HENRY) INC COM	806407102		6/23/2010	5/27/2011	212	0	169	43			0	43
599	SCHEIN (HENRY) INC COM	806407102		6/28/2010	5/27/2011	212	0	171	41			0	41
600	SCHEIN (HENRY) INC COM	806407102		1/14/2011	5/27/2011	425	0	385	40			0	40
601	TAUBMAN CENTERS INC COM	876664103		2/9/2010	5/23/2011	115	0	65	50			0	50
602	TAUBMAN CENTERS INC COM	876664103		10/6/2010	6/28/2011	58	0	46	12			0	12
603	TAUBMAN CENTERS INC COM	876664103		10/6/2010	7/21/2011	433	0	324	109			0	109
604	TAUBMAN CENTERS INC COM	876664103		10/11/2010	12/27/2011	501	0	380	121			0	121
605	TAUBMAN CENTERS INC COM	876664103		10/13/2010	12/27/2011	376	0	294	82			0	82
606	TECH DATA CORP	878237106		10/20/2008	5/23/2011	143	0	68	75			0	75
607	TECH DATA CORP	878237106		2/18/2009	5/23/2011	143	0	57	86			0	86
608	TECHNE CORP	878377100		8/11/2010	5/23/2011	642	0	484	158			0	158
609	TECHNE CORP	878377100		8/11/2010	5/27/2011	81	0	61	20			0	20
610	TECHNE CORP	878377100		11/16/2010	5/27/2011	81	0	60	21			0	21
611	TECHNE CORP	878377100		1/14/2011	5/27/2011	406	0	334	72			0	72
612	EXXON MOBIL CORP COM	30231G102		6/28/2010	2/28/2011	687	0	471	216			0	216
613	EXXON MOBIL CORP COM	30231G102		7/7/2010	2/28/2011	258	0	174	84			0	84
614	EXXON MOBIL CORP COM	30231G102		7/13/2010	2/28/2011	86	0	60	26			0	26
615	EXXON MOBIL CORP COM	30231G102		11/1/2010	2/28/2011	86	0	67	19			0	19
616	EXXON MOBIL CORP COM	30231G102		11/12/2010	2/28/2011	944	0	779	165			0	165
617	EXXON MOBIL CORP COM	30231G102		10/20/2008	3/18/2011	163	0	146	17			0	17
618	EXXON MOBIL CORP COM	30231G102		10/20/2008	6/28/2011	159	0	146	13			0	13
619	EXXON MOBIL CORP COM	30231G102		3/23/2009	6/28/2011	79	0	70	9			0	9
620	FMC CORP COM NEW	302491303		1/19/2010	4/8/2011	86	0	54	32			0	32
621	FMC CORP COM NEW	302491303		1/19/2010	5/23/2011	165	0	109	56			0	56
622	FMC CORP COM NEW	302491303		5/5/2010	5/23/2011	165	0	129	36			0	36
623	FACTSET RESH SYS INC	303075105		10/1/2010	2/28/2011	313	0	246	67			0	67
624	FANUC LTD-UNSP	307305102		9/28/2010	5/23/2011	150	0	130	20			0	20
625	FANUC LTD-UNSP	307305102		9/28/2010	7/8/2011	58	0	43	15			0	15
626	FANUC LTD-UNSP	307305102		8/16/2011	11/22/2011	365	0	403	-38			0	-38
627	FASTENAL COMPANY	311900104		7/20/2010	5/23/2011	32	0	24	8			0	8
628	FASTENAL COMPANY	311900104		7/20/2010	5/27/2011	1,155	0	844	311			0	311
629	FASTENAL COMPANY	311900104		8/11/2010	5/27/2011	462	0	342	120			0	120
630	FDL R INV TR SBI NEW MD	313747206		4/8/2011	5/23/2011	424	0	405	19			0	19
631	FDL R INV TR SBI NEW MD	313747206		4/8/2011	6/28/2011	337	0	324	13			0	13
632	FDL R INV TR SBI NEW MD	313747206		4/12/2011	6/28/2011	168	0	163	5			0	5
633	FDL R INV TR SBI NEW MD	313747206		4/12/2011	6/30/2011	428	0	408	20			0	20
634	NIKE INC CL B	654106103		2/2/2011	5/23/2011	84	0	84	0			0	0
635	NOBLE ENERGY INC	655044105		2/24/2009	5/23/2011	88	0	47	41			0	41
636	NOBLE ENERGY INC	655044105		6/22/2009	5/23/2011	263	0	171	92			0	92
637	NOBLE ENERGY INC	655044105		9/23/2009	5/23/2011	175	0	137	38			0	38
638	NOBLE ENERGY INC	655044105		9/23/2009	11/10/2011	91	0	69	22			0	22

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

					Totals	957,852	0	845,919	111,933	0	0	0	111,933
	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
639	NOBLE ENERGY INC	655044105		1/11/2011	11/10/2011	274	0	250	24			0	24
640	NORDEA BANK AB-SPON ADR	65557A206		3/24/2011	5/23/2011	163	0	169	-6			0	-6
641	NORDEA BANK AB-SPON ADR	65557A206		3/24/2011	7/8/2011	64	0	68	-4			0	-4
642	NORDSTROM INC	655664100		2/28/2011	4/8/2011	47	0	45	2			0	2
643	NORDSTROM INC	655664100		2/28/2011	5/18/2011	138	0	135	3			0	3
644	NORDSTROM INC	655664100		2/28/2011	5/23/2011	46	0	45	1			0	1
645	NORDSTROM INC	655664100		2/28/2011	6/23/2011	182	0	181	1			0	1
646	NORDSTROM INC	655664100		2/28/2011	6/24/2011	180	0	180	0			0	0
647	NORDSTROM INC	655664100		2/28/2011	6/27/2011	45	0	45	0			0	0
648	NORDSTROM INC	655664100		10/28/2008	7/20/2011	153	0	46	107			0	107
649	US BANCORP (NEW)	902973304		1/6/2010	10/25/2011	50	0	48	2			0	2
650	UDR INC	902653104		9/8/2010	10/21/2011	462	0	415	47			0	47
651	UDR INC	902653104		9/8/2010	12/7/2011	282	0	249	33			0	33
652	URS CORP NEW COM	903236107		10/20/2008	5/23/2011	215	0	134	81			0	81
653	URS CORP NEW COM	903236107		10/29/2008	5/23/2011	43	0	25	18			0	18
654	URS CORP NEW COM	903236107		11/2/2009	5/23/2011	344	0	314	30			0	30
655	ULTRA PETROLEUM CORP	903914109		11/12/2010	2/28/2011	313	0	332	-19			0	-19
656	ULTRA PETROLEUM CORP	903914109		12/21/2010	2/28/2011	89	0	97	-8			0	-8
657	ULTRA PETROLEUM CORP	903914109		4/22/2009	5/23/2011	95	0	79	16			0	16
658	ULTRA PETROLEUM CORP	903914109		7/14/2009	5/23/2011	429	0	340	89			0	89
659	ULTRA PETROLEUM CORP	903914109		8/4/2009	5/23/2011	334	0	333	1			0	1
660	ULTRA PETROLEUM CORP	903914109		3/9/2010	5/23/2011	48	0	47	1			0	1
661	ULTRA PETROLEUM CORP	903914109		3/11/2010	5/23/2011	95	0	97	-2			0	-2
662	ULTRA PETROLEUM CORP	903914109		3/11/2010	5/27/2011	289	0	291	-2			0	-2
663	ULTRA PETROLEUM CORP	903914109		5/26/2010	5/27/2011	96	0	86	10			0	10
664	ULTRA PETROLEUM CORP	903914109		7/1/2010	5/27/2011	48	0	44	4			0	4
665	ULTRA PETROLEUM CORP	903914109		3/15/2011	8/10/2011	110	0	134	-24			0	-24
666	ULTRA PETROLEUM CORP	903914109		4/8/2011	8/10/2011	37	0	50	-13			0	-13
667	ULTRA PETROLEUM CORP	903914109		7/1/2010	8/10/2011	223	0	264	-41			0	-41
668	ULTRAPAR PARTICPAC SPADR	90400P101		11/12/2010	10/6/2011	1,392	0	1,272	120			0	120
669	ULTRAPAR PARTICPAC SPADR	90400P101		11/12/2010	10/7/2011	358	0	322	36			0	36
670	ULTRAPAR PARTICPAC SPADR	90400P101		3/15/2011	10/7/2011	85	0	80	5			0	5
671	UNILEVER PLC NEW ADR	904767704		6/3/2010	5/23/2011	315	0	280	35			0	35
672	UNILEVER PLC NEW ADR	904767704		8/25/2010	5/23/2011	126	0	106	20			0	20
673	UNILEVER NV NY REG SHS	904784709		10/20/2008	2/14/2011	147	0	132	15			0	15
674	UNILEVER NV NY REG SHS	904784709		12/10/2008	2/14/2011	147	0	116	31			0	31
675	UNILEVER NV NY REG SHS	904784709		12/10/2008	2/15/2011	472	0	371	101			0	101
676	UNILEVER NV NY REG SHS	904784709		12/10/2008	4/29/2011	164	0	116	48			0	48
677	UNILEVER NV NY REG SHS	904784709		1/12/2009	4/29/2011	788	0	559	229			0	229
678	UNILEVER NV NY REG SHS	904784709		2/9/2009	4/29/2011	131	0	88	43			0	43
679	UNILEVER NV NY REG SHS	904784709		2/9/2009	5/23/2011	729	0	507	222			0	222
680	UNILEVER NV NY REG SHS	904784709		2/9/2009	7/8/2011	200	0	132	68			0	68
681	UNILEVER NV NY REG SHS	904784709		2/9/2009	12/13/2011	68	0	44	24			0	24
682	ALLEGHENY TECH INC	01741R102		2/28/2011	10/5/2011	33	0	66	-33			0	-33
683	ALLEGHENY TECH INC	01741R102		2/28/2011	10/5/2011	33	0	67	-34			0	-34
684	ALLERGAN INC	018490102		2/28/2011	5/18/2011	84	0	74	10			0	10
685	ALLERGAN INC	018490102		2/28/2011	5/19/2011	168	0	148	20			0	20
686	ALLERGAN INC	018490102		2/28/2011	5/23/2011	83	0	74	9			0	9
687	ALLERGAN INC	018490102		2/28/2011	5/24/2011	82	0	74	8			0	8
688	ALLERGAN INC	018490102		2/28/2011	7/8/2011	85	0	74	11			0	11
689	ALLSTATE CORP DEL COM	020002101		11/7/2008	5/23/2011	32	0	27	5			0	5
690	ALLSTATE CORP DEL COM	020002101		12/4/2008	5/23/2011	191	0	144	47			0	47
691	ALLSTATE CORP DEL COM	020002101		2/24/2009	5/23/2011	191	0	111	80			0	80
692	ALLSTATE CORP DEL COM	020002101		5/6/2009	5/23/2011	191	0	150	41			0	41
693	ALPHA NATURAL RESOURCES	02076X102		4/28/2011	8/9/2011	86	0	169	-83			0	-83
694	ALPHA NATURAL RESOURCES	02076X102		4/29/2011	8/9/2011	114	0	228	-114			0	-114
695	ALTRIA GROUP INC	02209S103		4/7/2009	2/28/2011	629	0	413	216			0	216
696	ALTRIA GROUP INC	02209S103		11/6/2009	2/28/2011	277	0	205	72			0	72

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

					Totals	957,852	0	845,919	111,933	0	0	0	111,933
	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
697	ALTRIA GROUP INC	02209S103		2/5/2010	2/28/2011	252	0	194	58			0	58
698	ALTRIA GROUP INC	02209S103		2/8/2010	2/28/2011	252	0	196	56			0	56
699	ALTRIA GROUP INC	02209S103		3/9/2010	2/28/2011	75	0	63	12			0	12
700	ALLEGHENY TECH INC	01741R102		2/28/2011	9/22/2011	76	0	134	-58			0	-58
701	ALLEGHENY TECH INC	01741R102		2/28/2011	10/4/2011	193	0	402	-209			0	-209
702	AMAZON COM INC COM	023135106		2/22/2011	3/3/2011	173	0	182	-9			0	-9
703	AMAZON COM INC COM	023135106		2/22/2011	5/17/2011	193	0	183	10			0	10
704	AMAZON COM INC COM	023135106		2/22/2011	5/17/2011	193	0	182	11			0	11
705	AMAZON COM INC COM	023135106		2/28/2011	7/13/2011	215	0	174	41			0	41
706	AMAZON COM INC COM	023135106		2/28/2011	7/27/2011	224	0	174	50			0	50
707	AMAZON COM INC COM	023135106		2/28/2011	10/26/2011	606	0	521	85			0	85
708	AMAZON COM INC COM	023135106		2/28/2011	11/22/2011	191	0	174	17			0	17
709	AMERICA MOVIL SAB DE CV	02364W105		5/21/2009	2/11/2011	169	0	112	57			0	57
710	AMERICAN ASSETS TR INC	024013104		1/19/2011	5/23/2011	214	0	214	0			0	0
711	AMERICAN ASSETS TR INC	024013104		1/19/2011	6/28/2011	22	0	21	1			0	1
712	AMN ELEC POWER CO	025537101		4/16/2009	3/15/2011	140	0	109	31			0	31
713	AMN ELEC POWER CO	025537101		4/16/2009	3/16/2011	103	0	82	21			0	21
714	AMER EAGLE OUTFITTERS	02553E106		10/12/2009	2/28/2011	369	0	452	-83			0	-83
715	AMER EAGLE OUTFITTERS	02553E106		10/12/2009	2/28/2011	108	0	132	-24			0	-24
716	AMER EAGLE OUTFITTERS	02553E106		11/30/2009	2/28/2011	200	0	201	-1			0	-1
717	AMER EAGLE OUTFITTERS	02553E106		10/15/2009	4/8/2011	32	0	38	-6			0	-6
718	AMER EAGLE OUTFITTERS	02553E106		10/15/2009	5/23/2011	68	0	95	-27			0	-27
719	AMER EAGLE OUTFITTERS	02553E106		11/30/2009	5/23/2011	190	0	217	-27			0	-27
720	AMER EAGLE OUTFITTERS	02553E106		12/3/2009	5/23/2011	81	0	94	-13			0	-13
721	AMER EAGLE OUTFITTERS	02553E106		10/19/2009	11/18/2011	68	0	93	-25			0	-25
722	AMER EAGLE OUTFITTERS	02553E106		12/3/2009	11/18/2011	95	0	110	-15			0	-15
723	EXPERIAN PLC SP ADR	30215C101		1/14/2009	5/23/2011	25	0	12	13			0	13
724	EXPERIAN PLC SP ADR	30215C101		3/4/2009	5/23/2011	713	0	340	373			0	373
725	EXPERIAN PLC SP ADR	30215C101		3/4/2009	5/26/2011	436	0	205	231			0	231
726	EXPERIAN PLC SP ADR	30215C101		3/4/2009	6/21/2011	848	0	399	449			0	449
727	EXPERIAN PLC SP ADR	30215C101		6/23/2009	6/21/2011	898	0	550	348			0	348
728	EXPERIAN PLC SP ADR	30215C101		6/23/2009	7/8/2011	236	0	138	98			0	98
729	EXPEDITORS INTL WASH INC	302130109		4/8/2011	5/27/2011	104	0	102	2			0	2
730	EXPERIAN PLC SP ADR	30215C101		1/14/2009	1/26/2011	471	0	234	237			0	237
731	EXPRESS SCRIPTS INC COM	302182100		2/28/2011	5/23/2011	118	0	111	7			0	7
732	EXPRESS SCRIPTS INC COM	302182100		2/28/2011	8/4/2011	102	0	111	-9			0	-9
733	EXTRA SPACE STORAGE INC	30225T102		11/22/2010	2/16/2011	440	0	365	75			0	75
734	EXTRA SPACE STORAGE INC	30225T102		11/22/2010	5/2/2011	215	0	159	56			0	56
735	EXTRA SPACE STORAGE INC	30225T102		12/6/2010	5/2/2011	215	0	169	46			0	46
736	EXTRA SPACE STORAGE INC	30225T102		12/6/2010	5/23/2011	294	0	236	58			0	58
737	EXTRA SPACE STORAGE INC	30225T102		12/6/2010	8/31/2011	170	0	135	35			0	35
738	EXTRA SPACE STORAGE INC	30225T102		12/10/2010	8/31/2011	234	0	194	40			0	40
739	EXXON MOBIL CORP COM	30231G102		6/15/2010	2/28/2011	687	0	495	192			0	192
740	EXXON MOBIL CORP COM	30231G102		6/16/2010	2/28/2011	258	0	188	70			0	70
741	EXXON MOBIL CORP COM	30231G102		6/24/2010	2/28/2011	859	0	604	255			0	255
742	VERTEX PHARMCTLS INC	92532F100		11/1/2010	2/28/2011	46	0	38	8			0	8
743	VERTEX PHARMCTLS INC	92532F100		2/28/2011	5/23/2011	328	0	276	52			0	52
744	VERTEX PHARMCTLS INC	92532F100		11/1/2010	5/23/2011	55	0	38	17			0	17
745	VERTEX PHARMCTLS INC	92532F100		11/2/2010	5/23/2011	55	0	38	17			0	17
746	VERTEX PHARMCTLS INC	92532F100		2/28/2011	5/27/2011	323	0	276	47			0	47
747	VIACOM INC NEW CL B	92553P201		10/20/2008	5/23/2011	351	0	129	222			0	222
748	VISA INC CL A SHRS	92826C839		6/18/2010	7/1/2011	176	0	153	23			0	23
749	VISA INC CL A SHRS	92826C839		6/18/2010	9/23/2011	90	0	77	13			0	13
750	VISA INC CL A SHRS	92826C839		8/19/2010	9/23/2011	90	0	72	18			0	18
751	VODAFONE GROP PLC SP ADR	92857W209		10/20/2008	5/23/2011	889	0	655	234			0	234
752	VODAFONE GROP PLC SP ADR	92857W209		12/16/2010	5/23/2011	250	0	240	10			0	10
753	VODAFONE GROP PLC SP ADR	92857W209		12/21/2010	5/23/2011	167	0	159	8			0	8
754	VODAFONE GROP PLC SP ADR	92857W209		10/20/2008	6/10/2011	314	0	246	68			0	68

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Totals					957,852	0	845,919	111,933	0	0	0	111,933
755	VODAFONE GROP PLC SP ADR	92857W209		1/12/2009	6/10/2011	367	0	290	77			0	77
756	NORDSTROM INC	655664100		3/12/2010	8/22/2011	151	0	160	-9			0	-9
757	NORDSTROM INC	655664100		3/18/2010	12/6/2011	95	0	80	15			0	15
758	NORTHN TRUST CORP	665859104		1/14/2009	2/4/2011	156	0	139	17			0	17
759	NORTHN TRUST CORP	665859104		1/14/2009	2/7/2011	104	0	93	11			0	11
760	NORTHN TRUST CORP	665859104		4/21/2009	5/12/2011	96	0	110	-14			0	-14
761	NORTHN TRUST CORP	665859104		10/22/2009	5/12/2011	289	0	316	-27			0	-27
762	NORTHN TRUST CORP	665859104		11/30/2009	5/12/2011	241	0	244	-3			0	-3
763	NORTHN TRUST CORP	665859104		12/9/2010	5/12/2011	96	0	107	-11			0	-11
764	NORTHN TRUST CORP	665859104		2/11/2011	5/12/2011	144	0	158	-14			0	-14
765	NORTHROP GRUMMAN CORP	666807102		1/26/2011	8/24/2011	158	0	188	-30			0	-30
766	NORTHROP GRUMMAN CORP	666807102		3/15/2011	8/25/2011	104	0	120	-16			0	-16
767	NOVARTIS ADR	66987V109		1/12/2009	4/21/2011	230	0	193	37			0	37
768	NOVARTIS ADR	66987V109		1/14/2009	4/21/2011	1,498	0	1,214	284			0	284
769	NOVARTIS ADR	66987V109		2/12/2010	4/21/2011	173	0	161	12			0	12
770	NOVARTIS ADR	66987V109		2/12/2010	5/23/2011	604	0	537	67			0	67
771	NOVARTIS ADR	66987V109		3/9/2010	5/23/2011	423	0	383	40			0	40
772	NOVARTIS ADR	66987V109		11/26/2010	5/23/2011	242	0	220	22			0	22
773	NOVARTIS ADR	66987V109		12/13/2010	5/23/2011	121	0	111	10			0	10
774	NOVARTIS ADR	66987V109		3/9/2010	6/10/2011	245	0	219	26			0	26
775	NOVARTIS ADR	66987V109		6/25/2010	6/10/2011	856	0	680	176			0	176
776	NOVARTIS ADR	66987V109		8/13/2010	6/10/2011	61	0	50	11			0	11
777	UNION PACIFIC CORP	907818108		3/10/2009	5/23/2011	201	0	72	129			0	129
778	UNITED PARCEL SVC CL B	911312106		12/18/2008	5/23/2011	220	0	159	61			0	61
779	UNITED PARCEL SVC CL B	911312106		12/22/2008	7/8/2011	74	0	53	21			0	21
780	UNITED PARCEL SVC CL B	911312106		8/13/2009	9/23/2011	62	0	54	8			0	8
781	U S TRSY INFLATION NOTE	912828AF7		6/1/2011	11/14/2011	32,332	0	32,530	-198			0	-198
782	UNITED STS STL CORP NEW	912909108		11/10/2009	5/10/2011	325	0	267	58			0	58
783	UNITED TECHS CORP COM	913017109		5/15/2009	1/24/2011	81	0	51	30			0	30
784	UNITED TECHS CORP COM	913017109		5/15/2009	2/28/2011	84	0	51	33			0	33
785	UNITED TECHS CORP COM	913017109		8/4/2009	2/28/2011	334	0	219	115			0	115
786	UNITED TECHS CORP COM	913017109		10/21/2009	5/23/2011	86	0	66	20			0	20
787	UNITED THERAPEUTICS CORP	91307C102		5/31/2011	8/26/2011	2,274	0	3,645	-1,371			0	-1,371
788	UNITEDHEALTH GROUP INC	91324P102		5/18/2009	3/9/2011	88	0	54	34			0	34
789	UNITEDHEALTH GROUP INC	91324P102		3/4/2009	4/8/2011	45	0	18	27			0	27
790	UNITEDHEALTH GROUP INC	91324P102		3/4/2009	5/18/2011	51	0	18	33			0	33
791	UNITEDHEALTH GROUP INC	91324P102		3/4/2009	5/19/2011	202	0	74	128			0	128
792	UNITEDHEALTH GROUP INC	91324P102		3/4/2009	5/23/2011	98	0	37	61			0	61
793	UNITEDHEALTH GROUP INC	91324P102		5/18/2009	6/28/2011	104	0	54	50			0	50
794	UNITEDHEALTH GROUP INC	91324P102		3/4/2009	7/8/2011	52	0	18	34			0	34
795	UNITEDHEALTH GROUP INC	91324P102		5/18/2009	9/23/2011	95	0	54	41			0	41
796	UNITEDHEALTH GROUP INC	91324P102		5/18/2009	11/2/2011	46	0	27	19			0	19
797	UNITEDHEALTH GROUP INC	91324P102		1/21/2010	11/2/2011	139	0	100	39			0	39
798	UNITEDHEALTH GROUP INC	91324P102		3/4/2009	11/7/2011	91	0	37	54			0	54
799	UNITEDHEALTH GROUP INC	91324P102		3/9/2010	11/7/2011	45	0	33	12			0	12
800	UNITEDHEALTH GROUP INC	91324P102		11/1/2010	11/7/2011	91	0	73	18			0	18
801	UNITEDHEALTH GROUP INC	91324P102		2/28/2011	11/7/2011	91	0	85	6			0	6
802	USIMINAS SP ADR REG S	917302200		11/12/2010	2/2/2011	70	0	79	-9			0	-9
803	USIMINAS SP ADR REG S	917302200		11/12/2010	2/3/2011	775	0	878	-103			0	-103
804	USIMINAS SP ADR REG S	917302200		11/12/2010	2/24/2011	157	0	184	-27			0	-27
805	USIMINAS SP ADR REG S	917302200		11/12/2010	3/24/2011	85	0	92	-7			0	-7
806	USIMINAS SP ADR REG S	917302200		11/12/2010	3/25/2011	228	0	249	-21			0	-21
807	USIMINAS SP ADR REG S	917302200		11/12/2010	6/29/2011	175	0	262	-87			0	-87
808	USIMINAS SP ADR REG S	917302200		11/12/2010	6/30/2011	636	0	957	-321			0	-321
809	USIMINAS SP ADR REG S	917302200		11/12/2010	7/1/2011	52	0	79	-27			0	-27
810	V F CORPORATION	918204108		3/4/2009	4/28/2011	107	0	49	58			0	58
811	V F CORPORATION	918204108		5/19/2009	4/28/2011	321	0	167	154			0	154
812	V F CORPORATION	918204108		2/28/2011	5/23/2011	97	0	96	1			0	1

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Totals					957,852	0	845,919	111,933	0	0	0	111,933
813	V F CORPORATION	918204108		2/28/2011	9/16/2011	248	0	191	57			0	57
814	V F CORPORATION	918204108		2/28/2011	11/4/2011	136	0	96	40			0	40
815	VALEANT PHARMACEUTICALS	91911K102		12/7/2010	5/23/2011	487	0	282	205			0	205
816	VALEANT PHARMACEUTICALS	91911K102		12/7/2010	5/27/2011	418	0	225	193			0	193
817	VALEANT PHARMACEUTICALS	91911K102		4/8/2011	5/27/2011	52	0	54	-2			0	-2
818	AMER EAGLE OUTFITTERS	02553E106		12/4/2009	11/18/2011	54	0	61	-7			0	-7
819	AMER EXPRESS COMPANY	025816109		10/19/2009	5/5/2011	149	0	108	41			0	41
820	AMER EXPRESS COMPANY	025816109		10/19/2009	9/23/2011	46	0	36	10			0	10
821	AMERICAN TOWER CORP CL A	029912201		2/28/2011	4/7/2011	152	0	161	-9			0	-9
822	AMERICAN TOWER CORP CL A	029912201		2/28/2011	4/8/2011	252	0	269	-17			0	-17
823	PEPSICO INC	713448108		5/18/2009	12/14/2011	64	0	51	13			0	13
824	PEPSICO INC	713448108		10/27/2009	12/14/2011	64	0	61	3			0	3
825	PERKINELMER INC COM	714046109		10/20/2008	5/23/2011	382	0	305	77			0	77
826	PERKINELMER INC COM	714046109		10/24/2008	5/23/2011	27	0	17	10			0	10
827	PETROHAWK ENERGY CORP	716495106		3/4/2011	4/8/2011	25	0	22	3			0	3
828	PETROHAWK ENERGY CORP	716495106		3/4/2011	5/23/2011	175	0	151	24			0	24
829	PETROHAWK ENERGY CORP	716495106		3/4/2011	7/29/2011	229	0	129	100			0	100
830	PETROHAWK ENERGY CORP	716495106		5/27/2011	7/29/2011	191	0	131	60			0	60
831	PETRLEO BRAS VTG SPD ADR	71654V408		11/4/2010	4/8/2011	81	0	73	8			0	8
832	PETRLEO BRAS VTG SPD ADR	71654V408		2/6/2009	4/13/2011	111	0	86	25			0	25
833	PETRLEO BRAS VTG SPD ADR	71654V408		2/6/2009	4/14/2011	150	0	115	35			0	35
834	PETRLEO BRAS VTG SPD ADR	71654V408		2/6/2009	4/15/2011	37	0	29	8			0	8
835	PETRLEO BRAS VTG SPD ADR	71654V408		1/22/2010	4/15/2011	261	0	298	-37			0	-37
836	PETRLEO BRAS VTG SPD ADR	71654V408		11/4/2010	7/8/2011	33	0	36	-3			0	-3
837	PFIZER INC	717081103		10/20/2008	3/18/2011	101	0	87	14			0	14
838	PHILIP MORRIS INTL INC	718172109		10/20/2008	2/28/2011	252	0	175	77			0	77
839	PHILIP MORRIS INTL INC	718172109		12/18/2008	2/28/2011	126	0	85	41			0	41
840	PHILIP MORRIS INTL INC	718172109		11/6/2009	2/28/2011	189	0	146	43			0	43
841	PHILIP MORRIS INTL INC	718172109		2/22/2010	2/28/2011	189	0	150	39			0	39
842	PHILIP MORRIS INTL INC	718172109		7/2/2010	11/2/2011	70	0	47	23			0	23
843	PIMCO TOTAL RETURN FUND	72201M552		10/20/2008	3/28/2011	1,674	0	1,582	92			0	92
844	PIMCO TOTAL RETURN FUND	72201M552		10/20/2008	4/1/2011	741	0	698	43			0	43
845	PIMCO TOTAL RETURN FUND	72201M552		10/20/2008	5/23/2011	21,884	0	20,376	1,508			0	1,508
846	PIMCO TOTAL RETURN FUND	72201M552		10/20/2008	6/29/2011	670	0	626	44			0	44
847	VORNADO REALTY TRUST COM	929042109		12/7/2010	11/17/2011	77	0	84	-7			0	-7
848	VORNADO REALTY TRUST COM	929042109		12/7/2010	12/12/2011	216	0	251	-35			0	-35
849	VORNADO REALTY TRUST COM	929042109		12/7/2010	12/12/2011	648	0	754	-106			0	-106
850	VORNADO REALTY TRUST COM	929042109		12/8/2010	12/12/2011	216	0	247	-31			0	-31
851	WMS INDS INC COM	929297109		4/13/2011	5/23/2011	160	0	158	2			0	2
852	WPP PLC ADR	92933H101		2/10/2011	5/23/2011	180	0	199	-19			0	-19
853	WAL-MART STORES INC	931142103		12/18/2008	1/25/2011	57	0	55	2			0	2
854	WAL-MART STORES INC	931142103		3/4/2009	1/25/2011	114	0	96	18			0	18
855	WAL-MART STORES INC	931142103		2/5/2010	1/25/2011	343	0	319	24			0	24
856	WAL-MART STORES INC	931142103		10/20/2008	2/14/2011	165	0	158	7			0	7
857	WAL-MART STORES INC	931142103		10/20/2008	2/16/2011	328	0	316	12			0	12
858	WAL-MART STORES INC	931142103		2/8/2010	2/28/2011	364	0	374	-10			0	-10
859	WAL-MART STORES INC	931142103		3/9/2010	2/28/2011	52	0	54	-2			0	-2
860	WAL-MART STORES INC	931142103		12/22/2009	4/8/2011	53	0	54	-1			0	-1
861	WAL-MART STORES INC	931142103		1/4/2010	5/23/2011	166	0	164	2			0	2
862	WAL-MART STORES INC	931142103		1/20/2010	5/23/2011	221	0	214	7			0	7
863	WAL-MART STORES INC	931142103		10/20/2008	6/9/2011	107	0	105	2			0	2
864	WAL-MART STORES INC	931142103		10/20/2008	6/28/2011	105	0	105	0			0	0
865	WAL-MART STORES INC	931142103		3/23/2009	6/28/2011	52	0	51	1			0	1
866	WAL-MART STORES INC	931142103		1/20/2010	8/8/2011	49	0	54	-5			0	-5
867	WAL-MART STORES INC	931142103		1/29/2010	8/8/2011	98	0	108	-10			0	-10
868	WAL-MART STORES INC	931142103		3/23/2009	8/9/2011	50	0	51	-1			0	-1
869	WAL-MART STORES INC	931142103		5/29/2009	8/9/2011	99	0	99	0			0	0
870	WAL-MART STORES INC	931142103		3/9/2010	8/9/2011	50	0	54	-4			0	-4

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Totals					957,852	0	845,919	111,933	0	0	0	111,933
871	WAL-MART STORES INC	931142103		6/21/2010	8/22/2011	105	0	103	2			0	2
872	WAL-MART STORES INC	931142103		6/23/2011	12/5/2011	699	0	638	61			0	61
873	WAL-MART STORES INC	931142103		6/21/2010	12/14/2011	116	0	103	13			0	13
874	WAL-MART STORES INC	931142103		7/28/2010	12/14/2011	173	0	154	19			0	19
875	WALGREEN CO	931422109		1/25/2011	2/28/2011	431	0	413	18			0	18
876	BNP PARIBAS SPONSORD ADR	05565A202		7/21/2010	9/20/2011	445	0	804	-359			0	-359
877	CELGENE CORP COM	151020104		11/30/2009	5/27/2011	779	0	722	57			0	57
878	CELGENE CORP COM	151020104		4/8/2011	5/27/2011	60	0	56	4			0	4
879	CHURCH&DWIGHT CO INC	171340102		9/24/2010	3/25/2011	79	0	65	14			0	14
880	CELGENE CORP COM	151020104		10/20/2008	7/8/2011	123	0	107	16			0	16
881	CENOVUS ENERGY INC	15135U109		4/23/2010	5/23/2011	269	0	235	34			0	34
882	CENOVUS ENERGY INC	15135U109		4/23/2010	7/8/2011	76	0	59	17			0	17
883	CENOVUS ENERGY INC	15135U109		4/23/2010	7/11/2011	368	0	293	75			0	75
884	CENOVUS ENERGY INC	15135U109		4/30/2010	10/31/2011	592	0	495	97			0	97
885	CENTURYLINK INC SHS	156700106		9/24/2009	5/23/2011	258	0	197	61			0	61
886	CHURCH&DWIGHT CO INC	171340102		9/24/2010	4/8/2011	79	0	65	14			0	14
887	CENTURYLINK INC SHS	156700106		11/5/2009	5/23/2011	301	0	242	59			0	59
888	CENTURYLINK INC SHS	156700106		3/9/2010	5/23/2011	86	0	68	18			0	18
889	CHARLES RIVER LABS INTL	159864107		4/30/2009	5/23/2011	267	0	198	69			0	69
890	CHURCH&DWIGHT CO INC	171340102		9/24/2010	4/13/2011	80	0	65	15			0	15
891	CHARLES RIVER LABS INTL	159864107		12/14/2009	5/23/2011	38	0	33	5			0	5
892	CHEVRON CORP	166764100		12/18/2008	2/24/2011	204	0	151	53			0	53
893	CHURCH&DWIGHT CO INC	171340102		10/1/2010	4/13/2011	80	0	65	15			0	15
894	CHEVRON CORP	166764100		6/15/2010	2/28/2011	206	0	151	55			0	55
895	CHEVRON CORP	166764100		6/28/2010	2/28/2011	412	0	280	132			0	132
896	CHURCH&DWIGHT CO INC	171340102		10/1/2010	5/9/2011	318	0	261	57			0	57
897	CIELO S A SPONSORED ADR	171778202		11/12/2010	8/11/2011	846	0	750	96			0	96
898	CIELO S A SPONSORED ADR	171778202		11/12/2010	9/1/2011	828	0	706	122			0	122
899	CHINA MOBILE LTD SPN ADR	16941M109		10/20/2008	5/23/2011	87	0	89	-2			0	-2
900	CHINA MOBILE LTD SPN ADR	16941M109		1/12/2009	5/23/2011	218	0	236	-18			0	-18
901	CIMAREX ENERGY CO	171798101		8/10/2011	10/24/2011	128	0	134	-6			0	-6
902	CHINA MOBILE LTD SPN ADR	16941M109		7/17/2009	5/23/2011	87	0	100	-13			0	-13
903	CHINA INFORMATION TECH	16950L109		4/6/2010	3/24/2011	173	0	433	-260			0	-260
904	CISCO SYSTEMS INC COM	17275R102		10/30/2008	1/5/2011	42	0	36	6			0	6
905	CHINA INFORMATION TECH	16950L109		4/6/2010	3/25/2011	93	0	216	-123			0	-123
906	FOREST OIL CORP NEW	346091705		2/11/2009	5/23/2011	213	0	115	98			0	98
907	FOREST OIL CORP NEW	346091705		2/11/2009	12/1/2011	48	0	36	12			0	12
908	FOREST OIL CORP NEW	346091705		2/22/2011	12/1/2011	16	0	25	-9			0	-9
909	FORTESCUE METAL GROUP	34959A107		1/24/2011	5/23/2011	163	0	164	-1			0	-1
910	CHINA INFORMATION TECH	16950L109		5/7/2010	3/25/2011	134	0	286	-152			0	-152
911	CHINA INFORMATION TECH	16950L109		5/7/2010	3/28/2011	166	0	342	-176			0	-176
912	FORTESCUE METAL GROUP	34959A107		1/24/2011	7/8/2011	69	0	66	3			0	3
913	FORTESCUE METAL GROUP	34959A107		1/24/2011	10/24/2011	507	0	722	-215			0	-215
914	CHUBB CORP	171232101		1/29/2010	5/23/2011	260	0	202	58			0	58
915	CHUBB CORP	171232101		1/29/2010	12/21/2011	68	0	51	17			0	17
916	FORTESCUE METAL GROUP	34959A107		1/24/2011	10/24/2011	115	0	169	-54			0	-54
917	CHUBB CORP	171232101		3/9/2010	12/21/2011	137	0	103	34			0	34
918	CHUBB CORP	171232101		4/8/2011	12/21/2011	68	0	62	6			0	6
919	FORTESCUE METAL GROUP	34959A107		4/8/2011	10/24/2011	23	0	35	-12			0	-12
920	CHUBB CORP	171232101		5/27/2011	12/21/2011	273	0	260	13			0	13
921	FORTESCUE METAL GROUP	34959A107		5/13/2011	10/24/2011	138	0	202	-64			0	-64
922	FREEPRT-MCMRAN CPR & GLD	35671D857		2/25/2009	1/6/2011	232	0	57	175			0	175
923	FREEPRT-MCMRAN CPR & GLD	35671D857		3/23/2010	2/3/2011	112	0	80	32			0	32
924	VODAFONE GROP PLC SP ADR	92857W209		7/2/2009	6/10/2011	79	0	58	21			0	21
925	VODAFONE GROP PLC SP ADR	92857W209		7/2/2009	7/8/2011	133	0	96	37			0	37
926	VORNADO REALTY TRUST COM	929042109		10/19/2009	2/16/2011	355	0	252	103			0	103
927	VORNADO REALTY TRUST COM	929042109		10/19/2009	2/17/2011	88	0	63	25			0	25
928	VORNADO REALTY TRUST COM	929042109		4/22/2009	3/18/2011	516	0	270	246			0	246

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	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

					Totals	957,852	0	845,919	111,933	0	0	0	111,933
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
929	VORNADO REALTY TRUST COM	929042109		4/22/2009	3/31/2011	789	0	406	383			0	383
930	VORNADO REALTY TRUST COM	929042109		4/22/2009	5/23/2011	2,938	0	1,397	1,541			0	1,541
931	VORNADO REALTY TRUST COM	929042109		4/22/2009	6/28/2011	92	0	45	47			0	47
932	VORNADO REALTY TRUST COM	929042109		5/4/2009	9/30/2011	679	0	442	237			0	237
933	VORNADO REALTY TRUST COM	929042109		5/4/2009	10/4/2011	557	0	393	164			0	164
934	VORNADO REALTY TRUST COM	929042109		5/4/2009	10/19/2011	76	0	49	27			0	27
935	VORNADO REALTY TRUST COM	929042109		6/16/2009	10/19/2011	152	0	96	56			0	56
936	VORNADO REALTY TRUST COM	929042109		8/10/2009	10/19/2011	456	0	353	103			0	103
937	APACHE CORP	037411105		3/9/2010	12/14/2011	90	0	106	-16			0	-16
938	APARTMENT INVT & MGMT CO	03748R101		2/17/2009	3/21/2011	842	0	191	651			0	651
939	APARTMENT INVT & MGMT CO	03748R101		2/17/2009	5/23/2011	465	0	101	364			0	364
940	APARTMENT INVT & MGMT CO	03748R101		11/5/2009	5/23/2011	336	0	166	170			0	170
941	APARTMENT INVT & MGMT CO	03748R101		11/5/2009	6/28/2011	25	0	13	12			0	12
942	APARTMENT INVT & MGMT CO	03748R101		11/5/2009	8/19/2011	581	0	307	274			0	274
943	APARTMENT INVT & MGMT CO	03748R101		11/5/2009	8/24/2011	74	0	38	36			0	36
944	APARTMENT INVT & MGMT CO	03748R101		2/9/2010	8/24/2011	371	0	233	138			0	138
945	APERAM NY REG SHS	03754H104		12/13/2010	2/1/2011	41	0	40	1			0	1
946	APERAM NY REG SHS	03754H104		12/13/2010	2/11/2011	40	0	57	-17			0	-17
947	APPLE INC	037833100		1/7/2009	1/5/2011	334	0	92	242			0	242
948	APPLE INC	037833100		5/21/2009	1/6/2011	335	0	125	210			0	210
949	APPLE INC	037833100		3/4/2009	1/6/2011	334	0	92	242			0	242
950	APPLE INC	037833100		5/21/2009	1/6/2011	334	0	125	209			0	209
951	APPLE INC	037833100		5/21/2009	1/25/2011	340	0	125	215			0	215
952	APPLE INC	037833100		5/21/2009	4/11/2011	1,654	0	627	1,027			0	1,027
953	APPLE INC	037833100		5/21/2009	5/23/2011	994	0	376	618			0	618
954	APPLE INC	037833100		10/20/2008	5/23/2011	994	0	293	701			0	701
955	APPLE INC	037833100		10/20/2008	5/27/2011	1,009	0	293	716			0	716
956	APPLE INC	037833100		5/21/2009	7/8/2011	716	0	251	465			0	465
957	APPLE INC	037833100		2/4/2011	9/19/2011	410	0	345	65			0	65
958	APPLIED MATERIAL INC	038222105		10/20/2008	5/23/2011	139	0	128	11			0	11
959	APPLIED MATERIAL INC	038222105		11/13/2008	5/23/2011	125	0	93	32			0	32
960	ARCELORMITTAL SA,	03938L104		7/30/2010	1/27/2011	863	0	705	158			0	158
961	ARCELORMITTAL SA,	03938L104		12/13/2010	1/27/2011	150	0	142	8			0	8
962	ARCELORMITTAL SA,	03938L104		12/13/2010	5/23/2011	64	0	71	-7			0	-7
963	ARCELORMITTAL SA,	03938L104		12/13/2010	7/8/2011	790	0	819	-29			0	-29
964	ARCELORMITTAL SA,	03938L104		4/8/2011	7/8/2011	137	0	148	-11			0	-11
965	ARCHER DANIELS MIDLD	039483102		2/14/2011	9/8/2011	83	0	110	-27			0	-27
966	ARCHER DANIELS MIDLD	039483102		2/16/2011	9/8/2011	55	0	74	-19			0	-19
967	ARCHER DANIELS MIDLD	039483102		2/14/2011	12/7/2011	88	0	114	-26			0	-26
968	ARM HLDGS PLC SPD ADR	042068106		12/18/2009	1/14/2011	1,233	0	385	848			0	848
969	ARM HLDGS PLC SPD ADR	042068106		12/18/2009	1/18/2011	338	0	109	229			0	229
970	ARM HLDGS PLC SPD ADR	042068106		4/15/2010	1/18/2011	390	0	171	219			0	219
971	ARYZTA AG-UNSPON ADR	04338X102		4/29/2011	5/23/2011	236	0	251	-15			0	-15
972	ASAHI KASEI CORP ADR	043400100		11/26/2010	2/7/2011	681	0	611	70			0	70
973	ATHENAHEALTH INC	04685W103		4/22/2010	5/23/2011	589	0	489	100			0	100
974	CELGENE CORP COM	151020104		7/14/2009	5/23/2011	531	0	422	109			0	109
975	CELGENE CORP COM	151020104		10/20/2008	5/23/2011	354	0	330	24			0	24
976	CELGENE CORP COM	151020104		10/20/2008	5/23/2011	59	0	54	5			0	5
977	CELGENE CORP COM	151020104		7/14/2009	5/27/2011	180	0	141	39			0	39
978	CELGENE CORP COM	151020104		7/20/2009	5/27/2011	359	0	281	78			0	78
979	FREEPRT-MCMRAN CPR & GLD	35671D857		5/18/2009	2/7/2011	224	0	97	127			0	127
980	FREEPRT-MCMRAN CPR & GLD	35671D857		10/21/2009	2/22/2011	357	0	287	70			0	70
981	FREEPRT-MCMRAN CPR & GLD	35671D857		5/18/2009	2/24/2011	104	0	48	56			0	56
982	FREEPRT-MCMRAN CPR & GLD	35671D857		5/18/2009	4/8/2011	58	0	24	34			0	34
983	FREEPRT-MCMRAN CPR & GLD	35671D857		10/21/2009	4/8/2011	58	0	41	17			0	17
984	FREEPRT-MCMRAN CPR & GLD	35671D857		2/22/2010	4/8/2011	58	0	38	20			0	20
985	FREEPRT-MCMRAN CPR & GLD	35671D857		2/22/2010	4/14/2011	104	0	77	27			0	27
986	FREEPRT-MCMRAN CPR & GLD	35671D857		2/22/2010	5/4/2011	51	0	38	13			0	13

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Totals					957,852	0	845,919	111,933	0	0	0	111,933
987	FREEPRT-MCMRAN CPR & GLD	35671D857		6/9/2010	5/4/2011	103	0	64	39			0	39
988	FREEPRT-MCMRAN CPR & GLD	35671D857		6/24/2010	5/4/2011	103	0	64	39			0	39
989	FREEPRT-MCMRAN CPR & GLD	35671D857		6/28/2010	5/12/2011	195	0	130	65			0	65
990	FREEPRT-MCMRAN CPR & GLD	35671D857		3/23/2010	5/23/2011	187	0	159	28			0	28
991	FREEPRT-MCMRAN CPR & GLD	35671D857		7/20/2010	5/23/2011	47	0	32	15			0	15
992	FREEPRT-MCMRAN CPR & GLD	35671D857		6/28/2010	5/23/2011	94	0	65	29			0	29
993	FREEPRT-MCMRAN CPR & GLD	35671D857		2/28/2011	6/23/2011	239	0	261	-22			0	-22
994	FREEPRT-MCMRAN CPR & GLD	35671D857		2/28/2011	9/22/2011	98	0	157	-59			0	-59
995	FREEPRT-MCMRAN CPR & GLD	35671D857		2/28/2011	9/29/2011	440	0	731	-291			0	-291
996	FRESENIUS MEDICAL CARE	358029106		10/20/2008	5/23/2011	69	0	47	22			0	22
997	FRESENIUS MEDICAL CARE	358029106		1/12/2009	5/23/2011	276	0	178	98			0	98
998	FRESENIUS MEDICAL CARE	358029106		1/12/2009	7/8/2011	75	0	45	30			0	30
999	FUJITSU LTD NEW ADR	359590304		3/16/2010	2/2/2011	656	0	651	5			0	5
1,000	FUJITSU LTD NEW ADR	359590304		4/30/2010	2/2/2011	375	0	422	-47			0	-47
1,001	GT SOLAR INTL INC	3623E0209		1/13/2011	2/28/2011	179	0	183	-4			0	-4
1,002	GT SOLAR INTL INC	3623E0209		2/24/2011	2/28/2011	42	0	43	-1			0	-1
1,003	GAFISA S A SPON ADR	362607301		5/13/2010	5/23/2011	121	0	160	-39			0	-39
1,004	HIGHWOODS PPTYS INC	431284108		12/17/2010	2/18/2011	306	0	274	32			0	32
1,005	HIGHWOODS PPTYS INC	431284108		12/17/2010	4/1/2011	211	0	183	28			0	28
1,006	HIGHWOODS PPTYS INC	431284108		12/20/2010	4/1/2011	386	0	337	49			0	49
1,007	HIGHWOODS PPTYS INC	431284108		12/20/2010	4/12/2011	34	0	31	3			0	3
1,008	HIGHWOODS PPTYS INC	431284108		2/10/2011	4/12/2011	472	0	468	4			0	4
1,009	HIGHWOODS PPTYS INC	431284108		3/7/2011	4/12/2011	67	0	68	-1			0	-1
1,010	HIGHWOODS PPTYS INC	431284108		3/7/2011	4/26/2011	611	0	579	32			0	32
1,011	HOST HOTELS & RESORTS	44107P104		6/1/2010	6/28/2011	49	0	44	5			0	5
1,012	HOST HOTELS & RESORTS	44107P104		6/1/2010	7/8/2011	553	0	466	87			0	87
1,013	HOST HOTELS & RESORTS	44107P104		9/2/2010	7/8/2011	277	0	224	53			0	53
1,014	HOST HOTELS & RESORTS	44107P104		9/2/2010	7/21/2011	306	0	252	54			0	54
1,015	HIGHWOODS PPTYS INC	431284108		9/29/2011	12/23/2011	419	0	399	20			0	20
1,016	HOLOGIC INC	436440101		10/20/2008	5/23/2011	83	0	58	25			0	25
1,017	HOST HOTELS & RESORTS	44107P104		9/3/2010	7/21/2011	85	0	71	14			0	14
1,018	HOLOGIC INC	436440101		11/13/2008	5/23/2011	269	0	178	91			0	91
1,019	HOST HOTELS & RESORTS	44107P104		9/3/2010	8/10/2011	475	0	541	-66			0	-66
1,020	HOST HOTELS & RESORTS	44107P104		9/9/2010	8/12/2011	362	0	426	-64			0	-64
1,021	HOME PROPERTIES INC	437306103		3/22/2011	5/23/2011	301	0	285	16			0	16
1,022	HOME PROPERTIES INC	437306103		3/22/2011	8/5/2011	516	0	513	3			0	3
1,023	HOST HOTELS & RESORTS	44107P104		11/22/2010	8/12/2011	302	0	404	-102			0	-102
1,024	HOST HOTELS & RESORTS	44107P104		11/22/2010	8/15/2011	221	0	291	-70			0	-70
1,025	HOST HOTELS & RESORTS	44107P104		11/30/2010	8/15/2011	234	0	317	-83			0	-83
1,026	HOME PROPERTIES INC	437306103		3/22/2011	10/20/2011	108	0	114	-6			0	-6
1,027	HOME PROPERTIES INC	437306103		3/31/2011	10/20/2011	271	0	295	-24			0	-24
1,028	HOST HOTELS & RESORTS	44107P104		11/30/2010	8/16/2011	86	0	117	-31			0	-31
1,029	HOME PROPERTIES INC	437306103		3/31/2011	10/31/2011	295	0	295	0			0	0
1,030	HOME PROPERTIES INC	437306103		7/13/2011	10/31/2011	118	0	127	-9			0	-9
1,031	HOST HOTELS & RESORTS	44107P104		12/2/2010	8/16/2011	306	0	424	-118			0	-118
1,032	HOME PROPERTIES INC	437306103		7/13/2011	11/11/2011	407	0	445	-38			0	-38
1,033	HOME PROPERTIES INC	437306103		7/13/2011	11/30/2011	55	0	64	-9			0	-9
1,034	SEMEN GRESIK-UNSPON ADR	69367J100		11/12/2010	7/11/2011	748	0	682	66			0	66
1,035	HOME PROPERTIES INC	437306103		7/18/2011	11/30/2011	328	0	387	-59			0	-59
1,036	SEMEN GRESIK-UNSPON ADR	69367J100		11/12/2010	7/12/2011	512	0	472	40			0	40
1,037	HOME PROPERTIES INC	437306103		7/18/2011	12/7/2011	109	0	129	-20			0	-20
1,038	WSC SALE - 21	69367T108		1/1/2001	6/17/2011	71	0	71	0			0	0
1,039	PT UNITED TRACTORS TBK	69367T108		11/12/2010	8/4/2011	889	0	735	154			0	154
1,040	WSC SALE - 21	69367U105		1/1/2001	5/6/2011	15	0	15	0			0	0
1,041	HOME PROPERTIES INC	437306103		9/6/2011	12/7/2011	599	0	705	-106			0	-106
1,042	BANK MANDIRI TBK-UNSPON	69367U105		11/12/2010	7/20/2011	403	0	362	41			0	41
1,043	BANK MANDIRI TBK-UNSPON	69367U105		11/12/2010	7/21/2011	342	0	307	35			0	35
1,044	BANK MANDIRI TBK-UNSPON	69367U105		11/12/2010	8/4/2011	697	0	613	84			0	84

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	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Totals					957,852	0	845,919	111,933	0	0	0	111,933
1,045	HOSPITALITY PPTYS TRUST	44106M102		8/31/2011	10/4/2011	388	0	469	-81			0	-81
1,046	HOST HOTELS & RESORTS	44107P104		12/16/2009	1/20/2011	413	0	258	155			0	155
1,047	BANK MANDIRI TBK-UNSPON	69367U105		1/4/2011	8/4/2011	54	0	44	10			0	10
1,048	HOST HOTELS & RESORTS	44107P104		12/16/2009	1/21/2011	363	0	224	139			0	139
1,049	HOST HOTELS & RESORTS	44107P104		12/16/2009	1/28/2011	933	0	582	351			0	351
1,050	HOST HOTELS & RESORTS	44107P104		12/16/2009	5/23/2011	843	0	560	283			0	283
1,051	PACCAR INC	693718108		10/26/2009	1/25/2011	168	0	120	48			0	48
1,052	PACCAR INC	693718108		3/9/2010	1/25/2011	168	0	119	49			0	49
1,053	PACKAGING CORP AMERICA	695156109		11/10/2010	5/23/2011	254	0	229	25			0	25
1,054	HOST HOTELS & RESORTS	44107P104		12/21/2009	5/23/2011	101	0	63	38			0	38
1,055	HOST HOTELS & RESORTS	44107P104		12/21/2009	5/23/2011	405	0	282	123			0	123
1,056	PALL CORP PV $0 10	696429307		9/15/2011	12/9/2011	114	0	87	27			0	27
1,057	PALL CORP PV $0 10	696429307		9/15/2011	12/9/2011	115	0	87	28			0	28
1,058	HOST HOTELS & RESORTS	44107P104		6/1/2010	5/23/2011	539	0	466	73			0	73
1,059	PARKER HANNIFIN CORP	701094104		8/13/2010	1/26/2011	350	0	255	95			0	95
1,060	PARKER HANNIFIN CORP	701094104		10/20/2008	2/28/2011	533	0	251	282			0	282
1,061	PARKER HANNIFIN CORP	701094104		11/1/2010	2/28/2011	89	0	78	11			0	11
1,062	PATTERSON COS INC	703395103		11/12/2010	4/8/2011	33	0	29	4			0	4
1,063	PEABODY ENERGY CORP COM	704549104		8/12/2009	2/28/2011	389	0	208	181			0	181
1,064	PEABODY ENERGY CORP COM	704549104		1/6/2010	4/28/2011	194	0	152	42			0	42
1,065	PEABODY ENERGY CORP COM	704549104		1/6/2010	4/29/2011	130	0	101	29			0	29
1,066	PEABODY ENERGY CORP COM	704549104		2/26/2010	6/28/2011	58	0	45	13			0	13
1,067	PEABODY ENERGY CORP COM	704549104		2/26/2010	10/6/2011	71	0	91	-20			0	-20
1,068	PEABODY ENERGY CORP COM	704549104		3/9/2010	10/6/2011	35	0	48	-13			0	-13
1,069	PEABODY ENERGY CORP COM	704549104		6/21/2010	10/24/2011	82	0	87	-5			0	-5
1,070	PEABODY ENERGY CORP COM	704549104		6/21/2010	10/25/2011	39	0	43	-4			0	-4
1,071	PEBBLEBROOK HOTEL TRUST	70509V100		7/23/2010	3/24/2011	771	0	617	154			0	154
1,072	PEBBLEBROOK HOTEL TRUST	70509V100		7/23/2010	5/23/2011	210	0	171	39			0	39
1,073	PEBBLEBROOK HOTEL TRUST	70509V100		7/23/2010	6/28/2011	19	0	17	2			0	2
1,074	PENN WEST PETE LTD NEW	707887105		2/14/2011	5/23/2011	174	0	191	-17			0	-17
1,075	PENN WEST PETE LTD NEW	707887105		2/14/2011	7/8/2011	23	0	27	-4			0	-4
1,076	J C PENNEY CO COM	708160106		4/28/2010	3/11/2011	266	0	216	50			0	50
1,077	J C PENNEY CO COM	708160106		6/9/2010	3/11/2011	38	0	26	12			0	12
1,078	J C PENNEY CO COM	708160106		6/9/2010	5/23/2011	144	0	104	40			0	40
1,079	J C PENNEY CO COM	708160106		6/9/2010	10/24/2011	102	0	78	24			0	24
1,080	J C PENNEY CO COM	708160106		6/9/2010	10/27/2011	33	0	26	7			0	7
1,081	J C PENNEY CO COM	708160106		5/27/2011	10/27/2011	134	0	145	-11			0	-11
1,082	PEOPLES UNITED FNL INC	712704105		10/20/2008	3/3/2011	102	0	139	-37			0	-37
1,083	PEOPLES UNITED FNL INC	712704105		10/29/2008	3/3/2011	127	0	172	-45			0	-45
1,084	PEOPLES UNITED FNL INC	712704105		10/29/2008	4/8/2011	26	0	34	-8			0	-8
1,085	PEOPLES UNITED FNL INC	712704105		6/10/2009	5/23/2011	133	0	156	-23			0	-23
1,086	VORNADO REALTY TRUST COM	929042109		3/8/2010	10/19/2011	456	0	423	33			0	33
1,087	VORNADO REALTY TRUST COM	929042109		3/8/2010	10/28/2011	165	0	141	24			0	24
1,088	VORNADO REALTY TRUST COM	929042109		3/11/2010	10/28/2011	494	0	437	57			0	57
1,089	VORNADO REALTY TRUST COM	929042109		8/6/2010	10/28/2011	329	0	338	-9			0	-9
1,090	VORNADO REALTY TRUST COM	929042109		8/10/2010	10/28/2011	247	0	250	-3			0	-3
1,091	VORNADO REALTY TRUST COM	929042109		8/10/2010	11/14/2011	234	0	250	-16			0	-16
1,092	VORNADO REALTY TRUST COM	929042109		8/19/2010	11/14/2011	156	0	163	-7			0	-7
1,093	VORNADO REALTY TRUST COM	929042109		8/19/2010	11/17/2011	230	0	245	-15			0	-15
1,094	ATHENAHEALTH INC	04685W103		4/22/2010	5/27/2011	265	0	226	39			0	39
1,095	ATHENAHEALTH INC	04685W103		9/9/2010	5/27/2011	177	0	113	64			0	64
1,096	ATHENAHEALTH INC	04685W103		4/8/2011	5/27/2011	44	0	46	-2			0	-2
1,097	ATMEL CORP COM	049513104		10/20/2008	1/18/2011	317	0	90	227			0	227
1,098	ATMEL CORP COM	049513104		10/20/2008	1/31/2011	206	0	59	147			0	147
1,099	ATMEL CORP COM	049513104		10/20/2008	2/11/2011	384	0	94	290			0	290
1,100	ATMEL CORP COM	049513104		10/20/2008	2/28/2011	349	0	94	255			0	255
1,101	ATMEL CORP COM	049513104		10/20/2008	5/23/2011	1,203	0	336	867			0	867
1,102	ATMEL CORP COM	049513104		11/30/2009	5/23/2011	168	0	49	119			0	119

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

					Totals	957,852	0	845,919	111,933	0	0	0	111,933
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
1,103	ATMEL CORP COM	049513104		11/30/2009	5/27/2011	1,292	0	357	935			0	935
1,104	ATMEL CORP COM	049513104		4/8/2011	5/27/2011	73	0	68	5			0	5
1,105	AUTODESK INC DEL PV$0 01	052769106		5/31/2011	7/19/2011	2,417	0	2,865	-448			0	-448
1,106	AVALONBAY CMMUN INC	053484101		1/14/2009	4/8/2011	237	0	103	134			0	134
1,107	AVALONBAY CMMUN INC	053484101		10/19/2009	4/14/2011	478	0	298	180			0	180
1,108	AVALONBAY CMMUN INC	053484101		2/9/2010	4/14/2011	956	0	592	364			0	364
1,109	AVALONBAY CMMUN INC	053484101		2/9/2010	4/15/2011	606	0	370	236			0	236
1,110	AVALONBAY CMMUN INC	053484101		2/9/2010	4/29/2011	639	0	370	269			0	269
1,111	AVALONBAY CMMUN INC	053484101		2/9/2010	5/3/2011	640	0	370	270			0	270
1,112	AVALONBAY CMMUN INC	053484101		2/23/2010	5/23/2011	1,384	0	878	506			0	506
1,113	AVALONBAY CMMUN INC	053484101		3/4/2009	5/23/2011	252	0	86	166			0	166
1,114	AVALONBAY CMMUN INC	053484101		2/23/2010	6/20/2011	132	0	80	52			0	52
1,115	AVALONBAY CMMUN INC	053484101		5/28/2010	6/20/2011	658	0	497	161			0	161
1,116	AVALONBAY CMMUN INC	053484101		1/14/2009	6/28/2011	127	0	51	76			0	76
1,117	AVALONBAY CMMUN INC	053484101		5/28/2010	12/21/2011	387	0	298	89			0	89
1,118	AVALONBAY CMMUN INC	053484101		7/9/2010	12/21/2011	129	0	99	30			0	30
1,119	AVALONBAY CMMUN INC	053484101		9/16/2010	12/23/2011	788	0	666	122			0	122
1,120	AVALONBAY CMMUN INC	053484101		11/1/2010	12/23/2011	657	0	534	123			0	123
1,121	AVALONBAY CMMUN INC	053484101		11/3/2010	12/27/2011	531	0	440	91			0	91
1,122	AVALONBAY CMMUN INC	053484101		11/4/2010	12/27/2011	531	0	452	79			0	79
1,123	AVALONBAY CMMUN INC	053484101		1/7/2011	12/27/2011	398	0	329	69			0	69
1,124	AXA -SPONS ADR	054536107		10/20/2008	2/1/2011	488	0	529	-41			0	-41
1,125	AXA -SPONS ADR	054536107		1/12/2009	2/1/2011	339	0	320	19			0	19
1,126	AXA -SPONS ADR	054536107		8/10/2009	2/1/2011	912	0	953	-41			0	-41
1,127	AXA -SPONS ADR	054536107		8/10/2009	4/8/2011	23	0	22	1			0	1
1,128	AXA -SPONS ADR	054536107		3/9/2010	5/23/2011	100	0	108	-8			0	-8
1,129	BB&T CORPORATION	054937107		2/24/2009	3/3/2011	109	0	60	49			0	49
1,130	BB&T CORPORATION	054937107		3/9/2010	3/3/2011	136	0	144	-8			0	-8
1,131	CISCO SYSTEMS INC COM	17275R102		11/4/2008	1/5/2011	104	0	92	12			0	12
1,132	CISCO SYSTEMS INC COM	17275R102		11/4/2008	1/6/2011	62	0	55	7			0	7
1,133	CISCO SYSTEMS INC COM	17275R102		12/22/2008	1/6/2011	83	0	67	16			0	16
1,134	CISCO SYSTEMS INC COM	17275R102		12/22/2008	1/20/2011	125	0	100	25			0	25
1,135	CISCO SYSTEMS INC COM	17275R102		12/22/2008	2/24/2011	73	0	67	6			0	6
1,136	CISCO SYSTEMS INC COM	17275R102		1/15/2009	2/24/2011	37	0	32	5			0	5
1,137	CISCO SYSTEMS INC COM	17275R102		1/15/2009	2/28/2011	149	0	128	21			0	21
1,138	CISCO SYSTEMS INC COM	17275R102		4/2/2009	2/28/2011	242	0	240	2			0	2
1,139	CISCO SYSTEMS INC COM	17275R102		4/2/2009	3/17/2011	51	0	55	-4			0	-4
1,140	CISCO SYSTEMS INC COM	17275R102		4/2/2009	3/17/2011	68	0	74	-6			0	-6
1,141	CISCO SYSTEMS INC COM	17275R102		7/17/2009	3/18/2011	103	0	124	-21			0	-21
1,142	CISCO SYSTEMS INC COM	17275R102		7/20/2009	3/18/2011	103	0	126	-23			0	-23
1,143	CISCO SYSTEMS INC COM	17275R102		4/2/2009	3/18/2011	52	0	55	-3			0	-3
1,144	CISCO SYSTEMS INC COM	17275R102		7/17/2009	3/18/2011	173	0	206	-33			0	-33
1,145	CISCO SYSTEMS INC COM	17275R102		11/21/2008	3/25/2011	189	0	160	29			0	29
1,146	CISCO SYSTEMS INC COM	17275R102		3/9/2010	3/25/2011	17	0	26	-9			0	-9
1,147	CISCO SYSTEMS INC COM	17275R102		3/15/2011	3/25/2011	69	0	70	-1			0	-1
1,148	CISCO SYSTEMS INC COM	17275R102		5/8/2009	4/8/2011	18	0	19	-1			0	-1
1,149	CISCO SYSTEMS INC COM	17275R102		4/24/2009	4/15/2011	68	0	77	-9			0	-9
1,150	CISCO SYSTEMS INC COM	17275R102		7/20/2009	4/15/2011	204	0	251	-47			0	-47
1,151	CISCO SYSTEMS INC COM	17275R102		7/20/2009	4/20/2011	17	0	21	-4			0	-4
1,152	CISCO SYSTEMS INC COM	17275R102		11/19/2009	4/20/2011	337	0	474	-137			0	-137
1,153	CISCO SYSTEMS INC COM	17275R102		12/2/2009	4/20/2011	202	0	287	-85			0	-85
1,154	CISCO SYSTEMS INC COM	17275R102		1/14/2010	4/21/2011	559	0	823	-264			0	-264
1,155	CISCO SYSTEMS INC COM	17275R102		9/21/2010	4/21/2011	34	0	43	-9			0	-9
1,156	CISCO SYSTEMS INC COM	17275R102		8/7/2009	5/23/2011	114	0	158	-44			0	-44
1,157	CISCO SYSTEMS INC COM	17275R102		8/20/2009	5/23/2011	163	0	216	-53			0	-53
1,158	CISCO SYSTEMS INC COM	17275R102		7/14/2010	5/23/2011	114	0	167	-53			0	-53
1,159	CISCO SYSTEMS INC COM	17275R102		9/3/2010	5/23/2011	16	0	21	-5			0	-5
1,160	CISCO SYSTEMS INC COM	17275R102		8/11/2009	8/8/2011	99	0	160	-61			0	-61

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	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Totals					957,852	0	845,919	111,933	0	0	0	111,933
1,161	CISCO SYSTEMS INC COM	17275R102		8/24/2009	8/8/2011	71	0	109	-38			0	-38
1,162	CITIGROUP INC	172967101		4/7/2010	4/15/2011	62	0	63	-1			0	-1
1,163	CITIGROUP INC	172967101		4/7/2010	4/15/2011	53	0	54	-1			0	-1
1,164	CITIGROUP INC	172967101		4/14/2010	4/15/2011	9	0	10	-1			0	-1
1,165	CITIGROUP INC	172967101		4/14/2010	4/15/2011	62	0	70	-8			0	-8
1,166	CITIGROUP INC	172967101		2/22/2011	5/5/2011	94	0	102	-8			0	-8
1,167	CITIGROUP INC COM NEW	172967424		4/7/2010	6/28/2011	40	0	48	-8			0	-8
1,168	CITIGROUP INC COM NEW	172967424		4/14/2010	7/1/2011	86	0	102	-16			0	-16
1,169	CITIGROUP INC COM NEW	172967424		4/21/2010	7/1/2011	43	0	50	-7			0	-7
1,170	CITIGROUP INC COM NEW	172967424		4/21/2010	8/9/2011	392	0	647	-255			0	-255
1,171	GAP INC DELAWARE	364760108		10/20/2008	2/28/2011	203	0	122	81			0	81
1,172	GAP INC DELAWARE	364760108		11/4/2008	2/28/2011	23	0	13	10			0	10
1,173	GAP INC DELAWARE	364760108		11/16/2009	5/19/2011	138	0	136	2			0	2
1,174	GAP INC DELAWARE	364760108		11/20/2009	5/19/2011	69	0	66	3			0	3
1,175	GAP INC DELAWARE	364760108		11/20/2009	5/23/2011	137	0	155	-18			0	-18
1,176	GAP INC DELAWARE	364760108		1/21/2010	5/23/2011	156	0	155	1			0	1
1,177	GAP INC DELAWARE	364760108		11/24/2009	8/8/2011	16	0	22	-6			0	-6
1,178	GAP INC DELAWARE	364760108		1/21/2010	8/8/2011	140	0	174	-34			0	-34
1,179	GAP INC DELAWARE	364760108		11/24/2009	8/8/2011	96	0	131	-35			0	-35
1,180	GAP INC DELAWARE	364760108		4/8/2011	8/15/2011	49	0	67	-18			0	-18
1,181	GAP INC DELAWARE	364760108		5/27/2011	8/15/2011	114	0	135	-21			0	-21
1,182	GARTNER INC	366651107		5/12/2010	5/23/2011	676	0	441	235			0	235
1,183	GAFISA S A SPON ADR	362607301		5/13/2010	7/8/2011	18	0	27	-9			0	-9
1,184	GAP INC DELAWARE	364760108		10/20/2008	1/6/2011	184	0	122	62			0	62
1,185	GARTNER INC	366651107		5/12/2010	5/27/2011	582	0	367	215			0	215
1,186	GARTNER INC	366651107		4/8/2011	5/27/2011	78	0	82	-4			0	-4
1,187	OAO GAZPROM SPON ADR	368287207		12/21/2010	4/8/2011	174	0	129	45			0	45
1,188	OAO GAZPROM SPON ADR	368287207		12/21/2010	5/23/2011	213	0	207	6			0	6
1,189	OAO GAZPROM SPON ADR	368287207		12/21/2010	7/8/2011	160	0	142	18			0	18
1,190	GEN-PROBE INC DELAWARE	36866T103		9/28/2010	5/23/2011	1,296	0	766	530			0	530
1,191	GEN-PROBE INC DELAWARE	36866T103		9/28/2010	5/27/2011	81	0	48	33			0	33
1,192	GEN-PROBE INC DELAWARE	36866T103		10/8/2010	5/27/2011	977	0	574	403			0	403
1,193	GEN-PROBE INC DELAWARE	36866T103		4/8/2011	5/27/2011	81	0	67	14			0	14
1,194	GENL DYNAMICS CORP COM	369550108		10/5/2009	1/13/2011	214	0	194	20			0	20
1,195	GENL DYNAMICS CORP COM	369550108		10/6/2009	1/13/2011	215	0	197	18			0	18
1,196	GENL DYNAMICS CORP COM	369550108		10/21/2009	1/13/2011	215	0	204	11			0	11
1,197	GENL DYNAMICS CORP COM	369550108		3/11/2009	6/28/2011	147	0	75	72			0	72
1,198	GENL DYNAMICS CORP COM	369550108		3/11/2009	7/20/2011	140	0	75	65			0	65
1,199	GENERAL ELECTRIC	369604103		10/20/2008	4/15/2011	121	0	119	2			0	2
1,200	GENERAL ELECTRIC	369604103		10/20/2008	9/8/2011	31	0	40	-9			0	-9
1,201	GENERAL ELECTRIC	369604103		10/20/2008	9/8/2011	124	0	159	-35			0	-35
1,202	GENERAL ELECTRIC	369604103		10/20/2008	9/8/2011	31	0	40	-9			0	-9
1,203	GENERAL GROWTH PROPERTIE	370023103		11/17/2010	5/23/2011	1,366	0	1,279	87			0	87
1,204	GENERAL GROWTH PROPERTIE	370023103		11/17/2010	6/28/2011	49	0	45	4			0	4
1,205	GENERAL GROWTH PROPERTIE	370023103		11/17/2010	9/29/2011	314	0	372	-58			0	-58
1,206	GENERAL GROWTH PROPERTIE	370023103		11/17/2010	10/11/2011	332	0	401	-69			0	-69
1,207	GENERAL GROWTH PROPERTIE	370023103		11/18/2010	10/11/2011	49	0	59	-10			0	-10
1,208	GENERAL GROWTH PROPERTIE	370023103		11/18/2010	10/27/2011	422	0	429	-7			0	-7
1,209	GENERAL GROWTH PROPERTIE	370023103		12/28/2010	10/27/2011	320	0	339	-19			0	-19
1,210	GENERAL GROWTH PROPERTIE	370023103		12/28/2010	10/28/2011	278	0	293	-15			0	-15
1,211	GENERAL GROWTH PROPERTIE	370023103		1/6/2011	10/28/2011	146	0	151	-5			0	-5
1,212	HOST HOTELS & RESORTS	44107P104		3/15/2011	9/29/2011	123	0	190	-67			0	-67
1,213	HOST HOTELS & RESORTS	44107P104		12/15/2010	10/28/2011	376	0	473	-97			0	-97
1,214	HOST HOTELS & RESORTS	44107P104		3/15/2011	10/28/2011	58	0	69	-11			0	-11
1,215	HOST HOTELS & RESORTS	44107P104		12/15/2010	12/7/2011	244	0	269	-25			0	-25
1,216	HUDSON PAC PPTYS INC	444097109		6/24/2010	5/23/2011	262	0	302	-40			0	-40
1,217	HUNT J B TRANS SVCS INC	445658107		10/29/2008	2/28/2011	166	0	105	61			0	61
1,218	HUNT J B TRANS SVCS INC	445658107		3/9/2010	2/28/2011	166	0	145	21			0	21

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Totals					957,852	0	845,919	111,933	0	0	0	111,933
1,219	HUNT J B TRANS SVCS INC	445658107		1/7/2011	2/28/2011	41	0	42	-1			0	-1
1,220	HUNT J B TRANS SVCS INC	445658107		1/24/2011	2/28/2011	83	0	83	0			0	0
1,221	HUNT J B TRANS SVCS INC	445658107		1/28/2010	5/23/2011	180	0	125	55			0	55
1,222	HYATT HOTELS CORP	448579102		3/16/2010	2/2/2011	393	0	291	102			0	102
1,223	HYATT HOTELS CORP	448579102		3/16/2010	3/4/2011	450	0	363	87			0	87
1,224	HYATT HOTELS CORP	448579102		3/16/2010	5/23/2011	44	0	36	8			0	8
1,225	HYATT HOTELS CORP	448579102		10/11/2010	5/23/2011	267	0	249	18			0	18
1,226	HYATT HOTELS CORP	448579102		10/11/2010	6/28/2011	40	0	41	-1			0	-1
1,227	IHS INC	451734107		11/30/2009	5/23/2011	766	0	454	312			0	312
1,228	IHS INC	451734107		12/10/2009	5/23/2011	511	0	309	202			0	202
1,229	IHS INC	451734107		1/15/2010	5/23/2011	255	0	163	92			0	92
1,230	IHS INC	451734107		1/15/2010	5/27/2011	869	0	545	324			0	324
1,231	IHS INC	451734107		5/10/2010	5/27/2011	347	0	208	139			0	139
1,232	IHS INC	451734107		4/8/2011	5/27/2011	174	0	172	2			0	2
1,233	ILLINOIS TOOL WORKS INC	452308109		7/13/2010	2/28/2011	593	0	488	105			0	105
1,234	ILLINOIS TOOL WORKS INC	452308109		1/26/2011	8/24/2011	179	0	222	-43			0	-43
1,235	ILLINOIS TOOL WORKS INC	452308109		3/16/2011	8/24/2011	89	0	107	-18			0	-18
1,236	ILLINOIS TOOL WORKS INC	452308109		3/16/2011	8/25/2011	266	0	322	-56			0	-56
1,237	ILLUMINA INC COM	452327109		2/28/2011	5/23/2011	143	0	139	4			0	4
1,238	ILLUMINA INC COM	452327109		2/28/2011	10/3/2011	38	0	69	-31			0	-31
1,239	ILLUMINA INC COM	452327109		2/28/2011	10/4/2011	38	0	69	-31			0	-31
1,240	ILLUMINA INC COM	452327109		2/28/2011	12/12/2011	81	0	208	-127			0	-127
1,241	IMMUCOR INC	452526106		10/7/2010	5/23/2011	161	0	134	27			0	27
1,242	IMMUCOR INC	452526106		10/7/2010	8/5/2011	155	0	100	55			0	55
1,243	IMMUCOR INC	452526106		4/8/2011	8/5/2011	26	0	21	5			0	5
1,244	IMMUCOR INC	452526106		5/27/2011	8/5/2011	181	0	146	35			0	35
1,245	INDRA SISTEMAS SA SHS	45579R106		3/28/2011	4/8/2011	41	0	40	1			0	1
1,246	INDRA SISTEMAS SA SHS	45579R106		3/28/2011	5/23/2011	276	0	273	3			0	3
1,247	INTEL CORP	458140100		10/28/2010	1/7/2011	331	0	330	1			0	1
1,248	INTEL CORP	458140100		10/28/2010	1/10/2011	82	0	83	-1			0	-1
1,249	INTEL CORP	458140100		9/9/2009	1/13/2011	64	0	60	4			0	4
1,250	HOST HOTELS & RESORTS	44107P104		12/2/2010	9/29/2011	291	0	441	-150			0	-150
1,251	HOST HOTELS & RESORTS	44107P104		3/15/2011	9/29/2011	78	0	121	-43			0	-43
1,252	INTEL CORP	458140100		10/1/2009	1/13/2011	42	0	38	4			0	4
1,253	INTEL CORP	458140100		10/1/2009	2/15/2011	43	0	38	5			0	5
1,254	PEOPLES UNITED FNL INC	712704105		8/27/2009	5/23/2011	200	0	244	-44			0	-44
1,255	PEOPLES UNITED FNL INC	712704105		3/9/2010	5/23/2011	27	0	31	-4			0	-4
1,256	PEOPLES UNITED FNL INC	712704105		3/9/2010	5/23/2011	13	0	16	-3			0	-3
1,257	PEOPLES UNITED FNL INC	712704105		6/14/2009	8/4/2011	121	0	155	-34			0	-34
1,258	PEOPLES UNITED FNL INC	712704105		8/31/2009	8/4/2011	73	0	97	-24			0	-24
1,259	PEPSICO INC	713448108		3/11/2009	2/14/2011	190	0	142	48			0	48
1,260	PEPSICO INC	713448108		6/24/2009	2/28/2011	254	0	213	41			0	41
1,261	PEPSICO INC	713448108		6/30/2009	2/28/2011	827	0	716	111			0	111
1,262	PEPSICO INC	713448108		4/20/2010	2/28/2011	127	0	132	-5			0	-5
1,263	PEPSICO INC	713448108		3/23/2009	3/3/2011	127	0	103	24			0	24
1,264	PEPSICO INC	713448108		4/23/2009	3/18/2011	126	0	95	31			0	31
1,265	PEPSICO INC	713448108		5/18/2011	5/23/2011	71	0	71	0			0	0
1,266	PEPSICO INC	713448108		5/18/2009	10/24/2011	124	0	102	22			0	22
1,267	PEPSICO INC	713448108		5/18/2011	12/1/2011	385	0	427	-42			0	-42
1,268	COMCAST CORP NEW CL A	20030N101		4/28/2011	10/24/2011	148	0	158	-10			0	-10
1,269	COMERICA INC COM	200340107		4/7/2011	5/23/2011	73	0	77	-4			0	-4
1,270	COMERICA INC COM	200340107		8/31/2011	10/25/2011	399	0	409	-10			0	-10
1,271	COML INL BK SP ADR	201712304		11/12/2010	2/24/2011	104	0	128	-24			0	-24
1,272	COML INL BK SP ADR	201712304		11/12/2010	2/25/2011	98	0	120	-22			0	-22
1,273	COML INL BK SP ADR	201712304		11/12/2010	2/28/2011	93	0	120	-27			0	-27
1,274	COML INL BK SP ADR	201712304		11/12/2010	3/1/2011	38	0	53	-15			0	-15
1,275	COML INL BK SP ADR	201712304		11/12/2010	3/2/2011	76	0	105	-29			0	-29
1,276	COML INL BK SP ADR	201712304		9/30/2010	4/8/2011	22	0	32	-10			0	-10

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	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Totals					957,852	0	845,919	111,933	0	0	0	111,933
1,277	COML INL BK SP ADR	201712304		9/30/2010	5/23/2011	138	0	214	-76			0	-76
1,278	COML INL BK SP ADR	201712304		9/30/2010	7/13/2011	270	0	491	-221			0	-221
1,279	GENERAL MOTORS CO	37045V100		1/19/2011	6/21/2011	59	0	75	-16			0	-16
1,280	GENERAL MOTORS CO	37045V100		1/19/2011	6/21/2011	30	0	38	-8			0	-8
1,281	GENERAL MOTORS CO	37045V100		4/8/2011	6/21/2011	30	0	32	-2			0	-2
1,282	GENERAL MOTORS CO	37045V100		4/8/2011	6/24/2011	60	0	64	-4			0	-4
1,283	GENWORTH FINL INC COM	37247D106		9/16/2009	2/28/2011	13	0	13	0			0	0
1,284	GENWORTH FINL INC COM	37247D106		9/17/2009	2/28/2011	223	0	221	2			0	2
1,285	GENWORTH FINL INC COM	37247D106		3/9/2010	2/28/2011	26	0	33	-7			0	-7
1,286	GENZYME CORPORATION	372917104		2/18/2010	2/17/2011	151	0	112	39			0	39
1,287	GENZYME CORPORATION	372917104		7/2/2010	2/17/2011	75	0	53	22			0	22
1,288	GILEAD SCIENCES INC COM	375558103		6/24/2009	2/28/2011	155	0	185	-30			0	-30
1,289	GILEAD SCIENCES INC COM	375558103		11/18/2009	2/28/2011	117	0	140	-23			0	-23
1,290	GILEAD SCIENCES INC COM	375558103		12/1/2009	2/28/2011	78	0	92	-14			0	-14
1,291	GILEAD SCIENCES INC COM	375558103		12/2/2009	2/28/2011	39	0	47	-8			0	-8
1,292	GILEAD SCIENCES INC COM	375558103		3/9/2010	2/28/2011	78	0	95	-17			0	-17
1,293	GILEAD SCIENCES INC COM	375558103		5/18/2010	2/28/2011	78	0	77	1			0	1
1,294	GILEAD SCIENCES INC COM	375558103		6/9/2010	2/28/2011	117	0	100	17			0	17
1,295	GILEAD SCIENCES INC COM	375558103		10/20/2008	5/23/2011	242	0	274	-32			0	-32
1,296	GILEAD SCIENCES INC COM	375558103		11/30/2009	5/23/2011	404	0	464	-60			0	-60
1,297	GILEAD SCIENCES INC COM	375558103		11/30/2009	5/27/2011	535	0	603	-68			0	-68
1,298	GILEAD SCIENCES INC COM	375558103		4/8/2011	5/27/2011	41	0	41	0			0	0
1,299	GILEAD SCIENCES INC COM	375558103		7/21/2011	9/27/2011	241	0	259	-18			0	-18
1,300	INTEL CORP	458140100		10/19/2009	2/15/2011	129	0	123	6			0	6
1,301	INTEL CORP	458140100		12/18/2009	2/15/2011	107	0	98	9			0	9
1,302	INTEL CORP	458140100		10/7/2010	5/23/2011	320	0	274	46			0	46
1,303	INTEL CORP	458140100		5/18/2011	5/23/2011	68	0	72	-4			0	-4
1,304	INTEL CORP	458140100		5/18/2011	7/8/2011	23	0	24	-1			0	-1
1,305	INTEL CORP	458140100		10/7/2010	8/8/2011	124	0	117	7			0	7
1,306	INTEL CORP	458140100		4/8/2011	8/8/2011	103	0	101	2			0	2
1,307	INTEL CORP	458140100		5/27/2011	8/8/2011	62	0	67	-5			0	-5
1,308	INTEL CORP	458140100		5/27/2011	9/19/2011	175	0	179	-4			0	-4
1,309	INTEL CORP	458140100		5/18/2011	11/4/2011	71	0	74	-3			0	-3
1,310	INTEL CORP	458140100		5/18/2011	11/4/2011	24	0	24	0			0	0
1,311	INTEL CORP	458140100		5/19/2011	11/4/2011	143	0	141	2			0	2
1,312	INTL BUSINESS MACHINES	459200101		10/20/2008	2/28/2011	161	0	92	69			0	69
1,313	INTL BUSINESS MACHINES	459200101		2/3/2009	2/28/2011	1,614	0	912	702			0	702
1,314	INTL BUSINESS MACHINES	459200101		3/4/2009	2/28/2011	161	0	90	71			0	71
1,315	INTL BUSINESS MACHINES	459200101		3/9/2010	2/28/2011	161	0	126	35			0	35
1,316	INTL BUSINESS MACHINES	459200101		11/1/2010	2/28/2011	161	0	143	18			0	18
1,317	INTL BUSINESS MACHINES	459200101		10/20/2008	8/9/2011	168	0	91	77			0	77
1,318	INTERSIL CORP CL A	46069S109		6/1/2009	4/5/2011	185	0	183	2			0	2
1,319	INTERSIL CORP CL A	46069S109		7/23/2009	4/5/2011	40	0	41	-1			0	-1
1,320	INTERSIL CORP CL A	46069S109		7/23/2009	4/8/2011	42	0	41	1			0	1
1,321	INTERSIL CORP CL A	46069S109		7/23/2009	5/23/2011	83	0	83	0			0	0
1,322	INTERSIL CORP CL A	46069S109		7/23/2009	5/23/2011	42	0	38	4			0	4
1,323	INTERSIL CORP CL A	46069S109		3/9/2010	5/23/2011	55	0	61	-6			0	-6
1,324	INTERSIL CORP CL A	46069S109		4/22/2010	5/23/2011	28	0	32	-4			0	-4
1,325	INTERSIL CORP CL A	46069S109		3/13/2010	8/24/2011	43	0	64	-21			0	-21
1,326	INTERSIL CORP CL A	46069S109		4/22/2010	8/24/2011	11	0	16	-5			0	-5
1,327	INTERSIL CORP CL A	46069S109		4/22/2010	8/25/2011	32	0	48	-16			0	-16
1,328	INTERSIL CORP CL A	46069S109		4/26/2010	8/25/2011	11	0	17	-6			0	-6
1,329	INTERSIL CORP CL A	46069S109		4/26/2010	8/26/2011	11	0	17	-6			0	-6
1,330	INTERSIL CORP CL A	46069S109		3/15/2011	8/26/2011	32	0	36	-4			0	-4
1,331	INTERSIL CORP CL A	46069S109		3/15/2011	9/8/2011	75	0	84	-9			0	-9
1,332	INTERSIL CORP CL A	46069S109		5/27/2011	9/8/2011	75	0	101	-26			0	-26
1,333	INTUIT INC COM	461202103		5/31/2011	6/7/2011	3,141	0	3,286	-145			0	-145
1,334	WASTE MANAGEMENT INC NEW	94106L109		3/11/2009	4/8/2011	76	0	47	29			0	29

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	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

					Totals	957,852	0	845,919	111,933	0	0	0	111,933
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
1,335	WEINGARTEN RLTY INVS SBI	948741103		1/11/2010	2/10/2011	226	0	193	33			0	33
1,336	WASTE MANAGEMENT INC NEW	94106L109		4/23/2009	4/8/2011	76	0	53	23			0	23
1,337	WASTE MANAGEMENT INC NEW	94106L109		4/23/2009	6/20/2011	150	0	106	44			0	44
1,338	WASTE MANAGEMENT INC NEW	94106L109		9/10/2009	6/20/2011	112	0	90	22			0	22
1,339	WASTE MANAGEMENT INC NEW	94106L109		12/18/2009	6/20/2011	37	0	33	4			0	4
1,340	WASTE MANAGEMENT INC NEW	94106L109		12/18/2009	8/30/2011	67	0	66	1			0	1
1,341	WEINGARTEN RLTY INVS SBI	948741103		2/23/2010	2/10/2011	277	0	223	54			0	54
1,342	WASTE MANAGEMENT INC NEW	94106L109		3/10/2010	8/30/2011	133	0	134	-1			0	-1
1,343	WEINGARTEN RLTY INVS SBI	948741103		2/23/2010	3/2/2011	618	0	506	112			0	112
1,344	WASTE MANAGEMENT INC NEW	94106L109		3/18/2011	8/30/2011	67	0	73	-6			0	-6
1,345	WATERS CORP	941848103		10/28/2010	4/8/2011	88	0	74	14			0	14
1,346	WATERS CORP	941848103		11/16/2010	5/23/2011	678	0	530	148			0	148
1,347	WEINGARTEN RLTY INVS SBI	948741103		2/23/2010	3/21/2011	149	0	121	28			0	28
1,348	WEINGARTEN RLTY INVS SBI	948741103		6/7/2010	3/21/2011	297	0	234	63			0	63
1,349	WATERS CORP	941848103		11/16/2010	5/27/2011	98	0	76	22			0	22
1,350	WATERS CORP	941848103		1/18/2011	5/27/2011	586	0	463	123			0	123
1,351	WATERS CORP	941848103		10/29/2010	12/12/2011	73	0	74	-1			0	-1
1,352	WEINGARTEN RLTY INVS SBI	948741103		6/7/2010	5/23/2011	181	0	136	45			0	45
1,353	WEINGARTEN RLTY INVS SBI	948741103		6/14/2010	5/23/2011	518	0	419	99			0	99
1,354	WATERS CORP	941848103		10/29/2010	12/13/2011	146	0	149	-3			0	-3
1,355	WEINGARTEN RLTY INVS SBI	948741103		6/14/2010	11/7/2011	177	0	168	9			0	9
1,356	WEINGARTEN RLTY INVS SBI	948741103		7/1/2010	11/7/2011	177	0	156	21			0	21
1,357	WEINGARTEN RLTY INVS SBI	948741103		7/1/2010	11/10/2011	62	0	58	4			0	4
1,358	WEINGARTEN RLTY INVS SBI	948741103		9/17/2010	11/10/2011	208	0	219	-11			0	-11
1,359	WEINGARTEN RLTY INVS SBI	948741103		9/17/2010	11/29/2011	219	0	241	-22			0	-22
1,360	WEINGARTEN RLTY INVS SBI	948741103		9/17/2010	11/29/2011	199	0	226	-27			0	-27
1,361	WEINGARTEN RLTY INVS SBI	948741103		4/1/2011	11/29/2011	40	0	50	-10			0	-10
1,362	WELLPOINT INC	94973V107		4/6/2009	1/24/2011	61	0	39	22			0	22
1,363	WELLPOINT INC	94973V107		11/18/2009	1/24/2011	183	0	158	25			0	25
1,364	GOLDMAN SACHS GROUP INC	38141G104		4/14/2009	2/28/2011	164	0	118	46			0	46
1,365	GOLDMAN SACHS GROUP INC	38141G104		5/15/2009	2/28/2011	164	0	135	29			0	29
1,366	GOLDMAN SACHS GROUP INC	38141G104		5/21/2009	2/28/2011	164	0	138	26			0	26
1,367	GOLDMAN SACHS GROUP INC	38141G104		3/11/2009	7/1/2011	272	0	183	89			0	89
1,368	GOLDMAN SACHS GROUP INC	38141G104		4/15/2009	8/24/2011	221	0	233	-12			0	-12
1,369	GOLDMAN SACHS GROUP INC	38141G104		4/16/2009	12/13/2011	95	0	121	-26			0	-26
1,370	ISHARES BARCLAYS AGGRGT	464287226		9/25/2009	4/1/2011	420	0	418	2			0	2
1,371	ISHARES BARCLAYS AGGRGT	464287226		9/25/2009	5/23/2011	8,040	0	7,846	194			0	194
1,372	ISHARES BARCLAYS AGGRGT	464287226		9/25/2009	6/29/2011	642	0	628	14			0	14
1,373	ISHARES BARCLAYS AGGRGT	464287226		9/25/2009	7/8/2011	964	0	942	22			0	22
1,374	ISHARES BARCLAYS AGGRGT	464287226		9/25/2009	9/28/2011	2,740	0	2,615	125			0	125
1,375	IVANHOE MINES LTD	46579N103		6/10/2011	7/8/2011	26	0	22	4			0	4
1,376	JPMORGAN CHASE & CO	46625H100		2/11/2009	2/4/2011	355	0	210	145			0	145
1,377	JPMORGAN CHASE & CO	46625H100		2/11/2009	2/7/2011	91	0	53	38			0	38
1,378	JPMORGAN CHASE & CO	46625H100		6/2/2009	2/7/2011	408	0	315	93			0	93
1,379	JPMORGAN CHASE & CO	46625H100		6/2/2009	2/8/2011	273	0	210	63			0	63
1,380	JPMORGAN CHASE & CO	46625H100		11/19/2009	2/8/2011	228	0	212	16			0	16
1,381	JPMORGAN CHASE & CO	46625H100		12/7/2010	2/8/2011	46	0	40	6			0	6
1,382	JPMORGAN CHASE & CO	46625H100		2/28/2011	4/8/2011	47	0	47	0			0	0
1,383	JPMORGAN CHASE & CO	46625H100		2/28/2011	5/23/2011	43	0	47	-4			0	-4
1,384	JPMORGAN CHASE & CO	46625H100		2/28/2011	6/23/2011	478	0	560	-82			0	-82
1,385	JPMORGAN CHASE & CO	46625H100		10/20/2008	7/20/2011	205	0	200	5			0	5
1,386	JACOBS ENGN GRP INC DELA	469814107		12/8/2008	5/23/2011	134	0	150	-16			0	-16
1,387	JACOBS ENGN GRP INC DELA	469814107		8/10/2009	5/23/2011	178	0	175	3			0	3
1,388	JOHNSON AND JOHNSON COM	478160104		11/5/2008	1/6/2011	63	0	60	3			0	3
1,389	JOHNSON AND JOHNSON COM	478160104		3/23/2009	1/6/2011	63	0	53	10			0	10
1,390	JOHNSON AND JOHNSON COM	478160104		5/12/2011	11/4/2011	256	0	267	-11			0	-11
1,391	JOHNSON AND JOHNSON COM	478160104		5/12/2011	12/2/2011	254	0	267	-13			0	-13
1,392	JOHNSON AND JOHNSON COM	478160104		6/23/2011	12/2/2011	64	0	65	-1			0	-1

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	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Totals					957,852	0	845,919	111,933	0	0	0	111,933
1,393	JOHNSON AND JOHNSON COM	478160104		3/23/2009	12/6/2011	64	0	53	11			0	11
1,394	JOHNSON AND JOHNSON COM	478160104		4/13/2010	12/6/2011	64	0	66	-2			0	-2
1,395	JOHNSON CONTROLS INC	478366107		5/7/2010	2/28/2011	243	0	183	60			0	60
1,396	JOHNSON CONTROLS INC	478366107		5/13/2010	2/28/2011	81	0	63	18			0	18
1,397	JOHNSON CONTROLS INC	478366107		6/9/2010	2/28/2011	202	0	132	70			0	70
1,398	JOHNSON CONTROLS INC	478366107		6/24/2010	2/28/2011	121	0	84	37			0	37
1,399	JOHNSON CONTROLS INC	478366107		7/26/2010	3/18/2011	40	0	29	11			0	11
1,400	JOHNSON CONTROLS INC	478366107		8/26/2010	3/18/2011	197	0	137	60			0	60
1,401	JONES (THE) GROUP INC	48020T101		11/17/2010	1/31/2011	90	0	96	-6			0	-6
1,402	JONES (THE) GROUP INC	48020T101		11/17/2010	2/9/2011	27	0	27	0			0	0
1,403	JONES (THE) GROUP INC	48020T101		11/18/2010	2/9/2011	106	0	112	-6			0	-6
1,404	JONES (THE) GROUP INC	48020T101		11/29/2010	2/9/2011	40	0	41	-1			0	-1
1,405	JONES (THE) GROUP INC	48020T101		11/29/2010	2/9/2011	120	0	122	-2			0	-2
1,406	MFS RESEARCH BOND FUND	55272P778		10/20/2008	9/28/2011	1,910	0	1,577	333			0	333
1,407	MSCI INC	55354G100		10/20/2008	5/23/2011	1,158	0	617	541			0	541
1,408	MSCI INC	55354G100		10/20/2008	5/27/2011	37	0	19	18			0	18
1,409	MSCI INC	55354G100		11/30/2009	5/27/2011	518	0	422	96			0	96
1,410	MSCI INC	55354G100		7/20/2010	5/27/2011	296	0	246	50			0	50
1,411	MSCI INC	55354G100		9/9/2010	5/27/2011	74	0	67	7			0	7
1,412	MSCI INC	55354G100		10/28/2010	5/27/2011	111	0	107	4			0	4
1,413	MSCI INC	55354G100		4/8/2011	5/27/2011	74	0	74	0			0	0
1,414	MACERICH CO	554382101		4/14/2010	1/20/2011	278	0	263	15			0	15
1,415	MACERICH CO	554382101		4/16/2010	1/20/2011	278	0	243	35			0	35
1,416	MACERICH CO	554382101		4/16/2010	5/23/2011	1,185	0	933	252			0	252
1,417	MACERICH CO	554382101		4/16/2010	6/29/2011	426	0	325	101			0	101
1,418	MACERICH CO	554382101		4/16/2010	9/2/2011	597	0	527	70			0	70
1,419	MACERICH CO	554382101		4/16/2010	10/3/2011	445	0	446	-1			0	-1
1,420	BNP PARIBAS SPONSORD ADR	05565A202		7/21/2010	11/11/2011	464	0	650	-186			0	-186
1,421	BMC SOFTWARE INC	055921100		7/15/2010	2/28/2011	344	0	264	80			0	80
1,422	BMC SOFTWARE INC	055921100		12/21/2010	2/28/2011	148	0	145	3			0	3
1,423	BASF SE SPONSORED ADR	055262505		5/26/2009	4/8/2011	277	0	129	148			0	148
1,424	BASF SE SPONSORED ADR	055262505		5/26/2009	5/23/2011	601	0	300	301			0	301
1,425	BASF SE SPONSORED ADR	055262505		3/25/2011	9/12/2011	177	0	251	-74			0	-74
1,426	BASF SE SPONSORED ADR	055262505		4/7/2011	9/12/2011	118	0	181	-63			0	-63
1,427	BASF SE SPONSORED ADR	055262505		5/26/2009	11/8/2011	566	0	343	223			0	223
1,428	BASF SE SPONSORED ADR	055262505		1/29/2010	11/8/2011	212	0	172	40			0	40
1,429	BCE INC	05534B760		6/25/2010	5/23/2011	238	0	181	57			0	57
1,430	BCE INC	05534B760		9/20/2010	5/23/2011	119	0	99	20			0	20
1,431	BG GROUP PLC SPON ADR	055434203		1/27/2010	4/8/2011	126	0	95	31			0	31
1,432	BG GROUP PLC SPON ADR	055434203		1/27/2010	4/29/2011	637	0	477	160			0	160
1,433	BG GROUP PLC SPON ADR	055434203		4/19/2011	5/23/2011	109	0	122	-13			0	-13
1,434	BG GROUP PLC SPON ADR	055434203		1/27/2010	5/23/2011	326	0	286	40			0	40
1,435	BG GROUP PLC SPON ADR	055434203		1/27/2010	7/11/2011	112	0	95	17			0	17
1,436	BG GROUP PLC SPON ADR	055434203		1/27/2010	7/12/2011	329	0	286	43			0	43
1,437	BRE PPTYS INC MARYLAND A	05564E106		3/25/2010	1/7/2011	425	0	377	48			0	48
1,438	BRE PPTYS INC MARYLAND A	05564E106		3/25/2010	4/14/2011	519	0	414	105			0	105
1,439	BRE PPTYS INC MARYLAND A	05564E106		3/25/2010	4/19/2011	283	0	226	57			0	57
1,440	BRE PPTYS INC MARYLAND A	05564E106		8/27/2010	4/19/2011	189	0	162	27			0	27
1,441	BRE PPTYS INC MARYLAND A	05564E106		5/1/2009	5/23/2011	243	0	119	124			0	124
1,442	BRE PPTYS INC MARYLAND A	05564E106		8/27/2010	5/23/2011	195	0	162	33			0	33
1,443	BRE PPTYS INC MARYLAND A	05564E106		8/27/2010	8/3/2011	243	0	202	41			0	41
1,444	BRE PPTYS INC MARYLAND A	05564E106		9/14/2010	8/3/2011	195	0	170	25			0	25
1,445	BRE PPTYS INC MARYLAND A	05564E106		9/14/2010	10/28/2011	346	0	297	49			0	49
1,446	BRE PPTYS INC MARYLAND A	05564E106		7/1/2011	10/28/2011	247	0	255	-8			0	-8
1,447	BNP PARIBAS SPONSORD ADR	05565A202		4/16/2009	5/13/2011	379	0	244	135			0	135
1,448	BNP PARIBAS SPONSORD ADR	05565A202		4/16/2009	5/23/2011	359	0	244	115			0	115
1,449	BNP PARIBAS SPONSORD ADR	05565A202		5/15/2009	5/23/2011	359	0	285	74			0	74
1,450	BNP PARIBAS SPONSORD ADR	05565A202		5/15/2009	6/23/2011	690	0	541	149			0	149

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	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Totals					957,852	0	845,919	111,933	0	0	0	111,933
1,451	BNP PARIBAS SPONSORD ADR	05565A202		4/29/2010	6/23/2011	182	0	172	10			0	10
1,452	BNP PARIBAS SPONSORD ADR	05565A202		4/29/2010	7/21/2011	373	0	379	-6			0	-6
1,453	BNP PARIBAS SPONSORD ADR	05565A202		4/29/2010	9/20/2011	154	0	310	-156			0	-156
1,454	BABCOCK (THE) AND WILCOX	05615F102		11/7/2008	5/23/2011	109	0	38	71			0	71
1,455	CITIGROUP INC COM NEW	172967424		12/13/2010	8/9/2011	121	0	198	-77			0	-77
1,456	CITIGROUP INC COM NEW	172967424		12/17/2010	8/9/2011	211	0	332	-121			0	-121
1,457	CITRIX SYSTEMS INC COM	177376100		12/7/2010	4/8/2011	147	0	142	5			0	5
1,458	CITRIX SYSTEMS INC COM	177376100		12/7/2010	5/18/2011	82	0	71	11			0	11
1,459	CITRIX SYSTEMS INC COM	177376100		12/7/2010	5/20/2011	84	0	71	13			0	13
1,460	CITRIX SYSTEMS INC COM	177376100		12/17/2010	5/20/2011	84	0	70	14			0	14
1,461	CITRIX SYSTEMS INC COM	177376100		2/7/2011	5/20/2011	84	0	67	17			0	17
1,462	CITRIX SYSTEMS INC COM	177376100		2/28/2011	5/23/2011	82	0	70	12			0	12
1,463	CITRIX SYSTEMS INC COM	177376100		2/28/2011	6/17/2011	223	0	209	14			0	14
1,464	CITRIX SYSTEMS INC COM	177376100		2/28/2011	7/8/2011	82	0	70	12			0	12
1,465	CITRIX SYSTEMS INC COM	177376100		2/28/2011	8/11/2011	124	0	139	-15			0	-15
1,466	CITRIX SYSTEMS INC COM	177376100		2/28/2011	8/12/2011	61	0	70	-9			0	-9
1,467	CITRIX SYSTEMS INC COM	177376100		2/28/2011	10/27/2011	76	0	70	6			0	6
1,468	COACH INC	189754104		2/28/2011	5/23/2011	59	0	55	4			0	4
1,469	COACH INC	189754104		2/28/2011	7/8/2011	66	0	55	11			0	11
1,470	COCA COLA COM	191216100		2/28/2011	4/8/2011	67	0	65	2			0	2
1,471	COCA COLA COM	191216100		2/28/2011	4/28/2011	336	0	323	13			0	13
1,472	COCA COLA COM	191216100		2/28/2011	5/23/2011	135	0	129	6			0	6
1,473	COCA COLA COM	191216100		2/28/2011	7/8/2011	68	0	65	3			0	3
1,474	COCA COLA COM	191216100		2/28/2011	12/22/2011	277	0	258	19			0	19
1,475	COGNIZANT TECH SOLUTNS A	192446102		3/22/2011	4/8/2011	80	0	77	3			0	3
1,476	COGNIZANT TECH SOLUTNS A	192446102		3/22/2011	5/23/2011	72	0	77	-5			0	-5
1,477	COGNIZANT TECH SOLUTNS A	192446102		3/23/2011	5/23/2011	72	0	76	-4			0	-4
1,478	COGNIZANT TECH SOLUTNS A	192446102		3/22/2011	6/14/2011	71	0	87	-16			0	-16
1,479	COGNIZANT TECH SOLUTNS A	192446102		3/23/2011	6/14/2011	71	0	76	-5			0	-5
1,480	COGNIZANT TECH SOLUTNS A	192446102		3/23/2011	6/15/2011	70	0	76	-6			0	-6
1,481	COGNIZANT TECH SOLUTNS A	192446102		3/23/2011	8/2/2011	143	0	153	-10			0	-10
1,482	COGNIZANT TECH SOLUTNS A	192446102		3/23/2011	8/2/2011	72	0	86	-14			0	-14
1,483	COGNIZANT TECH SOLUTNS A	192446102		3/24/2011	8/9/2011	64	0	78	-14			0	-14
1,484	COGNIZANT TECH SOLUTNS A	192446102		4/26/2011	8/9/2011	64	0	82	-18			0	-18
1,485	COGNIZANT TECH SOLUTNS A	192446102		4/27/2011	8/9/2011	64	0	82	-18			0	-18
1,486	COLGATE PALMOLIVE	194162103		6/10/2009	2/2/2011	226	0	210	16			0	16
1,487	COLGATE PALMOLIVE	194162103		6/16/2009	2/2/2011	226	0	210	16			0	16
1,488	COLGATE PALMOLIVE	194162103		4/28/2010	2/2/2011	75	0	85	-10			0	-10
1,489	COLGATE PALMOLIVE	194162103		4/28/2010	2/2/2011	75	0	85	-10			0	-10
1,490	COLGATE PALMOLIVE	194162103		4/29/2010	2/2/2011	75	0	86	-11			0	-11
1,491	COLGATE PALMOLIVE	194162103		5/24/2010	3/17/2011	77	0	88	-11			0	-11
1,492	COLGATE PALMOLIVE	194162103		5/24/2010	3/17/2011	77	0	88	-11			0	-11
1,493	COLGATE PALMOLIVE	194162103		5/25/2010	3/17/2011	77	0	89	-12			0	-12
1,494	COLGATE PALMOLIVE	194162103		2/28/2011	3/18/2011	77	0	79	-2			0	-2
1,495	COLONIAL PPTYS T SBI ALA	195872106		10/2/2009	3/3/2011	328	0	177	151			0	151
1,496	GENERAL GROWTH PROPERTIE	370023103		1/6/2011	11/21/2011	279	0	316	-37			0	-37
1,497	GENERAL MILLS	370334104		4/8/2009	5/23/2011	119	0	68	51			0	51
1,498	GENERAL MILLS	370334104		3/9/2010	5/23/2011	40	0	72	-32			0	-32
1,499	GENERAL MILLS	370334104		4/8/2011	5/23/2011	79	0	73	6			0	6
1,500	GENERAL MILLS	370334104		5/10/2011	5/23/2011	40	0	39	1			0	1
1,501	GENERAL MILLS	370334104		3/9/2010	9/13/2011	37	0	72	-35			0	-35
1,502	GENERAL MILLS	370334104		5/10/2011	9/13/2011	37	0	39	-2			0	-2
1,503	GENERAL MILLS	370334104		5/10/2011	12/8/2011	161	0	156	5			0	5
1,504	GENERAL MILLS	370334104		5/27/2011	12/8/2011	40	0	39	1			0	1
1,505	GENERAL MILLS	370334104		5/27/2011	12/9/2011	162	0	158	4			0	4
1,506	GENERAL MOTORS CO	37045V100		11/18/2010	2/28/2011	368	0	388	-20			0	-20
1,507	GENERAL MOTORS CO	37045V100		11/18/2010	5/10/2011	95	0	105	-10			0	-10
1,508	GENERAL MOTORS CO	37045V100		11/18/2010	5/10/2011	63	0	70	-7			0	-7

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	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Totals					957,852	0	845,919	111,933	0	0	0	111,933
1,509	GENERAL MOTORS CO	37045V100		11/18/2010	5/19/2011	94	0	105	-11			0	-11
1,510	GENERAL MOTORS CO	37045V100		11/18/2010	5/23/2011	61	0	70	-9			0	-9
1,511	GENERAL MOTORS CO	37045V100		11/18/2010	6/3/2011	175	0	211	-36			0	-36
1,512	GENERAL MOTORS CO	37045V100		11/18/2010	6/6/2011	57	0	70	-13			0	-13
1,513	GENERAL MOTORS CO	37045V100		12/7/2010	6/6/2011	29	0	35	-6			0	-6
1,514	GENERAL MOTORS CO	37045V100		1/5/2011	6/6/2011	29	0	38	-9			0	-9
1,515	GENERAL MOTORS CO	37045V100		1/19/2011	6/7/2011	86	0	113	-27			0	-27
1,516	IRON MOUNTAIN INC NEW	462846106		12/14/2010	4/12/2011	297	0	223	74			0	74
1,517	INTUITIVE SURGICAL INC	46120E602		2/11/2009	7/8/2011	367	0	109	258			0	258
1,518	IRON MOUNTAIN INC NEW	462846106		6/30/2011	7/8/2011	35	0	34	1			0	1
1,519	PIMCO TOTAL RETURN FUND	72201M552		10/20/2008	7/8/2011	4,140	0	3,851	289			0	289
1,520	PIMCO TOTAL RETURN FUND	72201M552		10/20/2008	9/28/2011	508	0	483	25			0	25
1,521	PLAINS EXPL AND PRODCTN	726505100		3/3/2011	5/23/2011	269	0	312	-43			0	-43
1,522	PLAINS EXPL AND PRODCTN	726505100		3/8/2011	5/23/2011	34	0	35	-1			0	-1
1,523	PLAINS EXPL AND PRODCTN	726505100		3/8/2011	5/23/2011	67	0	70	-3			0	-3
1,524	PLAINS EXPL AND PRODCTN	726505100		3/7/2011	7/18/2011	156	0	167	-11			0	-11
1,525	PLAINS EXPL AND PRODCTN	726505100		3/7/2011	11/11/2011	143	0	167	-24			0	-24
1,526	PLAINS EXPL AND PRODCTN	726505100		3/8/2011	11/11/2011	36	0	35	1			0	1
1,527	PLAINS EXPL AND PRODCTN	726505100		3/12/2011	11/11/2011	72	0	76	-4			0	-4
1,528	PLAINS EXPL AND PRODCTN	726505100		3/22/2011	11/11/2011	72	0	72	0			0	0
1,529	POST PROPERTIES INC	737464107		1/21/2010	2/2/2011	407	0	201	206			0	206
1,530	POST PROPERTIES INC	737464107		2/9/2010	2/2/2011	111	0	54	57			0	57
1,531	POST PROPERTIES INC	737464107		2/9/2010	4/8/2011	539	0	253	286			0	286
1,532	POST PROPERTIES INC	737464107		2/9/2010	4/26/2011	475	0	217	258			0	258
1,533	POST PROPERTIES INC	737464107		3/30/2010	4/26/2011	198	0	110	88			0	88
1,534	POST PROPERTIES INC	737464107		3/30/2010	5/23/2011	438	0	242	196			0	196
1,535	POST PROPERTIES INC	737464107		3/30/2010	8/5/2011	303	0	176	127			0	127
1,536	POST PROPERTIES INC	737464107		5/4/2010	8/5/2011	152	0	110	42			0	42
1,537	POST PROPERTIES INC	737464107		5/4/2010	8/19/2011	117	0	83	34			0	34
1,538	POST PROPERTIES INC	737464107		5/11/2010	8/19/2011	156	0	111	45			0	45
1,539	POST PROPERTIES INC	737464107		5/11/2010	12/7/2011	280	0	195	85			0	85
1,540	POSTNL N V SHS ADR	73753A103		10/20/2008	6/24/2011	80	0	85	-5			0	-5
1,541	POSTNL N V SHS ADR	73753A103		1/8/2009	6/24/2011	144	0	121	23			0	23
1,542	POSTNL N V SHS ADR	73753A103		3/9/2010	6/24/2011	200	0	340	-140			0	-140
1,543	POSTNL N V SHS ADR	73753A103		8/13/2010	6/24/2011	104	0	167	-63			0	-63
1,544	POSTNL N V SHS ADR	73753A103		8/30/2010	6/24/2011	8	0	25	-17			0	-17
1,545	POSTNL N V SHS ADR	73753A103		3/18/2011	6/24/2011	8	0	17	-9			0	-9
1,546	POSTNL N V SHS ADR	73753A103		4/8/2011	6/24/2011	8	0	10	-2			0	-2
1,547	POTASH CORP SASKATCHEWAN	73755L107		3/15/2011	5/12/2011	154	0	163	-9			0	-9
1,548	POTASH CORP SASKATCHEWAN	73755L107		8/19/2009	5/23/2011	314	0	193	121			0	121
1,549	POTASH CORP SASKATCHEWAN	73755L107		3/15/2011	5/23/2011	105	0	109	-4			0	-4
1,550	POTASH CORP SASKATCHEWAN	73755L107		12/16/2008	5/23/2011	994	0	469	525			0	525
1,551	POTASH CORP SASKATCHEWAN	73755L107		12/16/2008	5/27/2011	450	0	197	253			0	253
1,552	POTASH CORP SASKATCHEWAN	73755L107		11/30/2009	5/27/2011	337	0	226	111			0	111
1,553	POTASH CORP SASKATCHEWAN	73755L107		4/8/2011	5/27/2011	112	0	118	-6			0	-6
1,554	POTASH CORP SASKATCHEWAN	73755L107		3/15/2011	8/19/2011	357	0	381	-24			0	-24
1,555	POTASH CORP SASKATCHEWAN	73755L107		3/15/2011	8/22/2011	258	0	272	-14			0	-14
1,556	POTLATCH CORP NEW	737630103		10/20/2008	5/23/2011	252	0	228	24			0	24
1,557	PRECISION CASTPARTS	740189105		5/21/2009	5/23/2011	302	0	159	143			0	143
1,558	PRECISION CASTPARTS	740189105		10/20/2008	5/23/2011	906	0	369	537			0	537
1,559	PRECISION CASTPARTS	740189105		8/12/2009	5/23/2011	151	0	84	67			0	67
1,560	WALGREEN CO	931422109		2/22/2011	2/28/2011	129	0	127	2			0	2
1,561	WALGREEN CO	931422109		10/20/2008	3/3/2011	502	0	289	213			0	213
1,562	WALGREEN CO	931422109		3/9/2010	3/3/2011	167	0	138	29			0	29
1,563	WARNACO GROUP INC CL A	934390402		1/31/2011	4/8/2011	59	0	51	8			0	8
1,564	WARNACO GROUP INC CL A	934390402		1/31/2011	5/23/2011	217	0	205	12			0	12
1,565	WARNACO GROUP INC CL A	934390402		5/31/2011	10/3/2011	1,126	0	1,440	-314			0	-314
1,566	WASHINGTON FEDL INC	938824109		4/21/2009	5/23/2011	124	0	99	25			0	25

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	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Totals					957,852	0	845,919	111,933	0	0	0	111,933
1,567	WASHINGTON FEDL INC	938824109		4/24/2009	5/23/2011	108	0	86	22			0	22
1,568	WASHINGTON FEDL INC	938824109		10/22/2009	5/23/2011	154	0	167	-13			0	-13
1,569	WELLS FARGO & CO NEW DEL	949746101		10/20/2008	2/14/2011	136	0	127	9			0	9
1,570	WELLS FARGO & CO NEW DEL	949746101		10/20/2008	2/16/2011	133	0	127	6			0	6
1,571	BAKER HUGHES INC	057224107		6/11/2010	5/23/2011	205	0	128	77			0	77
1,572	BAKER HUGHES INC	057224107		6/11/2010	7/8/2011	75	0	43	32			0	32
1,573	BAKER HUGHES INC	057224107		6/11/2010	8/9/2011	60	0	43	17			0	17
1,574	BAKER HUGHES INC	057224107		2/28/2011	8/9/2011	60	0	70	-10			0	-10
1,575	BAKER HUGHES INC	057224107		2/28/2011	9/29/2011	192	0	279	-87			0	-87
1,576	BAKER HUGHES INC	057224107		3/21/2011	9/29/2011	96	0	141	-45			0	-45
1,577	BAKER HUGHES INC	057224107		3/21/2011	12/7/2011	203	0	282	-79			0	-79
1,578	BAKER HUGHES INC	057224107		3/21/2011	12/7/2011	102	0	141	-39			0	-39
1,579	BAKER HUGHES INC	057224107		3/21/2011	12/8/2011	50	0	70	-20			0	-20
1,580	BAKER HUGHES INC	057224107		3/22/2011	12/8/2011	100	0	142	-42			0	-42
1,581	BALL CORP COM	058498106		10/20/2008	1/28/2011	213	0	99	114			0	114
1,582	BALL CORP COM	058498106		10/20/2008	5/23/2011	928	0	395	533			0	533
1,583	BALL CORP COM	058498106		10/20/2008	5/27/2011	156	0	66	90			0	90
1,584	BALL CORP COM	058498106		11/30/2009	5/27/2011	195	0	124	71			0	71
1,585	BALL CORP COM	058498106		11/30/2009	6/13/2011	266	0	174	92			0	92
1,586	BALL CORP COM	058498106		3/9/2010	6/13/2011	38	0	27	11			0	11
1,587	BALL CORP COM	058498106		3/9/2010	6/15/2011	112	0	81	31			0	31
1,588	BALL CORP COM	058498106		4/8/2011	6/15/2011	75	0	73	2			0	2
1,589	BALLY TECHNOLOGIES INC	05874B107		3/7/2011	5/23/2011	160	0	146	14			0	14
1,590	BALLY TECHNOLOGIES INC	05874B107		3/7/2011	8/30/2011	95	0	110	-15			0	-15
1,591	BALLY TECHNOLOGIES INC	05874B107		5/27/2011	8/30/2011	126	0	157	-31			0	-31
1,592	BANCO SANTANDER SA ADR	05964H105		5/28/2009	5/13/2011	341	0	324	17			0	17
1,593	BANCO SANTANDER SA ADR	05964H105		7/17/2009	5/13/2011	398	0	450	-52			0	-52
1,594	BANCO SANTANDER SA ADR	05964H105		7/17/2009	5/23/2011	11	0	13	-2			0	-2
1,595	BANCO SANTANDER SA ADR	05964H105		7/27/2009	5/23/2011	305	0	399	-94			0	-94
1,596	BANCO SANTANDER SA ADR	05964H105		7/27/2009	9/2/2011	17	0	28	-11			0	-11
1,597	BANCO SANTANDER SA ADR	05964H105		7/31/2009	9/2/2011	488	0	830	-342			0	-342
1,598	BANCO SANTANDER SA ADR	05964H105		8/17/2009	9/2/2011	368	0	603	-235			0	-235
1,599	BANCO SANTANDER SA ADR	05964H105		3/9/2010	9/2/2011	111	0	184	-73			0	-73
1,600	BANCO SANTANDER SA ADR	05964H105		8/13/2010	9/2/2011	514	0	735	-221			0	-221
1,601	BANCO SANTANDER SA ADR	05964H105		4/8/2011	9/2/2011	43	0	63	-20			0	-20
1,602	BANCO SANTNDER BRZL SA	05967A107		12/23/2010	5/23/2011	118	0	149	-31			0	-31
1,603	BANCO SANTNDER BRZL SA	05967A107		2/9/2010	5/23/2011	172	0	187	-15			0	-15
1,604	BANCO SANTNDER BRZL SA	05967A107		12/23/2010	7/8/2011	22	0	27	-5			0	-5
1,605	BANCO SANTNDER BRZL SA	05967A107		12/23/2010	7/11/2011	181	0	230	-49			0	-49
1,606	BANCO SANTNDER BRZL SA	05967A107		12/23/2010	7/12/2011	86	0	108	-22			0	-22
1,607	BANCO SANTNDER BRZL SA	05967A107		12/23/2010	7/12/2011	129	0	162	-33			0	-33
1,608	BANCO SANTNDER BRZL SA	05967A107		12/23/2010	7/13/2011	168	0	216	-48			0	-48
1,609	BANCO SANTNDER BRZL SA	05967A107		12/23/2010	7/13/2011	32	0	41	-9			0	-9
1,610	BANCO SANTNDER BRZL SA	05967A107		12/23/2010	7/14/2011	51	0	68	-17			0	-17
1,611	BANCO SANTNDER BRZL SA	05967A107		12/23/2010	7/15/2011	30	0	41	-11			0	-11
1,612	COLONIAL PPTYS T SBI ALA	195872106		10/16/2009	3/3/2011	135	0	86	49			0	49
1,613	COLONIAL PPTYS T SBI ALA	195872106		10/16/2009	3/9/2011	475	0	306	169			0	169
1,614	COLONIAL PPTYS T SBI ALA	195872106		10/27/2010	3/9/2011	76	0	73	3			0	3
1,615	COLONIAL PPTYS T SBI ALA	195872106		10/27/2010	5/23/2011	362	0	329	33			0	33
1,616	COLONIAL PPTYS T SBI ALA	195872106		10/27/2010	6/28/2011	20	0	18	2			0	2
1,617	COLONIAL PPTYS T SBI ALA	195872106		10/27/2010	8/15/2011	337	0	311	26			0	26
1,618	COLONIAL PPTYS T SBI ALA	195872106		11/5/2010	8/15/2011	79	0	78	1			0	1
1,619	COMCAST CORP NEW CL A	20030N101		4/7/2009	1/4/2011	177	0	113	64			0	64
1,620	COMCAST CORP NEW CL A	20030N101		4/7/2009	1/25/2011	115	0	71	44			0	44
1,621	COMCAST CORP NEW CL A	20030N101		3/9/2010	1/25/2011	69	0	53	16			0	16
1,622	COMSTOCK RES INC NEW COM	205768203		3/12/2010	4/7/2011	93	0	101	-8			0	-8
1,623	COML INL BK SP ADR	201712304		9/30/2010	7/14/2011	17	0	31	-14			0	-14
1,624	COMSTOCK RES INC NEW COM	205768203		3/12/2010	5/23/2011	28	0	34	-6			0	-6

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

					Totals	957,852	0	845,919	111,933	0	0	0	111,933
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
1,625	COML INL BK SP ADR	201712304		9/30/2010	7/14/2011	96	0	174	-78			0	-78
1,626	COMSTOCK RES INC NEW COM	205768203		3/16/2010	5/23/2011	169	0	199	-30			0	-30
1,627	COML INL BK SP ADR	201712304		3/15/2011	7/14/2011	344	0	408	-64			0	-64
1,628	CIA BEBI AMBEV ADR SALE	20441W203		1/1/2001	6/13/2011	1	0	1	0			0	0
1,629	COMSTOCK RES INC NEW COM	205768203		3/16/2010	8/10/2011	24	0	35	-11			0	-11
1,630	COMP DE BEBIDAS SPN ADR	20441W203		12/17/2010	9/6/2011	930	0	814	116			0	116
1,631	COMSTOCK RES INC NEW COM	205768203		3/18/2010	8/10/2011	121	0	170	-49			0	-49
1,632	COMSTOCK RES INC NEW COM	205768203		3/18/2010	8/16/2011	25	0	34	-9			0	-9
1,633	COMSTOCK RES INC NEW COM	205768203		3/20/2010	8/16/2011	74	0	103	-29			0	-29
1,634	COMSTOCK RES INC NEW COM	205768203		3/20/2010	8/17/2011	73	0	103	-30			0	-30
1,635	CONAGRA FOODS INC	205887102		9/21/2010	5/2/2011	271	0	234	37			0	37
1,636	CONAGRA FOODS INC	205887102		10/20/2010	5/2/2011	49	0	45	4			0	4
1,637	CONAGRA FOODS INC	205887102		10/20/2010	5/10/2011	177	0	159	18			0	18
1,638	CONAGRA FOODS INC	205887102		10/21/2010	5/10/2011	152	0	138	14			0	14
1,639	CONAGRA FOODS INC	205887102		10/21/2010	5/17/2011	25	0	23	2			0	2
1,640	CONAGRA FOODS INC	205887102		4/8/2011	5/17/2011	178	0	167	11			0	11
1,641	GIVAUDAN SA UNSP ADR	37636P108		6/30/2009	5/23/2011	355	0	210	145			0	145
1,642	GIVAUDAN SA UNSP ADR	37636P108		6/30/2009	7/8/2011	84	0	50	34			0	34
1,643	GLAXOSMITHKLINE PLC ADR	37733W105		8/13/2010	5/23/2011	169	0	153	16			0	16
1,644	GLAXOSMITHKLINE PLC ADR	37733W105		8/23/2010	5/23/2011	423	0	383	40			0	40
1,645	GLAXOSMITHKLINE PLC ADR	37733W105		8/23/2010	7/8/2011	132	0	115	17			0	17
1,646	GLAXOSMITHKLINE PLC ADR	37733W105		8/23/2010	8/8/2011	730	0	689	41			0	41
1,647	GLAXOSMITHKLINE PLC ADR	37733W105		8/23/2010	11/8/2011	134	0	115	19			0	19
1,648	GLAXOSMITHKLINE PLC ADR	37733W105		9/20/2010	11/8/2011	447	0	404	43			0	43
1,649	GLAXOSMITHKLINE PLC ADR	37733W105		11/4/2010	11/8/2011	179	0	159	20			0	20
1,650	GLOBAL PMTS INC GEORGIA	37940X102		4/29/2009	5/23/2011	310	0	192	118			0	118
1,651	GLOBAL PMTS INC GEORGIA	37940X102		8/12/2009	5/23/2011	258	0	214	44			0	44
1,652	GLOBAL PMTS INC GEORGIA	37940X102		11/30/2009	5/23/2011	464	0	461	3			0	3
1,653	GLOBAL PMTS INC GEORGIA	37940X102		1/21/2010	5/23/2011	258	0	230	28			0	28
1,654	GLOBAL PMTS INC GEORGIA	37940X102		1/26/2010	5/27/2011	208	0	182	26			0	26
1,655	GLOBAL PMTS INC GEORGIA	37940X102		3/5/2010	5/27/2011	259	0	219	40			0	40
1,656	GLOBAL PMTS INC GEORGIA	37940X102		3/5/2010	8/30/2011	45	0	44	1			0	1
1,657	GLOBAL PMTS INC GEORGIA	37940X102		4/1/2010	8/30/2011	136	0	142	-6			0	-6
1,658	GLOBAL PMTS INC GEORGIA	37940X102		4/1/2010	9/22/2011	80	0	95	-15			0	-15
1,659	GLOBAL PMTS INC GEORGIA	37940X102		9/9/2010	9/22/2011	40	0	40	0			0	0
1,660	GOLD FIELDS SP ADR NEW	38059T106		2/3/2009	5/23/2011	62	0	43	19			0	19
1,661	GOLD FIELDS SP ADR NEW	38059T106		3/20/2009	5/23/2011	47	0	38	9			0	9
1,662	GOLDCORP INC	380956409		10/20/2008	4/8/2011	163	0	66	97			0	97
1,663	GOLDCORP INC	380956409		5/16/2011	5/23/2011	243	0	244	-1			0	-1
1,664	GOLDCORP INC	380956409		10/20/2008	5/23/2011	292	0	132	160			0	160
1,665	GOLDCORP INC	380956409		10/29/2008	5/23/2011	146	0	58	88			0	88
1,666	GOLDCORP INC	380956409		2/18/2009	5/23/2011	97	0	63	34			0	34
1,667	GOLDCORP INC	380956409		5/16/2011	7/8/2011	51	0	49	2			0	2
1,668	GOLDCORP INC	380956409		2/18/2009	8/30/2011	104	0	63	41			0	41
1,669	GOLDCORP INC	380956409		3/9/2010	8/30/2011	104	0	81	23			0	23
1,670	GOLDCORP INC	380956409		3/9/2010	9/12/2011	105	0	81	24			0	24
1,671	GOLDCORP INC	380956409		3/9/2010	9/21/2011	104	0	81	23			0	23
1,672	GOLDMAN SACHS GROUP INC	38141G104		2/5/2009	1/6/2011	173	0	93	80			0	80
1,673	GOLDMAN SACHS GROUP INC	38141G104		4/14/2009	1/7/2011	171	0	118	53			0	53
1,674	GOLDMAN SACHS GROUP INC	38141G104		4/14/2009	1/10/2011	170	0	118	52			0	52
1,675	GOLDMAN SACHS GROUP INC	38141G104		4/14/2009	1/12/2011	171	0	118	53			0	53
1,676	PROGRESSIVE CRP OHIO	743315103		3/15/2011	6/8/2011	122	0	123	-1			0	-1
1,677	PROGRESSIVE CRP OHIO	743315103		3/15/2011	6/9/2011	122	0	130	-8			0	-8
1,678	PROGRESSIVE CRP OHIO	743315103		5/27/2011	6/9/2011	122	0	130	-8			0	-8
1,679	PROLOGIS INC	74340W103		11/4/2010	6/28/2011	34	0	32	2			0	2
1,680	PROLOGIS INC	74340W103		11/4/2010	8/10/2011	633	0	727	-94			0	-94
1,681	PROLOGIS INC	74340W103		11/9/2010	8/10/2011	248	0	285	-37			0	-37
1,682	PROLOGIS INC	74340W103		11/9/2010	8/10/2011	330	0	380	-50			0	-50

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Totals					957,852	0	845,919	111,933	0	0	0	111,933
1,683	PROLOGIS INC	74340W103		11/11/2010	8/10/2011	330	0	368	-38			0	-38
1,684	PROLOGIS INC	74340W103		11/9/2010	8/19/2011	321	0	448	-127			0	-127
1,685	PROLOGIS INC	74340W103		11/11/2010	8/19/2011	27	0	31	-4			0	-4
1,686	PROLOGIS INC	74340W103		11/11/2010	9/6/2011	254	0	307	-53			0	-53
1,687	PROLOGIS INC	74340W103		11/18/2010	9/6/2011	76	0	90	-14			0	-14
1,688	PROLOGIS INC	74340W103		11/18/2010	9/14/2011	574	0	661	-87			0	-87
1,689	PROLOGIS INC	74340W103		11/18/2010	9/21/2011	167	0	180	-13			0	-13
1,690	PROLOGIS INC	74340W103		1/25/2011	9/21/2011	167	0	196	-29			0	-29
1,691	PROLOGIS INC	74340W103		12/17/2010	10/27/2011	178	0	171	7			0	7
1,692	PROLOGIS INC	74340W103		1/25/2011	10/27/2011	149	0	163	-14			0	-14
1,693	PROLOGIS INC	74340W103		1/25/2011	10/27/2011	178	0	196	-18			0	-18
1,694	PROLOGIS INC	74340W103		1/28/2011	10/27/2011	178	0	206	-28			0	-28
1,695	PROLOGIS INC	74340W103		1/25/2011	10/28/2011	148	0	146	2			0	2
1,696	PROLOGIS INC	74340W103		1/28/2011	10/28/2011	237	0	275	-38			0	-38
1,697	PROLOGIS INC	74340W103		1/28/2011	12/23/2011	258	0	309	-51			0	-51
1,698	SILVER WHEATON CORP	828336107		3/9/2010	5/23/2011	69	0	31	38			0	38
1,699	SILVER WHEATON CORP	828336107		3/23/2010	5/23/2011	241	0	111	130			0	130
1,700	SIMON PROPERTY GROUP DEL	828806109		3/26/2009	1/10/2011	586	0	211	375			0	375
1,701	SIMON PROPERTY GROUP DEL	828806109		3/26/2009	1/20/2011	197	0	70	127			0	127
1,702	SIMON PROPERTY GROUP DEL	828806109		3/26/2009	3/3/2011	1,394	0	457	937			0	937
1,703	SIMON PROPERTY GROUP DEL	828806109		3/30/2009	3/3/2011	536	0	158	378			0	378
1,704	SIMON PROPERTY GROUP DEL	828806109		3/30/2009	3/23/2011	415	0	126	289			0	289
1,705	WELLS FARGO & CO NEW DEL	949746101		12/2/2008	2/16/2011	67	0	49	18			0	18
1,706	WELLS FARGO & CO NEW DEL	949746101		8/26/2009	2/28/2011	481	0	414	67			0	67
1,707	WELLS FARGO & CO NEW DEL	949746101		12/15/2009	2/28/2011	257	0	210	47			0	47
1,708	WELLS FARGO & CO NEW DEL	949746101		3/9/2010	2/28/2011	32	0	29	3			0	3
1,709	WESFARMERS LTD SHS	950840108		2/12/2010	5/23/2011	600	0	463	137			0	137
1,710	WESTERN UN CO	959802109		2/3/2011	2/28/2011	503	0	477	26			0	26
1,711	WESTERN UN CO	959802109		1/12/2010	5/23/2011	142	0	139	3			0	3
1,712	WESTERN UN CO	959802109		2/4/2010	5/23/2011	284	0	233	51			0	51
1,713	WESTERN UN CO	959802109		3/9/2010	5/23/2011	61	0	49	12			0	12
1,714	WESTERN UN CO	959802109		7/12/2010	5/23/2011	183	0	144	39			0	39
1,715	WESTERN UN CO	959802109		10/27/2010	5/23/2011	41	0	37	4			0	4
1,716	WEYERHAEUSER CO	962166104		10/20/2008	4/8/2011	48	0	83	-35			0	-35
1,717	WEYERHAEUSER CO	962166104		10/20/2008	5/23/2011	64	0	124	-60			0	-60
1,718	WEYERHAEUSER CO	962166104		1/2/2009	5/23/2011	86	0	125	-39			0	-39
1,719	WEYERHAEUSER CO	962166104		9/2/2010	5/23/2011	107	0	78	29			0	29
1,720	WHEELOCK AND CO LTD ADR	963271200		12/9/2010	5/23/2011	616	0	611	5			0	5
1,721	WHIRLPOOL CORP	963320106		11/18/2010	5/23/2011	163	0	153	10			0	10
1,722	MACERICH CO	554382101		4/16/2010	10/5/2011	124	0	122	2			0	2
1,723	MACERICH CO	554382101		8/13/2010	10/5/2011	412	0	397	15			0	15
1,724	MACERICH CO	554382101		11/15/2010	10/5/2011	82	0	92	-10			0	-10
1,725	MACERICH CO	554382101		11/15/2010	10/13/2011	306	0	323	-17			0	-17
1,726	MACERICH CO	554382101		11/15/2010	10/27/2011	400	0	369	31			0	31
1,727	MACERICH CO	554382101		11/17/2010	10/27/2011	500	0	438	62			0	62
1,728	MACERICH CO	554382101		4/14/2011	10/27/2011	50	0	49	1			0	1
1,729	MACERICH CO	554382101		4/14/2011	10/28/2011	598	0	590	8			0	8
1,730	MACERICH CO	554382101		4/14/2011	10/31/2011	150	0	147	3			0	3
1,731	MACERICH CO	554382101		5/19/2011	10/31/2011	250	0	262	-12			0	-12
1,732	MACK CALI REALTY CORP	554489104		12/23/2010	4/12/2011	946	0	950	-4			0	-4
1,733	MACK CALI REALTY CORP	554489104		12/23/2010	4/14/2011	134	0	131	3			0	3
1,734	MACK CALI REALTY CORP	554489104		1/18/2011	4/14/2011	672	0	675	-3			0	-3
1,735	MACK CALI REALTY CORP	554489104		1/21/2011	4/14/2011	403	0	409	-6			0	-6
1,736	MACK CALI REALTY CORP	554489104		3/19/2009	5/23/2011	203	0	113	90			0	90
1,737	MACK CALI REALTY CORP	554489104		6/8/2010	5/23/2011	169	0	149	20			0	20
1,738	MACK CALI REALTY CORP	554489104		9/9/2011	11/11/2011	240	0	270	-30			0	-30
1,739	MACK CALI REALTY CORP	554489104		9/9/2011	11/11/2011	187	0	210	-23			0	-23
1,740	MACK CALI REALTY CORP	554489104		9/9/2011	11/17/2011	130	0	150	-20			0	-20

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	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Totals					957,852	0	845,919	111,933	0	0	0	111,933
1,741	MACK CALI REALTY CORP	554489104		9/13/2011	11/17/2011	52	0	60	-8			0	-8
1,742	MACK CALI REALTY CORP	554489104		9/13/2011	11/17/2011	260	0	299	-39			0	-39
1,743	MACK CALI REALTY CORP	554489104		9/9/2011	11/18/2011	230	0	274	-44			0	-44
1,744	MACK CALI REALTY CORP	554489104		9/9/2011	11/28/2011	173	0	225	-52			0	-52
1,745	MACK CALI REALTY CORP	554489104		9/9/2011	11/28/2011	123	0	164	-41			0	-41
1,746	PRECISION CASTPARTS	740189105		8/12/2009	5/27/2011	314	0	167	147			0	147
1,747	PRECISION CASTPARTS	740189105		11/30/2009	5/27/2011	628	0	415	213			0	213
1,748	PRECISION CASTPARTS	740189105		4/8/2011	5/27/2011	157	0	147	10			0	10
1,749	PRECISION CASTPARTS	740189105		5/21/2009	7/8/2011	162	0	80	82			0	82
1,750	PRECISION DRILLING CORP	74022D308		6/27/2011	10/31/2011	214	0	243	-29			0	-29
1,751	PRICE T ROWE GROUP INC	74144T108		10/20/2008	5/23/2011	680	0	444	236			0	236
1,752	PRICE T ROWE GROUP INC	74144T108		10/20/2008	5/27/2011	187	0	121	66			0	66
1,753	PRICE T ROWE GROUP INC	74144T108		11/30/2009	5/27/2011	375	0	289	86			0	86
1,754	PRICE T ROWE GROUP INC	74144T108		4/8/2011	5/27/2011	62	0	68	-6			0	-6
1,755	PRICELINE COM INC	741503403		5/13/2010	2/28/2011	452	0	213	239			0	239
1,756	PRICELINE COM INC	741503403		6/28/2010	2/28/2011	452	0	188	264			0	264
1,757	PROCTER & GAMBLE CO	742718109		2/28/2011	5/23/2011	134	0	126	8			0	8
1,758	PROCTER & GAMBLE CO	742718109		2/28/2011	7/8/2011	65	0	63	2			0	2
1,759	PROCTER & GAMBLE CO	742718109		2/28/2011	9/26/2011	63	0	63	0			0	0
1,760	PROCTER & GAMBLE CO	742718109		2/28/2011	10/28/2011	323	0	316	7			0	7
1,761	PROCTER & GAMBLE CO	742718109		2/28/2011	12/5/2011	259	0	253	6			0	6
1,762	PROGRESSIVE CRP OHIO	743315103		4/14/2010	5/23/2011	65	0	62	3			0	3
1,763	PROGRESSIVE CRP OHIO	743315103		4/15/2010	5/23/2011	172	0	168	4			0	4
1,764	PROGRESSIVE CRP OHIO	743315103		8/19/2010	5/23/2011	43	0	40	3			0	3
1,765	PROGRESSIVE CRP OHIO	743315103		8/19/2010	6/8/2011	102	0	99	3			0	3
1,766	XILINX INC	983919101		12/22/2010	8/26/2011	90	0	85	5			0	5
1,767	XILINX INC	983919101		5/27/2011	8/26/2011	30	0	35	-5			0	-5
1,768	XILINX INC	983919101		5/27/2011	8/30/2011	156	0	175	-19			0	-19
1,769	YAHOO INC	984332106		12/30/2009	3/21/2011	131	0	137	-6			0	-6
1,770	YAHOO INC	984332106		1/6/2010	3/21/2011	148	0	156	-8			0	-8
1,771	YAHOO INC	984332106		1/6/2010	3/21/2011	33	0	35	-2			0	-2
1,772	BANCO SANTNDER BRZL SA	05967A107		12/28/2010	7/15/2011	20	0	27	-7			0	-7
1,773	BANCO SANTNDER BRZL SA	05967A107		12/29/2010	7/15/2011	10	0	14	-4			0	-4
1,774	BANCO SANTNDER BRZL SA	05967A107		4/8/2011	7/15/2011	71	0	84	-13			0	-13
1,775	BANCO SANTNDER BRZL SA	05967A107		2/9/2010	7/28/2011	92	0	117	-25			0	-25
1,776	BANCO SANTNDER BRZL SA	05967A107		3/9/2010	7/28/2011	18	0	25	-7			0	-7
1,777	BANCO SANTNDER BRZL SA	05967A107		3/23/2010	7/28/2011	322	0	432	-110			0	-110
1,778	BANCO SANTNDER BRZL SA	05967A107		4/27/2010	7/28/2011	340	0	418	-78			0	-78
1,779	BANCO SANTNDER BRZL SA	05967A107		4/8/2011	7/28/2011	37	0	48	-11			0	-11
1,780	BANK OF CHINA LTD ADR	06426M104		2/2/2010	5/23/2011	186	0	167	19			0	19
1,781	BANK OF CHINA LTD ADR	06426M104		2/2/2010	9/27/2011	403	0	584	-181			0	-181
1,782	BANK OF CHINA LTD ADR	06426M104		3/3/2010	9/27/2011	214	0	327	-113			0	-113
1,783	BANK OF CHINA LTD ADR	06426M104		8/13/2010	9/27/2011	115	0	175	-60			0	-60
1,784	BANK OF CHINA LTD ADR	06426M104		4/8/2011	9/27/2011	49	0	87	-38			0	-38
1,785	BARCLAYS PLC ADR	06738E204		6/2/2009	5/23/2011	172	0	183	-11			0	-11
1,786	BARRETT BILL CORP	06846N104		7/23/2009	5/23/2011	42	0	28	14			0	14
1,787	BARRETT BILL CORP	06846N104		9/23/2009	5/23/2011	254	0	198	56			0	56
1,788	BARRETT BILL CORP	06846N104		2/5/2010	5/23/2011	42	0	31	11			0	11
1,789	BARRETT BILL CORP	06846N104		2/5/2010	5/31/2011	176	0	124	52			0	52
1,790	WHIRLPOOL CORP	963320106		11/18/2010	8/18/2011	57	0	77	-20			0	-20
1,791	WHIRLPOOL CORP	963320106		3/15/2011	8/18/2011	57	0	82	-25			0	-25
1,792	WHIRLPOOL CORP	963320106		5/27/2011	8/18/2011	114	0	166	-52			0	-52
1,793	WHITING PETROLEUM CORP	966387102		7/28/2011	10/20/2011	44	0	58	-14			0	-14
1,794	WISCONSIN ENERGY CORP	976657106		12/18/2009	3/18/2011	208	0	171	37			0	37
1,795	WISCONSIN ENERGY CORP	976657106		12/18/2009	4/8/2011	30	0	24	6			0	6
1,796	WORLD FUEL SERVICES CRP	981475106		1/18/2011	5/23/2011	386	0	416	-30			0	-30
1,797	WORLD FUEL SERVICES CRP	981475106		1/18/2011	5/23/2011	140	0	151	-11			0	-11
1,798	WORLD FUEL SERVICES CRP	981475106		1/18/2011	5/27/2011	144	0	152	-8			0	-8

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	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Totals					957,852	0	845,919	111,933	0	0	0	111,933
1,799	WORLD FUEL SERVICES CRP	981475106		1/18/2011	5/27/2011	36	0	38	-2			0	-2
1,800	WORLD FUEL SERVICES CRP	981475106		1/31/2011	5/27/2011	180	0	186	-6			0	-6
1,801	WORLD FUEL SERVICES CRP	981475106		4/8/2011	5/27/2011	36	0	40	-4			0	-4
1,802	WORLD FUEL SERVICES CRP	981475106		4/13/2011	5/27/2011	108	0	112	-4			0	-4
1,803	WYNN RESORTS LTD	983134107		9/7/2011	10/19/2011	2,385	0	2,738	-353			0	-353
1,804	WYNN RESORTS LTD	983134107		9/23/2011	10/19/2011	530	0	557	-27			0	-27
1,805	XILINX INC	983919101		10/29/2010	5/23/2011	105	0	81	24			0	24
1,806	XILINX INC	983919101		11/1/2010	5/23/2011	105	0	81	24			0	24
1,807	XILINX INC	983919101		12/22/2010	5/23/2011	35	0	28	7			0	7
1,808	XILINX INC	983919101		12/22/2010	8/26/2011	90	0	85	5			0	5
1,809	AMERICAN TOWER CORP CL A	029912201		2/28/2011	4/11/2011	251	0	269	-18			0	-18
1,810	AMERIPRISE FINL INC	03076C106		1/7/2009	2/28/2011	378	0	144	234			0	234
1,811	AMERIPRISE FINL INC	03076C106		2/2/2010	2/28/2011	252	0	160	92			0	92
1,812	AMERIPRISE FINL INC	03076C106		6/2/2010	4/8/2011	63	0	39	24			0	24
1,813	AMERIPRISE FINL INC	03076C106		6/2/2010	5/23/2011	307	0	196	111			0	111
1,814	AMERIPRISE FINL INC	03076C106		4/1/2011	5/23/2011	61	0	62	-1			0	-1
1,815	AMERIPRISE FINL INC	03076C106		2/4/2011	8/24/2011	173	0	233	-60			0	-60
1,816	AMERIPRISE FINL INC	03076C106		4/8/2011	8/24/2011	43	0	63	-20			0	-20
1,817	AMERIPRISE FINL INC	03076C106		2/4/2011	8/25/2011	173	0	232	-59			0	-59
1,818	AMETEK INC NEW	031100100		10/20/2008	5/23/2011	500	0	278	222			0	222
1,819	AMETEK INC NEW	031100100		11/30/2009	5/23/2011	334	0	194	140			0	140
1,820	AMETEK INC NEW	031100100		11/30/2009	5/27/2011	729	0	412	317			0	317
1,821	AMETEK INC NEW	031100100		4/8/2011	5/27/2011	86	0	87	-1			0	-1
1,822	AMGEN INC COM PV $0 0001	031162100		10/5/2009	2/11/2011	54	0	58	-4			0	-4
1,823	LUKOIL SPONSORED ADR	677862104		11/12/2010	1/27/2011	632	0	565	67			0	67
1,824	LUKOIL SPONSORED ADR	677862104		11/12/2010	3/23/2011	420	0	339	81			0	81
1,825	LUKOIL SPONSORED ADR	677862104		11/12/2010	3/31/2011	1,213	0	960	253			0	253
1,826	OLD REPUB INTL CORP	680223104		1/22/2009	4/8/2011	65	0	53	12			0	12
1,827	OLD REPUB INTL CORP	680223104		1/22/2009	5/23/2011	102	0	84	18			0	18
1,828	OLD REPUB INTL CORP	680223104		4/24/2009	5/23/2011	140	0	104	36			0	36
1,829	OLD REPUB INTL CORP	680223104		3/3/2011	5/23/2011	51	0	49	2			0	2
1,830	OLD REPUB INTL CORP	680223104		3/3/2011	10/28/2011	90	0	122	-32			0	-32
1,831	OMNICARE INC	681904108		12/11/2009	5/23/2011	156	0	118	38			0	38
1,832	OMNICARE INC	681904108		2/1/2010	5/23/2011	62	0	51	11			0	11
1,833	OMNICARE INC	681904108		2/1/2010	11/1/2011	145	0	127	18			0	18
1,834	OMNICARE INC	681904108		4/8/2011	11/1/2011	29	0	31	-2			0	-2
1,835	OMNICARE INC	681904108		5/27/2011	11/1/2011	29	0	32	-3			0	-3
1,836	OMNICARE INC	681904108		5/27/2011	11/10/2011	179	0	190	-11			0	-11
1,837	ON SEMICONDUCTOR CRP COM	682189105		8/30/2010	5/23/2011	1,094	0	645	449			0	449
1,838	ON SEMICONDUCTOR CRP COM	682189105		8/30/2010	5/27/2011	299	0	174	125			0	125
1,839	ON SEMICONDUCTOR CRP COM	682189105		9/9/2010	5/27/2011	409	0	237	172			0	172
1,840	ON SEMICONDUCTOR CRP COM	682189105		2/22/2011	5/27/2011	111	0	111	0			0	0
1,841	ON SEMICONDUCTOR CRP COM	682189105		4/8/2011	5/27/2011	66	0	59	7			0	7
1,842	ON SEMICONDUCTOR CRP COM	682189105		4/26/2011	5/27/2011	155	0	143	12			0	12
1,843	ORACLE CORP $0 01 DEL	68389X105		10/30/2008	1/4/2011	126	0	73	53			0	53
1,844	ORACLE CORP $0 01 DEL	68389X105		10/30/2008	1/5/2011	31	0	18	13			0	13
1,845	VALEO SPONSORED ADR	919134304		10/22/2010	5/23/2011	115	0	111	4			0	4
1,846	VALEO SPONSORED ADR	919134304		10/22/2010	7/8/2011	68	0	56	12			0	12
1,847	VALEO SPONSORED ADR	919134304		10/22/2010	9/12/2011	581	0	750	-169			0	-169
1,848	VALEO SPONSORED ADR	919134304		4/8/2011	9/12/2011	22	0	30	-8			0	-8
1,849	VARIAN MEDICAL SYS INC	92220P105		7/14/2009	5/23/2011	610	0	294	316			0	316
1,850	VARIAN MEDICAL SYS INC	92220P105		8/12/2009	5/23/2011	677	0	369	308			0	308
1,851	VARIAN MEDICAL SYS INC	92220P105		11/30/2009	5/23/2011	68	0	47	21			0	21
1,852	VARIAN MEDICAL SYS INC	92220P105		11/30/2009	5/27/2011	1,072	0	750	322			0	322
1,853	VARIAN MEDICAL SYS INC	92220P105		4/8/2011	5/27/2011	134	0	138	-4			0	-4
1,854	VARIAN MEDICAL SYS INC	92220P105		5/31/2011	7/25/2011	1,267	0	1,210	57			0	57
1,855	VENTAS INC	92276F100		1/6/2010	4/14/2011	604	0	475	129			0	129
1,856	VENTAS INC	92276F100		1/11/2010	4/14/2011	659	0	529	130			0	130

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	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

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	Totals					957,852	0	845,919	111,933	0	0	0	111,933
1,857	VENTAS INC	92276F100		1/11/2010	4/21/2011	444	0	353	91			0	91
1,858	VENTAS INC	92276F100		1/15/2010	4/21/2011	55	0	45	10			0	10
1,859	VENTAS INC	92276F100		1/15/2010	5/23/2011	926	0	762	164			0	164
1,860	VENTAS INC	92276F100		5/4/2010	5/23/2011	490	0	429	61			0	61
1,861	VENTAS INC	92276F100		6/14/2010	5/23/2011	436	0	392	44			0	44
1,862	VENTAS INC	92276F100		6/14/2010	6/9/2011	903	0	834	69			0	69
1,863	VENTAS INC	92276F100		6/14/2010	6/14/2011	106	0	98	8			0	8
1,864	VENTAS INC	92276F100		7/30/2010	6/14/2011	369	0	356	13			0	13
1,865	AMGEN INC COM PV $0 0001	031162100		10/5/2009	3/31/2011	107	0	117	-10			0	-10
1,866	AMGEN INC COM PV $0 0001	031162100		10/22/2009	4/1/2011	53	0	57	-4			0	-4
1,867	AMGEN INC COM PV $0 0001	031162100		11/18/2009	4/1/2011	160	0	168	-8			0	-8
1,868	AMGEN INC COM PV $0 0001	031162100		3/9/2010	4/15/2011	56	0	58	-2			0	-2
1,869	AMGEN INC COM PV $0 0001	031162100		2/28/2011	4/15/2011	167	0	156	11			0	11
1,870	AMGEN INC COM PV $0 0001	031162100		2/28/2011	4/18/2011	110	0	104	6			0	6
1,871	AMPHENOL CORP CL A NEW	032095101		10/20/2008	5/23/2011	641	0	327	314			0	314
1,872	AMPHENOL CORP CL A NEW	032095101		12/1/2008	5/23/2011	641	0	256	385			0	385
1,873	AMPHENOL CORP CL A NEW	032095101		12/23/2009	5/23/2011	53	0	46	7			0	7
1,874	AMPHENOL CORP CL A NEW	032095101		12/30/2009	5/23/2011	53	0	47	6			0	6
1,875	AMPHENOL CORP CL A NEW	032095101		12/1/2008	5/27/2011	431	0	171	260			0	260
1,876	AMPHENOL CORP CL A NEW	032095101		3/3/2009	5/27/2011	269	0	120	149			0	149
1,877	AMPHENOL CORP CL A NEW	032095101		11/30/2009	5/27/2011	323	0	246	77			0	77
1,878	AMPHENOL CORP CL A NEW	032095101		2/25/2011	5/27/2011	162	0	171	-9			0	-9
1,879	ANADARKO PETE CORP	032511107		10/20/2008	5/23/2011	147	0	72	75			0	75
1,880	ANADARKO PETE CORP	032511107		3/10/2009	5/23/2011	221	0	108	113			0	113
1,881	ANADARKO PETE CORP	032511107		3/9/2010	11/10/2011	157	0	142	15			0	15
1,882	FDL R INV TR SBI NEW MD	313747206		4/12/2011	12/7/2011	89	0	82	7			0	7
1,883	FDL R INV TR SBI NEW MD	313747206		4/14/2011	12/7/2011	537	0	497	40			0	40
1,884	FDL R INV TR SBI NEW MD	313747206		5/6/2011	12/7/2011	447	0	440	7			0	7
1,885	FDL R INV TR SBI NEW MD	313747206		8/5/2011	12/21/2011	366	0	322	44			0	44
1,886	FDL R INV TR SBI NEW MD	313747206		8/5/2011	12/23/2011	555	0	483	72			0	72
1,887	FDL R INV TR SBI NEW MD	313747206		8/5/2011	12/27/2011	185	0	161	24			0	24
1,888	FDL R INV TR SBI NEW MD	313747206		8/11/2011	12/27/2011	463	0	424	39			0	39
1,889	FELCOR LODGING TRUST TEX	31430F101		3/30/2011	5/23/2011	117	0	123	-6			0	-6
1,890	FELCOR LODGING TRUST TEX	31430F101		3/30/2011	6/28/2011	16	0	18	-2			0	-2
1,891	FELCOR LODGING TRUST TEX	31430F101		3/30/2011	9/1/2011	249	0	480	-231			0	-231
1,892	FELCOR LODGING TRUST TEX	31430F101		3/30/2011	9/2/2011	48	0	98	-50			0	-50
1,893	FELCOR LODGING TRUST TEX	31430F101		3/30/2011	9/2/2011	236	0	599	-363			0	-363
1,894	FELCOR LODGING TRUST TEX	31430F101		8/2/2011	9/2/2011	109	0	170	-61			0	-61
1,895	F5 NETWORKS INC COM	315616102		2/28/2011	3/22/2011	281	0	353	-72			0	-72
1,896	FIFTH THIRD BANCORP	316773100		12/9/2010	5/23/2011	38	0	43	-5			0	-5
1,897	FIFTH THIRD BANCORP	316773100		12/10/2010	5/23/2011	50	0	59	-9			0	-9
1,898	FIFTH THIRD BANCORP	316773100		12/10/2010	5/23/2011	13	0	15	-2			0	-2
1,899	FIFTH THIRD BANCORP	316773100		12/13/2010	5/23/2011	75	0	88	-13			0	-13
1,900	FIFTH THIRD BANCORP	316773100		4/8/2011	5/23/2011	50	0	55	-5			0	-5
1,901	FIFTH THIRD BANCORP	316773100		5/2/2011	5/23/2011	13	0	13	0			0	0
1,902	FIFTH THIRD BANCORP	316773100		5/2/2011	5/23/2011	25	0	26	-1			0	-1
1,903	FIFTH THIRD BANCORP	316773100		8/10/2009	12/13/2011	143	0	119	24			0	24
1,904	FIRST INDL REALTY TR INC	32054K103		10/28/2010	1/28/2011	687	0	496	191			0	191
1,905	FIRST NIAGARA FINL GROUP	33582V108		5/6/2010	4/8/2011	41	0	40	1			0	1
1,906	FIRST NIAGARA FINL GROUP	33582V108		5/6/2010	5/23/2011	42	0	40	2			0	2
1,907	FIRST NIAGARA FINL GROUP	33582V108		5/27/2010	5/23/2011	226	0	208	18			0	18
1,908	FIRST NIAGARA FINL GROUP	33582V108		8/12/2010	5/23/2011	57	0	51	6			0	6
1,909	FIRST NIAGARA FINL GROUP	33582V108		8/13/2010	5/23/2011	99	0	90	9			0	9
1,910	FIRST NIAGARA FINL GROUP	33582V108		10/6/2010	5/23/2011	113	0	95	18			0	18
1,911	FIRST SOLAR INC	336433107		3/15/2011	4/8/2011	148	0	158	-10			0	-10
1,912	FIRST SOLAR INC	336433107		3/15/2011	5/27/2011	238	0	316	-78			0	-78
1,913	FIRST SOLAR INC	336433107		3/15/2011	6/23/2011	122	0	158	-36			0	-36
1,914	FIRST SOLAR INC	336433107		3/15/2011	6/23/2011	122	0	171	-49			0	-49

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Short Term CG Distributions	0

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	Totals					957,852	0	845,919	111,933	0	0	0	111,933
1,915	FIRST SOLAR INC	336433107		4/1/2011	6/24/2011	120	0	162	-42			0	-42
1,916	FLETCHER BUILDING LTD	339305302		5/2/2011	5/23/2011	355	0	374	-19			0	-19
1,917	FLOWERS FOODS INC COM	343498101		12/22/2009	4/11/2011	141	0	120	21			0	21
1,918	FLOWERS FOODS INC COM	343498101		3/9/2010	4/11/2011	85	0	75	10			0	10
1,919	FLOWERS FOODS INC COM	343498101		6/2/2010	5/23/2011	319	0	246	73			0	73
1,920	FLOWERS FOODS INC COM	343498101		8/19/2010	5/23/2011	32	0	25	7			0	7
1,921	FLOWERS FOODS INC COM	343498101		8/19/2010	5/31/2011	133	0	100	33			0	33
1,922	NOVARTIS ADR	66987V109		8/13/2010	7/8/2011	124	0	101	23			0	23
1,923	NOVO NORDISK A S ADR	670100205		3/2/2009	3/18/2011	372	0	140	232			0	232
1,924	NOVO NORDISK A S ADR	670100205		3/2/2009	5/23/2011	486	0	186	300			0	300
1,925	NSK LTD ADR	670184100		8/18/2009	5/23/2011	474	0	326	148			0	148
1,926	NSK LTD ADR	670184100		8/13/2010	5/23/2011	109	0	76	33			0	33
1,927	NSK LTD ADR	670184100		8/13/2010	6/3/2011	293	0	202	91			0	91
1,928	NSK LTD ADR	670184100		8/13/2010	7/8/2011	118	0	76	42			0	42
1,929	NVIDIA	67066G104		1/6/2011	3/10/2011	128	0	130	-2			0	-2
1,930	NVIDIA	67066G104		1/7/2011	3/10/2011	55	0	59	-4			0	-4
1,931	NVIDIA	67066G104		2/24/2011	3/10/2011	37	0	45	-8			0	-8
1,932	NVIDIA	67066G104		2/28/2011	3/10/2011	293	0	360	-67			0	-67
1,933	OCCIDENTAL PETE CORP CAL	674599105		10/20/2008	5/5/2011	106	0	50	56			0	56
1,934	OCCIDENTAL PETE CORP CAL	674599105		10/20/2008	6/9/2011	103	0	50	53			0	53
1,935	OCCIDENTAL PETE CORP CAL	674599105		10/20/2008	10/18/2011	85	0	50	35			0	35
1,936	OCCIDENTAL PETE CORP CAL	674599105		10/20/2008	10/24/2011	174	0	100	74			0	74
1,937	VENTAS INC	92276F100		7/30/2010	6/28/2011	107	0	102	5			0	5
1,938	VENTAS INC	92276F100		7/30/2010	6/29/2011	214	0	203	11			0	11
1,939	VENTAS INC	92276F100		10/6/2010	6/29/2011	750	0	755	-5			0	-5
1,940	VENTAS INC	92276F100		1/15/2010	7/11/2011	161	0	135	26			0	26
1,941	VENTAS INC	92276F100		2/24/2010	7/11/2011	752	0	586	166			0	166
1,942	VENTAS INC	92276F100		3/8/2010	7/11/2011	644	0	524	120			0	120
1,943	VENTAS INC	92276F100		10/6/2010	7/13/2011	214	0	216	-2			0	-2
1,944	VENTAS INC	92276F100		10/6/2010	7/13/2011	481	0	459	22			0	22
1,945	VENTAS INC	92276F100		7/6/2010	7/14/2011	53	0	44	9			0	9
1,946	VENTAS INC	92276F100		5/27/2011	7/14/2011	107	0	104	3			0	3
1,947	VENTAS INC	92276F100		10/6/2010	7/20/2011	381	0	357	24			0	24
1,948	VENTAS INC	92276F100		10/11/2010	7/20/2011	163	0	162	1			0	1
1,949	VENTAS INC	92276F100		3/29/2011	8/22/2011	97	0	105	-8			0	-8
1,950	VENTAS INC	92276F100		4/15/2011	8/30/2011	105	0	112	-7			0	-7
1,951	VENTAS INC	92276F100		10/11/2010	10/4/2011	372	0	432	-60			0	-60
1,952	VENTAS INC	92276F100		11/2/2010	10/4/2011	186	0	184	2			0	2
1,953	VENTAS INC	92276F100		12/17/2010	10/4/2011	46	0	50	-4			0	-4
1,954	VENTAS INC	92276F100		12/17/2010	10/6/2011	487	0	496	-9			0	-9
1,955	VENTAS INC	92276F100		12/17/2010	10/27/2011	713	0	645	68			0	68
1,956	VENTAS INC	92276F100		12/17/2010	11/28/2011	151	0	149	2			0	2
1,957	VENTAS INC	92276F100		12/21/2010	11/28/2011	452	0	458	-6			0	-6
1,958	VERISIGN INC	92343E102		8/7/2009	2/28/2011	106	0	57	49			0	49
1,959	VERISIGN INC	92343E102		8/10/2009	2/28/2011	388	0	208	180			0	180
1,960	ANNALY CAP MGMT INC	035710409		9/27/2010	8/25/2011	52	0	56	-4			0	-4
1,961	ANTOFAGASTA PLC SPN ADR	037189107		8/28/2009	5/6/2011	1,337	0	870	467			0	467
1,962	ANTOFAGASTA PLC SPN ADR	037189107		4/8/2011	5/6/2011	39	0	49	-10			0	-10
1,963	APACHE CORP	037411105		12/2/2008	1/26/2011	122	0	69	53			0	53
1,964	APACHE CORP	037411105		3/23/2009	1/26/2011	122	0	71	51			0	51
1,965	APACHE CORP	037411105		3/23/2009	6/28/2011	120	0	71	49			0	49
1,966	APACHE CORP	037411105		8/3/2009	7/1/2011	123	0	87	36			0	36
1,967	APACHE CORP	037411105		8/3/2009	10/24/2011	194	0	174	20			0	20
1,968	ANALOG DEVICES INC COM	032654105		8/23/2010	2/3/2011	314	0	240	74			0	74
1,969	ANCESTRY COM INC	032803108		9/2/2011	11/8/2011	538	0	731	-193			0	-193
1,970	FOCUS MEDIA HLDG LTD ADR	34415V109		5/31/2011	10/12/2011	2,955	0	3,539	-584			0	-584
1,971	FOMENTO ECNMCO MEX SPADR	344419106		11/12/2010	1/27/2011	597	0	607	-10			0	-10
1,972	FOMENTO ECNMCO MEX SPADR	344419106		11/12/2010	3/30/2011	290	0	276	14			0	14

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	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

					Totals	957,852	0	845,919	111,933	0	0	0	111,933
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
1,973	FOMENTO ECNMCO MEX SPADR	344419106		11/12/2010	4/20/2011	315	0	276	39			0	39
1,974	FOMENTO ECNMCO MEX SPADR	344419106		11/12/2010	4/28/2011	504	0	441	63			0	63
1,975	FOMENTO ECNMCO MEX SPADR	344419106		11/12/2010	5/17/2011	124	0	110	14			0	14
1,976	FOMENTO ECNMCO MEX SPADR	344419106		11/12/2010	5/18/2011	371	0	331	40			0	40
1,977	FORD MOTOR CO	345370860		1/12/2010	2/28/2011	253	0	204	49			0	49
1,978	FORD MOTOR CO	345370860		1/12/2010	2/28/2011	328	0	264	64			0	64
1,979	FORD MOTOR CO	345370860		1/12/2010	5/23/2011	74	0	60	14			0	14
1,980	FORD MOTOR CO	345370860		3/9/2010	5/23/2011	15	0	13	2			0	2
1,981	FORD MOTOR CO	345370860		4/1/2010	5/23/2011	118	0	103	15			0	15
1,982	FORD MOTOR CO	345370860		4/1/2010	7/8/2011	14	0	13	1			0	1
1,983	FOREST CITY ENTRPRS CL A	345550107		1/29/2010	3/2/2011	240	0	150	90			0	90
1,984	FOREST CITY ENTRPRS CL A	345550107		3/26/2010	3/2/2011	203	0	152	51			0	51
1,985	FOREST CITY ENTRPRS CL A	345550107		3/26/2010	5/23/2011	580	0	429	151			0	[redacted]151
1,986	FOREST CITY ENTRPRS CL A	345550107		3/26/2010	6/28/2011	37	0	28	9			0	9
1,987	ANCESTRY COM INC	032803108		9/2/2011	11/18/2011	683	0	963	-280			0	-280
1,988	ANCESTRY COM INC	032803108		9/2/2011	11/30/2011	654	0	930	-276			0	-276
1,989	ANGLO AMERN PLC ADR	03485P201		3/17/2009	1/6/2011	101	0	32	69			0	69
1,990	ANGLO AMERN PLC ADR	03485P201		5/22/2009	1/6/2011	304	0	155	149			0	149
1,991	ANGLO AMERN PLC ADR	03485P201		5/22/2009	5/23/2011	136	0	78	58			0	58
1,992	ANGLO AMERN PLC ADR	03485P201		5/22/2009	7/8/2011	250	0	129	121			0	121
1,993	ANGLO AMERN PLC ADR	03485P201		5/22/2009	8/4/2011	64	0	39	25			0	25
1,994	ANGLO AMERN PLC ADR	03485P201		9/3/2009	8/4/2011	404	0	305	99			0	99
1,995	ANGLO AMERN PLC ADR	03485P201		8/13/2010	8/4/2011	319	0	278	41			0	41
1,996	ANGLO AMERN PLC ADR	03485P201		10/14/2010	8/4/2011	382	0	414	-32			0	-32
1,997	ANGLO AMERN PLC ADR	03485P201		12/8/2010	9/22/2011	322	0	458	-136			0	-136
1,998	ANGLO AMERN PLC ADR	03485P201		12/8/2010	9/23/2011	310	0	434	-124			0	-124
1,999	ANGLO AMERN PLC ADR	03485P201		4/8/2011	9/23/2011	207	0	329	-122			0	-122
2,000	ANHEUSER-BUSCH INBEV ADR	03524A108		7/8/2009	1/27/2011	565	0	378	187			0	187
2,001	ANHEUSER-BUSCH INBEV ADR	03524A108		3/9/2010	1/27/2011	56	0	50	6			0	6
2,002	ANHEUSER-BUSCH INBEV ADR	03524A108		6/15/2010	1/27/2011	1,186	0	1,091	95			0	95
2,003	ANHEUSER-BUSCH INBEV ADR	03524A108		12/7/2010	7/12/2011	55	0	58	-3			0	-3
2,004	ANHEUSER-BUSCH INBEV ADR	03524A108		4/8/2011	7/12/2011	109	0	119	-10			0	-10
2,005	ANNALY CAP MGMT INC	035710409		9/23/2010	5/23/2011	162	0	166	-4			0	-4
2,006	ANNALY CAP MGMT INC	035710409		9/23/2010	8/25/2011	52	0	55	-3			0	-3
2,007	APACHE CORP	037411105		10/1/2009	10/25/2011	286	0	271	15			0	15
2,008	FLOWERS FOODS INC COM	343498101		4/8/2011	5/31/2011	33	0	28	5			0	5
2,009	FLOWERS FOODS INC COM	343498101		4/8/2011	8/2/2011	109	0	92	17			0	[redacted]17
2,010	FLOWERS FOODS INC COM	343498101		4/8/2011	8/3/2011	43	0	37	6			0	[redacted]6
2,011	FLOWERS FOODS INC COM	343498101		5/27/2011	8/3/2011	65	0	66	-1			0	-1
2,012	FLOWERS FOODS INC COM	343498101		5/27/2011	8/9/2011	82	0	88	-6			0	-6
2,013	FLOWERS FOODS INC COM	343498101		5/27/2011	8/10/2011	82	0	88	-6			0	-6
2,014	FLOWERS FOODS INC COM	343498101		5/27/2011	8/11/2011	82	0	88	-6			0	-6
2,015	ANHEUSER-BUSCH INBEV ADR	03524A108		12/2/2009	5/4/2011	549	0	480	69			0	69
2,016	ANHEUSER-BUSCH INBEV ADR	03524A108		12/2/2009	5/23/2011	117	0	107	10			0	10
2,017	ANHEUSER-BUSCH INBEV ADR	03524A108		6/15/2010	5/23/2011	175	0	156	19			0	19
2,018	ANHEUSER-BUSCH INBEV ADR	03524A108		12/2/2009	7/12/2011	328	0	320	8			0	8
2,019	ANHEUSER-BUSCH INBEV ADR	03524A108		3/9/2010	7/12/2011	55	0	50	5			0	5
2,020	FLOWSERVE CORP	34354P105		2/28/2011	5/23/2011	116	0	124	-8			0	-8
2,021	FLOWSERVE CORP	34354P105		2/28/2011	5/25/2011	234	0	249	-15			0	-15
2,022	FLOWSERVE CORP	34354P105		2/28/2011	6/6/2011	113	0	124	-11			0	-11
2,023	FLOWSERVE CORP	34354P105		2/28/2011	6/7/2011	112	0	124	-12			0	-12
2,024	FLOWSERVE CORP	34354P105		3/3/2011	6/10/2011	106	0	130	-24			0	-24
2,025	FLOWSERVE CORP	34354P105		3/4/2011	6/13/2011	105	0	128	-23			0	-23
2,026	JACK HENRY & ASSOC INC	426281101		1/12/2010	5/23/2011	91	0	69	22			0	22
2,027	JACK HENRY & ASSOC INC	426281101		1/12/2010	8/29/2011	87	0	69	18			0	18
2,028	JACK HENRY & ASSOC INC	426281101		5/27/2011	8/30/2011	87	0	93	-6			0	-6
2,029	HERSHA HOSPTLTY TR A SBI	427825104		1/15/2010	4/26/2011	420	0	255	165			0	165
2,030	HERSHA HOSPTLTY TR A SBI	427825104		1/15/2010	5/23/2011	207	0	131	76			0	76

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	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Totals					957,852	0	845,919	111,933	0	0	0	111,933
2,031	HERSHA HOSPTLTY TR A SBI	427825104		1/15/2010	6/28/2011	5	0	4	1			0	1
2,032	HERSHA HOSPTLTY TR A SBI	427825104		1/15/2010	10/28/2011	26	0	22	4			0	4
2,033	HERSHA HOSPTLTY TR A SBI	427825104		1/29/2010	10/28/2011	300	0	261	39			0	39
2,034	HESS CORP	42809H107		6/17/2009	1/11/2011	81	0	54	27			0	27
2,035	HESS CORP	42809H107		11/30/2009	1/11/2011	404	0	291	113			0	113
2,036	HESS CORP	42809H107		3/25/2009	1/26/2011	239	0	192	47			0	47
2,037	HESS CORP	42809H107		11/30/2009	2/23/2011	84	0	58	26			0	26
2,038	HESS CORP	42809H107		3/9/2010	2/28/2011	172	0	121	51			0	51
2,039	HESS CORP	42809H107		4/20/2010	2/28/2011	258	0	197	61			0	61
2,040	HESS CORP	42809H107		11/30/2009	5/23/2011	305	0	232	73			0	73
2,041	FOREST CITY ENTRPRS CL A	345550107		3/26/2010	8/19/2011	38	0	41	-3			0	-3
2,042	FOREST CITY ENTRPRS CL A	345550107		5/11/2010	8/19/2011	406	0	489	-83			0	-83
2,043	FOREST CITY ENTRPRS CL A	345550107		5/11/2010	10/7/2011	98	0	137	-39			0	-39
2,044	FOREST CITY ENTRPRS CL A	345550107		9/2/2010	10/7/2011	218	0	243	-25			0	-25
2,045	FOREST CITY ENTRPRS CL A	345550107		9/2/2010	10/19/2011	322	0	316	6			0	6
2,046	FOREST CITY ENTRPRS CL A	345550107		11/19/2010	10/19/2011	62	0	77	-15			0	-15
2,047	FOREST CITY ENTRPRS CL A	345550107		11/19/2010	10/21/2011	224	0	278	-54			0	-54
2,048	FOREST CITY ENTRPRS CL A	345550107		4/15/2011	10/21/2011	299	0	442	-143			0	-143
2,049	FOREST LABS INC	345838106		10/20/2008	5/23/2011	313	0	210	103			0	103
2,050	FOREST OIL CORP NEW	346091705		1/23/2009	4/8/2011	74	0	30	44			0	44
2,051	FOREST OIL CORP NEW	346091705		1/23/2009	5/23/2011	152	0	74	78			0	78
2,052	HEALTH CARE REIT INC COM	42217K106		3/2/2011	5/23/2011	359	0	359	0			0	0
2,053	HEALTH CARE REIT INC COM	42217K106		3/2/2011	6/20/2011	530	0	512	18			0	18
2,054	HEALTH CARE REIT INC COM	42217K106		3/2/2011	7/1/2011	999	0	973	26			0	26
2,055	HEALTH NET INC	42222G108		3/16/2009	5/23/2011	185	0	83	102			0	102
2,056	HELMERICH PAYNE INC	423452101		5/31/2011	11/4/2011	2,627	0	2,991	-364			0	-364
2,057	HELMERICH PAYNE INC	423452101		6/17/2011	11/4/2011	821	0	886	-65			0	-65
2,058	HELMERICH PAYNE INC	423452101		7/1/2011	11/4/2011	438	0	532	-94			0	-94
2,059	HESS CORP	42809H107		3/25/2009	6/28/2011	71	0	64	7			0	7
2,060	HESS CORP	42809H107		7/9/2009	10/24/2011	122	0	98	24			0	24
2,061	HESS CORP	42809H107		9/9/2009	10/25/2011	180	0	160	20			0	20
2,062	HEWLETT PACKARD CO DEL	428236103		3/12/2009	3/3/2011	44	0	29	15			0	15
2,063	HEWLETT PACKARD CO DEL	428236103		4/1/2009	3/3/2011	218	0	165	53			0	53
2,064	HEWLETT PACKARD CO DEL	428236103		10/20/2008	4/6/2011	453	0	443	10			0	10
2,065	HEWLETT PACKARD CO DEL	428236103		3/9/2010	4/6/2011	41	0	52	-11			0	-11
2,066	HEWLETT PACKARD CO DEL	428236103		10/1/2010	4/8/2011	41	0	41	0			0	0
2,067	HEWLETT PACKARD CO DEL	428236103		4/1/2009	5/23/2011	214	0	198	16			0	16
2,068	HEWLETT PACKARD CO DEL	428236103		10/1/2010	5/23/2011	36	0	41	-5			0	-5
2,069	HEWLETT PACKARD CO DEL	428236103		10/1/2010	6/23/2011	139	0	164	-25			0	-25
2,070	HEWLETT PACKARD CO DEL	428236103		1/7/2011	6/23/2011	35	0	45	-10			0	-10
2,071	HEWLETT PACKARD CO DEL	428236103		2/28/2011	6/23/2011	383	0	481	-98			0	-98
2,072	HEWLETT PACKARD CO DEL	428236103		4/1/2009	8/18/2011	29	0	33	-4			0	-4
2,073	HEWLETT PACKARD CO DEL	428236103		12/22/2010	8/18/2011	147	0	208	-61			0	-61
2,074	HEWLETT PACKARD CO DEL	428236103		5/27/2011	8/18/2011	206	0	260	-54			0	-54
2,075	HIGHWOODS PPTYS INC	431284108		12/17/2010	1/7/2011	1,355	0	1,310	45			0	45
2,076	HIGHWOODS PPTYS INC	431284108		12/17/2010	2/16/2011	468	0	426	42			0	42
2,077	ORACLE CORP $0 01 DEL	68389X105		10/30/2008	1/5/2011	62	0	37	25			0	25
2,078	ORACLE CORP $0 01 DEL	68389X105		10/30/2008	1/5/2011	186	0	110	76			0	76
2,079	ORACLE CORP $0 01 DEL	68389X105		10/30/2008	1/7/2011	124	0	73	51			0	51
2,080	ORACLE CORP $0 01 DEL	68389X105		10/30/2008	1/10/2011	155	0	92	63			0	63
2,081	ORACLE CORP $0 01 DEL	68389X105		10/30/2008	1/12/2011	342	0	202	140			0	140
2,082	ORACLE CORP $0 01 DEL	68389X105		10/30/2008	1/20/2011	129	0	73	56			0	56
2,083	ORACLE CORP $0 01 DEL	68389X105		10/30/2008	2/4/2011	588	0	330	258			0	258
2,084	ORACLE CORP $0 01 DEL	68389X105		4/1/2009	4/21/2011	208	0	112	96			0	96
2,085	ORACLE CORP $0 01 DEL	68389X105		4/1/2009	5/16/2011	103	0	56	47			0	47
2,086	ORACLE CORP $0 01 DEL	68389X105		4/2/2009	5/16/2011	34	0	19	15			0	15
2,087	ORACLE CORP $0 01 DEL	68389X105		10/30/2008	5/18/2011	236	0	129	107			0	107
2,088	ORACLE CORP $0 01 DEL	68389X105		10/30/2008	5/23/2011	233	0	129	104			0	104

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	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Totals					957,852	0	845,919	111,933	0	0	0	111,933
2,089	HESS CORP	42809H107		3/9/2010	5/23/2011	76	0	60	16			0	16
2,090	ORACLE CORP $0 01 DEL	68389X105		10/30/2008	7/8/2011	370	0	202	168			0	168
2,091	OWENS CORNING INC	690742101		6/1/2011	9/16/2011	1,844	0	2,601	-757			0	-757
2,092	OWENS CORNING INC	690742101		6/17/2011	9/16/2011	855	0	1,184	-329			0	-329
2,093	OWENS CORNING INC	690742101		7/1/2011	9/16/2011	347	0	499	-152			0	-152
2,094	PG&E CORP	69331C108		10/19/2009	3/15/2011	216	0	215	1			0	1
2,095	PG&E CORP	69331C108		10/19/2009	12/7/2011	192	0	215	-23			0	-23
2,096	PG&E CORP	69331C108		10/19/2009	12/14/2011	155	0	172	-17			0	-17
2,097	PNC FINCL SERVICES GROUP	693475105		5/29/2009	4/15/2011	62	0	45	17			0	17
2,098	PNC FINCL SERVICES GROUP	693475105		7/8/2009	4/15/2011	62	0	35	27			0	27
2,099	PNC FINCL SERVICES GROUP	693475105		7/27/2009	5/23/2011	123	0	69	54			0	54
2,100	PNC FINCL SERVICES GROUP	693475105		1/29/2010	5/23/2011	184	0	170	14			0	14
2,101	PNC FINCL SERVICES GROUP	693475105		7/8/2009	7/1/2011	182	0	106	76			0	76
2,102	PNC FINCL SERVICES GROUP	693475105		8/18/2009	10/24/2011	110	0	82	28			0	28
2,103	PNC FINCL SERVICES GROUP	693475105		9/9/2009	10/25/2011	108	0	83	25			0	25
2,104	PNC FINCL SERVICES GROUP	693475105		11/16/2009	10/25/2011	162	0	168	-6			0	-6
2,105	PNC FINCL SERVICES GROUP	693475105		1/29/2010	11/17/2011	106	0	113	-7			0	-7
2,106	PNC FINCL SERVICES GROUP	693475105		11/16/2009	12/14/2011	54	0	56	-2			0	-2
2,107	PNC FINCL SERVICES GROUP	693475105		2/22/2010	12/14/2011	108	0	107	1			0	1
2,108	PPG INDUSTRIES INC SHS	693506107		8/9/2011	12/14/2011	242	0	225	17			0	17
2,109	PPL CORPORATION	69351T106		11/23/2010	5/23/2011	253	0	231	22			0	22
2,110	PPL CORPORATION	69351T106		11/29/2010	5/23/2011	113	0	102	11			0	11
2,111	PPL CORPORATION	69351T106		11/29/2010	5/23/2011	56	0	51	5			0	5
2,112	PS BUSINESS PARKS INC	69360J107		10/20/2008	1/20/2011	766	0	579	187			0	187
2,113	PS BUSINESS PARKS INC	69360J107		10/20/2008	5/23/2011	341	0	267	74			0	74
2,114	PS BUSINESS PARKS INC	69360J107		10/20/2008	6/14/2011	319	0	267	52			0	52
2,115	PS BUSINESS PARKS INC	69360J107		9/30/2009	6/14/2011	53	0	52	1			0	1
2,116	PS BUSINESS PARKS INC	69360J107		9/30/2009	8/23/2011	367	0	363	4			0	4
2,117	PS BUSINESS PARKS INC	69360J107		9/30/2009	10/5/2011	430	0	467	-37			0	-37
2,118	PS BUSINESS PARKS INC	69360J107		10/19/2009	10/5/2011	382	0	405	-23			0	-23
2,119	VERIZON COMMUNICATNS COM	92343V104		10/20/2008	1/13/2011	250	0	186	64			0	64
2,120	VERIZON COMMUNICATNS COM	92343V104		10/20/2008	1/28/2011	107	0	80	27			0	27
2,121	VERIZON COMMUNICATNS COM	92343V104		10/20/2008	4/8/2011	38	0	27	11			0	11
2,122	VERISK ANALYTICS INC	92345Y106		6/23/2010	5/23/2011	842	0	765	77			0	77
2,123	VERISK ANALYTICS INC	92345Y106		7/20/2010	5/23/2011	539	0	462	77			0	77
2,124	VERISK ANALYTICS INC	92345Y106		7/28/2010	5/23/2011	168	0	146	22			0	22
2,125	VERISK ANALYTICS INC	92345Y106		7/28/2010	5/27/2011	68	0	58	10			0	10
2,126	VERISK ANALYTICS INC	92345Y106		8/11/2010	5/27/2011	306	0	257	49			0	49
2,127	VERISK ANALYTICS INC	92345Y106		9/9/2010	5/27/2011	339	0	280	59			0	59
2,128	VERISK ANALYTICS INC	92345Y106		9/28/2010	5/27/2011	373	0	303	70			0	70
2,129	VERISK ANALYTICS INC	92345Y106		12/9/2010	5/27/2011	170	0	168	2			0	2
2,130	VERISK ANALYTICS INC	92345Y106		4/8/2011	5/27/2011	136	0	131	5			0	5
2,131	VERTEX PHARMCTLS INC	92532F100		2/19/2009	2/28/2011	461	0	336	125			0	125
2,132	VERTEX PHARMCTLS INC	92532F100		10/28/2010	2/28/2011	46	0	38	8			0	8
2,133	STRATEGIC HOTEL CAP INC	86272T106		5/19/2010	5/23/2011	253	0	195	58			0	58
2,134	STRATEGIC HOTEL CAP INC	86272T106		2/2/2011	5/23/2011	104	0	94	10			0	10
2,135	STRATEGIC HOTEL CAP INC	86272T106		2/2/2011	6/28/2011	14	0	12	2			0	2
2,136	STRATEGIC HOTEL CAP INC	86272T106		2/2/2011	8/11/2011	310	0	377	-67			0	-67
2,137	STRATEGIC HOTEL CAP INC	86272T106		4/7/2011	8/11/2011	121	0	159	-38			0	-38
2,138	STRATEGIC HOTEL CAP INC	86272T106		4/7/2011	8/15/2011	184	0	230	-46			0	-46
2,139	SINA CORPORATION	G81477104		2/28/2011	7/12/2011	107	0	82	25			0	25
2,140	SINA CORPORATION	G81477104		2/28/2011	7/19/2011	120	0	82	38			0	38
2,141	SINA CORPORATION	G81477104		2/28/2011	8/3/2011	100	0	82	18			0	18
2,142	SINA CORPORATION	G81477104		2/28/2011	8/4/2011	96	0	82	14			0	14
2,143	SINA CORPORATION	G81477104		2/28/2011	9/29/2011	146	0	163	-17			0	-17
2,144	SINA CORPORATION	G81477104		2/28/2011	9/30/2011	70	0	82	-12			0	-12
2,145	WILLIS GROUP HOLDINGS	G96666105		2/19/2009	5/23/2011	665	0	401	264			0	264
2,146	WILLIS GROUP HOLDINGS	G96666105		2/19/2009	6/23/2011	591	0	354	237			0	237

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	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Totals					957,852	0	845,919	111,933	0	0	0	111,933
2,147	WILLIS GROUP HOLDINGS	G96666105		8/13/2010	7/8/2011	42	0	30	12			0	12
2,148	WILLIS GROUP HOLDINGS	G96666105		8/13/2010	8/4/2011	388	0	301	87			0	87
2,149	WILLIS GROUP HOLDINGS	G96666105		9/10/2010	8/4/2011	698	0	557	141			0	141
2,150	ACE LIMITED	H0023R105		4/28/2011	12/14/2011	134	0	135	-1			0	-1
2,151	ACE LIMITED	H0023R105		4/29/2011	12/14/2011	67	0	68	-1			0	-1
2,152	GARMIN LTD	H2906T109		11/13/2009	5/23/2011	137	0	121	16			0	16
2,153	GARMIN LTD	H2906T109		2/24/2010	5/23/2011	206	0	193	13			0	13
2,154	GARMIN LTD	H2906T109		12/22/2010	5/23/2011	69	0	62	7			0	7
2,155	GARMIN LTD	H2906T109		12/22/2010	9/13/2011	197	0	185	12			0	12
2,156	GARMIN LTD	H2906T109		3/3/2011	12/12/2011	114	0	103	11			0	11
2,157	NOBLE CORP NAMEN-AKT	H5833N103		6/9/2010	2/28/2011	439	0	284	155			0	155
2,158	NOBLE CORP NAMEN-AKT	H5833N103		6/24/2010	2/28/2011	176	0	113	63			0	63
2,159	TE CONNECTIVITY LTD	H84989104		5/20/2010	5/23/2011	145	0	110	35			0	35
2,160	TE CONNECTIVITY LTD	H84989104		3/30/2009	5/23/2011	289	0	84	205			0	205
2,161	TE CONNECTIVITY LTD	H84989104		8/12/2009	5/23/2011	434	0	272	162			0	162
2,162	TE CONNECTIVITY LTD	H84989104		11/30/2009	5/23/2011	289	0	185	104			0	104
2,163	TE CONNECTIVITY LTD	H84989104		11/30/2009	5/27/2011	403	0	255	148			0	148
2,164	TE CONNECTIVITY LTD	H84989104		7/20/2010	5/27/2011	110	0	75	35			0	35
2,165	TE CONNECTIVITY LTD	H84989104		9/9/2010	5/27/2011	256	0	186	70			0	70
2,166	TE CONNECTIVITY LTD	H84989104		10/28/2010	5/27/2011	146	0	126	20			0	20
2,167	TE CONNECTIVITY LTD	H84989104		4/8/2011	5/27/2011	73	0	68	5			0	5
2,168	TE CONNECTIVITY LTD	H84989104		5/20/2010	7/8/2011	38	0	28	10			0	10
2,169	TYCO INTL LTD NAMEN-AKT	H89128104		10/26/2009	2/25/2011	269	0	207	62			0	62
2,170	TYCO INTL LTD NAMEN-AKT	H89128104		3/9/2010	2/25/2011	90	0	75	15			0	15
2,171	TYCO INTL LTD NAMEN-AKT	H89128104		11/13/2008	4/8/2011	47	0	19	28			0	28
2,172	TYCO INTL LTD NAMEN-AKT	H89128104		11/13/2008	5/23/2011	630	0	246	384			0	384
2,173	TYCO INTL LTD NAMEN-AKT	H89128104		3/18/2009	5/23/2011	48	0	20	28			0	28
2,174	TYCO INTL LTD NAMEN-AKT	H89128104		3/18/2009	9/19/2011	135	0	59	76			0	76
2,175	BROOKFIELD OFFICE	112900105		4/8/2011	8/15/2011	35	0	37	-2			0	-2
2,176	TYCO INTL LTD NAMEN-AKT	H89128104		3/18/2009	9/22/2011	128	0	59	69			0	69
2,177	TYCO INTL LTD NAMEN-AKT	H89128104		12/22/2010	9/22/2011	85	0	82	3			0	3
2,178	TYCO INTL LTD NAMEN-AKT	H89128104		8/25/2011	12/14/2011	270	0	243	27			0	27
2,179	CHECK POINT SOFTWRE TECH	M22465104		2/28/2011	4/8/2011	52	0	50	2			0	2
2,180	CHECK POINT SOFTWRE TECH	M22465104		2/28/2011	5/18/2011	163	0	149	14			0	14
2,181	BROOKDALE SR LIVING INC	112463104		5/12/2010	2/15/2011	621	0	517	104			0	104
2,182	BROOKFIELD OFFICE	112900105		3/31/2011	5/5/2011	426	0	391	35			0	35
2,183	BROOKFIELD OFFICE	112900105		3/31/2011	5/6/2011	95	0	89	6			0	6
2,184	BROOKFIELD OFFICE	112900105		4/8/2011	5/6/2011	649	0	635	14			0	14
2,185	BROOKFIELD OFFICE	112900105		4/8/2011	8/15/2011	35	0	37	-2			0	-2
2,186	BROOKFIELD OFFICE	112900105		4/8/2011	5/23/2011	208	0	206	2			0	2
2,187	BROOKFIELD OFFICE	112900105		4/19/2011	8/15/2011	400	0	431	-31			0	-31
2,188	BROOKFIELD OFFICE	112900105		4/8/2011	8/17/2011	35	0	41	-6			0	-6
2,189	BARRETT BILL CORP	06846N104		2/5/2010	7/6/2011	94	0	62	32			0	32
2,190	BARRETT BILL CORP	06846N104		4/8/2011	7/6/2011	140	0	127	13			0	13
2,191	BAYER AG SP ADR	072730302		5/13/2011	5/23/2011	235	0	247	-12			0	-12
2,192	BAYTEX ENERGY CORP SHS	07317Q105		3/18/2011	5/23/2011	165	0	170	-5			0	-5
2,193	BECKMAN COULTER INC COM	075811109		2/23/2010	1/6/2011	152	0	131	21			0	21
2,194	BECKMAN COULTER INC COM	075811109		3/1/2010	1/6/2011	76	0	67	9			0	9
2,195	BECKMAN COULTER INC COM	075811109		3/1/2010	1/11/2011	146	0	135	11			0	11
2,196	BECKMAN COULTER INC COM	075811109		6/8/2010	2/7/2011	330	0	225	105			0	105
2,197	BECKMAN COULTER INC COM	075811109		7/23/2010	6/27/2011	334	0	185	149			0	149
2,198	BECTON DICKINSON CO	075887109		6/21/2010	5/23/2011	350	0	286	64			0	64
2,199	BECTON DICKINSON CO	075887109		7/29/2010	5/23/2011	175	0	136	39			0	39
2,200	BEIJING ENTRPRSS SPO ADR	07725Q200		1/26/2010	2/7/2011	442	0	579	-137			0	-137
2,201	BERKSHIRE HATHAWAYINC	084670702		1/25/2010	5/23/2011	234	0	215	19			0	19
2,202	BEST BUY CO INC	086516101		9/8/2010	3/24/2011	90	0	101	-11			0	-11
2,203	BEST BUY CO INC	086516101		9/8/2010	3/24/2011	30	0	34	-4			0	-4
2,204	BEST BUY CO INC	086516101		9/8/2010	3/24/2011	30	0	34	-4			0	-4

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	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

					Totals	957,852	0	845,919	111,933	0	0	0	111,933
	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
2,205	BEST BUY CO INC	086516101		9/8/2010	3/24/2011	30	0	34	-4			0	-4
2,206	BEST BUY CO INC	086516101		12/14/2010	3/24/2011	60	0	72	-12			0	-12
2,207	CONOCOPHILLIPS	20825C104		4/21/2010	4/8/2011	81	0	57	24			0	24
2,208	CONOCOPHILLIPS	20825C104		4/21/2010	5/16/2011	214	0	171	43			0	43
2,209	CONOCOPHILLIPS	20825C104		4/21/2010	6/9/2011	144	0	114	30			0	30
2,210	CONOCOPHILLIPS	20825C104		4/21/2010	6/13/2011	71	0	57	14			0	14
2,211	CONOCOPHILLIPS	20825C104		4/21/2010	6/15/2011	141	0	114	27			0	27
2,212	CONOCOPHILLIPS	20825C104		4/21/2010	10/24/2011	72	0	57	15			0	15
2,213	CONOCOPHILLIPS	20825C104		4/27/2010	10/24/2011	72	0	58	14			0	14
2,214	CONOCOPHILLIPS	20825C104		4/27/2010	10/25/2011	143	0	115	28			0	28
2,215	CONOCOPHILLIPS	20825C104		4/27/2010	12/13/2011	70	0	58	12			0	12
2,216	CONOCOPHILLIPS	20825C104		4/27/2010	12/14/2011	70	0	58	12			0	12
2,217	CONSTELLATION ENERGY GP	210371100		12/23/2010	5/16/2011	187	0	158	29			0	29
2,218	CONSTELLATION ENERGY GP	210371100		12/28/2010	5/16/2011	112	0	94	18			0	18
2,219	CONSTELLATION ENERGY GP	210371100		12/28/2010	5/20/2011	37	0	31	6			0	6
2,220	CONSTELLATION ENERGY GP	210371100		3/15/2011	5/20/2011	149	0	124	25			0	25
2,221	CONSTELLATION ENERGY GP	210371100		3/15/2011	5/23/2011	112	0	93	19			0	19
2,222	CONSTELLATION ENERGY GP	210371100		4/11/2011	5/23/2011	149	0	132	17			0	17
2,223	CONSTELLATION ENERGY GP	210371100		4/11/2011	6/10/2011	37	0	33	4			0	4
2,224	CONSTELLATION ENERGY GP	210371100		4/15/2011	6/10/2011	184	0	168	16			0	16
2,225	CONSTELLATION ENERGY GP	210371100		4/15/2011	6/13/2011	37	0	34	3			0	3
2,226	CONSTELLATION ENERGY GP	210371100		5/27/2011	6/13/2011	221	0	222	-1			0	-1
2,227	COPART INC COM	217204106		8/30/2010	5/23/2011	687	0	503	184			0	184
2,228	COPART INC COM	217204106		10/28/2010	5/23/2011	412	0	304	108			0	108
2,229	COPART INC COM	217204106		10/28/2010	5/27/2011	651	0	472	179			0	179
2,230	COPART INC COM	217204106		12/9/2010	5/27/2011	232	0	170	62			0	62
2,231	COPART INC COM	217204106		4/8/2011	5/27/2011	93	0	88	5			0	5
2,232	CORNING INC	219350105		2/28/2011	4/8/2011	40	0	46	-6			0	-6
2,233	CORNING INC	219350105		2/28/2011	5/18/2011	467	0	528	-61			0	-61
2,234	CORNING INC	219350105		2/28/2011	5/19/2011	281	0	322	-41			0	-41
2,235	CORNING INC	219350105		6/22/2010	10/6/2011	159	0	219	-60			0	-60
2,236	CORNING INC	219350105		8/13/2010	10/6/2011	13	0	17	-4			0	-4
2,237	CORNING INC	219350105		8/13/2010	10/18/2011	54	0	69	-15			0	-15
2,238	CORNING INC	219350105		8/19/2010	10/18/2011	41	0	49	-8			0	-8
2,239	CORNING INC	219350105		8/19/2010	12/6/2011	56	0	66	-10			0	-10
2,240	CORNING INC	219350105		8/27/2010	12/6/2011	56	0	64	-8			0	-8
2,241	CORNING INC	219350105		8/27/2010	12/30/2011	26	0	32	-6			0	-6
2,242	CORNING INC	219350105		4/8/2011	12/30/2011	13	0	20	-7			0	-7
2,243	CORNING INC	219350105		5/5/2011	12/30/2011	65	0	102	-37			0	-37
2,244	GOOGLE INC CL A	38259P508		12/22/2008	2/28/2011	612	0	302	310			0	310
2,245	BROOKFIELD OFFICE	112900105		4/19/2011	8/17/2011	330	0	390	-60			0	-60
2,246	BROOKFIELD OFFICE	112900105		4/19/2011	8/17/2011	69	0	75	-6			0	-6
2,247	BROOKFIELD OFFICE	112900105		4/19/2011	10/7/2011	55	0	82	-27			0	-27
2,248	BROOKFIELD OFFICE	112900105		4/26/2011	10/7/2011	303	0	435	-132			0	-132
2,249	BROOKFIELD OFFICE	112900105		6/2/2011	10/7/2011	83	0	116	-33			0	-33
2,250	BROOKFIELD OFFICE	112900105		4/19/2011	10/13/2011	57	0	92	-35			0	-35
2,251	BROOKFIELD OFFICE	112900105		4/26/2011	10/13/2011	257	0	400	-143			0	-143
2,252	BROOKFIELD OFFICE	112900105		4/26/2011	10/13/2011	14	0	22	-8			0	-8
2,253	BUNZL PLC ADR	120738406		10/20/2008	4/8/2011	61	0	53	8			0	8
2,254	BUNZL PLC ADR	120738406		10/20/2008	5/23/2011	120	0	105	15			0	15
2,255	BUNZL PLC ADR	120738406		11/21/2008	5/23/2011	181	0	136	45			0	45
2,256	CF INDS HLDGS INC	125269100		8/5/2010	2/28/2011	139	0	86	53			0	53
2,257	CF INDS HLDGS INC	125269100		8/6/2010	2/28/2011	278	0	173	105			0	105
2,258	C H ROBINSON WORLDWIDE,	12541W209		10/20/2008	5/23/2011	874	0	454	420			0	420
2,259	C H ROBINSON WORLDWIDE,	12541W209		12/8/2010	5/23/2011	159	0	154	5			0	5
2,260	C H ROBINSON WORLDWIDE,	12541W209		10/20/2008	5/27/2011	80	0	41	39			0	39
2,261	C H ROBINSON WORLDWIDE,	12541W209		11/30/2009	5/27/2011	399	0	278	121			0	121
2,262	C H ROBINSON WORLDWIDE,	12541W209		7/1/2010	5/27/2011	240	0	167	73			0	73

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	Totals					957,852	0	845,919	111,933	0	0	0	111,933
2,263	C H ROBINSON WORLDWIDE,	12541W209		4/8/2011	5/27/2011	80	0	75	5			0	5
2,264	CME GROUP INC	12572Q105		10/20/2008	5/23/2011	296	0	359	-63			0	-63
2,265	CME GROUP INC	12572Q105		12/22/2008	5/26/2011	284	0	204	80			0	80
2,266	CME GROUP INC	12572Q105		12/22/2008	5/31/2011	284	0	204	80			0	80
2,267	CME GROUP INC	12572Q105		11/19/2009	6/9/2011	266	0	321	-55			0	-55
2,268	CME GROUP INC	12572Q105		2/28/2011	7/8/2011	293	0	313	-20			0	-20
2,269	CME GROUP INC	12572Q105		2/28/2011	10/25/2011	261	0	313	-52			0	-52
2,270	CNOOC LTD ADR	126132109		11/16/2009	3/9/2011	234	0	166	68			0	68
2,271	CNOOC LTD ADR	126132109		11/26/2008	4/26/2011	253	0	78	175			0	175
2,272	CNOOC LTD ADR	126132109		11/26/2008	4/27/2011	249	0	78	171			0	171
2,273	DEUTSCHE BOERSE AG SHS	251542106		3/17/2009	7/8/2011	39	0	26	13			0	13
2,274	DEUTSCHE BOERSE AG SHS	251542106		3/17/2009	7/13/2011	694	0	494	200			0	200
2,275	DEUTSCHE BOERSE AG SHS	251542106		5/6/2009	7/13/2011	679	0	696	-17			0	-17
2,276	DEUTSCHE BOERSE AG SHS	251542106		1/25/2010	7/13/2011	266	0	264	2			0	2
2,277	DEUTSCHE BOERSE AG SHS	251542106		3/9/2010	7/13/2011	74	0	73	1			0	1
2,278	DEUTSCHE BOERSE AG SHS	251542106		8/13/2010	7/13/2011	295	0	265	30			0	30
2,279	DEUTSCHE BOERSE AG SHS	251542106		4/8/2011	7/13/2011	96	0	104	-8			0	-8
2,280	DEUTSCHE TELE AG SPN ADR	251566105		4/13/2011	5/23/2011	204	0	227	-23			0	-23
2,281	DEUTSCHE TELE AG SPN ADR	251566105		4/13/2011	5/23/2011	87	0	97	-10			0	-10
2,282	DEUTSCHE TELE AG SPN ADR	251566105		4/13/2011	7/8/2011	30	0	32	-2			0	-2
2,283	GOOGLE INC CL A	38259P508		1/7/2009	6/17/2011	487	0	324	163			0	163
2,284	GOOGLE INC CL A	38259P508		3/4/2009	6/21/2011	492	0	324	168			0	168
2,285	GOOGLE INC CL A	38259P508		11/19/2009	6/23/2011	476	0	571	-95			0	-95
2,286	GOOGLE INC CL A	38259P508		12/2/2009	6/24/2011	474	0	589	-115			0	-115
2,287	GOOGLE INC CL A	38259P508		2/5/2010	6/27/2011	479	0	528	-49			0	-49
2,288	W W GRAINGER INCORP	384802104		1/12/2011	2/28/2011	133	0	135	-2			0	-2
2,289	W W GRAINGER INCORP	384802104		1/13/2011	2/28/2011	399	0	405	-6			0	-6
2,290	GRAN TIERRA ENERGY INC	38500T101		11/12/2010	3/28/2011	252	0	242	10			0	10
2,291	GRAN TIERRA ENERGY INC	38500T101		11/12/2010	3/29/2011	391	0	382	9			0	9
2,292	GRAN TIERRA ENERGY INC	38500T101		11/15/2010	3/29/2011	248	0	248	0			0	0
2,293	GRAN TIERRA ENERGY INC	38500T101		11/15/2010	3/30/2011	89	0	88	1			0	1
2,294	JUNIPER NETWORKS INC	48203R104		8/11/2010	1/25/2011	70	0	56	14			0	14
2,295	JUNIPER NETWORKS INC	48203R104		8/11/2010	4/8/2011	77	0	56	21			0	21
2,296	JUNIPER NETWORKS INC	48203R104		3/3/2009	4/26/2011	118	0	41	77			0	77
2,297	JUNIPER NETWORKS INC	48203R104		3/30/2009	4/26/2011	78	0	30	48			0	48
2,298	JUNIPER NETWORKS INC	48203R104		3/30/2009	5/23/2011	605	0	241	364			0	364
2,299	JUNIPER NETWORKS INC	48203R104		8/12/2010	5/23/2011	76	0	52	24			0	24
2,300	JUNIPER NETWORKS INC	48203R104		3/30/2009	5/27/2011	186	0	75	111			0	111
2,301	JUNIPER NETWORKS INC	48203R104		11/30/2009	5/27/2011	335	0	235	100			0	100
2,302	KANSAS CITY SOUTHERN	485170302		11/4/2009	5/23/2011	443	0	215	228			0	228
2,303	JUNIPER NETWORKS INC	48203R104		4/8/2011	5/27/2011	74	0	77	-3			0	-3
2,304	JUPITER TELECOM CO ADR	48206M102		7/7/2009	5/23/2011	557	0	439	118			0	118
2,305	JUPITER TELECOM CO ADR	48206M102		7/7/2009	7/8/2011	74	0	55	19			0	19
2,306	KANSAS CITY SOUTHERN	485170302		11/4/2009	8/2/2011	171	0	80	91			0	91
2,307	KANSAS CITY SOUTHERN	485170302		11/4/2009	10/24/2011	122	0	54	68			0	68
2,308	JUPITER TELECOM CO ADR	48206M102		12/28/2009	7/8/2011	74	0	68	6			0	6
2,309	KBR INC	48242W106		3/5/2010	4/8/2011	113	0	64	49			0	49
2,310	KBR INC	48242W106		3/5/2010	5/23/2011	35	0	21	14			0	14
2,311	KBR INC	48242W106		5/13/2010	5/23/2011	312	0	207	105			0	105
2,312	KLA TENCOR CORP PV$0 001	482480100		10/20/2008	5/23/2011	1,017	0	538	479			0	479
2,313	KANSAS CITY SOUTHERN	485170302		4/8/2011	10/26/2011	121	0	105	16			0	16
2,314	KLA TENCOR CORP PV$0 001	482480100		10/20/2008	5/27/2011	42	0	22	20			0	20
2,315	KLA TENCOR CORP PV$0 001	482480100		11/30/2009	5/27/2011	877	0	660	217			0	217
2,316	KLA TENCOR CORP PV$0 001	482480100		4/8/2011	5/27/2011	84	0	88	-4			0	-4
2,317	KANSAS CITY SOUTHERN	485170302		5/27/2011	11/14/2011	66	0	59	7			0	7
2,318	KAO CORP SPD ADR	485537302		6/17/2009	3/28/2011	649	0	571	78			0	78
2,319	KAO CORP SPD ADR	485537302		12/2/2010	3/28/2011	375	0	381	-6			0	-6
2,320	KAO CORP SPD ADR	485537302		12/2/2010	3/28/2011	50	0	51	-1			0	-1

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	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Totals					957,852	0	845,919	111,933	0	0	0	111,933
2,321	KAO CORP SPD ADR	485537302		12/3/2010	3/28/2011	125	0	129	-4			0	-4
2,322	KAO CORP SPD ADR	485537302		12/3/2010	5/23/2011	121	0	129	-8			0	-8
2,323	KAO CORP SPD ADR	485537302		12/3/2010	7/8/2011	26	0	26	0			0	0
2,324	KAYDON CORP	486587108		11/21/2008	5/23/2011	182	0	114	68			0	68
2,325	KB HOME	48666K109		10/30/2008	4/11/2011	104	0	144	-40			0	-40
2,326	KB HOME	48666K109		3/16/2009	4/11/2011	81	0	78	3			0	3
2,327	KB HOME	48666K109		3/9/2010	4/11/2011	92	0	142	-50			0	-50
2,328	KB HOME	48666K109		4/8/2011	4/11/2011	23	0	24	-1			0	-1
2,329	KB HOME	48666K109		3/9/2010	4/12/2011	90	0	145	-55			0	-55
2,330	KDDI CORP SHS	48667L106		6/24/2009	1/18/2011	113	0	105	8			0	8
2,331	KDDI CORP SHS	48667L106		6/24/2009	1/19/2011	57	0	52	5			0	5
2,332	KDDI CORP SHS	48667L106		6/24/2009	5/23/2011	145	0	105	40			0	40
2,333	KDDI CORP SHS	48667L106		7/2/2009	5/23/2011	291	0	211	80			0	80
2,334	KELLOGG CO	487836108		11/30/2009	2/4/2011	214	0	210	4			0	4
2,335	KELLOGG CO	487836108		3/5/2010	2/4/2011	107	0	106	1			0	1
2,336	MACK CALI REALTY CORP	554489104		9/13/2011	11/28/2011	222	0	270	-48			0	-48
2,337	MACK CALI REALTY CORP	554489104		9/13/2011	11/29/2011	245	0	328	-83			0	-83
2,338	MACK CALI REALTY CORP	554489104		10/5/2011	11/29/2011	245	0	259	-14			0	-14
2,339	DEVELOPERS DVSFD RLTY CP	251591103		11/24/2009	2/10/2011	460	0	314	146			0	146
2,340	DEVELOPERS DVSFD RLTY CP	251591103		11/24/2009	5/2/2011	132	0	88	44			0	44
2,341	DEVELOPERS DVSFD RLTY CP	251591103		12/1/2009	5/2/2011	396	0	273	123			0	123
2,342	DEVELOPERS DVSFD RLTY CP	251591103		12/1/2009	5/23/2011	184	0	131	53			0	53
2,343	DEVELOPERS DVSFD RLTY CP	251591103		1/5/2010	5/23/2011	579	0	382	197			0	197
2,344	DEVELOPERS DVSFD RLTY CP	251591103		4/29/2010	5/23/2011	396	0	356	40			0	40
2,345	DEVELOPERS DVSFD RLTY CP	251591103		5/4/2010	5/23/2011	198	0	179	19			0	19
2,346	DEVELOPERS DVSFD RLTY CP	251591103		5/4/2010	8/15/2011	113	0	115	-2			0	-2
2,347	DEVELOPERS DVSFD RLTY CP	251591103		6/1/2010	8/15/2011	288	0	265	23			0	23
2,348	DEVELOPERS DVSFD RLTY CP	251591103		6/1/2010	8/17/2011	363	0	334	29			0	29
2,349	DEVELOPERS DVSFD RLTY CP	251591103		6/7/2010	8/17/2011	38	0	34	4			0	4
2,350	DEVELOPERS DVSFD RLTY CP	251591103		6/7/2010	9/2/2011	270	0	257	13			0	13
2,351	DEVELOPERS DVSFD RLTY CP	251591103		6/30/2010	9/2/2011	340	0	298	42			0	42
2,352	DEVELOPERS DVSFD RLTY CP	251591103		8/26/2010	9/2/2011	82	0	71	11			0	11
2,353	DEVON ENERGY CORP NEW	25179M103		3/7/2011	4/8/2011	92	0	90	2			0	2
2,354	DEVON ENERGY CORP NEW	25179M103		1/23/2009	5/23/2011	81	0	62	19			0	19
2,355	DEVON ENERGY CORP NEW	25179M103		2/11/2009	5/23/2011	162	0	104	58			0	58
2,356	DEVON ENERGY CORP NEW	25179M103		3/7/2011	6/23/2011	154	0	181	-27			0	-27
2,357	DEVON ENERGY CORP NEW	25179M103		3/8/2011	6/23/2011	77	0	89	-12			0	-12
2,358	DEVON ENERGY CORP NEW	25179M103		3/8/2011	6/24/2011	77	0	89	-12			0	-12
2,359	DEVON ENERGY CORP NEW	25179M103		3/10/2011	6/24/2011	155	0	174	-19			0	-19
2,360	DIAGEO PLC SPSD ADR NEW	25243Q205		6/23/2009	5/23/2011	163	0	115	48			0	48
2,361	DIAGEO PLC SPSD ADR NEW	25243Q205		6/23/2009	7/8/2011	83	0	57	26			0	26
2,362	DIEBOLD INC	253651103		10/20/2008	5/23/2011	292	0	253	39			0	39
2,363	DIEBOLD INC	253651103		10/20/2008	10/27/2011	99	0	84	15			0	15
2,364	DIEBOLD INC	253651103		5/5/2009	10/27/2011	66	0	50	16			0	16
2,365	DIEBOLD INC	253651103		5/5/2009	10/28/2011	132	0	101	31			0	31
2,366	DIEBOLD INC	253651103		4/8/2011	10/28/2011	33	0	36	-3			0	-3
2,367	DIEBOLD INC	253651103		4/8/2011	11/21/2011	30	0	36	-6			0	-6
2,368	DIEBOLD INC	253651103		5/27/2011	11/21/2011	60	0	65	-5			0	-5
2,369	KONINKL PHIL E NY SH NEW	500472303		3/1/2011	5/19/2011	311	0	356	-45			0	-45
2,370	KROGER CO	501044101		7/6/2009	2/24/2011	276	0	258	18			0	18
2,371	KROGER CO	501044101		7/6/2009	4/6/2011	48	0	43	5			0	5
2,372	KROGER CO	501044101		7/16/2009	4/6/2011	168	0	155	13			0	13
2,373	KROGER CO	501044101		7/16/2009	4/8/2011	24	0	22	2			0	2
2,374	KROGER CO	501044101		8/6/2009	5/23/2011	349	0	300	49			0	49
2,375	KROGER CO	501044101		8/27/2009	5/23/2011	75	0	66	9			0	9
2,376	KROGER CO	501044101		6/24/2011	7/8/2011	25	0	25	0			0	0
2,377	KROGER CO	501044101		8/27/2009	7/21/2011	125	0	110	15			0	15
2,378	KROGER CO	501044101		3/9/2010	7/21/2011	25	0	22	3			0	3

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	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Totals					957,852	0	845,919	111,933	0	0	0	111,933
2,379	KROGER CO	501044101		12/22/2010	8/4/2011	216	0	197	19			0	19
2,380	KROGER CO	501044101		12/22/2010	8/8/2011	46	0	44	2			0	2
2,381	KROGER CO	501044101		5/27/2011	8/8/2011	114	0	124	-10			0	-10
2,382	KUMBA IRON ORE ADR	50125N104		11/12/2010	2/7/2011	1,084	0	1,042	42			0	42
2,383	KUMBA IRON ORE ADR	50125N104		11/12/2010	6/2/2011	726	0	674	52			0	52
2,384	KUMBA IRON ORE ADR	50125N104		11/12/2010	8/12/2011	474	0	429	45			0	45
2,385	KUMBA IRON ORE ADR	50125N104		11/12/2010	9/6/2011	63	0	61	2			0	2
2,386	KUMBA IRON ORE ADR	50125N104		11/12/2010	9/8/2011	259	0	245	14			0	14
2,387	KUMBA IRON ORE ADR	50125N104		11/12/2010	11/28/2011	180	0	184	-4			0	-4
2,388	LI & FUNG LTD-UNSP ADR	501897102		4/6/2010	5/23/2011	155	0	176	-21			0	-21
2,389	LI & FUNG LTD-UNSP ADR	501897102		4/6/2010	5/23/2011	985	0	1,121	-136			0	-136
2,390	LI & FUNG LTD-UNSP ADR	501897102		4/6/2010	5/27/2011	274	0	332	-58			0	-58
2,391	LI & FUNG LTD-UNSP ADR	501897102		4/6/2010	5/27/2011	146	0	199	-53			0	-53
2,392	LI & FUNG LTD-UNSP ADR	501897102		4/15/2010	5/27/2011	278	0	332	-54			0	-54
2,393	LI & FUNG LTD-UNSP ADR	501897102		5/26/2010	5/27/2011	60	0	62	-2			0	-2
2,394	LI & FUNG LTD-UNSP ADR	501897102		10/28/2010	5/27/2011	154	0	195	-41			0	-41
2,395	MACK CALI REALTY CORP	554489104		10/5/2011	12/7/2011	104	0	103	1			0	1
2,396	MACK CALI REALTY CORP	554489104		10/6/2011	12/7/2011	260	0	262	-2			0	-2
2,397	MACK CALI REALTY CORP	554489104		10/6/2011	12/12/2011	231	0	236	-5			0	-5
2,398	MACK CALI REALTY CORP	554489104		10/11/2011	12/12/2011	308	0	319	-11			0	-11
2,399	MACYS INC	55616P104		5/3/2011	5/23/2011	257	0	223	34			0	34
2,400	MAKITA CORP SPOND ADR	560877300		5/7/2010	5/23/2011	317	0	237	80			0	80
2,401	MAKITA CORP SPOND ADR	560877300		5/7/2010	6/6/2011	494	0	356	138			0	138
2,402	MAKITA CORP SPOND ADR	560877300		5/19/2010	6/6/2011	659	0	460	199			0	199
2,403	MAKITA CORP SPOND ADR	560877300		8/13/2010	6/6/2011	41	0	29	12			0	12
2,404	MAKITA CORP SPOND ADR	560877300		8/13/2010	7/8/2011	47	0	29	18			0	18
2,405	MAKITA CORP SPOND ADR	560877300		8/13/2010	11/15/2011	247	0	206	41			0	41
2,406	MAKITA CORP SPOND ADR	560877300		8/23/2010	11/15/2011	318	0	263	55			0	55
2,407	MAKITA CORP SPOND ADR	560877300		8/23/2010	11/16/2011	412	0	350	62			0	62
2,408	MAKITA CORP SPOND ADR	560877300		4/8/2011	11/16/2011	103	0	133	-30			0	-30
2,409	LI & FUNG LTD-UNSP ADR	501897102		4/8/2011	5/27/2011	68	0	86	-18			0	-18
2,410	LPL INVESTMENT HOLDHS IN	50213H100		5/17/2011	5/23/2011	442	0	445	-3			0	-3
2,411	LPL INVESTMENT HOLDHS IN	50213H100		5/17/2011	5/27/2011	426	0	411	15			0	15
2,412	L-3 COMMNCTNS HLDGS	502424104		10/20/2008	1/6/2011	74	0	85	-11			0	-11
2,413	L-3 COMMNCTNS HLDGS	502424104		8/28/2009	1/6/2011	74	0	74	0			0	0
2,414	LVMH MOET HENNESSY ADR	502441306		5/10/2010	5/23/2011	228	0	157	71			0	71
2,415	LVMH MOET HENNESSY ADR	502441306		5/10/2010	7/8/2011	72	0	45	27			0	27
2,416	LABORATORY CP AMER HLDGS	50540R409		10/23/2008	5/19/2011	200	0	122	78			0	78
2,417	LABORATORY CP AMER HLDGS	50540R409		3/10/2009	5/19/2011	100	0	55	45			0	45
2,418	LABORATORY CP AMER HLDGS	50540R409		3/10/2009	5/23/2011	98	0	55	43			0	43
2,419	LABORATORY CP AMER HLDGS	50540R409		3/3/2010	5/23/2011	393	0	294	99			0	99
2,420	LAMAR ADVERTISING CL A	512815101		10/20/2008	5/23/2011	690	0	417	273			0	273
2,421	LAMAR ADVERTISING CL A	512815101		10/20/2008	5/27/2011	581	0	348	233			0	233
2,422	LAMAR ADVERTISING CL A	512815101		11/30/2009	5/27/2011	29	0	28	1			0	1
2,423	LAMAR ADVERTISING CL A	512815101		4/8/2011	5/27/2011	29	0	34	-5			0	-5
2,424	METROPOLITAN WEST TOTAL	592905509		10/20/2008	9/28/2011	1,695	0	1,471	224			0	224
2,425	CIE GENERALE DES	59410T106		12/8/2010	5/23/2011	155	0	132	23			0	23
2,426	CIE GENERALE DES	59410T106		12/8/2010	7/8/2011	56	0	44	12			0	12
2,427	CIE GENERALE DES	59410T106		12/8/2010	10/7/2011	625	0	762	-137			0	-137
2,428	CIE GENERALE DES	59410T106		4/8/2011	10/7/2011	36	0	53	-17			0	-17
2,429	MICROSOFT CORP	594918104		10/20/2008	1/6/2011	114	0	97	17			0	17
2,430	MICROSOFT CORP	594918104		12/2/2008	1/6/2011	86	0	58	28			0	28
2,431	MICROSOFT CORP	594918104		10/20/2008	1/25/2011	57	0	49	8			0	8
2,432	MARATHON OIL CORP	565849106		2/22/2011	7/6/2011	65	0	57	8			0	8
2,433	MARATHON OIL CORP	565849106		3/9/2011	7/6/2011	98	0	90	8			0	8
2,434	MASIMO CORP	574795100		5/12/2011	5/23/2011	145	0	157	-12			0	-12
2,435	MASIMO CORP	574795100		5/12/2011	5/23/2011	291	0	314	-23			0	-23
2,436	MASIMO CORP	574795100		5/12/2011	5/27/2011	272	0	282	-10			0	-10

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Totals					957,852	0	845,919	111,933	0	0	0	111,933
2,437	MASIMO CORP	574795100		5/12/2011	5/27/2011	151	0	161	-10			0	-10
2,438	MASSMART HOLDINGS LTD	576290100		11/12/2010	7/26/2011	1,823	0	1,674	149			0	149
2,439	PROLOGIS INC	74340W103		2/11/2011	12/23/2011	258	0	309	-51			0	-51
2,440	PROLOGIS INC	74340W103		2/16/2011	12/23/2011	172	0	183	-11			0	-11
2,441	PROLOGIS INC	74340W103		2/18/2011	12/23/2011	229	0	258	-29			0	-29
2,442	PROLOGIS INC	74340W103		1/28/2011	12/29/2011	256	0	308	-52			0	-52
2,443	PROLOGIS INC	74340W103		2/11/2011	12/29/2011	142	0	171	-29			0	-29
2,444	PROLOGIS	743410102		4/23/2010	4/7/2011	365	0	311	54			0	54
2,445	PROLOGIS	743410102		4/23/2010	4/14/2011	254	0	217	37			0	37
2,446	PROLOGIS	743410102		7/21/2010	4/14/2011	476	0	320	156			0	156
2,447	PROLOGIS	743410102		8/13/2010	4/14/2011	95	0	63	32			0	32
2,448	PROLOGIS	743410102		8/13/2010	4/18/2011	413	0	275	138			0	138
2,449	PROLOGIS	743410102		8/13/2010	4/29/2011	195	0	127	68			0	68
2,450	PROLOGIS	743410102		8/18/2010	4/29/2011	635	0	401	234			0	234
2,451	PROLOGIS	743410102		8/19/2010	4/29/2011	49	0	31	18			0	18
2,452	PROLOGIS	743410102		8/19/2010	5/23/2011	500	0	326	174			0	174
2,453	PROLOGIS	743410102		10/27/2010	5/23/2011	860	0	747	113			0	113
2,454	PROLOGIS	743410102		11/4/2010	5/23/2011	63	0	57	6			0	6
2,455	PRUDENTIAL FINANCIAL INC	744320102		5/18/2009	4/28/2011	190	0	121	69			0	69
2,456	PRUDENTIAL FINANCIAL INC	744320102		5/18/2009	4/29/2011	63	0	40	23			0	23
2,457	PRUDENTIAL FINANCIAL INC	744320102		5/18/2009	7/20/2011	182	0	121	61			0	61
2,458	PRUDENTIAL FINANCIAL INC	744320102		5/18/2009	12/14/2011	189	0	161	28			0	28
2,459	PRUDENTIAL PLC ADR	74435K204		4/27/2010	5/23/2011	163	0	116	47			0	47
2,460	PRUDENTIAL PLC ADR	74435K204		4/27/2010	7/8/2011	23	0	17	6			0	6
2,461	PRUDENTIAL PLC ADR	74435K204		4/28/2010	7/8/2011	47	0	33	14			0	14
2,462	PRUDENTIAL PLC ADR	74435K204		4/28/2010	7/27/2011	66	0	50	16			0	16
2,463	PRUDENTIAL PLC ADR	74435K204		4/28/2010	7/28/2011	66	0	50	16			0	16
2,464	PRUDENTIAL PLC ADR	74435K204		5/12/2010	7/28/2011	110	0	85	25			0	25
2,465	PRUDENTIAL PLC ADR	74435K204		5/12/2010	8/3/2011	279	0	220	59			0	59
2,466	PUB SVC ENTERPRISE GRP	744573106		7/28/2010	2/16/2011	193	0	207	-14			0	-14
2,467	PUBLIC STORAGE $0 10	74460D109		1/28/2009	2/10/2011	1,109	0	664	445			0	445
2,468	PUBLIC STORAGE $0.10	74460D109		12/18/2009	2/24/2011	109	0	79	30			0	30
2,469	PUBLIC STORAGE $0 10	74460D109		3/9/2009	3/4/2011	772	0	343	429			0	429
2,470	PUBLIC STORAGE $0 10	74460D109		3/9/2009	3/7/2011	654	0	294	360			0	360
2,471	PUBLIC STORAGE $0 10	74460D109		3/9/2009	3/21/2011	1,099	0	489	610			0	610
2,472	PUBLIC STORAGE $0 10	74460D109		12/18/2009	4/15/2011	111	0	79	32			0	32
2,473	PUBLIC STORAGE $0 10	74460D109		3/9/2009	4/29/2011	235	0	98	137			0	137
2,474	PUBLIC STORAGE $0 10	74460D109		5/7/2009	4/29/2011	470	0	256	214			0	214
2,475	PUBLIC STORAGE $0 10	74460D109		5/14/2009	5/2/2011	584	0	314	270			0	270
2,476	PUBLIC STORAGE $0 10	74460D109		5/14/2009	5/12/2011	117	0	63	54			0	54
2,477	PUBLIC STORAGE $0 10	74460D109		5/26/2009	5/12/2011	352	0	199	153			0	153
2,478	PUBLIC STORAGE $0 10	74460D109		5/26/2009	5/19/2011	937	0	530	407			0	407
2,479	PUBLIC STORAGE $0 10	74460D109		6/3/2009	5/23/2011	571	0	328	243			0	243
2,480	MICROSOFT CORP	594918104		12/2/2008	1/28/2011	110	0	77	33			0	33
2,481	MICROSOFT CORP	594918104		10/20/2008	2/11/2011	192	0	171	21			0	21
2,482	MICROSOFT CORP	594918104		10/20/2008	2/24/2011	54	0	49	5			0	5
2,483	MICROSOFT CORP	594918104		10/20/2008	2/28/2011	27	0	24	3			0	3
2,484	MICROSOFT CORP	594918104		3/4/2009	2/28/2011	319	0	197	122			0	122
2,485	MICROSOFT CORP	594918104		1/5/2011	5/12/2011	25	0	28	-3			0	-3
2,486	MICROSOFT CORP	594918104		1/6/2011	5/12/2011	126	0	141	-15			0	-15
2,487	MICROSOFT CORP	594918104		1/5/2011	5/12/2011	201	0	224	-23			0	-23
2,488	MICROSOFT CORP	594918104		1/6/2011	5/13/2011	150	0	169	-19			0	-19
2,489	MICROSOFT CORP	594918104		1/6/2011	5/16/2011	124	0	141	-17			0	-17
2,490	MICROSOFT CORP	594918104		12/2/2008	5/16/2011	74	0	58	16			0	16
2,491	MICROSOFT CORP	594918104		1/22/2009	5/16/2011	49	0	36	13			0	13
2,492	MICROSOFT CORP	594918104		1/6/2011	5/23/2011	72	0	84	-12			0	-12
2,493	MICROSOFT CORP	594918104		1/7/2011	5/23/2011	97	0	114	-17			0	-17
2,494	MICROSOFT CORP	594918104		1/14/2011	5/23/2011	121	0	141	-20			0	-20

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Totals					957,852	0	845,919	111,933	0	0	0	111,933
2,495	MICROSOFT CORP	594918104		1/19/2011	5/23/2011	24	0	29	-5			0	-5
2,496	MICROSOFT CORP	594918104		1/7/2011	7/8/2011	80	0	85	-5			0	-5
2,497	MICROSOFT CORP	594918104		1/7/2011	12/2/2011	25	0	28	-3			0	-3
2,498	MICROSOFT CORP	594918104		1/10/2011	12/2/2011	152	0	169	-17			0	-17
2,499	REGENCY CENTERS CORP	758849103		2/23/2011	8/26/2011	240	0	259	-19			0	-19
2,500	REGENCY CENTERS CORP	758849103		2/28/2011	8/26/2011	40	0	45	-5			0	-5
2,501	REGENERON PHARMACTCLS	75886F107		7/16/2010	2/28/2011	324	0	205	119			0	119
2,502	REGENERON PHARMACTCLS	75886F107		7/19/2010	2/28/2011	108	0	68	40			0	40
2,503	REINSURNCE GROUP AMERICA	759351604		3/9/2011	5/23/2011	186	0	183	3			0	3
2,504	REPUBLIC SERVICES INC	760759100		10/20/2008	4/8/2011	30	0	23	7			0	7
2,505	REPUBLIC SERVICES INC	760759100		10/20/2008	5/23/2011	190	0	141	49			0	49
2,506	REPUBLIC SERVICES INC	760759100		11/15/2010	5/23/2011	222	0	200	22			0	22
2,507	REPUBLIC SERVICES INC	760759100		11/29/2010	5/23/2011	95	0	85	10			0	10
2,508	REPUBLIC SERVICES INC	760759100		8/18/2011	12/8/2011	214	0	219	-5			0	-5
2,509	PUBLIC STORAGE $0 10	74460D109		6/19/2009	5/23/2011	799	0	452	347			0	347
2,510	SIMON PROPERTY GROUP DEL	828806109		3/30/2009	4/1/2011	107	0	32	75			0	75
2,511	SIMON PROPERTY GROUP DEL	828806109		5/11/2009	4/1/2011	1,816	0	901	915			0	915
2,512	SIMON PROPERTY GROUP DEL	828806109		5/11/2009	5/23/2011	1,244	0	583	661			0	661
2,513	SIMON PROPERTY GROUP DEL	828806109		6/24/2009	5/23/2011	679	0	306	373			0	373
2,514	SIMON PROPERTY GROUP DEL	828806109		6/24/2009	5/23/2011	226	0	106	120			0	120
2,515	SIMON PROPERTY GROUP DEL	828806109		7/10/2009	5/23/2011	2,149	0	873	1,276			0	1,276
2,516	SIMON PROPERTY GROUP DEL	828806109		8/10/2009	5/23/2011	452	0	257	195			0	195
2,517	SIMON PROPERTY GROUP DEL	828806109		8/10/2009	6/20/2011	345	0	192	153			0	153
2,518	SIMON PROPERTY GROUP DEL	828806109		8/10/2009	6/28/2011	114	0	64	50			0	50
2,519	SIMON PROPERTY GROUP DEL	828806109		8/10/2009	6/29/2011	1,502	0	834	668			0	668
2,520	SIMON PROPERTY GROUP DEL	828806109		8/10/2009	9/14/2011	345	0	192	153			0	153
2,521	SIMON PROPERTY GROUP DEL	828806109		9/11/2009	9/14/2011	115	0	68	47			0	47
2,522	SIMON PROPERTY GROUP DEL	828806109		9/11/2009	12/7/2011	986	0	542	444			0	444
2,523	SIRIUS XM RADIO INC	82967N108		5/31/2011	7/19/2011	992	0	1,106	-114			0	-114
2,524	SIRIUS XM RADIO INC	82967N108		5/31/2011	11/4/2011	699	0	1,061	-362			0	-362
2,525	SIRIUS XM RADIO INC	82967N108		5/31/2011	11/8/2011	785	0	1,134	-349			0	-349
2,526	SIRIUS XM RADIO INC	82967N108		5/31/2011	11/8/2011	746	0	1,089	-343			0	-343
2,527	SKECHERS U S A INC CL A	830566105		11/2/2010	5/23/2011	36	0	39	-3			0	-3
2,528	SKECHERS U S A INC CL A	830566105		11/2/2010	5/23/2011	54	0	59	-5			0	-5
2,529	SKECHERS U S A INC CL A	830566105		11/2/2010	8/17/2011	77	0	98	-21			0	-21
2,530	SKECHERS U S A INC CL A	830566105		11/6/2010	8/17/2011	46	0	59	-13			0	-13
2,531	SKECHERS U S A INC CL A	830566105		11/6/2010	8/17/2011	31	0	39	-8			0	-8
2,532	SKECHERS U S A INC CL A	830566105		4/8/2011	8/17/2011	31	0	42	-11			0	-11
2,533	SKECHERS U S A INC CL A	830566105		5/27/2011	8/17/2011	31	0	36	-5			0	-5
2,534	SKYWORKS SOLUTIONS INC	83088M102		8/26/2010	2/28/2011	460	0	225	235			0	235
2,535	SMITH-NPHW PLC SPADR NEW	83175M205		2/12/2010	1/10/2011	163	0	155	8			0	8
2,536	SMITH-NPHW PLC SPADR NEW	83175M205		3/9/2010	1/10/2011	109	0	104	5			0	5
2,537	SMITH-NPHW PLC SPADR NEW	83175M205		6/25/2010	1/10/2011	109	0	96	13			0	13
2,538	SMITH-NPHW PLC SPADR NEW	83175M205		6/25/2010	1/11/2011	159	0	144	15			0	15
2,539	SMITH-NPHW PLC SPADR NEW	83175M205		6/25/2010	3/22/2011	224	0	193	31			0	31
2,540	SMITH-NPHW PLC SPADR NEW	83175M205		8/13/2010	3/22/2011	1,008	0	803	205			0	205
2,541	SNAP ON INC COM	833034101		5/11/2009	5/23/2011	119	0	64	55			0	55
2,542	SNAP ON INC COM	833034101		6/12/2009	5/23/2011	178	0	96	82			0	82
2,543	SNAP ON INC COM	833034101		6/12/2009	7/21/2011	186	0	96	90			0	90
2,544	SNAP ON INC COM	833034101		3/9/2010	7/22/2011	122	0	86	36			0	36
2,545	SOCIEDAD Q&M CHLE SPDADR	833635105		10/20/2008	5/19/2011	1,263	0	470	793			0	793
2,546	SOCIEDAD Q&M CHLE SPDADR	833635105		10/20/2008	5/23/2011	228	0	85	143			0	143
2,547	SOCIEDAD Q&M CHLE SPDADR	833635105		10/20/2008	7/8/2011	64	0	21	43			0	43
2,548	SODEXO ADR	833792104		5/26/2009	5/23/2011	366	0	250	116			0	116
2,549	SODEXO ADR	833792104		5/26/2009	7/8/2011	78	0	50	28			0	28
2,550	YAHOO INC	984332106		1/8/2010	3/23/2011	338	0	354	-16			0	-16
2,551	YAHOO INC	984332106		1/13/2010	3/23/2011	16	0	17	-1			0	-1
2,552	YAHOO INC	984332106		1/13/2010	3/30/2011	118	0	119	-1			0	-1

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

					Totals	957,852	0	845,919	111,933	0	0	0	111,933
	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
2,553	YAHOO INC	984332106		1/13/2010	4/1/2011	34	0	34	0			0	0
2,554	YAHOO INC	984332106		1/13/2010	4/1/2011	50	0	51	-1			0	-1
2,555	YAHOO INC	984332106		1/13/2010	4/13/2011	149	0	153	-4			0	-4
2,556	YAHOO INC	984332106		1/24/2010	4/13/2011	33	0	36	-3			0	-3
2,557	YAHOO INC	984332106		4/16/2010	4/13/2011	166	0	183	-17			0	-17
2,558	YAHOO INC	984332106		4/21/2010	4/13/2011	414	0	440	-26			0	-26
2,559	YAHOO INC	984332106		8/18/2010	4/13/2011	83	0	71	12			0	12
2,560	YAHOO INC	984332106		12/7/2010	4/13/2011	99	0	103	-4			0	-4
2,561	YUE YUEN INDUSTL UNSP AD	988415105		4/29/2009	1/6/2011	264	0	168	96			0	96
2,562	YUE YUEN INDUSTL UNSP AD	988415105		3/23/2010	1/6/2011	758	0	734	24			0	24
2,563	YUE YUEN INDUSTL UNSP AD	988415105		3/23/2010	1/14/2011	899	0	871	28			0	28
2,564	REPUBLIC SERVICES INC	760759100		8/19/2011	12/8/2011	188	0	193	-5			0	-5
2,565	RESEARCH IN MOTION LTD	760975102		1/3/2011	4/6/2011	223	0	236	-13			0	-13
2,566	RESEARCH IN MOTION LTD	760975102		1/4/2011	4/6/2011	56	0	60	-4			0	-4
2,567	REXAM PLC- NEW NEW ADR	761655406		12/20/2010	5/23/2011	427	0	357	70			0	70
2,568	REXAM PLC- NEW NEW ADR	761655406		12/20/2010	7/8/2011	124	0	102	22			0	22
2,569	RIO TINTO PLC SPNSRD ADR	767204100		11/16/2010	5/23/2011	260	0	264	-4			0	-4
2,570	RIO TINTO PLC SPNSRD ADR	767204100		11/16/2010	7/8/2011	72	0	66	6			0	6
2,571	RITCHIE BROS AUCTIONEERS	767744105		3/3/2009	4/8/2011	55	0	29	26			0	26
2,572	RITCHIE BROS AUCTIONEERS	767744105		3/30/2009	4/8/2011	82	0	57	25			0	25
2,573	RITCHIE BROS AUCTIONEERS	767744105		3/30/2009	5/23/2011	268	0	191	77			0	77
2,574	RITCHIE BROS AUCTIONEERS	767744105		11/30/2009	5/23/2011	589	0	529	60			0	60
2,575	RITCHIE BROS AUCTIONEERS	767744105		3/12/2010	5/23/2011	268	0	217	51			0	51
2,576	RITCHIE BROS AUCTIONEERS	767744105		9/28/2010	5/23/2011	107	0	80	27			0	27
2,577	RITCHIE BROS AUCTIONEERS	767744105		9/28/2010	5/27/2011	165	0	120	45			0	45
2,578	RITCHIE BROS AUCTIONEERS	767744105		10/28/2010	5/27/2011	165	0	124	41			0	41
2,579	RITCHIE BROS AUCTIONEERS	767744105		12/7/2010	5/27/2011	247	0	187	60			0	60
2,580	RITCHIE BROS AUCTIONEERS	767744105		12/9/2010	5/27/2011	356	0	268	88			0	88
2,581	RITCHIE BROS AUCTIONEERS	767744105		2/25/2011	5/27/2011	219	0	203	16			0	16
2,582	ROCHE HLDG LTD SPN ADR	771195104		3/9/2010	5/23/2011	41	0	42	-1			0	-1
2,583	ROCHE HLDG LTD SPN ADR	771195104		4/26/2010	5/23/2011	413	0	402	11			0	11
2,584	ROCHE HLDG LTD SPN ADR	771195104		4/26/2010	7/8/2011	81	0	80	1			0	1
2,585	ROCKWELL AUTOMATION INC	773903109		2/28/2011	4/8/2011	93	0	88	5			0	5
2,586	ROCKWELL AUTOMATION INC	773903109		2/28/2011	6/15/2011	78	0	88	-10			0	-10
2,587	ROCKWELL AUTOMATION INC	773903109		2/28/2011	6/16/2011	78	0	88	-10			0	-10
2,588	ROCKWELL AUTOMATION INC	773903109		2/28/2011	8/23/2011	276	0	438	-162			0	-162
2,589	ROCKWELL COLLINS INC	774341101		2/28/2011	3/18/2011	125	0	129	-4			0	-4
2,590	ROCKWELL COLLINS INC	774341101		2/28/2011	3/23/2011	63	0	64	-1			0	-1
2,591	ROCKWELL COLLINS INC	774341101		2/28/2011	3/24/2011	190	0	193	-3			0	-3
2,592	YUE YUEN INDUSTL UNSP AD	988415105		8/13/2010	1/14/2011	229	0	209	20			0	20
2,593	YUE YUEN INDUSTL UNSP AD	988415105		9/30/2010	1/14/2011	511	0	546	-35			0	-35
2,594	YUM BRANDS INC	988498101		5/20/2011	7/8/2011	111	0	113	-2			0	-2
2,595	YUM BRANDS INC	988498101		5/20/2011	9/30/2011	99	0	113	-14			0	-14
2,596	YUM BRANDS INC	988498101		5/23/2011	9/30/2011	99	0	112	-13			0	-13
2,597	ZIMMER HOLDINGS INC COM	98956P102		10/20/2008	4/25/2011	123	0	114	9			0	9
2,598	ZIMMER HOLDINGS INC COM	98956P102		11/21/2008	4/25/2011	123	0	71	52			0	52
2,599	ZIMMER HOLDINGS INC COM	98956P102		11/21/2008	5/23/2011	268	0	142	126			0	126
2,600	ZIMMER HOLDINGS INC COM	98956P102		1/29/2009	5/23/2011	201	0	115	86			0	86
2,601	DAIMLER A	D1668R123		6/23/2009	4/8/2011	451	0	214	237			0	237
2,602	DAIMLER A	D1668R123		6/23/2009	5/23/2011	66	0	36	30			0	30
2,603	DAIMLER A	D1668R123		9/3/2009	5/23/2011	66	0	43	23			0	23
2,604	DAIMLER A	D1668R123		9/3/2009	7/8/2011	373	0	217	156			0	156
2,605	AMDOCS LIMITED	G02602103		10/20/2008	5/23/2011	1,045	0	862	183			0	183
2,606	AMDOCS LIMITED	G02602103		11/30/2009	5/23/2011	90	0	79	11			0	11
2,607	AMDOCS LIMITED	G02602103		11/30/2009	5/27/2011	848	0	740	108			0	108
2,608	AMDOCS LIMITED	G02602103		2/28/2011	5/27/2011	151	0	149	2			0	2
2,609	AMDOCS LIMITED	G02602103		4/8/2011	5/27/2011	61	0	58	3			0	3
2,610	ARCH CAPITAL GRP LTD BM	G0450A105		3/31/2010	1/6/2011	612	0	535	77			0	77

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Totals					957,852	0	845,919	111,933	0	0	0	111,933
2,611	ARCH CAPITAL GRP LTD BM	G0450A105		3/31/2010	3/15/2011	361	0	306	55			0	55
2,612	ARCH CAPITAL GRP LTD BM	G0450A105		6/15/2010	3/15/2011	271	0	226	45			0	45
2,613	ARCH CAPITAL GRP LTD BM	G0450A105		8/13/2010	3/15/2011	632	0	542	90			0	90
2,614	ACCENTURE PLC SHS	G1151C101		9/23/2009	1/4/2011	144	0	111	33			0	33
2,615	ACCENTURE PLC SHS	G1151C101		10/20/2008	2/28/2011	462	0	286	176			0	176
2,616	ACCENTURE PLC SHS	G1151C101		11/1/2010	2/28/2011	51	0	45	6			0	6
2,617	ACCENTURE PLC SHS	G1151C101		1/26/2011	2/28/2011	205	0	210	-5			0	-5
2,618	ACCENTURE PLC SHS	G1151C101		6/4/2009	5/23/2011	623	0	334	289			0	289
2,619	ACCENTURE PLC SHS	G1151C101		9/23/2009	5/23/2011	57	0	37	20			0	20
2,620	ROCKWELL COLLINS INC	774341101		2/28/2011	4/8/2011	64	0	64	0			0	0
2,621	ROCKWELL COLLINS INC	774341101		10/20/2008	5/23/2011	302	0	185	117			0	117
2,622	STRATEGIC HOTEL CAP INC	86272T106		4/8/2011	8/15/2011	87	0	109	-22			0	-22
2,623	STRATEGIC HOTEL CAP INC	86272T106		4/8/2011	8/31/2011	39	0	51	-12			0	-12
2,624	STRATEGIC HOTEL CAP INC	86272T106		4/20/2011	8/31/2011	385	0	517	-132			0	-132
2,625	STRYKER CORP	863667101		5/12/2011	5/23/2011	62	0	63	-1			0	-1
2,626	STRYKER CORP	863667101		5/12/2011	7/8/2011	60	0	63	-3			0	-3
2,627	STRYKER CORP	863667101		5/12/2011	8/4/2011	102	0	126	-24			0	-24
2,628	STRYKER CORP	863667101		5/12/2011	8/11/2011	46	0	64	-18			0	-18
2,629	STRYKER CORP	863667101		5/13/2011	8/11/2011	93	0	127	-34			0	-34
2,630	STRYKER CORP	863667101		5/13/2011	8/18/2011	90	0	127	-37			0	-37
2,631	STRYKER CORP	863667101		5/16/2011	8/18/2011	90	0	128	-38			0	-38
2,632	STRYKER CORP	863667101		5/19/2011	8/19/2011	89	0	128	-39			0	-39
2,633	STRYKER CORP	863667101		5/20/2011	8/19/2011	89	0	128	-39			0	-39
2,634	SUBSEA 7 SA SPONSRD ADR	864323100		5/26/2011	7/8/2011	78	0	76	2			0	2
2,635	SUMITOMO M INDS SPN ADR	865621304		4/8/2010	4/8/2011	21	0	31	-10			0	-10
2,636	SUMITOMO M INDS SPN ADR	865621304		4/8/2010	5/23/2011	237	0	369	-132			0	-132
2,637	SUMITOMO M INDS SPN ADR	865621304		4/8/2010	7/8/2011	224	0	308	-84			0	-84
2,638	BIG LOTS INC COM	089302103		10/20/2008	2/28/2011	204	0	113	91			0	91
2,639	BIG LOTS INC COM	089302103		11/10/2009	2/28/2011	204	0	129	75			0	75
2,640	BIG LOTS INC COM	089302103		11/11/2009	2/28/2011	163	0	104	59			0	59
2,641	BIG LOTS INC COM	089302103		12/7/2009	4/11/2011	218	0	141	77			0	77
2,642	BIG LOTS INC COM	089302103		12/7/2009	5/23/2011	101	0	85	16			0	16
2,643	BIG LOTS INC COM	089302103		12/7/2009	11/16/2011	120	0	85	35			0	35
2,644	BIG LOTS INC COM	089302103		4/8/2011	11/16/2011	40	0	44	-4			0	-4
2,645	BIG LOTS INC COM	089302103		5/27/2011	11/16/2011	40	0	32	8			0	8
2,646	BIG LOTS INC COM	089302103		5/27/2011	11/21/2011	114	0	97	17			0	17
2,647	BIOMED REALTY TR INC	09063H107		2/23/2011	5/12/2011	768	0	681	87			0	87
2,648	BIOMED REALTY TR INC	09063H107		2/23/2011	5/23/2011	453	0	402	51			0	51
2,649	BIOMED REALTY TR INC	09063H107		2/23/2011	6/20/2011	115	0	105	10			0	10
2,650	BEST BUY CO INC	086516101		10/20/2008	3/25/2011	86	0	75	11			0	11
2,651	BEST BUY CO INC	086516101		5/18/2009	3/25/2011	144	0	182	-38			0	-38
2,652	BEST BUY CO INC	086516101		3/9/2010	3/25/2011	58	0	78	-20			0	-20
2,653	BEST BUY CO INC	086516101		9/8/2010	5/23/2011	31	0	36	-5			0	-5
2,654	BEST BUY CO INC	086516101		9/8/2010	5/23/2011	94	0	108	-14			0	-14
2,655	BEST BUY CO INC	086516101		9/8/2010	5/23/2011	31	0	36	-5			0	-5
2,656	BEST BUY CO INC	086516101		12/14/2010	5/23/2011	31	0	36	-5			0	-5
2,657	BEST BUY CO INC	086516101		1/3/2011	5/23/2011	31	0	35	-4			0	-4
2,658	BEST BUY CO INC	086516101		1/3/2011	5/23/2011	63	0	70	-7			0	-7
2,659	BEST BUY CO INC	086516101		1/3/2011	8/30/2011	25	0	35	-10			0	-10
2,660	BEST BUY CO INC	086516101		1/7/2011	8/30/2011	25	0	35	-10			0	-10
2,661	BEST BUY CO INC	086516101		5/27/2011	8/30/2011	25	0	32	-7			0	-7
2,662	BEST BUY CO INC	086516101		5/27/2011	8/30/2011	76	0	95	-19			0	-19
2,663	BHP BILLITON LTD ADR	088606108		12/18/2008	4/8/2011	102	0	43	59			0	59
2,664	BHP BILLITON LTD ADR	088606108		5/11/2011	5/23/2011	181	0	190	-9			0	-9
2,665	BHP BILLITON LTD ADR	088606108		5/11/2011	8/31/2011	1,372	0	1,522	-150			0	-150
2,666	BIOMED REALTY TR INC	09063H107		2/25/2011	6/20/2011	268	0	242	26			0	26
2,667	BIOMED REALTY TR INC	09063H107		2/25/2011	6/24/2011	373	0	345	28			0	28
2,668	BIOMED REALTY TR INC	09063H107		2/25/2011	8/2/2011	171	0	155	16			0	16

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

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	Totals					957,852	0	845,919	111,933	0	0	0	111,933
2,669	BIOMED REALTY TR INC	09063H107		3/11/2011	8/2/2011	266	0	242	24			0	24
2,670	BIOMED REALTY TR INC	09063H107		3/11/2011	8/10/2011	417	0	431	-14			0	-14
2,671	BIOMED REALTY TR INC	09063H107		3/11/2011	8/10/2011	250	0	259	-9			0	-9
2,672	BLACKBOARD INC	091935502		12/7/2010	5/23/2011	256	0	258	-2			0	-2
2,673	BLACKBOARD INC	091935502		12/7/2010	5/27/2011	169	0	172	-3			0	-3
2,674	BLACKBOARD INC	091935502		12/9/2010	5/27/2011	84	0	86	-2			0	-2
2,675	BLUE COAT SYS INC	09534T508		5/20/2011	5/23/2011	95	0	100	-5			0	-5
2,676	BLUE COAT SYS INC	09534T508		5/20/2011	12/9/2011	101	0	106	-5			0	-5
2,677	BLUE COAT SYS INC	09534T508		5/27/2011	12/13/2011	101	0	89	12			0	12
2,678	BLUE COAT SYS INC	09534T508		7/14/2011	12/13/2011	50	0	43	7			0	7
2,679	CORP OFFICE PPTYS TRUST	22002T108		3/22/2011	5/23/2011	239	0	249	-10			0	-10
2,680	CORP OFFICE PPTYS TRUST	22002T108		12/22/2010	5/23/2011	102	0	106	-4			0	-4
2,681	CORP OFFICE PPTYS TRUST	22002T108		3/22/2011	6/20/2011	314	0	356	-42			0	-42
2,682	CORP OFFICE PPTYS TRUST	22002T108		3/24/2011	6/20/2011	502	0	568	-66			0	-66
2,683	CORUS ENTMT INC CL B N V	220874101		1/21/2010	5/23/2011	185	0	168	17			0	17
2,684	COSTCO WHOLESALE CRP DEL	22160K105		10/20/2008	8/8/2011	144	0	113	31			0	31
2,685	COVANCE INC	222816100		7/30/2010	1/27/2011	231	0	154	77			0	77
2,686	COVANCE INC	222816100		11/4/2010	5/23/2011	116	0	91	25			0	25
2,687	COVANCE INC	222816100		11/5/2010	5/23/2011	174	0	134	40			0	40
2,688	COVANCE INC	222816100		12/10/2010	7/18/2011	180	0	146	34			0	34
2,689	COVANCE INC	222816100		4/8/2011	7/18/2011	60	0	59	1			0	1
2,690	COVANCE INC	222816100		5/27/2011	7/18/2011	60	0	59	1			0	1
2,691	COVANCE INC	222816100		5/27/2011	7/19/2011	179	0	176	3			0	3
2,692	COVENTRY HEALTH CARE INC	222862104		5/31/2011	8/17/2011	900	0	1,018	-118			0	-118
2,693	COVENTRY HEALTH CARE INC	222862104		5/31/2011	12/21/2011	2,961	0	3,370	-409			0	-409
2,694	COVENTRY HEALTH CARE INC	222862104		9/23/2011	12/21/2011	709	0	676	33			0	33
2,695	CREDIT SUISSE GP SP ADR	225401108		8/18/2009	5/23/2011	81	0	99	-18			0	-18
2,696	CREDIT SUISSE GP SP ADR	225401108		9/21/2009	5/23/2011	244	0	327	-83			0	-83
2,697	CROWN CASTLE INTL CORP	228227104		10/20/2008	5/23/2011	205	0	112	93			0	93
2,698	CROWN CASTLE INTL CORP	228227104		10/20/2008	5/23/2011	1,968	0	1,068	900			0	900
2,699	CROWN CASTLE INTL CORP	228227104		10/20/2008	5/27/2011	758	0	400	358			0	358
2,700	CROWN CASTLE INTL CORP	228227104		11/30/2009	5/27/2011	590	0	512	78			0	78
2,701	CROWN CASTLE INTL CORP	228227104		3/9/2010	5/27/2011	42	0	39	3			0	3
2,702	CROWN CASTLE INTL CORP	228227104		12/7/2010	5/27/2011	126	0	130	-4			0	-4
2,703	CROWN CASTLE INTL CORP	228227104		2/28/2011	5/27/2011	211	0	212	-1			0	-1
2,704	CROWN CASTLE INTL CORP	228227104		4/8/2011	5/27/2011	126	0	129	-3			0	-3
2,705	CROWN CASTLE INTL CORP	228227104		10/20/2008	7/8/2011	42	0	22	20			0	20
2,706	CUMMINS INC COM	231021106		2/28/2011	4/8/2011	110	0	101	9			0	9
2,707	CUMMINS INC COM	231021106		2/28/2011	5/12/2011	113	0	101	12			0	12
2,708	CUMMINS INC COM	231021106		2/28/2011	5/13/2011	224	0	202	22			0	22
2,709	CUMMINS INC COM	231021106		2/28/2011	5/16/2011	111	0	101	10			0	10
2,710	CUMMINS INC COM	231021106		2/28/2011	5/17/2011	109	0	101	8			0	8
2,711	CUMMINS INC COM	231021106		2/28/2011	5/23/2011	311	0	303	8			0	8
2,712	CUMMINS INC COM	231021106		2/28/2011	8/9/2011	90	0	101	-11			0	-11
2,713	CUMMINS INC COM	231021106		2/28/2011	8/10/2011	88	0	101	-13			0	-13
2,714	CYPRESS SEMICNDTR PV1CTS	232806109		7/1/2011	9/7/2011	2,229	0	3,079	-850			0	-850
2,715	DBS GROUP HLDGS SPN ADR	23304Y100		5/18/2009	5/23/2011	509	0	356	153			0	153
2,716	DBS GROUP HLDGS SPN ADR	23304Y100		5/18/2009	7/8/2011	146	0	97	49			0	49
2,717	DCT INDUSTRIAL TRUST INC	233153105		3/30/2011	5/23/2011	386	0	396	-10			0	-10
2,718	DCT INDUSTRIAL TRUST INC	233153105		3/30/2011	5/23/2011	81	0	84	-3			0	-3
2,719	DCT INDUSTRIAL TRUST INC	233153105		3/30/2011	6/28/2011	26	0	28	-2			0	-2
2,720	KELLOGG CO	487836108		8/13/2010	2/4/2011	53	0	51	2			0	2
2,721	KELLOGG CO	487836108		2/24/2009	5/11/2011	170	0	118	52			0	52
2,722	KELLOGG CO	487836108		3/9/2010	5/11/2011	57	0	52	5			0	5
2,723	KELLOGG CO	487836108		4/8/2011	5/11/2011	114	0	108	6			0	6
2,724	KEYCORP NEW COM	493267108		1/26/2010	4/8/2011	9	0	7	2			0	2
2,725	KEYCORP NEW COM	493267108		1/26/2010	6/28/2011	129	0	115	14			0	14
2,726	KILROY REALTY CORP	49427F108		4/6/2011	5/23/2011	475	0	473	2			0	2

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Long Term CG Distributions	1,388
Short Term CG Distributions	0

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	Totals					957,852	0	845,919	111,933	0	0	0	111,933
2,727	KILROY REALTY CORP	49427F108		4/6/2011	9/8/2011	484	0	551	-67			0	-67
2,728	KIMBERLY CLARK	494368103		6/1/2010	2/25/2011	65	0	62	3			0	3
2,729	KIMBERLY CLARK	494368103		6/21/2010	2/25/2011	130	0	126	4			0	4
2,730	KIMBERLY CLARK	494368103		8/24/2010	2/25/2011	130	0	130	0			0	0
2,731	KIMBERLY CLARK	494368103		3/9/2010	5/23/2011	68	0	60	8			0	8
2,732	KIMBERLY CLARK	494368103		3/9/2010	6/13/2011	65	0	60	5			0	5
2,733	KIMBERLY CLARK	494368103		3/15/2011	6/13/2011	65	0	64	1			0	1
2,734	KIMBERLY CLARK	494368103		5/27/2011	6/13/2011	65	0	68	-3			0	-3
2,735	KIMBERLY CLARK	494368103		9/22/2011	12/5/2011	141	0	138	3			0	3
2,736	KIMBERLY CLARK	494368103		9/22/2011	12/6/2011	71	0	69	2			0	2
2,737	KIMCO REALTY CORP MD COM	49446R109		6/1/2010	1/6/2011	90	0	72	18			0	18
2,738	KIMCO REALTY CORP MD COM	49446R109		6/14/2010	1/6/2011	796	0	656	140			0	140
2,739	KIMCO REALTY CORP MD COM	49446R109		6/14/2010	1/12/2011	54	0	45	9			0	9
2,740	KIMCO REALTY CORP MD COM	49446R109		6/16/2010	1/12/2011	449	0	381	68			0	68
2,741	KIMCO REALTY CORP MD COM	49446R109		6/16/2010	1/18/2011	108	0	91	17			0	17
2,742	KIMCO REALTY CORP MD COM	49446R109		6/17/2010	1/18/2011	540	0	451	89			0	89
2,743	KIMCO REALTY CORP MD COM	49446R109		6/24/2010	1/18/2011	162	0	130	32			0	32
2,744	KIMCO REALTY CORP MD COM	49446R109		6/24/2010	4/7/2011	954	0	782	172			0	172
2,745	KIMCO REALTY CORP MD COM	49446R109		6/29/2010	4/7/2011	194	0	152	42			0	42
2,746	KIMCO REALTY CORP MD COM	49446R109		6/29/2010	4/12/2011	560	0	442	118			0	118
2,747	KIMCO REALTY CORP MD COM	49446R109		9/17/2010	4/12/2011	123	0	114	9			0	9
2,748	KIMCO REALTY CORP MD COM	49446R109		9/17/2010	4/21/2011	449	0	390	59			0	59
2,749	KIMCO REALTY CORP MD COM	49446R109		9/17/2010	4/26/2011	585	0	504	81			0	81
2,750	KIMCO REALTY CORP MD COM	49446R109		9/17/2010	5/23/2011	38	0	32	6			0	6
2,751	KIMCO REALTY CORP MD COM	49446R109		10/1/2010	5/23/2011	545	0	462	83			0	83
2,752	KIMCO REALTY CORP MD COM	49446R109		11/23/2010	5/23/2011	132	0	114	18			0	18
2,753	KIMCO REALTY CORP MD COM	49446R109		11/23/2010	6/28/2011	18	0	16	2			0	2
2,754	KIMCO REALTY CORP MD COM	49446R109		11/23/2010	10/28/2011	475	0	438	37			0	37
2,755	KIMCO REALTY CORP MD COM	49446R109		11/23/2010	11/8/2011	52	0	49	3			0	3
2,756	KIMCO REALTY CORP MD COM	49446R109		2/9/2011	11/8/2011	328	0	359	-31			0	-31
2,757	KIMCO REALTY CORP MD COM	49446R109		2/9/2011	11/9/2011	287	0	321	-34			0	-34
2,758	KIMCO REALTY CORP MD COM	49446R109		2/18/2011	11/9/2011	236	0	263	-27			0	-27
2,759	KIMCO REALTY CORP MD COM	49446R109		2/18/2011	11/10/2011	355	0	413	-58			0	-58
2,760	KIMCO REALTY CORP MD COM	49446R109		2/23/2011	11/10/2011	355	0	411	-56			0	-56
2,761	SUMITOMO M INDS SPN ADR	865621304		4/8/2010	11/22/2011	294	0	585	-291			0	-291
2,762	SUMITOMO M INDS SPN ADR	865621304		4/8/2010	11/22/2011	15	0	30	-15			0	-15
2,763	SUMITOMO M INDS SPN ADR	865621304		8/13/2010	11/22/2011	310	0	487	-177			0	-177
2,764	SUNTRUST BKS INC COM	867914103		4/29/2011	8/25/2011	117	0	170	-53			0	-53
2,765	SWEDBANK A B ADR	870195104		11/10/2009	3/31/2011	1,004	0	567	437			0	437
2,766	SWEDBANK A B ADR	870195104		11/10/2009	4/1/2011	189	0	106	83			0	83
2,767	SWEDBANK A B ADR	870195104		3/9/2010	4/1/2011	103	0	60	43			0	43
2,768	SWISSCOM AG ADR	871013108		8/11/2010	1/26/2011	1,104	0	916	188			0	188
2,769	SWISSCOM AG ADR	871013108		8/13/2010	1/26/2011	353	0	297	56			0	56
2,770	SUMITOMO M INDS SPN ADR	865621304		3/15/2011	11/22/2011	356	0	460	-104			0	-104
2,771	SUN HG KAI PPTY SPSD ADR	86676H302		11/10/2009	5/23/2011	181	0	183	-2			0	-2
2,772	SWISSCOM AG ADR	871013108		8/31/2010	1/26/2011	441	0	390	51			0	51
2,773	SUN HG KAI PPTY SPSD ADR	86676H302		11/10/2009	7/8/2011	15	0	15	0			0	0
2,774	SUNSTONE HOTEL INVS INC	867892101		11/9/2010	5/23/2011	295	0	318	-23			0	-23
2,775	SUNSTONE HOTEL INVS INC	867892101		11/9/2010	6/28/2011	9	0	10	-1			0	-1
2,776	SUNSTONE HOTEL INVS INC	867892101		11/9/2010	8/30/2011	433	0	780	-347			0	-347
2,777	SYMANTEC CORP COM	871503108		8/7/2009	4/8/2011	37	0	31	6			0	6
2,778	SUNSTONE HOTEL INVS INC	867892101		11/9/2010	9/6/2011	103	0	195	-92			0	-92
2,779	SUNSTONE HOTEL INVS INC	867892101		11/18/2010	9/6/2011	244	0	445	-201			0	-201
2,780	SYMANTEC CORP COM	871503108		8/7/2009	5/23/2011	172	0	141	31			0	31
2,781	SUNTRUST BKS INC COM	867914103		11/24/2010	5/23/2011	192	0	167	25			0	25
2,782	SYMANTEC CORP COM	871503108		11/30/2009	5/23/2011	267	0	247	20			0	20
2,783	SUNTRUST BKS INC COM	867914103		12/2/2010	5/23/2011	27	0	25	2			0	2
2,784	SUNTRUST BKS INC COM	867914103		4/28/2011	8/24/2011	93	0	141	-48			0	-48

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

					Totals	957,852	0	845,919	111,933	0	0	0	111,933
	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
2,785	SUNTRUST BKS INC COM	867914103		4/29/2011	8/24/2011	19	0	28	-9			0	-9
2,786	CHECK POINT SOFTWRE TECH	M22465104		2/28/2011	5/19/2011	55	0	50	5			0	5
2,787	CHECK POINT SOFTWRE TECH	M22465104		2/28/2011	5/23/2011	109	0	100	9			0	9
2,788	CHECK POINT SOFTWRE TECH	M22465104		2/28/2011	5/25/2011	106	0	100	6			0	6
2,789	CHECK POINT SOFTWRE TECH	M22465104		2/28/2011	6/22/2011	54	0	50	4			0	4
2,790	CHECK POINT SOFTWRE TECH	M22465104		2/28/2011	6/23/2011	161	0	149	12			0	12
2,791	CHECK POINT SOFTWRE TECH	M22465104		2/28/2011	8/5/2011	105	0	100	5			0	5
2,792	CHECK POINT SOFTWRE TECH	M22465104		2/28/2011	8/8/2011	298	0	299	-1			0	-1
2,793	CHECK POINT SOFTWRE TECH	M22465104		2/28/2011	8/9/2011	49	0	50	-1			0	-1
2,794	NXP SEMICONDUCTORS N V	N6596X109		4/4/2011	5/23/2011	111	0	124	-13			0	-13
2,795	NXP SEMICONDUCTORS N V	N6596X109		4/4/2011	7/8/2011	26	0	31	-5			0	-5
2,796	SENSATA TECH HLDNG BV,	N7902X106		4/13/2011	5/23/2011	770	0	733	37			0	37
2,797	SENSATA TECH HLDNG BV,	N7902X106		4/13/2011	5/27/2011	716	0	666	50			0	50
2,798	VISTAPRINT NV	N93540107		7/14/2009	5/23/2011	485	0	422	63			0	63
2,799	VISTAPRINT NV	N93540107		9/8/2009	5/23/2011	291	0	241	50			0	50
2,800	VISTAPRINT NV	N93540107		3/9/2010	5/23/2011	49	0	62	-13			0	-13
2,801	VISTAPRINT NV	N93540107		5/10/2010	5/23/2011	97	0	99	-2			0	-2
2,802	VISTAPRINT NV	N93540107		5/12/2010	5/23/2011	97	0	95	2			0	2
2,803	VISTAPRINT NV	N93540107		8/11/2010	5/23/2011	146	0	92	54			0	54
2,804	VISTAPRINT NV	N93540107		3/9/2010	5/27/2011	49	0	64	-15			0	-15
2,805	VISTAPRINT NV	N93540107		5/10/2010	5/27/2011	98	0	102	-4			0	-4
2,806	MASSMART HOLDINGS LTD	576290100		3/16/2011	7/26/2011	46	0	39	7			0	7
2,807	MASSMART HOLDINGS LTD	576290209		11/12/2010	9/8/2011	442	0	418	24			0	24
2,808	MASTERCARD INC	57636Q104		7/9/2009	1/3/2011	220	0	163	57			0	57
2,809	MASTERCARD INC	57636Q104		9/9/2009	1/3/2011	220	0	209	11			0	11
2,810	MASTERCARD INC	57636Q104		2/5/2010	1/5/2011	231	0	221	10			0	10
2,811	MATTEL INC COM	577081102		6/16/2010	2/28/2011	325	0	295	30			0	30
2,812	MATTEL INC COM	577081102		6/24/2010	2/28/2011	75	0	68	7			0	7
2,813	MATTEL INC COM	577081102		11/30/2009	5/23/2011	157	0	117	40			0	40
2,814	MCDONALDS CORP COM	580135101		10/20/2008	4/28/2011	156	0	112	44			0	44
2,815	MCDONALDS CORP COM	580135101		2/25/2009	8/9/2011	85	0	54	31			0	31
2,816	MCDONALDS CORP COM	580135101		4/9/2009	8/9/2011	85	0	57	28			0	28
2,817	MCDONALDS CORP COM	580135101		4/9/2009	10/24/2011	276	0	170	106			0	106
2,818	MCDONALDS CORP COM	580135101		4/23/2009	12/6/2011	96	0	55	41			0	41
2,819	MCDONALDS CORP COM	580135101		5/18/2009	12/6/2011	96	0	53	43			0	43
2,820	MCDONALDS CORP COM	580135101		5/18/2009	12/14/2011	490	0	267	223			0	223
2,821	MCKESSON CORPORATION COM	58155Q103		12/1/2009	2/28/2011	158	0	125	33			0	33
2,822	MCKESSON CORPORATION COM	58155Q103		12/2/2009	2/28/2011	238	0	188	50			0	50
2,823	MCKESSON CORPORATION COM	58155Q103		5/20/2009	5/19/2011	172	0	82	90			0	90
2,824	MCKESSON CORPORATION COM	58155Q103		5/20/2009	5/23/2011	84	0	41	43			0	43
2,825	MCKESSON CORPORATION COM	58155Q103		5/12/2010	5/23/2011	84	0	69	15			0	15
2,826	MCKESSON CORPORATION COM	58155Q103		5/12/2010	6/8/2011	168	0	138	30			0	30
2,827	MCKESSON CORPORATION COM	58155Q103		5/27/2011	6/8/2011	168	0	170	-2			0	-2
2,828	PUBLIC STORAGE $0 10	74460D109		9/24/2009	5/23/2011	342	0	228	114			0	114
2,829	PUBLIC STORAGE $0 10	74460D109		5/8/2009	5/23/2011	228	0	131	97			0	97
2,830	PUBLIC STORAGE $0 10	74460D109		9/24/2009	6/20/2011	561	0	380	181			0	181
2,831	PUBLIC STORAGE $0 10	74460D109		1/27/2010	6/20/2011	337	0	237	100			0	100
2,832	PUBLIC STORAGE $0 10	74460D109		1/27/2010	6/21/2011	337	0	237	100			0	100
2,833	PUBLIC STORAGE $0 10	74460D109		2/1/2010	6/21/2011	225	0	161	64			0	64
2,834	PUBLIC STORAGE $0 10	74460D109		2/1/2010	6/24/2011	553	0	403	150			0	150
2,835	PUBLIC STORAGE $0 10	74460D109		7/20/2010	6/28/2011	223	0	183	40			0	40
2,836	PUBLICIS GROUPE SPON ADR	74463M106		1/12/2009	7/8/2011	137	0	62	75			0	75
2,837	PUBLIC STORAGE $0 10	74460D109		10/7/2010	6/28/2011	223	0	194	29			0	29
2,838	PUBLIC STORAGE $0 10	74460D109		10/7/2010	8/23/2011	826	0	679	147			0	147
2,839	PUBLICIS GROUPE SPON ADR	74463M106		12/10/2008	5/23/2011	269	0	126	143			0	143
2,840	PUBLICIS GROUPE SPON ADR	74463M106		1/12/2009	11/11/2011	122	0	62	60			0	60
2,841	PUBLICIS GROUPE SPON ADR	74463M106		1/12/2009	5/23/2011	216	0	100	116			0	116
2,842	PUBLICIS GROUPE SPON ADR	74463M106		3/9/2010	11/11/2011	24	0	21	3			0	3

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Totals					957,852	0	845,919	111,933	0	0	0	111,933
2,843	PUBLICIS GROUPE SPON ADR	74463M106		3/26/2010	11/11/2011	490	0	432	58			0	58
2,844	PUBLICIS GROUPE SPON ADR	74463M106		3/26/2010	12/13/2011	412	0	389	23			0	23
2,845	QLOGIC CORP	747277101		5/7/2009	5/23/2011	100	0	80	20			0	20
2,846	QLOGIC CORP	747277101		7/22/2009	5/23/2011	167	0	135	32			0	32
2,847	QEP RESOURCES INC SHS	74733V100		8/27/2009	4/8/2011	80	0	46	34			0	34
2,848	QEP RESOURCES INC SHS	74733V100		9/29/2009	5/23/2011	208	0	124	84			0	84
2,849	VISTAPRINT NV	N93540107		8/11/2010	5/27/2011	49	0	31	18			0	18
2,850	VISTAPRINT NV	N93540107		8/30/2010	5/27/2011	391	0	243	148			0	148
2,851	VISTAPRINT NV	N93540107		9/9/2010	5/27/2011	245	0	180	65			0	65
2,852	VISTAPRINT NV	N93540107		2/28/2011	5/27/2011	245	0	257	-12			0	-12
2,853	VISTAPRINT NV	N93540107		4/8/2011	5/27/2011	49	0	53	-4			0	-4
2,854	AVAGO TECHNOLOGIES LTD	Y0486S104		5/31/2011	10/10/2011	1,255	0	1,244	11			0	11
2,855	AVAGO TECHNOLOGIES LTD	Y0486S104		5/31/2011	12/23/2011	2,769	0	3,161	-392			0	-392
2,856	AVAGO TECHNOLOGIES LTD	Y0486S104		4/15/2011	12/30/2011	87	0	95	-8			0	-8
2,857	FLEXTRONICS INTL LTD	Y2573F102		7/20/2010	5/23/2011	367	0	345	22			0	22
2,858	FLEXTRONICS INTL LTD	Y2573F102		7/20/2010	5/27/2011	276	0	245	31			0	31
2,859	FLEXTRONICS INTL LTD	Y2573F102		9/9/2010	5/27/2011	57	0	46	11			0	11
2,860	FLEXTRONICS INTL LTD	Y2573F102		4/8/2011	5/27/2011	28	0	30	-2			0	-2
2,861	CNOOC LTD ADR	126132109		3/23/2010	4/27/2011	498	0	322	176			0	176
2,862	CNOOC LTD ADR	126132109		3/23/2010	5/23/2011	229	0	161	68			0	68
2,863	CNOOC LTD ADR	126132109		3/23/2010	5/24/2011	465	0	322	143			0	143
2,864	CNOOC LTD ADR	126132109		4/29/2010	5/24/2011	697	0	531	166			0	166
2,865	CNOOC LTD ADR	126132109		8/13/2010	5/24/2011	232	0	165	67			0	67
2,866	CNOOC LTD ADR	126132109		3/31/2011	5/24/2011	232	0	253	-21			0	-21
2,867	CPFL ENERGIA S A ADR	126153105		12/14/2009	3/18/2011	473	0	393	80			0	80
2,868	CPFL ENERGIA S A ADR	126153105		3/11/2010	3/18/2011	709	0	563	146			0	146
2,869	CPFL ENERGIA S A ADR	126153105		3/11/2010	4/8/2011	172	0	125	47			0	47
2,870	CPFL ENERGIA S A ADR	126153105		3/11/2010	4/21/2011	546	0	375	171			0	171
2,871	CPFL ENERGIA S A ADR	126153105		8/13/2010	4/21/2011	91	0	71	20			0	20
2,872	CPFL ENERGIA S A ADR	126153105		8/13/2010	4/29/2011	359	0	286	73			0	73
2,873	CPFL ENERGIA S A ADR	126153105		10/5/2010	4/29/2011	1,527	0	1,256	271			0	271
2,874	CVS CAREMARK CORP	126650100		12/30/2008	5/23/2011	191	0	142	49			0	49
2,875	CVS CAREMARK CORP	126650100		11/5/2009	5/23/2011	191	0	144	47			0	47
2,876	CVS CAREMARK CORP	126650100		11/5/2009	11/21/2011	76	0	57	19			0	19
2,877	CVS CAREMARK CORP	126650100		11/3/2010	11/21/2011	38	0	31	7			0	7
2,878	CABOT OIL & GAS CORP	127097103		7/13/2009	4/8/2011	161	0	87	74			0	74
2,879	CABOT OIL & GAS CORP	127097103		2/10/2010	5/19/2011	217	0	152	65			0	65
2,880	CABOT OIL & GAS CORP	127097103		2/10/2010	5/23/2011	53	0	38	15			0	15
2,881	CABOT OIL & GAS CORP	127097103		6/30/2010	5/23/2011	160	0	95	65			0	65
2,882	CABOT OIL & GAS CORP	127097103		6/30/2010	6/8/2011	240	0	126	114			0	114
2,883	CABOT OIL & GAS CORP	127097103		6/30/2010	7/14/2011	64	0	32	32			0	32
2,884	CABOT OIL & GAS CORP	127097103		5/27/2011	7/14/2011	257	0	233	24			0	24
2,885	CAMDEN PPTY TR COM SBI	133131102		8/2/2010	2/25/2011	290	0	238	52			0	52
2,886	CAMDEN PPTY TR COM SBI	133131102		8/6/2010	2/25/2011	522	0	416	106			0	106
2,887	CAMDEN PPTY TR COM SBI	133131102		8/10/2010	2/25/2011	348	0	280	68			0	68
2,888	CAMDEN PPTY TR COM SBI	133131102		8/11/2010	2/25/2011	232	0	183	49			0	49
2,889	CAMDEN PPTY TR COM SBI	133131102		8/11/2010	3/2/2011	449	0	366	83			0	83
2,890	CAMDEN PPTY TR COM SBI	133131102		10/1/2010	3/2/2011	618	0	530	88			0	88
2,891	CAMDEN PPTY TR COM SBI	133131102		12/7/2010	3/2/2011	505	0	478	27			0	27
2,892	CAMDEN PPTY TR COM SBI	133131102		12/9/2010	3/4/2011	506	0	465	41			0	41
2,893	CAMDEN PPTY TR COM SBI	133131102		12/9/2010	3/23/2011	55	0	52	3			0	3
2,894	CAMDEN PPTY TR COM SBI	133131102		12/23/2010	3/23/2011	549	0	533	16			0	16
2,895	CAMDEN PPTY TR COM SBI	133131102		1/6/2011	3/23/2011	55	0	54	1			0	1
2,896	CAMDEN PPTY TR COM SBI	133131102		1/6/2011	3/24/2011	442	0	432	10			0	10
2,897	CAMERON INTL CORP	13342B105		2/28/2011	4/8/2011	55	0	59	-4			0	-4
2,898	CAMERON INTL CORP	13342B105		2/28/2011	5/18/2011	240	0	293	-53			0	-53
2,899	CAMERON INTL CORP	13342B105		2/28/2011	5/23/2011	47	0	59	-12			0	-12
2,900	CAMERON INTL CORP	13342B105		2/28/2011	5/24/2011	141	0	176	-35			0	-35

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	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

					Totals	957,852	0	845,919	111,933	0	0	0	111,933
	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
2,901	CAMERON INTL CORP	13342B105		2/28/2011	6/1/2011	236	0	293	-57			0	-57
2,902	DIGITAL RLTY TR INC	253868103		5/28/2010	2/15/2011	112	0	115	-3			0	-3
2,903	DIGITAL RLTY TR INC	253868103		6/1/2010	2/15/2011	392	0	401	-9			0	-9
2,904	DIGITAL RLTY TR INC	253868103		6/1/2010	2/17/2011	56	0	57	-1			0	-1
2,905	DIGITAL RLTY TR INC	253868103		6/3/2010	2/17/2011	560	0	596	-36			0	-36
2,906	DIGITAL RLTY TR INC	253868103		7/28/2010	2/17/2011	280	0	310	-30			0	-30
2,907	DIGITAL RLTY TR INC	253868103		10/3/2011	11/21/2011	443	0	377	66			0	66
2,908	DIGITAL RLTY TR INC	253868103		10/3/2011	11/22/2011	126	0	108	18			0	18
2,909	DIGITAL RLTY TR INC	253868103		10/4/2011	11/22/2011	253	0	214	39			0	39
2,910	DISCOVER FINL SVCS	254709108		3/12/2010	4/8/2011	168	0	106	62			0	62
2,911	DISCOVER FINL SVCS	254709108		3/12/2010	5/23/2011	147	0	91	56			0	56
2,912	DISCOVER FINL SVCS	254709108		3/29/2010	5/23/2011	442	0	277	165			0	165
2,913	DISCOVER FINL SVCS	254709108		4/28/2010	5/23/2011	49	0	31	18			0	18
2,914	DISCOVER FINL SVCS	254709108		4/28/2010	8/5/2011	70	0	46	24			0	24
2,915	DISCOVER FINL SVCS	254709108		4/28/2010	8/25/2011	171	0	108	63			0	63
2,916	QEP RESOURCES INC SHS	74733V100		12/7/2009	5/23/2011	166	0	106	60			0	60
2,917	QEP RESOURCES INC SHS	74733V100		3/9/2010	5/23/2011	166	0	116	50			0	50
2,918	SOUFUN HOLDINGS LTD SHS	836034108		1/18/2011	5/18/2011	273	0	269	4			0	4
2,919	QEP RESOURCES INC SHS	74733V100		10/26/2010	5/23/2011	208	0	163	45			0	45
2,920	QEP RESOURCES INC SHS	74733V100		10/26/2010	8/8/2011	35	0	33	2			0	2
2,921	SOUFUN HOLDINGS LTD SHS	836034108		4/8/2011	5/18/2011	21	0	20	1			0	1
2,922	QEP RESOURCES INC SHS	74733V100		11/9/2010	8/8/2011	106	0	103	3			0	3
2,923	SOUTHWESTERN ENERGY CO	845467109		3/12/2010	3/22/2011	252	0	269	-17			0	-17
2,924	SOUTHWESTERN ENERGY CO	845467109		12/17/2010	3/22/2011	84	0	72	12			0	12
2,925	QEP RESOURCES INC SHS	74733V100		11/9/2010	8/12/2011	72	0	69	3			0	3
2,926	QEP RESOURCES INC SHS	74733V100		3/3/2011	8/12/2011	72	0	77	-5			0	-5
2,927	SOUTHWESTERN ENERGY CO	845467109		3/12/2010	5/23/2011	255	0	237	18			0	18
2,928	SOUTHWESTERN ENERGY CO	845467109		12/17/2010	5/23/2011	43	0	36	7			0	7
2,929	QUALCOMM INC	747525103		7/8/2009	2/28/2011	356	0	261	95			0	95
2,930	QUALCOMM INC	747525103		7/9/2009	2/28/2011	415	0	304	111			0	111
2,931	QUALCOMM INC	747525103		11/6/2009	2/28/2011	296	0	219	77			0	77
2,932	QUALCOMM INC	747525103		8/17/2010	2/28/2011	59	0	40	19			0	19
2,933	SOUTHWESTERN ENERGY CO	845467109		12/20/2010	5/23/2011	128	0	105	23			0	23
2,934	QUALCOMM INC	747525103		8/18/2010	2/28/2011	59	0	39	20			0	20
2,935	SOUTHWESTERN ENERGY CO	845467109		1/3/2011	5/23/2011	213	0	191	22			0	22
2,936	QUALCOMM INC	747525103		10/20/2008	5/5/2011	114	0	79	35			0	35
2,937	SOUTHWESTERN ENERGY CO	845467109		2/2/2011	5/23/2011	43	0	39	4			0	4
2,938	QUALCOMM INC	747525103		12/2/2008	5/5/2011	57	0	31	26			0	26
2,939	QUALCOMM INC	747525103		3/11/2010	5/23/2011	169	0	118	51			0	51
2,940	SOUTHWESTERN ENERGY CO	845467109		2/2/2011	7/26/2011	98	0	78	20			0	20
2,941	SOLERA HOLDINGS INC	83421A104		2/25/2010	5/23/2011	856	0	519	337			0	337
2,942	QUALCOMM INC	747525103		4/22/2010	5/23/2011	169	0	120	49			0	49
2,943	SOLERA HOLDINGS INC	83421A104		2/25/2010	5/27/2011	291	0	173	118			0	118
2,944	RLJ LODGING TRUST	74965L101		5/12/2011	5/23/2011	234	0	235	-1			0	-1
2,945	SOLERA HOLDINGS INC	83421A104		5/10/2010	5/27/2011	233	0	152	81			0	81
2,946	RADIOSHACK CORP	750438103		4/6/2011	4/8/2011	16	0	16	0			0	0
2,947	SOUTHWESTERN ENERGY CO	845467109		2/17/2011	7/26/2011	294	0	220	74			0	74
2,948	RADIOSHACK CORP	750438103		4/6/2011	5/23/2011	188	0	193	-5			0	-5
2,949	SOUTHWESTERN ENERGY CO	845467109		2/17/2011	8/18/2011	36	0	37	-1			0	-1
2,950	RADIOSHACK CORP	750438103		4/6/2011	5/23/2011	63	0	64	-1			0	-1
2,951	SOUTHWESTERN ENERGY CO	845467109		2/22/2011	8/18/2011	109	0	110	-1			0	-1
2,952	SOUTHWESTERN ENERGY CO	845467109		2/22/2011	8/19/2011	36	0	37	-1			0	-1
2,953	SOLERA HOLDINGS INC	83421A104		5/12/2010	5/27/2011	175	0	117	58			0	58
2,954	SOLERA HOLDINGS INC	83421A104		4/8/2011	5/27/2011	58	0	51	7			0	7
2,955	SOUTHWESTERN ENERGY CO	845467109		4/8/2011	8/19/2011	36	0	41	-5			0	-5
2,956	SONY CORP ADR NEW	835699307		10/29/2010	2/4/2011	71	0	68	3			0	3
2,957	SOUTHWESTERN ENERGY CO	845467109		5/27/2011	8/19/2011	36	0	43	-7			0	-7
2,958	SONY CORP ADR NEW	835699307		11/1/2010	2/4/2011	569	0	529	40			0	40

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

	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Totals					957,852	0	845,919	111,933	0	0	0	111,933
2,959	SOUTHWESTERN ENERGY CO	845467109		5/27/2011	10/20/2011	120	0	130	-10			0	-10
2,960	STAPLES INC	855030102		10/20/2008	3/15/2011	119	0	102	17			0	17
2,961	STAPLES INC	855030102		10/24/2008	3/15/2011	159	0	116	43			0	43
2,962	STAPLES INC	855030102		8/25/2009	3/15/2011	99	0	110	-11			0	-11
2,963	SOTHEBY'S (DELAWARE)	835898107		5/31/2011	10/19/2011	508	0	679	-171			0	-171
2,964	STAPLES INC	855030102		10/20/2008	5/23/2011	285	0	290	-5			0	-5
2,965	SOTHEBY'S (DELAWARE)	835898107		5/31/2011	10/21/2011	572	0	764	-192			0	-192
2,966	SOTHEBY'S (DELAWARE)	835898107		5/31/2011	10/24/2011	663	0	849	-186			0	-186
2,967	SOTHEBY'S (DELAWARE)	835898107		5/31/2011	10/26/2011	588	0	764	-176			0	-176
2,968	STAPLES INC	855030102		11/30/2009	5/23/2011	419	0	583	-164			0	-164
2,969	SOUFUN HOLDINGS LTD SHS	836034108		1/18/2011	5/16/2011	343	0	332	11			0	11
2,970	SOUFUN HOLDINGS LTD SHS	836034108		1/18/2011	5/17/2011	394	0	394	0			0	0
2,971	STAPLES INC	855030102		2/17/2011	5/27/2011	66	0	87	-21			0	-21
2,972	DISCOVER FINL SVCS	254709108		4/28/2010	9/12/2011	49	0	31	18			0	18
2,973	DISCOVER FINL SVCS	254709108		6/24/2010	9/12/2011	97	0	58	39			0	39
2,974	DISCOVER FINL SVCS	254709108		6/24/2010	9/21/2011	128	0	72	56			0	56
2,975	DOLBY LABORATORIES INC	25659T107		5/3/2011	5/23/2011	236	0	252	-16			0	-16
2,976	DOUGLAS EMMETT INC	25960P109		5/11/2010	1/18/2011	173	0	168	5			0	5
2,977	DOUGLAS EMMETT INC	25960P109		6/11/2010	1/18/2011	363	0	337	26			0	26
2,978	DOUGLAS EMMETT INC	25960P109		6/11/2010	3/31/2011	188	0	161	27			0	27
2,979	DOUGLAS EMMETT INC	25960P109		7/27/2010	3/31/2011	300	0	256	44			0	44
2,980	DOUGLAS EMMETT INC	25960P109		7/27/2010	4/12/2011	207	0	176	31			0	31
2,981	DOUGLAS EMMETT INC	25960P109		8/19/2010	4/12/2011	507	0	427	80			0	80
2,982	DOUGLAS EMMETT INC	25960P109		9/29/2011	12/7/2011	469	0	461	8			0	8
2,983	DOVER CORP	260003108		10/20/2008	2/28/2011	512	0	251	261			0	261
2,984	DOVER CORP	260003108		11/4/2008	2/28/2011	64	0	33	31			0	31
2,985	DOVER CORP	260003108		2/3/2009	2/28/2011	320	0	144	176			0	176
2,986	DOVER CORP	260003108		3/9/2010	2/28/2011	128	0	93	35			0	35
2,987	DOW CHEMICAL CO	260543103		1/7/2011	2/28/2011	405	0	387	18			0	18
2,988	DOW CHEMICAL CO	260543103		4/21/2010	8/22/2011	129	0	151	-22			0	-22
2,989	DOW CHEMICAL CO	260543103		4/21/2010	10/6/2011	75	0	91	-16			0	-16
2,990	DOW CHEMICAL CO	260543103		3/29/2011	10/6/2011	25	0	37	-12			0	-12
2,991	DR PEPPER SNAPPLE GROUP	26138E109		8/21/2009	2/28/2011	72	0	55	17			0	17
2,992	DR PEPPER SNAPPLE GROUP	26138E109		8/26/2009	2/28/2011	325	0	243	82			0	82
2,993	DRESSER RAND GROUP INC	261608103		7/20/2010	5/23/2011	893	0	624	269			0	269
2,994	DRESSER RAND GROUP INC	261608103		10/28/2010	5/23/2011	188	0	148	40			0	40
2,995	LAS VEGAS SANDS CORP	517834107		6/7/2011	10/3/2011	74	0	81	-7			0	-7
2,996	LAS VEGAS SANDS CORP	517834107		6/7/2011	10/3/2011	37	0	41	-4			0	-4
2,997	LAS VEGAS SANDS CORP	517834107		6/7/2011	11/29/2011	223	0	203	20			0	20
2,998	LAUDER ESTEE COS INC A	518439104		10/12/2010	2/22/2011	367	0	267	100			0	100
2,999	LENNAR CORP CL A	526057104		3/29/2010	5/23/2011	107	0	109	-2			0	-2
3,000	LENNAR CORP CL A	526057104		3/29/2010	11/21/2011	69	0	72	-3			0	-3
3,001	LENNAR CORP CL A	526057104		4/2/2010	11/22/2011	102	0	116	-14			0	-14
3,002	LENNAR CORP CL A	526057104		4/8/2011	11/22/2011	17	0	19	-2			0	-2
3,003	LENNOX INTL INC	526107107		5/31/2011	6/22/2011	3,219	0	3,493	-274			0	-274
3,004	LIBERTY PPTY TR SBI	531172104		12/4/2009	1/25/2011	339	0	322	17			0	17
3,005	LIBERTY PPTY TR SBI	531172104		1/15/2010	1/25/2011	441	0	423	18			0	18
3,006	LIBERTY PPTY TR SBI	531172104		1/21/2010	1/25/2011	508	0	484	24			0	24
3,007	LIBERTY PPTY TR SBI	531172104		1/21/2010	4/26/2011	207	0	194	13			0	13
3,008	LIBERTY PPTY TR SBI	531172104		3/24/2010	4/26/2011	69	0	69	0			0	0
3,009	LIBERTY PPTY TR SBI	531172104		3/24/2010	4/29/2011	423	0	416	7			0	7
3,010	LIBERTY PPTY TR SBI	531172104		4/26/2010	4/29/2011	141	0	141	0			0	0
3,011	LIBERTY PPTY TR SBI	531172104		4/6/2010	5/23/2011	69	0	70	-1			0	-1
3,012	LIBERTY PPTY TR SBI	531172104		4/26/2010	5/23/2011	138	0	141	-3			0	-3
3,013	LIBERTY PPTY TR SBI	531172104		10/27/2010	5/23/2011	587	0	573	14			0	14
3,014	LIBERTY PPTY TR SBI	531172104		10/9/2009	5/23/2011	104	0	96	8			0	8
3,015	LIBERTY PPTY TR SBI	531172104		10/27/2010	6/20/2011	33	0	34	-1			0	-1
3,016	LIBERTY PPTY TR SBI	531172104		12/17/2010	6/20/2011	685	0	646	39			0	39

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	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

					Totals	957,852	0	845,919	111,933	0	0	0	111,933
	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
3,017	LIFE TECHNOLOGIES CORP	53217V109		2/5/2009	5/23/2011	213	0	114	99			0	99
3,018	LINCOLN NTL CORP IND NPV	534187109		8/10/2009	9/12/2011	53	0	70	-17			0	-17
3,019	LIFE TECHNOLOGIES CORP	53217V109		4/28/2010	5/23/2011	213	0	211	2			0	2
3,020	LIFE TECHNOLOGIES CORP	53217V109		8/2/2010	5/23/2011	53	0	45	8			0	8
3,021	LIMITED BRANDS INC	532716107		2/24/2010	5/23/2011	281	0	150	131			0	131
3,022	LIMITED BRANDS INC	532716107		2/24/2010	7/8/2011	81	0	43	38			0	38
3,023	LINCOLN NTL CORP IND NPV	534187109		8/10/2009	8/24/2011	139	0	164	-25			0	-25
3,024	LINCOLN NTL CORP IND NPV	534187109		6/21/2010	9/12/2011	105	0	171	-66			0	-66
3,025	LINCOLN NTL CORP IND NPV	534187109		4/8/2011	9/12/2011	53	0	90	-37			0	-37
3,026	LINDE AG SHS SP ADR	535223200		1/13/2010	4/8/2011	33	0	25	8			0	8
3,027	STARBUCKS CORP	855244109		2/28/2011	4/8/2011	72	0	66	6			0	6
3,028	STARBUCKS CORP	855244109		2/28/2011	5/18/2011	251	0	230	21			0	21
3,029	STARBUCKS CORP	855244109		2/28/2011	5/23/2011	73	0	66	7			0	7
3,030	STARWOOD HOTELS AND	85590A401		11/9/2010	1/25/2011	488	0	459	29			0	29
3,031	STARWOOD HOTELS AND	85590A401		12/2/2010	1/25/2011	549	0	528	21			0	21
3,032	ACCENTURE PLC SHS	G1151C101		9/29/2009	5/23/2011	113	0	75	38			0	38
3,033	ACCENTURE PLC SHS	G1151C101		6/4/2009	7/12/2011	428	0	212	216			0	216
3,034	ACCENTURE PLC SHS	G1151C101		3/9/2010	7/12/2011	61	0	42	19			0	19
3,035	ACCENTURE PLC SHS	G1151C101		2/11/2011	7/12/2011	367	0	315	52			0	52
3,036	ACCENTURE PLC SHS	G1151C101		2/11/2011	8/4/2011	1,178	0	1,049	129			0	129
3,037	ACCENTURE PLC SHS	G1151C101		4/8/2011	8/4/2011	118	0	111	7			0	7
3,038	ACCENTURE PLC SHS	G1151C101		4/21/2010	8/9/2011	162	0	132	30			0	30
3,039	ACCENTURE PLC SHS	G1151C101		9/29/2009	8/17/2011	164	0	112	52			0	52
3,040	ACCENTURE PLC SHS	G1151C101		5/27/2011	8/17/2011	109	0	114	-5			0	-5
3,041	COOPER INDUSTRIES PLC	G24140108		10/7/2010	2/28/2011	320	0	249	71			0	71
3,042	COOPER INDUSTRIES PLC	G24140108		1/7/2011	2/28/2011	128	0	118	10			0	10
3,043	COVIDIEN PLC SHS	G2554F105		11/30/2009	2/2/2011	198	0	187	11			0	11
3,044	COVIDIEN PLC SHS	G2554F105		10/14/2010	2/28/2011	306	0	245	61			0	61
3,045	COVIDIEN PLC SHS	G2554F105		11/30/2009	3/2/2011	308	0	281	27			0	27
3,046	COVIDIEN PLC SHS NEW	G2554F113		11/11/2010	4/8/2011	53	0	45	8			0	8
3,047	COVIDIEN PLC SHS NEW	G2554F113		1/14/2009	4/8/2011	53	0	35	18			0	18
3,048	COVIDIEN PLC SHS NEW	G2554F113		11/30/2009	5/23/2011	222	0	187	35			0	35
3,049	COVIDIEN PLC SHS NEW	G2554F113		11/11/2010	5/23/2011	56	0	45	11			0	11
3,050	COVIDIEN PLC SHS NEW	G2554F113		11/30/2009	5/27/2011	218	0	187	31			0	31
3,051	EVEREST RE GROUP LTD	G3223R108		2/3/2009	5/23/2011	89	0	64	25			0	25
3,052	EVEREST RE GROUP LTD	G3223R108		6/4/2009	5/23/2011	447	0	365	82			0	82
3,053	HERBALIFE LTD	G4412G101		5/31/2011	10/4/2011	3,097	0	3,592	-495			0	195
3,054	INVESCO LTD	G491BT108		10/20/2008	3/3/2011	347	0	193	154			0	154
3,055	INVESCO LTD	G491BT108		10/20/2008	5/23/2011	49	0	30	19			0	19
3,056	INVESCO LTD	G491BT108		11/21/2008	5/23/2011	195	0	71	124			0	124
3,057	INVESCO LTD	G491BT108		11/21/2008	12/5/2011	166	0	71	95			0	95
3,058	INVESCO LTD	G491BT108		3/9/2010	12/5/2011	21	0	20	1			0	1
3,059	ORIENT-EXPRESS HOTELS A	G67743107		11/9/2010	5/23/2011	311	0	308	3			0	3
3,060	ORIENT-EXPRESS HOTELS A	G67743107		11/9/2010	6/28/2011	84	0	88	-4			0	-4
3,061	ORIENT-EXPRESS HOTELS A	G67743107		11/9/2010	10/31/2011	205	0	264	-59			0	-59
3,062	ORIENT-EXPRESS HOTELS A	G67743107		12/23/2010	10/31/2011	205	0	316	-111			0	-111
3,063	ORIENT-EXPRESS HOTELS A	G67743107		1/20/2011	10/31/2011	9	0	13	-4			0	-4
3,064	PARTNERRE LTD	G6852T105		4/5/2010	5/23/2011	152	0	161	-9			0	-9
3,065	PARTNERRE LTD	G6852T105		5/12/2010	5/23/2011	229	0	227	2			0	2
3,066	PARTNERRE LTD	G6852T105		8/19/2010	5/23/2011	229	0	222	7			0	7
3,067	PARTNERRE LTD	G6852T105		4/9/2010	8/26/2011	109	0	158	-49			0	-49
3,068	PARTNERRE LTD	G6852T105		8/19/2010	8/26/2011	54	0	74	-20			0	-20
3,069	PARTNERRE LTD	G6852T105		10/11/2010	8/26/2011	109	0	160	-51			0	-51
3,070	PARTNERRE LTD	G6852T105		1/28/2011	8/26/2011	54	0	81	-27			0	-27
3,071	SINA CORPORATION	G81477104		2/28/2011	4/8/2011	119	0	82	37			0	37
3,072	SINA CORPORATION	G81477104		2/28/2011	5/23/2011	110	0	82	28			0	28
3,073	SINA CORPORATION	G81477104		2/28/2011	6/9/2011	183	0	163	20			0	20
3,074	BOEING COMPANY	097023105		9/29/2010	4/8/2011	74	0	65	9			0	9

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Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Totals					957,852	0	845,919	111,933	0	0	0	111,933
3,075	BOEING COMPANY	097023105		9/29/2010	5/23/2011	76	0	65	11			0	11
3,076	BLUE COAT SYS INC	09534T508		7/18/2011	12/13/2011	76	0	64	12			0	12
3,077	BOEING COMPANY	097023105		9/29/2010	3/16/2011	136	0	130	6			0	6
3,078	BOEING COMPANY	097023105		9/29/2010	6/23/2011	214	0	196	18			0	18
3,079	BOEING COMPANY	097023105		2/28/2011	6/23/2011	71	0	72	-1			0	-1
3,080	BOEING COMPANY	097023105		2/28/2011	9/22/2011	116	0	144	-28			0	-28
3,081	BOEING COMPANY	097023105		2/28/2011	9/27/2011	254	0	288	-34			0	-34
3,082	BORG WARNER INC COM	099724106		2/28/2011	4/8/2011	76	0	77	-1			0	-1
3,083	BORG WARNER INC COM	099724106		2/28/2011	5/16/2011	147	0	153	-6			0	-6
3,084	BORG WARNER INC COM	099724106		2/28/2011	5/17/2011	144	0	153	-9			0	-9
3,085	BORG WARNER INC COM	099724106		2/28/2011	5/24/2011	133	0	153	-20			0	-20
3,086	BORG WARNER INC COM	099724106		2/28/2011	5/25/2011	67	0	77	-10			0	-10
3,087	BORG WARNER INC COM	099724106		2/28/2011	7/8/2011	80	0	77	3			0	3
3,088	LINDE AG SHS SP ADR	535223200		1/13/2010	5/23/2011	324	0	246	78			0	78
3,089	LINDE AG SHS SP ADR	535223200		1/13/2010	7/8/2011	123	0	86	37			0	37
3,090	LOCKHEED MARTIN CORP	539830109		10/20/2008	2/7/2011	82	0	92	-10			0	-10
3,091	LOCKHEED MARTIN CORP	539830109		2/25/2009	2/7/2011	82	0	70	12			0	12
3,092	LONZA GROUP AG SHS	54338V101		3/5/2009	1/26/2011	83	0	102	-19			0	-19
3,093	LONZA GROUP AG SHS	54338V101		3/9/2009	1/26/2011	220	0	267	-47			0	-47
3,094	LONZA GROUP AG SHS	54338V101		3/9/2009	2/14/2011	328	0	378	-50			0	-50
3,095	LONZA GROUP AG SHS	54338V101		10/20/2009	2/14/2011	400	0	551	-151			0	-151
3,096	LONZA GROUP AG SHS	54338V101		10/20/2009	4/8/2011	76	0	99	-23			0	-23
3,097	ROCKWELL COLLINS INC	774341101		2/28/2011	7/8/2011	62	0	64	-2			0	-2
3,098	ROCKWELL COLLINS INC	774341101		2/28/2011	8/9/2011	96	0	129	-33			0	-33
3,099	ROCKWELL COLLINS INC	774341101		2/28/2011	8/10/2011	185	0	258	-73			0	-73
3,100	ROCKWELL COLLINS INC	774341101		2/28/2011	8/11/2011	44	0	64	-20			0	-20
3,101	ROCKWELL COLLINS INC	774341101		10/20/2008	9/19/2011	160	0	111	49			0	49
3,102	ROCKWOOD HLDGS INC	774415103		5/31/2011	8/17/2011	4,344	0	4,396	-52			0	-52
3,103	ROGERS COMMUNICATIONS B	775109200		2/2/2010	2/15/2011	35	0	31	4			0	4
3,104	ROGERS COMMUNICATIONS B	775109200		2/26/2010	2/15/2011	70	0	66	4			0	4
3,105	ROGERS COMMUNICATIONS B	775109200		2/26/2010	2/16/2011	104	0	99	5			0	5
3,106	ROGERS COMMUNICATIONS B	775109200		8/13/2010	2/16/2011	35	0	35	0			0	0
3,107	ROPER INDUSTRIES INC COM	776696106		10/20/2008	5/23/2011	654	0	357	297			0	297
3,108	ROPER INDUSTRIES INC COM	776696106		11/30/2009	5/23/2011	572	0	361	211			0	211
3,109	ROPER INDUSTRIES INC COM	776696106		11/30/2009	5/27/2011	1,160	0	723	437			0	437
3,110	ROPER INDUSTRIES INC COM	776696106		4/8/2011	5/27/2011	83	0	86	-3			0	-3
3,111	ROSS STORES INC COM	778296103		10/20/2008	2/28/2011	500	0	208	292			0	292
3,112	ROSS STORES INC COM	778296103		3/9/2010	2/28/2011	71	0	52	19			0	19
3,113	ROSS STORES INC COM	778296103		8/28/2009	3/21/2011	69	0	47	22			0	22
3,114	ROSS STORES INC COM	778296103		8/28/2009	9/13/2011	77	0	47	30			0	30
3,115	ROSS STORES INC COM	778296103		9/24/2009	9/13/2011	77	0	47	30			0	30
3,116	ROYAL DUTCH SHELL PLC	780259206		2/27/2009	2/14/2011	812	0	531	281			0	281
3,117	ROYAL DUTCH SHELL PLC	780259206		3/9/2009	2/14/2011	271	0	166	105			0	105
3,118	ROYAL DUTCH SHELL PLC	780259206		3/9/2010	2/14/2011	135	0	114	21			0	21
3,119	ROYAL DUTCH SHELL PLC	780259206		3/9/2010	5/23/2011	474	0	401	73			0	73
3,120	ROYAL DUTCH SHELL PLC	780259206		8/13/2010	5/23/2011	68	0	56	12			0	12
3,121	ROYAL DUTCH SHELL PLC	780259206		8/13/2010	7/8/2011	291	0	223	68			0	68
3,122	ROYAL DUTCH SHELL PLC	780259206		8/13/2010	12/13/2011	287	0	223	64			0	64
3,123	ROYAL DUTCH SHELL PLC	780259206		8/31/2010	12/13/2011	502	0	373	129			0	129
3,124	RYANAIR HLDGS PLC	783513104		10/20/2008	5/23/2011	655	0	464	191			0	191
3,125	RYANAIR HLDGS PLC	783513104		10/20/2008	5/27/2011	87	0	60	27			0	27
3,126	RYANAIR HLDGS PLC	783513104		11/30/2009	5/27/2011	116	0	106	10			0	10
3,127	BOSTON PPTYS INC	101121101		6/9/2009	3/22/2011	553	0	301	252			0	252
3,128	BOSTON PPTYS INC	101121101		6/9/2009	3/23/2011	546	0	301	245			0	245
3,129	BOSTON PPTYS INC	101121101		11/23/2009	3/23/2011	91	0	67	24			0	24
3,130	BOSTON PPTYS INC	101121101		11/23/2009	5/23/2011	1,968	0	1,265	703			0	703
3,131	BOSTON PPTYS INC	101121101		12/7/2010	5/23/2011	207	0	173	34			0	34
3,132	BOSTON PPTYS INC	101121101		11/23/2009	6/24/2011	205	0	133	72			0	72

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	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Totals					957,852	0	845,919	111,933	0	0	0	111,933
3,133	BOSTON PPTYS INC	101121101		11/23/2009	6/29/2011	422	0	266	156			0	156
3,134	BOSTON PPTYS INC	101121101		5/4/2010	6/29/2011	211	0	162	49			0	49
3,135	BOSTON PPTYS INC	101121101		5/4/2010	10/4/2011	333	0	324	9			0	9
3,136	BOSTON PPTYS INC	101121101		5/11/2010	10/4/2011	250	0	247	3			0	3
3,137	BOSTON PPTYS INC	101121101		5/11/2010	10/5/2011	342	0	329	13			0	13
3,138	BRANDYWNE RLTY T SBI NEW	105368203		3/23/2011	4/12/2011	460	0	462	-2			0	-2
3,139	BRANDYWNE RLTY T SBI NEW	105368203		7/1/2011	8/11/2011	328	0	412	-84			0	-84
3,140	BRANDYWNE RLTY T SBI NEW	105368203		7/1/2011	9/1/2011	10	0	14	-4			0	-4
3,141	BRANDYWNE RLTY T SBI NEW	105368203		7/1/2011	9/1/2011	335	0	412	-77			0	-77
3,142	BRANDYWNE RLTY T SBI NEW	105368203		7/1/2011	9/6/2011	304	0	483	-179			0	-179
3,143	BRANDYWNE RLTY T SBI NEW	105368203		7/18/2011	9/6/2011	197	0	260	-63			0	-63
3,144	BRIDGESTONE CORP ADR	108441205		12/2/2010	5/23/2011	480	0	443	37			0	37
3,145	BRIDGESTONE CORP ADR	108441205		12/2/2010	11/11/2011	368	0	322	46			0	46
3,146	BRIDGESTONE CORP ADR	108441205		12/8/2010	11/11/2011	46	0	40	6			0	6
3,147	BRIDGESTONE CORP ADR	108441205		12/8/2010	11/21/2011	920	0	845	75			0	75
3,148	BROADCOM CORP CALIF CL A	111320107		5/19/2010	2/24/2011	82	0	65	17			0	17
3,149	BROADCOM CORP CALIF CL A	111320107		5/19/2010	2/28/2011	367	0	292	75			0	75
3,150	BROADCOM CORP CALIF CL A	111320107		6/9/2010	2/28/2011	122	0	97	25			0	25
3,151	BROADCOM CORP CALIF CL A	111320107		12/7/2010	2/28/2011	41	0	46	-5			0	-5
3,152	BROOKDALE SR LIVING INC	112463104		4/20/2010	1/28/2011	262	0	249	13			0	13
3,153	BROOKDALE SR LIVING INC	112463104		5/12/2010	1/28/2011	284	0	259	25			0	25
3,154	DCT INDUSTRIAL TRUST INC	233153105		3/30/2011	9/29/2011	77	0	95	-18			0	-18
3,155	DCT INDUSTRIAL TRUST INC	233153105		5/5/2011	9/29/2011	320	0	415	-95			0	-95
3,156	DCT INDUSTRIAL TRUST INC	233153105		4/5/2011	11/7/2011	438	0	489	-51			0	-51
3,157	DCT INDUSTRIAL TRUST INC	233153105		6/20/2011	11/7/2011	25	0	26	-1			0	-1
3,158	DDR CORP COM	23317H102		8/26/2010	10/3/2011	388	0	387	1			0	1
3,159	DDR CORP COM	23317H102		9/16/2010	10/3/2011	215	0	242	-27			0	-27
3,160	DDR CORP COM	23317H102		9/16/2010	10/6/2011	54	0	58	-4			0	-4
3,161	DDR CORP COM	23317H102		9/16/2010	10/6/2011	130	0	138	-8			0	-8
3,162	DDR CORP COM	23317H102		10/27/2010	10/6/2011	184	0	224	-40			0	-40
3,163	DDR CORP COM	23317H102		10/27/2010	10/25/2011	373	0	408	-35			0	-35
3,164	DDR CORP COM	23317H102		11/22/2010	10/25/2011	24	0	26	-2			0	-2
3,165	DDR CORP COM	23317H102		10/7/2010	11/3/2011	150	0	165	-15			0	-15
3,166	DDR CORP COM	23317H102		10/10/2010	11/3/2011	262	0	301	-39			0	-39
3,167	DDR CORP COM	23317H102		11/22/2010	11/3/2011	375	0	385	-10			0	-10
3,168	DDR CORP COM	23317H102		11/22/2010	11/21/2011	121	0	141	-20			0	-20
3,169	DDR CORP COM	23317H102		12/17/2010	11/21/2011	285	0	348	-63			0	-63
3,170	DAIWA SECURITIES GROUP	234064301		12/22/2010	7/8/2011	162	0	195	-33			0	-33
3,171	DAIWA SECURITIES GROUP	234064301		12/22/2010	10/4/2011	546	0	837	-291			0	-291
3,172	DAIWA SECURITIES GROUP	234064301		1/7/2011	10/4/2011	336	0	540	-204			0	-204
3,173	DAIWA SECURITIES GROUP	234064301		4/8/2011	10/4/2011	487	0	642	-155			0	-155
3,174	DAIWA SECURITIES GROUP	234064301		12/22/2010	5/23/2011	198	0	263	-65			0	-65
3,175	DANAHER CORP DEL COM	235851102		5/16/2011	5/23/2011	54	0	54	0			0	0
3,176	DAVITA INC	23918K108		5/31/2011	8/19/2011	2,928	0	3,531	-603			0	-603
3,177	DECKERS OUTDOORS CORP	243537107		8/19/2011	12/7/2011	2,824	0	2,163	661			0	661
3,178	DEERE CO	244199105		12/10/2008	4/8/2011	96	0	38	58			0	58
3,179	DEERE CO	244199105		12/10/2008	5/23/2011	248	0	115	133			0	133
3,180	DELTA AIR LINES INC	247361702		3/31/2010	2/28/2011	235	0	309	-74			0	-74
3,181	DELTA AIR LINES INC	247361702		4/20/2010	2/28/2011	67	0	79	-12			0	-12
3,182	DENBURY RES INC	247916208		2/28/2011	4/8/2011	25	0	24	1			0	1
3,183	RYANAIR HLDGS PLC	783513104		1/15/2010	5/27/2011	378	0	348	30			0	30
3,184	RYANAIR HLDGS PLC	783513104		4/8/2011	5/27/2011	58	0	58	0			0	0
3,185	RYLAND GROUP INC	783764103		5/27/2010	3/3/2011	50	0	56	-6			0	-6
3,186	RYLAND GROUP INC	783764103		5/28/2010	3/3/2011	182	0	204	-22			0	-22
3,187	SL GREEN REALTY CORP	78440X101		1/29/2010	2/11/2011	373	0	231	142			0	142
3,188	SL GREEN REALTY CORP	78440X101		8/19/2010	2/11/2011	149	0	115	34			0	34
3,189	SL GREEN REALTY CORP	78440X101		8/19/2010	2/15/2011	516	0	401	115			0	115
3,190	SL GREEN REALTY CORP	78440X101		8/19/2010	5/23/2011	424	0	287	137			0	137

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	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Totals					957,852	0	845,919	111,933	0	0	0	111,933
3,191	SL GREEN REALTY CORP	78440X101		8/30/2010	5/23/2011	763	0	527	236			0	236
3,192	SL GREEN REALTY CORP	78440X101		10/6/2010	5/23/2011	85	0	65	20			0	20
3,193	SL GREEN REALTY CORP	78440X101		10/6/2010	10/19/2011	313	0	323	-10			0	-10
3,194	SYMANTEC CORP COM	871503108		1/6/2011	6/28/2011	19	0	18	1			0	1
3,195	SYSCO CORPORATION	871829107		3/14/2011	5/23/2011	324	0	278	46			0	46
3,196	TCF FINANCIAL CORP COM	872275102		10/21/2010	5/23/2011	121	0	112	9			0	9
3,197	TCF FINANCIAL CORP COM	872275102		10/22/2010	5/23/2011	76	0	71	5			0	5
3,198	TD AMERITRADE HLDG CORP	87236Y108		7/16/2010	3/2/2011	152	0	112	40			0	40
3,199	TD AMERITRADE HLDG CORP	87236Y108		7/16/2010	5/23/2011	62	0	48	14			0	14
3,200	TD AMERITRADE HLDG CORP	87236Y108		7/26/2010	5/23/2011	187	0	146	41			0	41
3,201	THK CO LTD SHS	872434105		12/15/2009	3/28/2011	488	0	396	92			0	92
3,202	THK CO LTD SHS	872434105		12/15/2009	4/11/2011	68	0	58	10			0	10
3,203	THK CO LTD SHS	872434105		8/13/2010	4/11/2011	694	0	534	160			0	160
3,204	THK CO LTD SHS	872434105		1/28/2011	4/11/2011	1,149	0	1,330	-181			0	-181
3,205	TNT N V ADR	87260W101		10/20/2008	5/23/2011	247	0	245	2			0	2
3,206	TNT EXPRESS NV SHS ADR	87262N109		6/6/2011	7/8/2011	10	0	14	-4			0	-4
3,207	TNT EXPRESS NV SHS ADR	87262N109		6/6/2011	7/18/2011	676	0	942	-266			0	-266
3,208	TRW AUTOMOTIVE HLDGS CRP	87264S106		5/13/2010	1/5/2011	110	0	68	42			0	42
3,209	TRW AUTOMOTIVE HLDGS CRP	87264S106		5/13/2010	2/28/2011	336	0	204	132			0	132
3,210	TRW AUTOMOTIVE HLDGS CRP	87264S106		6/24/2010	2/28/2011	112	0	61	51			0	51
3,211	TRW AUTOMOTIVE HLDGS CRP	87264S106		6/28/2010	2/28/2011	168	0	92	76			0	76
3,212	TAIWAN S MANUFCTRING ADR	874039100		11/12/2010	1/27/2011	1,105	0	908	197			0	197
3,213	TANGER FACTORY OUTLT CEN	875465106		7/2/2010	1/5/2011	51	0	42	9			0	9
3,214	TANGER FACTORY OUTLT CEN	875465106		7/13/2010	1/5/2011	609	0	526	83			0	83
3,215	TANGER FACTORY OUTLT CEN	875465106		7/13/2010	1/13/2011	150	0	131	19			0	19
3,216	TANGER FACTORY OUTLT CEN	875465106		7/14/2010	1/13/2011	299	0	261	38			0	38
3,217	TANGER FACTORY OUTLT CEN	875465106		7/14/2010	1/18/2011	101	0	87	14			0	14
3,218	TANGER FACTORY OUTLT CEN	875465106		7/22/2010	1/18/2011	755	0	661	94			0	94
3,219	TARGET CORP COM	87612E106		4/1/2010	3/7/2011	103	0	106	-3			0	-3
3,220	TARGET CORP COM	87612E106		4/1/2010	3/7/2011	154	0	159	-5			0	-5
3,221	TARGET CORP COM	87612E106		4/5/2010	3/7/2011	154	0	159	-5			0	-5
3,222	TARGET CORP COM	87612E106		5/5/2010	3/7/2011	154	0	169	-15			0	-15
3,223	TARGET CORP COM	87612E106		4/1/2010	3/8/2011	103	0	109	-6			0	-6
3,224	TARGET CORP COM	87612E106		1/6/2011	3/8/2011	51	0	56	-5			0	-5
3,225	TARGET CORP COM	87612E106		7/22/2009	4/6/2011	204	0	165	39			0	39
3,226	TARGET CORP COM	87612E106		8/3/2009	12/14/2011	210	0	172	38			0	38
3,227	TARGET CORP COM	87612E106		3/9/2010	12/14/2011	105	0	106	-1			0	-1
3,228	TAUBMAN CENTERS INC COM	876664103		8/5/2010	2/18/2011	377	0	306	71			0	71
3,229	TAUBMAN CENTERS INC COM	876664103		8/5/2010	3/3/2011	377	0	306	71			0	71
3,230	TAUBMAN CENTERS INC COM	876664103		8/13/2010	3/3/2011	108	0	84	24			0	24
3,231	TAUBMAN CENTERS INC COM	876664103		8/13/2010	3/9/2011	265	0	209	56			0	56
3,232	TAUBMAN CENTERS INC COM	876664103		8/27/2010	3/9/2011	159	0	126	33			0	33
3,233	TAUBMAN CENTERS INC COM	876664103		8/27/2010	5/23/2011	401	0	295	106			0	106
3,234	TAUBMAN CENTERS INC COM	876664103		10/6/2010	5/23/2011	115	0	93	22			0	22
3,235	CAMPUS CREST CMNTYS INC	13466Y105		10/15/2010	5/23/2011	161	0	165	-4			0	-4
3,236	CAMPUS CREST CMNTYS INC	13466Y105		10/15/2010	6/28/2011	13	0	13	0			0	0
3,237	CANADIAN NATL RAILWAY CO	136375102		10/20/2008	5/17/2011	823	0	453	370			0	370
3,238	DENBURY RES INC	247916208		2/28/2011	4/28/2011	325	0	362	-37			0	-37
3,239	DENSO CP UNSPONSORED ADR	24872B100		6/24/2009	3/28/2011	467	0	377	90			0	90
3,240	DENSO CP UNSPONSORED ADR	24872B100		6/24/2009	5/23/2011	643	0	478	165			0	165
3,241	DENSO CP UNSPONSORED ADR	24872B100		6/24/2009	6/6/2011	415	0	302	113			0	113
3,242	DENSO CP UNSPONSORED ADR	24872B100		7/8/2009	6/6/2011	173	0	133	40			0	40
3,243	DENSO CP UNSPONSORED ADR	24872B100		7/8/2009	7/8/2011	54	0	40	14			0	14
3,244	DENSO CP UNSPONSORED ADR	24872B100		7/8/2009	8/9/2011	48	0	40	8			0	8
3,245	DENSO CP UNSPONSORED ADR	24872B100		3/9/2010	8/9/2011	515	0	460	55			0	55
3,246	DENSO CP UNSPONSORED ADR	24872B100		8/13/2010	8/9/2011	386	0	335	51			0	51
3,247	DENSO CP UNSPONSORED ADR	24872B100		4/8/2011	8/9/2011	97	0	92	5			0	5
3,248	DEUTSCHE BOERSE AG SHS	251542106		3/9/2009	5/23/2011	350	0	192	158			0	158

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	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

					Totals	957,852	0	845,919	111,933	0	0	0	111,933
	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
3,249	DEUTSCHE BOERSE AG SHS	251542106		3/17/2009	5/23/2011	46	0	32	14			0	14
3,250	KIMCO REALTY CORP MD COM	49446R109		2/23/2011	11/22/2011	122	0	149	-27			0	-27
3,251	KIMCO REALTY CORP MD COM	49446R109		4/15/2011	11/22/2011	382	0	454	-72			0	-72
3,252	KIMCO REALTY CORP MD COM	49446R109		4/15/2011	11/22/2011	76	0	91	-15			0	-15
3,253	KINDER MORGAN MANAGEMENT	49455U100		3/3/2009	5/23/2011	512	0	299	213			0	213
3,254	KINDER MORGAN MANAGEMENT	49455U100		7/14/2009	5/23/2011	512	0	364	148			0	148
3,255	KINDER MORGAN MANAGEMENT	49455U100		8/12/2009	5/23/2011	320	0	233	87			0	87
3,256	KINDER MORGAN MANAGEMENT	49455U100		10/7/2009	5/27/2011	130	0	0	130			0	130
3,257	KINDER MORGAN MANAGEMENT	49455U100		11/30/2009	5/27/2011	845	0	655	190			0	190
3,258	KINDER MORGAN MANAGEMENT	49455U100		9/16/2010	5/27/2011	195	0	183	12			0	12
3,259	KINDER MORGAN MANAGEMENT	49455U100		4/8/2011	5/27/2011	65	0	66	-1			0	-1
3,260	KINDER MORGAN MANAGEMENT	49455U100		9/28/2011	10/21/2011	136	0	120	16			0	16
3,261	KINDER MORGAN INC DEL	49456B101		5/24/2011	10/17/2011	89	0	87	2			0	2
3,262	KINDER MORGAN INC DEL	49456B101		5/25/2011	10/17/2011	30	0	29	1			0	1
3,263	KINDER MORGAN INC DEL	49456B101		5/25/2011	10/20/2011	28	0	29	-1			0	-1
3,264	KINDER MORGAN INC DEL	49456B101		5/27/2011	10/20/2011	142	0	145	-3			0	-3
3,265	KIRBY CORP COM	497266106		1/28/2010	5/23/2011	325	0	203	122			0	122
3,266	KIRBY CORP COM	497266106		3/25/2010	9/13/2011	167	0	115	52			0	52
3,267	KIRIN HOLDINGS LTD SP AD	497350306		9/13/2010	5/23/2011	466	0	498	-32			0	-32
3,268	KIRIN HOLDINGS LTD SP AD	497350306		9/13/2010	7/8/2011	56	0	57	-1			0	-1
3,269	KIRIN HOLDINGS LTD SP AD	497350306		12/8/2010	7/8/2011	70	0	71	-1			0	-1
3,270	KIRIN HOLDINGS LTD SP AD	497350306		12/8/2010	10/28/2011	564	0	623	-59			0	-59
3,271	KIRIN HOLDINGS LTD SP AD	497350306		3/18/2011	10/28/2011	898	0	888	10			0	10
3,272	KIRIN HOLDINGS LTD SP AD	497350306		4/8/2011	10/28/2011	103	0	104	-1			0	-1
3,273	KOC HLDG AS-UNSPON	49989A109		9/30/2010	3/2/2011	152	0	195	-43			0	-43
3,274	KOC HLDG AS-UNSPON	49989A109		9/30/2010	3/3/2011	351	0	438	-87			0	-87
3,275	KOHLS CORP WISC PV 1CT	500255104		4/1/2010	2/28/2011	267	0	277	-10			0	-10
3,276	KOHLS CORP WISC PV 1CT	500255104		4/5/2010	2/28/2011	53	0	57	-4			0	-4
3,277	KOHLS CORP WISC PV 1CT	500255104		8/13/2010	4/8/2011	55	0	46	9			0	9
3,278	KOHLS CORP WISC PV 1CT	500255104		8/13/2010	5/23/2011	220	0	183	37			0	37
3,279	KOHLS CORP WISC PV 1CT	500255104		12/21/2010	5/23/2011	714	0	702	12			0	12
3,280	KOHLS CORP WISC PV 1CT	500255104		12/21/2010	7/14/2011	56	0	54	2			0	2
3,281	KOHLS CORP WISC PV 1CT	500255104		2/9/2011	7/14/2011	224	0	212	12			0	12
3,282	KOHLS CORP WISC PV 1CT	500255104		2/24/2011	7/14/2011	56	0	54	2			0	2
3,283	KOHLS CORP WISC PV 1CT	500255104		2/24/2011	10/20/2011	157	0	161	-4			0	-4
3,284	KOHLS CORP WISC PV 1CT	500255104		3/31/2011	10/20/2011	104	0	106	-2			0	-2
3,285	KOHLS CORP WISC PV 1CT	500255104		3/31/2011	11/21/2011	107	0	106	1			0	1
3,286	KOHLS CORP WISC PV 1CT	500255104		8/11/2011	12/12/2011	101	0	96	5			0	5
3,287	KONINKLIJKE AHOLD NV ADR	500467402		2/10/2009	5/23/2011	364	0	303	61			0	61
3,288	KONINKLIJKE AHOLD NV ADR	500467402		2/10/2009	7/8/2011	66	0	56	10			0	10
3,289	KONINKL PHIL E NY SH NEW	500472303		2/4/2011	5/19/2011	877	0	960	-83			0	-83
3,290	MEAD JOHNSON NUTRTION CO	582839106		2/28/2011	4/8/2011	59	0	60	-1			0	-1
3,291	MEAD JOHNSON NUTRTION CO	582839106		2/28/2011	5/23/2011	66	0	60	6			0	6
3,292	MEAD JOHNSON NUTRTION CO	582839106		2/28/2011	7/8/2011	69	0	60	9			0	9
3,293	MEAD JOHNSON NUTRTION CO	582839106		2/28/2011	9/30/2011	69	0	60	9			0	9
3,294	MEDCO HEALTH SOLUTIONS I	58405U102		11/23/2010	5/23/2011	190	0	182	8			0	8
3,295	MEDCO HEALTH SOLUTIONS I	58405U102		11/23/2010	5/23/2011	63	0	61	2			0	2
3,296	MEDCO HEALTH SOLUTIONS I	58405U102		11/24/2010	5/23/2011	127	0	123	4			0	4
3,297	MEDCO HEALTH SOLUTIONS I	58405U102		11/29/2010	7/8/2011	55	0	60	-5			0	-5
3,298	MEDTRONIC INC COM	585055106		3/11/2009	2/24/2011	236	0	155	81			0	81
3,299	MEDTRONIC INC COM	585055106		3/11/2009	3/9/2011	80	0	52	28			0	28
3,300	MEDTRONIC INC COM	585055106		3/9/2010	3/9/2011	40	0	45	-5			0	-5
3,301	CANADIAN NATL RAILWAY CO	136375102		3/3/2009	5/17/2011	225	0	92	133			0	133
3,302	CANADIAN NATL RAILWAY CO	136375102		4/8/2011	5/17/2011	75	0	75	0			0	0
3,303	CANADIAN NATURAL RES LTD	136385101		2/28/2011	4/8/2011	49	0	50	-1			0	-1
3,304	CANADIAN NATURAL RES LTD	136385101		2/28/2011	4/14/2011	133	0	150	-17			0	-17
3,305	CANADIAN NATURAL RES LTD	136385101		2/28/2011	5/12/2011	167	0	200	-33			0	-33
3,306	CANADIAN NATURAL RES LTD	136385101		3/12/2010	5/23/2011	247	0	221	26			0	26

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	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Totals					957,852	0	845,919	111,933	0	0	0	111,933
3,307	CANADIAN NATURAL RES LTD	136385101		2/28/2011	5/23/2011	123	0	150	-27			0	-27
3,308	CANADIAN NATURAL RES LTD	136385101		3/12/2010	6/16/2011	313	0	295	18			0	18
3,309	CANADIAN NATURAL RES LTD	136385101		4/29/2010	6/16/2011	705	0	697	8			0	8
3,310	CANADIAN NATURAL RES LTD	136385101		2/28/2011	8/11/2011	143	0	200	-57			0	-57
3,311	CANADIAN NATURAL RES LTD	136385101		2/28/2011	10/6/2011	241	0	400	-159			0	-159
3,312	CANADIAN NATURAL RES LTD	136385101		2/28/2011	10/7/2011	209	0	350	-141			0	-141
3,313	CANON INC ADR REP5SH	138006309		7/29/2009	5/23/2011	266	0	215	51			0	51
3,314	CARLISLE COS INC	142339100		10/7/2010	5/23/2011	94	0	63	31			0	31
3,315	CARLISLE COS INC	142339100		10/18/2010	5/23/2011	94	0	66	28			0	28
3,316	CARLISLE COS INC	142339100		10/18/2010	12/1/2011	132	0	99	33			0	33
3,317	CARLISLE COS INC	142339100		5/27/2011	12/1/2011	132	0	145	-13			0	-13
3,318	CARNIVAL CORP PAIRED SHS	143658300		10/29/2010	2/28/2011	256	0	259	-3			0	-3
3,319	CARNIVAL CORP PAIRED SHS	143658300		7/9/2009	4/8/2011	75	0	51	24			0	24
3,320	CARNIVAL CORP PAIRED SHS	143658300		7/9/2009	12/14/2011	99	0	76	23			0	23
3,321	CATERPILLAR INC DEL	149123101		11/10/2009	3/15/2011	303	0	180	123			0	123
3,322	CATERPILLAR INC DEL	149123101		3/9/2010	3/15/2011	101	0	59	42			0	42
3,323	CATERPILLAR INC DEL	149123101		12/15/2009	5/12/2011	108	0	58	50			0	50
3,324	CATERPILLAR INC DEL	149123101		12/15/2009	5/12/2011	216	0	116	100			0	100
3,325	CATERPILLAR INC DEL	149123101		12/15/2009	5/16/2011	212	0	116	96			0	96
3,326	CATERPILLAR INC DEL	149123101		2/5/2010	5/16/2011	106	0	52	54			0	54
3,327	CATERPILLAR INC DEL	149123101		2/5/2010	6/13/2011	96	0	52	44			0	44
3,328	CATERPILLAR INC DEL	149123101		2/8/2010	6/13/2011	96	0	52	44			0	44
3,329	CATERPILLAR INC DEL	149123101		2/28/2011	8/15/2011	364	0	408	-44			0	-44
3,330	CELGENE CORP COM	151020104		10/20/2008	2/28/2011	160	0	165	-5			0	-5
3,331	CELGENE CORP COM	151020104		10/20/2008	2/28/2011	426	0	441	-15			0	-15
3,332	CELGENE CORP COM	151020104		10/20/2008	5/23/2011	177	0	163	14			0	14
3,333	CELGENE CORP COM	151020104		4/13/2009	5/23/2011	767	0	535	232			0	232
3,334	DRESSER RAND GROUP INC	261608103		10/28/2010	5/27/2011	154	0	111	43			0	43
3,335	DRESSER RAND GROUP INC	261608103		12/7/2010	5/27/2011	257	0	208	49			0	49
3,336	DRESSER RAND GROUP INC	261608103		12/21/2010	5/27/2011	257	0	215	42			0	42
3,337	DRESSER RAND GROUP INC	261608103		1/14/2011	5/27/2011	360	0	313	47			0	47
3,338	DRESSER RAND GROUP INC	261608103		4/8/2011	5/27/2011	103	0	108	-5			0	-5
3,339	DUKE REALTY CORP	264411505		5/14/2010	1/25/2011	78	0	84	-6			0	-6
3,340	DUKE REALTY CORP	264411505		5/19/2010	1/25/2011	585	0	565	20			0	20
3,341	DUKE REALTY CORP	264411505		6/17/2010	1/25/2011	117	0	111	6			0	6
3,342	DUKE REALTY CORP	264411505		6/17/2010	1/28/2011	681	0	616	65			0	65
3,343	DUKE REALTY CORP	264411505		6/17/2010	3/17/2011	422	0	394	28			0	28
3,344	DUKE REALTY CORP	264411505		6/17/2010	3/21/2011	206	0	185	21			0	21
3,345	DUKE REALTY CORP	264411505		6/24/2010	3/21/2011	370	0	317	53			0	53
3,346	DUKE REALTY CORP	264411505		6/30/2010	3/21/2011	151	0	129	22			0	22
3,347	DUKE REALTY CORP	264411505		6/30/2010	5/13/2011	145	0	117	28			0	28
3,348	DUKE REALTY CORP	264411505		7/9/2010	5/13/2011	378	0	280	98			0	98
3,349	DUKE REALTY CORP	264411505		7/9/2010	5/23/2011	155	0	118	37			0	37
3,350	DUKE REALTY CORP	264411505		7/19/2010	5/23/2011	113	0	87	26			0	26
3,351	DUKE REALTY CORP	264411505		7/19/2010	6/20/2011	344	0	273	71			0	71
3,352	DUKE REALTY CORP	264411505		7/26/2010	6/20/2011	303	0	261	42			0	42
3,353	DUKE REALTY CORP	264411505		8/31/2010	6/20/2011	495	0	408	87			0	87
3,354	DUPONT FABROS TECHNOLOGY	26613Q106		1/11/2011	5/23/2011	296	0	260	36			0	36
3,355	DUPONT FABROS TECHNOLOGY	26613Q106		1/11/2011	6/13/2011	198	0	173	25			0	25
3,356	DUPONT FABROS TECHNOLOGY	26613Q106		1/21/2011	6/13/2011	198	0	169	29			0	29
3,357	E M C CORPORATION MASS	268648102		9/2/2010	2/28/2011	352	0	255	97			0	97
3,358	E M C CORPORATION MASS	268648102		6/8/2009	3/3/2011	298	0	143	155			0	155
3,359	E M C CORPORATION MASS	268648102		9/2/2010	4/8/2011	53	0	39	14			0	14
3,360	E M C CORPORATION MASS	268648102		9/2/2010	5/23/2011	192	0	137	55			0	55
3,361	E M C CORPORATION MASS	268648102		9/2/2010	6/10/2011	106	0	78	28			0	28
3,362	E M C CORPORATION MASS	268648102		1/20/2011	6/10/2011	79	0	72	7			0	7
3,363	E M C CORPORATION MASS	268648102		1/20/2011	7/8/2011	55	0	48	7			0	7
3,364	EOG RESOURCES INC	26875P101		2/28/2011	5/23/2011	105	0	112	-7			0	-7

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	Amount
Long Term CG Distributions	1,388
Short Term CG Distributions	0

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	Totals					957,852	0	845,919	111,933	0	0	0	111,933
3,365	EOG RESOURCES INC	26875P101		2/28/2011	7/8/2011	203	0	224	-21			0	-21
3,366	EOG RESOURCES INC	26875P101		2/28/2011	9/22/2011	78	0	112	-34			0	-34
3,367	EQT CORP	26884L109		10/20/2008	5/23/2011	450	0	258	192			0	192
3,368	MERCK AND CO INC SHS	58933Y105		10/20/2008	4/8/2011	67	0	62	5			0	5
3,369	MERCK AND CO INC SHS	58933Y105		10/20/2008	6/28/2011	140	0	125	15			0	15
3,370	MERCK AND CO INC SHS	58933Y105		10/20/2008	9/13/2011	95	0	94	1			0	1
3,371	METLIFE INC COM	59156R108		10/26/2009	4/28/2011	93	0	75	18			0	18
3,372	METLIFE INC COM	59156R108		10/27/2009	4/28/2011	46	0	35	11			0	11
3,373	METROPOLITAN WEST TOTAL	592905509		10/20/2008	3/28/2011	656	0	572	84			0	84
3,374	METROPOLITAN WEST TOTAL	592905509		10/20/2008	4/1/2011	250	0	218	32			0	32
3,375	METROPOLITAN WEST TOTAL	592905509		10/20/2008	5/23/2011	9,959	0	8,572	1,387			0	1,387
3,376	METROPOLITAN WEST TOTAL	592905509		10/20/2008	6/29/2011	355	0	309	46			0	46
3,377	METROPOLITAN WEST TOTAL	592905509		10/20/2008	7/8/2011	1,258	0	1,090	168			0	168
3,378	RANGE RESOURCES CORP DEL	75281A109		2/28/2011	5/18/2011	158	0	162	-4			0	-4
3,379	RANGE RESOURCES CORP DEL	75281A109		2/28/2011	5/23/2011	54	0	54	0			0	0
3,380	RAYMOND JAMES FINL INC	754730109		10/28/2008	2/9/2011	37	0	18	19			0	19
3,381	RAYMOND JAMES FINL INC	754730109		12/4/2008	2/9/2011	262	0	125	137			0	137
3,382	RAYMOND JAMES FINL INC	754730109		12/4/2008	5/23/2011	69	0	36	33			0	33
3,383	RAYMOND JAMES FINL INC	754730109		6/23/2010	5/23/2011	69	0	54	15			0	15
3,384	RAYONIER INC REIT	754907103		12/31/2009	2/11/2011	62	0	43	19			0	19
3,385	RAYONIER INC REIT	754907103		1/5/2010	2/11/2011	679	0	472	207			0	207
3,386	RAYONIER INC REIT	754907103		12/17/2010	2/18/2011	796	0	658	138			0	138
3,387	RAYONIER INC REIT	754907103		4/19/2011	5/23/2011	333	0	303	30			0	30
3,388	RAYONIER INC REIT	754907103		10/20/2008	5/23/2011	200	0	103	97			0	97
3,389	RAYONIER INC REIT	754907103		4/19/2011	9/2/2011	160	0	162	-2			0	-2
3,390	RAYONIER INC REIT	754907103		4/26/2011	9/2/2011	600	0	633	-33			0	-33
3,391	RAYONIER INC REIT	754907103		4/26/2011	10/7/2011	113	0	127	-14			0	-14
3,392	RAYONIER INC REIT	754907103		5/5/2011	10/7/2011	340	0	393	-53			0	-53
3,393	RAYONIER INC REIT	754907103		5/5/2011	10/28/2011	84	0	87	-3			0	-3
3,394	RAYONIER INC REIT	754907103		6/28/2011	10/28/2011	422	0	426	-4			0	-4
3,395	RAYONIER INC REIT	754907103		6/30/2011	11/17/2011	370	0	393	-23			0	-23
3,396	RAYTHEON CO DELAWARE NEW	755111507		5/18/2011	7/8/2011	49	0	49	0			0	0
3,397	EQT CORP	26884L109		10/20/2008	8/3/2011	179	0	86	93			0	93
3,398	EQT CORP	26884L109		7/6/2010	8/3/2011	119	0	72	47			0	47
3,399	EQT CORP	26884L109		7/6/2010	10/17/2011	254	0	144	110			0	110
3,400	EASTGROUP PROPERTIES INC	277276101		1/27/2010	5/23/2011	315	0	269	46			0	46
3,401	EASTGROUP PROPERTIES INC	277276101		2/16/2010	6/27/2011	415	0	349	66			0	66
3,402	EASTGROUP PROPERTIES INC	277276101		2/16/2010	6/28/2011	42	0	35	7			0	7
3,403	EASTGROUP PROPERTIES INC	277276101		2/16/2010	8/5/2011	386	0	349	37			0	37
3,404	RAYTHEON CO DELAWARE NEW	755111507		5/18/2011	10/28/2011	43	0	49	-6			0	-6
3,405	RAYTHEON CO DELAWARE NEW	755111507		5/19/2011	10/28/2011	87	0	100	-13			0	-13
3,406	RAYTHEON CO DELAWARE NEW	755111507		5/19/2011	12/2/2011	91	0	100	-9			0	-9
3,407	RAYTHEON CO DELAWARE NEW	755111507		5/20/2011	12/2/2011	136	0	149	-13			0	-13
3,408	RAYTHEON CO DELAWARE NEW	755111507		5/23/2011	12/5/2011	91	0	99	-8			0	-8
3,409	RECKITT BENCKISER GR ADR	756255105		4/14/2011	5/23/2011	426	0	407	19			0	19
3,410	RECKITT BENCKISER GR ADR	756255105		4/14/2011	7/8/2011	11	0	10	1			0	1
3,411	REDWOOD TRUST INC	758075402		10/20/2008	5/23/2011	61	0	48	13			0	13
3,412	REDWOOD TRUST INC	758075402		4/3/2009	5/23/2011	136	0	150	-14			0	-14
3,413	REDWOOD TRUST INC	758075402		3/9/2010	5/23/2011	106	0	107	-1			0	-1
3,414	REED ELSEVIER N V	758204200		4/15/2011	5/23/2011	78	0	79	-1			0	-1
3,415	REED ELSEVIER N V	758204200		4/15/2011	5/23/2011	131	0	131	0			0	0
3,416	REED ELSEVIER N V	758204200		4/15/2011	5/23/2011	157	0	157	0			0	0
3,417	REED ELSEVIER P L C	758205207		7/24/2009	5/23/2011	248	0	228	20			0	20
3,418	REED ELSEVIER P L C	758205207		7/24/2009	7/8/2011	73	0	65	8			0	8
3,419	REGENCY CENTERS CORP	758849103		2/22/2011	5/23/2011	944	0	925	19			0	19
3,420	REGENCY CENTERS CORP	758849103		2/22/2011	8/15/2011	39	0	44	-5			0	-5
3,421	REGENCY CENTERS CORP	758849103		2/22/2011	8/15/2011	195	0	220	-25			0	-25
3,422	REGENCY CENTERS CORP	758849103		2/23/2011	8/15/2011	235	0	263	-28			0	-28

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Long Term CG Distributions	1,388
Short Term CG Distributions	0

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	Totals					957,852	0	845,919	111,933	0	0	0	111,933
3,423	REGENCY CENTERS CORP	758849103		2/22/2011	8/19/2011	194	0	216	-22			0	-22
3,424	STARWOOD HOTELS AND	85590A401		4/14/2011	6/28/2011	55	0	57	-2			0	-2
3,425	REGENCY CENTERS CORP	758849103		2/23/2011	8/19/2011	194	0	220	-26			0	-26
3,426	REGENCY CENTERS CORP	758849103		2/23/2011	8/26/2011	80	0	88	-8			0	-8
3,427	STARWOOD HOTELS AND	85590A401		4/14/2011	8/2/2011	250	0	284	-34			0	-34
3,428	STARWOOD HOTELS AND	85590A401		12/6/2010	1/25/2011	61	0	60	1			0	1
3,429	STARWOOD HOTELS AND	85590A401		12/6/2010	2/3/2011	540	0	542	-2			0	-2
3,430	STARWOOD HOTELS AND	85590A401		4/14/2011	8/2/2011	50	0	54	-4			0	-4
3,431	STARWOOD HOTELS AND	85590A401		2/28/2011	4/8/2011	57	0	61	-4			0	-4
3,432	STARWOOD HOTELS AND	85590A401		4/15/2011	8/2/2011	150	0	172	-22			0	-22
3,433	STARWOOD HOTELS AND	85590A401		3/30/2011	4/26/2011	421	0	409	12			0	12
3,434	STARWOOD HOTELS AND	85590A401		2/28/2011	5/18/2011	114	0	122	-8			0	-8
3,435	STARWOOD HOTELS AND	85590A401		3/30/2011	5/23/2011	465	0	467	-2			0	-2
3,436	STARWOOD HOTELS AND	85590A401		4/15/2011	8/10/2011	302	0	402	-100			0	-100
3,437	STARWOOD HOTELS AND	85590A401		3/30/2011	5/23/2011	174	0	175	-1			0	-1
3,438	STARWOOD HOTELS AND	85590A401		2/28/2011	5/23/2011	58	0	61	-3			0	-3
3,439	STARWOOD HOTELS AND	85590A401		3/30/2011	5/31/2011	488	0	473	15			0	15
3,440	STARWOOD HOTELS AND	85590A401		4/17/2011	8/10/2011	216	0	269	-53			0	-53
3,441	STARWOOD HOTELS AND	85590A401		3/30/2011	5/31/2011	122	0	117	5			0	5
3,442	STARWOOD HOTELS AND	85590A401		4/14/2011	5/31/2011	488	0	454	34			0	34
3,443	STARWOOD HOTELS AND	85590A401		4/17/2011	8/10/2011	43	0	51	-8			0	-8
3,444	STARWOOD HOTELS AND	85590A401		4/18/2011	8/10/2011	172	0	231	-59			0	-59
3,445	STARWOOD HOTELS AND	85590A401		4/14/2011	6/2/2011	467	0	454	13			0	13
3,446	STARWOOD HOTELS AND	85590A401		4/18/2011	8/10/2011	129	0	173	-44			0	-44
3,447	STARWOOD HOTELS AND	85590A401		4/18/2011	8/11/2011	131	0	173	-42			0	-42
3,448	STARWOOD HOTELS AND	85590A401		4/18/2011	8/11/2011	175	0	246	-71			0	-71
3,449	STARWOOD HOTELS AND	85590A401		4/18/2011	8/11/2011	131	0	164	-33			0	-33
3,450	STARWOOD HOTELS AND	85590A401		4/27/2011	8/12/2011	131	0	158	-27			0	-27
3,451	STARWOOD HOTELS AND	85590A401		6/20/2011	8/12/2011	481	0	576	-95			0	-95
3,452	STARWOOD HOTELS AND	85590A401		6/20/2011	8/23/2011	632	0	838	-206			0	-206
3,453	STARWOOD HOTELS AND	85590A401		2/28/2011	11/23/2011	88	0	122	-34			0	-34
3,454	STATE STREET CORP	857477103		4/28/2010	5/23/2011	229	0	218	11			0	11
3,455	STATE STREET CORP	857477103		4/29/2010	5/23/2011	92	0	89	3			0	3
3,456	STATE STREET CORP	857477103		7/6/2010	5/23/2011	321	0	236	85			0	85
3,457	STATE STREET CORP	857477103		7/8/2010	11/10/2011	120	0	111	9			0	9
3,458	STATE STREET CORP	857477103		7/14/2010	11/10/2011	40	0	38	2			0	2
3,459	STERIS CORP	859152100		12/7/2009	5/23/2011	175	0	143	32			0	32
3,460	STRATEGIC HOTEL CAP INC	86272T106		5/19/2010	3/2/2011	465	0	375	90			0	90
3,461	Disallowed Loss from Wash Sales					2,835	0	0	2,835			0	2,835
3,462	Disallowed Loss from Wash Sale					966	0	0	966			0	966
3,463						5	0	0	5			0	5

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain Loss Disallowed	(Type)
002824100	ABBOTT LABORATORIES								
Sold		02/04/11	3	138 03					
Acq		10/20/08	3	138 03	172 87	172 87	-34 84	-34 84 34 84	L
		Total for 2/4/2011			172 87	172 87	-34 84	-34 84 34 84	
002824100	ABBOTT LABORATORIES								
Sold		04/08/11	2	101 08					
Acq		10/20/08	2	101 08	115 24	115 24	-14 16	-14 16 14 16	L
		Total for 4/8/2011			115 24	115 24	-14 16	-14 16 14 16	
007865108	AEROPOSTALE								
Sold		05/23/11	11	202 50					
Acq		03/23/11	2	36 82	48 24	48 24	-11 42	-11 42 11 43	S
Acq		03/24/11	3	55 23	72 95	72 95	-17 72	-17 72 17 72	S
Acq		03/28/11	4	73 64	96 02	96 02	-22 38	-22 38 22 38	S
Acq		03/23/11	2	36 82	48 25	48 25	-11 43	-11 43 11 43	S
		Total for 5/23/2011			265 46	265 46	-62 96	-62 96 62 96	
013817101	ALCOA INC								
Sold		05/23/11	12	190 79					
Acq		03/29/11	11	174 89	191 94	191 94	-17 05	-17 05 17 05	S
		Total for 5/23/2011			191 94	191 94	-17 05	-17 05 17 05	
01741R102	ALLEGHENY TECHNOLOGIES INC								
Sold		04/08/11	1	64 76					
Acq		02/28/11	1	64 76	66 98	66 98	-2 22	-2 22 2 22	S
		Total for 4/8/2011			66 98	66 98	-2 22	-2 22 2 22	
023135106	AMAZON COM INC								
Sold		03/03/11	1	172 98					
Acq		02/22/11	1	172 98	182 05	182 05	-9 07	-9 07 9 07	S
		Total for 3/3/2011			182 05	182 05	-9 07	-9 07 9 07	

Statement of Capital Gains and Losses From Sales
(WASH SALES)
(Does not include capital gain distributions from mutual funds or CTF's - See Tax Transaction Detail)
FLIP WILSON CHAR TR-MC EQ

Trust Year 1/1/2011 - 2/28/2012

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain Loss Disallowed	(Type)
02553E106	AMERICAN EAGLE OUTFITTERS INC								
Sold		02/28/11	44	676 34					
Acq		11/30/09	13	199 83	201 09	201 09	-1 26	-1 26 1 26	L
Acq		10/12/09	7	107 60	131 80	131 80	-24 20	-24 20 24 20	L
			Total for 2/28/2011		332 89	332 89	-25 46	-25 46 25 46	
02553E106	AMERICAN EAGLE OUTFITTERS INC								
Sold		05/23/11	25	338 99					
Acq		12/03/09	6	81 36	93 98	93 98	-12 62	-12 62 12 62	L
Acq		11/30/09	14	189 83	216 55	216 55	-26 72	-26 72 26 71	L
Acq		10/15/09	5	67 80	95 12	95 12	-27 32	-27 32 27 33	L
			Total for 5/23/2011		405 65	405 65	-66 66	-66 66 66 66	
03076C106	AMERIPRISE FINL INC								
Sold		05/23/11	6	368 18					
Acq		04/01/11	1	61 36	62 50	62 50	-1 14	-1 14 1 13	S
			Total for 5/23/2011		62 50	62 50	-1 14	-1 14 1 13	
03076C106	AMERIPRISE FINL INC								
Sold		08/24/11	5	215 81					
Acq		02/04/11	4	172 65	232 94	232 94	-60 29	-60 29 60 30	S
			Total for 8/24/2011		232 94	232 94	-60 29	-60 29 60 30	
031162100	AMGEN INC								
Sold		02/11/11	1	53 88					
Acq		10/05/09	1	53 88	58 46	58 46	-4 58	-4 58 4 58	L
			Total for 2/11/2011		58 46	58 46	-4 58	-4 58 4 58	
035710409	ANNALY MTG MGMT INC								
Sold		05/23/11	9	161 99					
Acq		09/23/10	9	161 99	166 35	166 35	-4 36	-4 36 4 36	S
			Total for 5/23/2011		166 35	166 35	-4 36	-4 36 4 36	

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain (Type)
							Loss Disallowed	
039483102	ARCHER DANIELS MIDLAND CO COM							
Sold		09/08/11	5	137 90				
Acq		02/14/11	3	82 74	109 99	109 99	-27 25	-27 25 S
							27 25	
		Total for 9/8/2011			109 99	109 99	-27 25	-27 25
							27 25	
05564E106	BRE PPTYS INC							
Sold		10/28/11	12	593 25				
Acq		07/01/11	5	247 19	255 20	255 20	-8 01	-8 01 S
							8 01	
		Total for 10/28/2011			255 20	255 20	-8 01	-8 01
							8 01	
072730302	BAYER A G SPONSORED ADR							
Sold		05/23/11	3	234 62				
Acq		05/13/11	3	234 62	247 41	247 41	-12 79	-12 79 S
							12 79	
		Total for 5/23/2011			247 41	247 41	-12 79	-12 79
							12 79	
07317Q105	BAYTEX ENERGY CORP SHS							
Sold		05/23/11	3	164 51				
Acq		03/18/11	3	164 51	170 34	170 34	-5 83	-5 83 S
							5 83	
		Total for 5/23/2011			170 34	170 34	-5 83	-5 83
							5 83	
086516101	BEST BUY INC COM							
Sold		03/24/11	8	240 96				
Acq		09/08/10	1	30 12	33 68	33 68	-3 56	-3 56 S
							3 56	
Acq		09/08/10	3	90 36	101 05	101 05	-10 69	-10 69 S
							10 69	
Acq		09/08/10	1	30 12	33 68	33 68	-3 56	-3 56 S
							3 56	
		Total for 3/24/2011			168 41	168 41	-17 81	-17 81
							17 81	
086516101	BEST BUY INC COM							
Sold		05/23/11	9	283 31				
Acq		01/03/11	2	62 96	69 83	69 83	-6 87	-6 87 S
							6 87	
Acq		01/03/11	1	31 48	34 92	34 92	-3 44	-3 44 S
							3 44	

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain Loss Disallowed	(Type)
086516101	BEST BUY INC COM								
Sold		05/23/11	9	283 31					
Acq		12/14/10	1	31 48	36 09	36 09	-4 61	-4 61 4 61	S
		Total for 5/23/2011			140 84	140 84	-14 92	-14 92 14 92	
09063H107	BIOMED RLTY TR INC								
Sold		08/10/11	40	667 30					
Acq		03/11/11	25	417 06	431 42	431 42	-14 36	-14 36 14 36	S
		Total for 8/10/2011			431 42	431 42	-14 36	-14 36 14 36	
09534T508	BLUE COAT SYS INC								
Sold		05/23/11	4	94 71					
Acq		05/20/11	4	94 71	100 41	100 41	-5 70	-5 70 5 70	S
		Total for 5/23/2011			100 41	100 41	-5 70	-5 70 5 70	
105368203	BRANDYWINE RLTY TR								
Sold		08/11/11	35	328 40					
Acq		07/01/11	35	328 40	412 04	412 04	-83 64	-83 64 83 64	S
		Total for 8/11/2011			412 04	412 04	-83 64	-83 64 83 64	
112900105	BROOKFIELD PPTYS CORP								
Sold		08/15/11	27	469 97					
Acq		04/19/11	23	400 34	431 34	431 34	-31 00	-31 00 30 99	S
Acq		04/08/11	2	34 81	37 37	37 37	-2 56	-2 56 2 56	S
		Total for 8/15/2011			468 71	468 71	-33 55	-33 55 33 55	
112900105	BROOKFIELD PPTYS CORP								
Sold		10/07/11	32	441 18					
Acq		04/26/11	22	303 31	435 14	435 14	-131 83	-131 83 131 83	S
Acq		04/19/11	4	55 15	82 06	82 06	-26 91	-26 91 26 92	S
Acq		06/02/11	6	82 72	115 62	115 62	-32 90	-32 90 32 89	S
		Total for 10/7/2011			632 82	632 82	-191 64	-191 64 191 64	

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain Loss Disallowed	(Type)
112900105	BROOKFIELD PPTYS CORP								
Sold		10/13/11	23	327 84					
Acq		04/26/11	1	14 25	22 22	22 22	-7 97	-7 97 7 97	S
Acq		04/26/11	18	256 57	400 05	400 05	-143 48	-143 48 143 47	S
Acq		04/19/11	4	57 02	91 85	91 85	-34 83	-34 83 34 84	S
		Total for 10/13/2011			514 12	514 12	-186 28	-186 28 186 28	
151020104	CELGENE CORP								
Sold		02/28/11	11	586 07					
Acq		10/20/08	3	159 84	165 24	165 24	-5 40	-5 40 5 41	L
		Total for 2/28/2011			165 24	165 24	-5 40	-5 40 5 41	
17275R102	CISCO SYS INC								
Sold		03/17/11	7	119 18					
Acq		04/02/09	4	68 10	73 81	73 81	-5 71	-5 71 5 70	L
		Total for 3/17/2011			73 81	73 81	-5 71	-5 71 5 70	
17275R102	CISCO SYS INC								
Sold		05/23/11	25	407 40					
Acq		09/03/10	1	16 30	21 01	21 01	-4 71	-4 71 4 71	S
Acq		08/20/09	10	162 96	216 27	216 27	-53 31	-53 31 53 31	L
Acq		08/07/09	7	114 07	158 41	158 41	-44 34	-44 34 44 34	L
Acq		07/14/10	7	114 07	166 84	166 84	-52 77	-52 77 52 77	S
		Total for 5/23/2011			562 53	562 53	-155 13	-155 13 155 13	
192446102	COGNIZANT TECHNOLOGY SOLUTIONS								
Sold		05/23/11	2	144 39					
Acq		03/23/11	1	72 19	76 47	76 47	-4 28	-4 28 4 27	S
Acq		03/22/11	1	72 19	77 05	77 05	-4 86	-4 86 4 86	S
		Total for 5/23/2011			153 52	153 52	-9 13	-9 13 9 13	

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain / Loss Disallowed	State Gain	(Type)
194162103	COLGATE PALMOLIVE CO COM								
Sold		02/02/11	9	679 44					
Acq		04/28/10	1	75 49	85 05	85 05	-9 56	-9 56	S
								9 56	
Acq		04/28/10	1	75 49	85 16	85 16	-9 67	-9 67	S
								9 66	
Acq		04/29/10	1	75 49	85 56	85 56	-10 07	-10 07	S
								10 06	
			Total for 2/2/2011		255 77	255 77	-29 29	-29 29	
								29 28	
200340107	COMERICA INC COM								
Sold		10/25/11	16	398 99					
Acq		08/31/11	16	398 99	409 45	409 45	-10 46	-10 46	S
								10 46	
			Total for 10/25/2011		409 45	409 45	-10 46	-10 46	
								10 46	
201712304	COML INL BK SP	ADR							
Sold		02/24/11	17	103 72					
Acq		11/12/10	17	103 72	127 84	127 84	-24 12	-24 12	S
								24 12	
			Total for 2/24/2011		127 84	127 84	-24 12	-24 12	
								24 12	
201712304	COML INL BK SP	ADR							
Sold		02/25/11	16	97 89					
Acq		11/12/10	16	97 89	120 32	120 32	-22 43	-22 43	S
								22 43	
			Total for 2/25/2011		120 32	120 32	-22 43	-22 43	
								22 43	
201712304	COML INL BK SP	ADR							
Sold		02/28/11	16	93 10					
Acq		11/12/10	16	93 10	120 32	120 32	-27 22	-27 22	S
								27 22	
			Total for 2/28/2011		120 32	120 32	-27 22	-27 22	
								27 22	
201712304	COML INL BK SP	ADR							
Sold		03/01/11	7	38 49					
Acq		11/12/10	7	38 49	52 64	52 64	-14 15	-14 15	S
								14 15	
			Total for 3/1/2011		52 64	52 64	-14 15	-14 15	
								14 15	

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain Loss Disallowed	(Type)
201712304	COML INL BK SP ADR								
Sold		03/02/11	14	75 99					
Acq		11/12/10	14	75 99	105 28	105 28	-29 29	-29 29 29 29	S
		Total for 3/2/2011			105 28	105 28	-29 29	-29 29 29 29	
201712304	COML INL BK SP ADR								
Sold		04/08/11	4	21 59					
Acq		09/30/10	4	21 59	31 68	31 68	-10 09	-10 09 10 09	S
		Total for 4/8/2011			31 68	31 68	-10 09	-10 09 10 09	
205768203	COMSTOCK RES INC								
Sold		05/23/11	7	197 60					
Acq		03/16/10	6	169 37	198 67	198 67	-29 30	-29 30 29 29	L
Acq		03/12/10	1	28 23	33 76	33 76	-5 53	-5 53 5 54	L
		Total for 5/23/2011			232 43	232 43	-34 83	-34 83 34 83	
22002T108	CORPORATE OFFICE PPTYS TR								
Sold		05/23/11	3	102 47					
Acq		12/22/10	3	102 47	105 50	105 50	-3 03	-3 03 3 03	S
		Total for 5/23/2011			105 50	105 50	-3 03	-3 03 3 03	
233153105	DCT INDUSTRIAL TRUST INC								
Sold		05/23/11	86	466 97					
Acq		03/30/11	71	385 52	395 79	395 79	-10 27	-10 27 10 27	S
Acq		03/30/11	15	81 45	83 62	83 62	-2 17	-2 17 2 17	S
		Total for 5/23/2011			479 41	479 41	-12 44	-12 44 12 44	
233153105	DCT INDUSTRIAL TRUST INC								
Sold		06/28/11	5	25 64					
Acq		03/30/11	5	25 64	27 87	27 87	-2 23	-2 23 2 23	S
		Total for 6/28/2011			27 87	27 87	-2 23	-2 23 2 23	

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain Loss Disallowed	(Type)
23317H102	DDR CORP COM								
Sold		10/03/11	59	603 14					
Acq		09/16/10	21	214 68	242 10	242 10	-27 42	-27 42	L
								27 42	
		Total for 10/3/2011			242 10	242 10	-27 42	-27 42	
								27 42	
23317H102	DDR CORP COM								
Sold		10/06/11	34	367 53					
Acq		09/16/10	12	129 72	138 35	138 35	-8 63	-8 63	L
								8 64	
		Total for 10/6/2011			138 35	138 35	-8 63	-8 63	
								8 64	
235851102	DANAHER CORP COMMON								
Sold		05/23/11	1	53 70					
Acq		05/16/11	1	53 70	54 21	54 21	-0 51	-0 51	S
								0 51	
		Total for 5/23/2011			54 21	54 21	-0 51	-0 51	
								0 51	
251566105	DEUTSCHE TELEKOM AG SPONSORED ADR								
Sold		05/23/11	20	291 19					
Acq		04/13/11	14	203 83	226 81	226 81	-22 98	-22 98	S
								22 97	
Acq		04/13/11	6	87 36	97 20	97 20	-9 84	-9 84	S
								9 85	
		Total for 5/23/2011			324 01	324 01	-32 82	-32 82	
								32 82	
25659T107	DOLBY LABORATORIES INC								
Sold		05/23/11	5	235 89					
Acq		05/03/11	5	235 89	252 07	252 07	-16 18	-16 18	S
								16 18	
		Total for 5/23/2011			252 07	252 07	-16 18	-16 18	
								16 18	
29364G103	ENTERGY CORP NEW COM								
Sold		05/23/11	6	409 13					
Acq		03/09/10	2	136 38	158 38	158 38	-22 00	-22 00	L
								22 00	
Acq		02/06/09	1	68 19	72 83	72 83	-4 64	-4 64	L
								4 65	
Acq		02/06/09	2	136 38	148 82	148 82	-12 44	-12 44	L
								12 44	
		Total for 5/23/2011			380 03	380 03	-39 09	-39 09	
								39 09	

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain (Type)
							Loss Disallowed	
302182100	EXPRESS SCRIPTS INC COMMON STOCK							
Sold		08/04/11	2	101 94				
Acq		02/28/11	2	101 94	110 51	110 51	-8 57	-8 57 S
								8 57
		Total for 8/4/2011			110 51	110 51	-8 57	-8 57
								8 57
31430F101	FELCOR LODGING TR INC							
Sold		09/01/11	78	248 67				
Acq		03/30/11	78	248 67	479 60	479 60	-230 93	-230 93 S
								230 93
		Total for 9/1/2011			479 60	479 60	-230 93	-230 93
								230 93
316773100	FIFTH THIRD BANCORP							
Sold		05/23/11	21	263 75				
Acq		12/13/10	6	75 36	87 69	87 69	-12 33	-12 33 S
								12 34
Acq		05/02/11	2	25 12	26 40	26 40	-1 28	-1 28 S
								1 27
Acq		05/02/11	1	12 56	13 20	13 20	-0 64	-0 64 S
								0 64
Acq		04/08/11	4	50 24	55 12	55 12	-4 88	-4 88 S
								4 88
Acq		12/10/10	1	12 56	14 71	14 71	-2 15	-2 15 S
								2 15
Acq		12/10/10	4	50 24	58 86	58 86	-8 62	-8 62 S
								8 62
Acq		12/09/10	3	37 68	42 94	42 94	-5 26	-5 26 S
								5 27
		Total for 5/23/2011			298 92	298 92	-35 17	-35 17
								35 17
336433107	FIRST SOLAR INC							
Sold		04/08/11	1	147 73				
Acq		03/15/11	1	147 73	157 85	157 85	-10 12	-10 12 S
								10 12
		Total for 4/8/2011			157 85	157 85	-10 12	-10 12
								10 12
34959A107	FORTESCUE METAL GROUP							
Sold		05/23/11	5	163 24				
Acq		01/24/11	5	163 24	164 08	164 08	-0 84	-0 84 S
								0 84
		Total for 5/23/2011			164 08	164 08	-0 84	-0 84
								0 84

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain Loss Disallowed	(Type)
364760108	GAP INC								
Sold		05/23/11	15	293 39					
Acq		11/20/09	7	136 92	154 63	154 63	-17 71	-17 71	L
								17 72	
		Total for 5/23/2011			154 63	154 63	-17 71	-17 71	
								17 72	
369604103	GENERAL ELECTRIC CO								
Sold		09/08/11	12	186 25					
Acq		10/20/08	2	31 04	39 78	39 78	-8 74	-8 74	L
								8 73	
Acq		10/20/08	2	31 04	39 78	39 78	-8 74	-8 74	L
								8 74	
		Total for 9/8/2011			79 56	79 56	-17 48	-17 48	
								17 47	
370334104	GENERAL MILLS INC COM								
Sold		05/23/11	7	277 54					
Acq		03/09/10	1	39 65	72 15	72 15	-32 50	-32 50	L
								32 50	
		Total for 5/23/2011			72 15	72 15	-32 50	-32 50	
								32 50	
401617105	GUESS INC								
Sold		05/23/11	3	122 15					
Acq		04/28/11	3	122 15	128 41	128 41	-6 26	-6 26	S
								6 26	
		Total for 5/23/2011			128 41	128 41	-6 26	-6 26	
								6 26	
404132102	HCC INS HLDGS INC								
Sold		06/08/11	3	95 05					
Acq		04/08/11	1	31 68	32 23	32 23	-0 55	-0 55	S
								0 54	
		Total for 6/8/2011			32 23	32 23	-0 55	-0 55	
								0 54	
404132102	HCC INS HLDGS INC								
Sold		06/15/11	2	63 20					
Acq		04/08/11	1	31 60	32 23	32 23	-0 63	-0 63	S
								0 63	
		Total for 6/15/2011			32 23	32 23	-0 63	-0 63	
								0 63	
40414L109	HCP INC								
Sold		05/23/11	18	660 77					
Acq		02/18/11	3	110 13	111 52	111 52	-1 39	-1 39	S
								1 39	

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain Loss Disallowed	(Type)
40414L109	HCP INC								
Sold		05/23/11	18	660 77					
Acq		02/22/11	13	477 22	480 97	480 97	-3 75	-3 75 3 74	S
		Total for 5/23/2011			592 49	592 49	-5 14	-5 14 5 13	
406216101	HALLIBURTON COMPANY COM								
Sold		05/23/11	4	184 91					
Acq		04/18/11	1	46 23	47 80	47 80	-1 57	-1 57 1 58	S
Acq		04/18/11	3	138 68	143 41	143 41	-4 73	-4 73 4 72	S
		Total for 5/23/2011			191 21	191 21	-6 30	-6 30 6 30	
44107P104	HOST MARRIOTT CORP NEW								
Sold		09/29/11	44	493 15					
Acq		12/02/10	26	291 41	441 15	441 15	-149 74	-149 74 149 75	S
Acq		03/15/11	11	123 29	189 97	189 97	-66 68	-66 68 66 68	S
Acq		03/15/11	7	78 46	120 89	120 89	-42 43	-42 43 42 43	S
		Total for 9/29/2011			752 01	752 01	-258 86	-258 86 258 86	
44107P104	HOST MARRIOTT CORP NEW								
Sold		10/28/11	30	433 52					
Acq		03/15/11	4	57 80	69 08	69 08	-11 28	-11 28 11 27	S
Acq		12/15/10	26	375 72	472 63	472 63	-96 91	-96 91 96 92	S
		Total for 10/28/2011			541 71	541 71	-108 19	-108 19 108 19	
444097109	HUDSON PAC PPTYS INC								
Sold		05/23/11	17	261 79					
Acq		06/24/10	17	261 79	302 41	302 41	-40 62	-40 62 40 62	S
		Total for 5/23/2011			302 41	302 41	-40 62	-40 62 40 62	

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain (Type)
							Loss Disallowed	
458140100	INTEL CORPORATION							
Sold		05/23/11	3	68 49				
Acq		05/18/11	3	68 49	71 97	71 97	-3 48	-3 48 S
								3 48
		Total for 5/23/2011			71 97	71 97	-3 48	-3 48
								3 48
46069S109	INTERSIL CORPORATION							
Sold		04/05/11	17	224 40				
Acq		07/23/09	3	39 60	41 43	41 43	-1 83	-1 83 L
								1 82
		Total for 4/5/2011			41 43	41 43	-1 83	-1 83
								1 82
46069S109	INTERSIL CORPORATION							
Sold		05/23/11	15	207 74				
Acq		04/22/10	2	27 70	32 00	32 00	-4 30	-4 30 L
								4 29
Acq		03/09/10	4	55 40	61 28	61 28	-5 88	-5 88 L
								5 88
		Total for 5/23/2011			93 28	93 28	-10 18	-10 18
								10 17
469814107	JACOBS ENGR GROUP INC COM							
Sold		05/23/11	7	312 33				
Acq		12/08/08	3	133 86	150 21	150 21	-16 35	-16 35 L
								16 36
		Total for 5/23/2011			150 21	150 21	-16 35	-16 35
								16 36
485537302	KAO CORP							
Sold		03/28/11	48	1,198 74				
Acq		12/02/10	2	49 95	50 84	50 84	-0 89	-0 89 S
								0 90
		Total for 3/28/2011			50 84	50 84	-0 89	-0 89
								0 90
48666K109	KB HOME							
Sold		04/11/11	26	299 03				
Acq		03/09/10	8	92 01	141 76	141 76	-49 75	-49 75 L
								49 75
		Total for 4/11/2011			141 76	141 76	-49 75	-49 75
								49 75
49446R109	KIMCO RLTY CORP							
Sold		11/22/11	38	580 20				
Acq		04/15/11	5	76 34	90 75	90 75	-14 41	-14 41 S
								14 41

Statement of Capital Gains and Losses From Sales
(WASH SALES)
(Does not include capital gain distributions from mutual funds or CTF's - See Tax Transaction Detail)
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Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain Loss Disallowed	(Type)
49446R109	KIMCO RLTY CORP								
Sold		11/22/11	38	580 20					
Acq		02/23/11	8	122 15	149 42	149 42	-27 27	-27 27 27 28	S
Acq		04/15/11	25	381 71	453 73	453 73	-72 02	-72 02 72 01	S
		Total for 11/22/2011			693 90	693 90	-113 70	-113 70 113 70	
501897102	LI & FUNG LTD-UNSP ADR								
Sold		05/23/11	250	1,139 98					
Acq		04/06/10	34	155 04	176 46	176 46	-21 42	-21 42 21 42	L
		Total for 5/23/2011			176 46	176 46	-21 42	-21 42 21 42	
517834107	LAS VEGAS SANDS CORP								
Sold		10/03/11	3	111 05					
Acq		06/07/11	1	37 02	40 61	40 61	-3 59	-3 59 3 60	S
Acq		06/07/11	2	74 03	81 23	81 23	-7 20	-7 20 7 19	S
		Total for 10/3/2011			121 84	121 84	-10 79	-10 79 10 79	
526057104	LENNAR CORP								
Sold		05/23/11	6	107 15					
Acq		03/29/10	6	107 15	108 68	108 68	-1 53	-1 53 1 53	L
		Total for 5/23/2011			108 68	108 68	-1 53	-1 53 1 53	
531172104	LIBERTY PROPERTY TRUST								
Sold		04/26/11	8	276 32					
Acq		03/24/10	2	69 08	69 42	69 42	-0 34	-0 34 0 34	L
		Total for 4/26/2011			69 42	69 42	-0 34	-0 34 0 34	
552676108	M D C HOLDINGS, INC								
Sold		05/23/11	10	259 99					
Acq		06/24/10	6	155 99	165 87	165 87	-9 88	-9 88 9 88	S
Acq		02/07/11	2	52 00	61 46	61 46	-9 46	-9 46 9 46	S
		Total for 5/23/2011			227 33	227 33	-19 34	-19 34 19 34	

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain / Loss Disallowed	State Gain / Loss Disallowed	(Type)
554489104	MACK CALI RLTY CORP								
Sold		11/11/11	16	426 48					
Acq		09/09/11	7	186 59	209 73	209 73	-23 14	-23 14 23 14	S
Acq		09/09/11	9	239 90	269 65	269 65	-29 75	-29 75 29 76	S
		Total for 11/11/2011			479 38	479 38	-52 90	-52 90 52 90	
554489104	MACK CALI RLTY CORP								
Sold		11/17/11	17	441 40					
Acq		09/09/11	5	129 82	149 81	149 81	-19 99	-19 99 19 99	S
Acq		09/13/11	10	259 65	299 46	299 46	-39 81	-39 81 39 81	S
		Total for 11/17/2011			449 27	449 27	-59 80	-59 80 59 80	
574795100	MASIMO CORP								
Sold		05/23/11	15	435 89					
Acq		05/12/11	5	145 30	156 79	156 79	-11 49	-11 49 11 50	S
		Total for 5/23/2011			156 79	156 79	-11 49	-11 49 11 50	
594918104	MICROSOFT CORP COM								
Sold		05/23/11	6	144 96					
Acq		01/14/11	5	120 80	141 26	141 26	-20 46	-20 46 20 47	S
Acq		01/19/11	1	24 16	28 73	28 73	-4 57	-4 57 4 56	S
		Total for 5/23/2011			169 99	169 99	-25 03	-25 03 25 03	
65557A206	NORDEA BANK AB-SPON ADR								
Sold		07/08/11	6	64 07					
Acq		03/24/11	6	64 07	67 76	67 76	-3 69	-3 69 3 69	S
		Total for 7/8/2011			67 76	67 76	-3 69	-3 69 3 69	
712704105	PEOPLES UNITED FNL INC								
Sold		05/23/11	28	373 51					
Acq		03/09/10	1	13 34	15 71	15 71	-2 37	-2 37 2 37	L
Acq		08/27/09	15	200 09	244 31	244 31	-44 22	-44 22 44 22	L

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain Loss Disallowed	(Type)
712704105	PEOPLES UNITED FNL INC								
Sold		05/23/11	28	373 51					
Acq		06/10/09	10	133 40	156 20	156 20	-22 80	-22 80 22 81	L
		Total for 5/23/2011			416 22	416 22	-69 39	-69 39 69 40	
726505100	PLAINS EXPL & PRODTN CO COM								
Sold		05/23/11	11	369 92					
Acq		03/03/11	8	269 03	311 53	311 53	-42 50	-42 50 42 50	S
Acq		03/08/11	2	67 26	70 29	70 29	-3 03	-3 03 3 03	S
		Total for 5/23/2011			381 82	381 82	-45 53	-45 53 45 53	
743315103	PROGRESSIVE CORP OHIO								
Sold		06/08/11	11	224 46					
Acq		03/15/11	6	122 43	122 82	122 82	-0 39	-0 39 0 38	S
		Total for 6/8/2011			122 82	122 82	-0 39	-0 39 0 38	
74340W103	PROLOGIS INC								
Sold		08/10/11	56	1,541 26					
Acq		11/09/10	12	330 27	379 86	379 86	-49 59	-49 59 49 59	S
		Total for 8/10/2011			379 86	379 86	-49 59	-49 59 49 59	
74340W103	PROLOGIS INC								
Sold		09/21/11	12	333 02					
Acq		01/25/11	6	166 51	195 77	195 77	-29 26	-29 26 29 26	S
Acq		11/18/10	6	166 51	180 15	180 15	-13 64	-13 64 13 64	S
		Total for 9/21/2011			375 92	375 92	-42 90	-42 90 42 90	
74340W103	PROLOGIS INC								
Sold		10/27/11	23	683 89					
Acq		01/25/11	5	148 67	163 15	163 15	-14 48	-14 48 14 48	S
Acq		01/25/11	6	178 41	195 77	195 77	-17 36	-17 36 17 36	S

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain Loss Disallowed	(Type)
74340W103	PROLOGIS INC								
Sold		10/27/11	23	683 89					
Acq		01/28/11	6	178 41	205 94	205 94	-27 53	-27 53 27 53	S
		Total for 10/27/2011			564 86	564 86	-59 38	-59 38 59 37	
74340W103	PROLOGIS INC								
Sold		10/28/11	13	384 96					
Acq		01/28/11	8	236 90	274 59	274 59	-37 69	-37 69 37 69	S
		Total for 10/28/2011			274 59	274 59	-37 69	-37 69 37 69	
74340W103	PROLOGIS INC								
Sold		12/23/11	32	917 91					
Acq		01/28/11	9	258 16	308 92	308 92	-50 76	-50 76 50 76	S
Acq		02/18/11	8	229 48	257 92	257 92	-28 44	-28 44 28 44	S
Acq		02/16/11	6	172 11	182 53	182 53	-10 42	-10 42 10 42	S
Acq		02/11/11	9	258 16	309 21	309 21	-51 05	-51 05 51 05	S
		Total for 12/23/2011			1,058 58	1,058 58	-140 67	-140 67 140 67	
74340W103	PROLOGIS INC								
Sold		12/29/11	14	398 85					
Acq		01/28/11	9	256 40	308 32	308 32	-51 92	-51 92 51 92	S
Acq		02/11/11	5	142 45	171 45	171 45	-29 00	-29 00 29 00	S
		Total for 12/29/2011			479 77	479 77	-80 92	-80 92 80 92	
750438103	RADIOSHACK CORP								
Sold		04/08/11	1	16 01					
Acq		04/06/11	1	16 01	16 10	16 10	-0 09	-0 09 0 09	S
		Total for 4/8/2011			16 10	16 10	-0 09	-0 09 0 09	
750438103	RADIOSHACK CORP								
Sold		05/23/11	16	250 87					
Acq		04/06/11	4	62 72	64 39	64 39	-1 67	-1 67 1 68	S

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain (Type)
							Loss Disallowed	
750438103	RADIOSHACK CORP							
Sold		05/23/11	16	250 87				
Acq		04/06/11	12	188 15	193 18	193 18	-5 03	-5 03 S
								5 02
		Total for 5/23/2011			257 57	257 57	-6 70	-6 70
								6 70
758075402	REDWOOD TR INC							
Sold		05/23/11	20	302 59				
Acq		04/03/09	9	136 17	149 94	149 94	-13 77	-13 77 L
								13 77
Acq		03/09/10	7	105 91	106 68	106 68	-0 77	-0 77 L
								0 77
		Total for 5/23/2011			256 62	256 62	-14 55	-14 55
								14 54
758204200	REED ELSEVIER N V							
Sold		05/23/11	14	365 81				
Acq		04/15/11	6	156 78	157 47	157 47	-0 69	-0 69 S
								0 69
Acq		04/15/11	5	130 65	131 22	131 22	-0 57	-0 57 S
								0 58
Acq		04/15/11	3	78 39	78 73	78 73	-0 34	-0 34 S
								0 34
		Total for 5/23/2011			367 42	367 42	-1 61	-1 61
								1 61
758849103	REGENCY CTRS CORP							
Sold		08/15/11	12	469 12				
Acq		02/23/11	6	234 56	263 47	263 47	-28 91	-28 91 S
								28 91
Acq		02/22/11	5	195 47	220 29	220 29	-24 82	-24 82 S
								24 82
		Total for 8/15/2011			483 76	483 76	-53 73	-53 73
								53 73
78440X101	SL GREEN RLTY CORP							
Sold		10/19/11	5	313 18				
Acq		10/06/10	5	313 18	322 81	322 81	-9 63	-9 63 L
								9 63
		Total for 10/19/2011			322 81	322 81	-9 63	-9 63
								9 63

Statement of Capital Gains and Losses From Sales
(WASH SALES)
(Does not include capital gain distributions from mutual funds or CTF's - See Tax Transaction Detail)
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Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain / Loss Disallowed	State Gain / Loss Disallowed	(Type)
824596100	SHINHAN FINL GROUP CO LTD								
Sold		05/23/11	3	260 78					
Acq		04/18/11	3	260 78	262 29	262 29	-1 51	-1 51 1 51	S
		Total for 5/23/2011			262 29	262 29	-1 51	-1 51 1 51	
830566105	SKECHERS U S A INC								
Sold		05/23/11	5	89 49					
Acq		11/02/10	3	53 69	58 86	58 86	-5 17	-5 17 5 17	S
Acq		11/02/10	2	35 80	39 24	39 24	-3 44	-3 44 3 44	S
		Total for 5/23/2011			98 10	98 10	-8 61	-8 61 8 61	
845467109	SOUTHWESTERN ENERGY CO								
Sold		03/22/11	8	336 12					
Acq		03/12/10	6	252 09	268 79	268 79	-16 70	-16 70 16 70	L
		Total for 3/22/2011			268 79	268 79	-16 70	-16 70 16 70	
85590A401	STARWOOD HOTELS AND								
Sold		05/23/11	11	638 88					
Acq		03/30/11	3	174 24	175 12	175 12	-0 88	-0 88 0 88	S
Acq		03/30/11	8	464 64	466 97	466 97	-2 33	-2 33 2 33	S
		Total for 5/23/2011			642 09	642 09	-3 21	-3 21 3 21	
85590A401	STARWOOD HOTELS AND								
Sold		06/28/11	1	55 15					
Acq		04/14/11	1	55 15	56 80	56 80	-1 65	-1 65 1 65	S
		Total for 6/28/2011			56 80	56 80	-1 65	-1 65 1 65	
85590A401	STARWOOD HOTELS AND								
Sold		08/02/11	9	449 27					
Acq		04/14/11	1	49 92	54 01	54 01	-4 09	-4 09 4 09	S
Acq		04/15/11	3	149 76	172 40	172 40	-22 64	-22 64 22 64	S

Statement of Capital Gains and Losses From Sales
(WASH SALES)
(Does not include capital gain distributions from mutual funds or CTF's - See Tax Transaction Detail)
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Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain / Loss Disallowed	State Gain	(Type)
85590A401	STARWOOD HOTELS AND								
Sold		08/02/11	9	449 27					
Acq		04/14/11	5	249 59	283 98	283 98	-34 39	-34 39	S
								34 39	
		Total for 8/2/2011			510 39	510 39	-61 12	-61 12	
								61 12	
85590A401	STARWOOD HOTELS AND								
Sold		08/10/11	20	862 16					
Acq		04/18/11	4	172 43	230 73	230 73	-58 30	-58 30	S
								58 29	
		Total for 8/10/2011			230 73	230 73	-58 30	-58 30	
								58 29	
863667101	STRYKER CORP								
Sold		05/23/11	1	62 41					
Acq		05/12/11	1	62 41	62 97	62 97	-0 56	-0 56	S
								0 56	
		Total for 5/23/2011			62 97	62 97	-0 56	-0 56	
								0 56	
865621304	SUMITOMO M INDS SPN ADR								
Sold		04/08/11	1	20 80					
Acq		04/08/10	1	20 80	30 79	30 79	-9 99	-9 99	S
								9 99	
		Total for 4/8/2011			30 79	30 79	-9 99	-9 99	
								9 99	
87612E106	TARGET CORP								
Sold		03/07/11	11	565 05					
Acq		04/01/10	2	102 74	106 18	106 18	-3 44	-3 44	S
								3 45	
		Total for 3/7/2011			106 18	106 18	-3 44	-3 44	
								3 45	
881624209	TEVA PHARMACEUTICAL INDS ADR								
Sold		03/16/11	20	951 04					
Acq		02/12/10	6	285 31	353 28	353 28	-67 97	-67 97	L
								67 97	
		Total for 3/16/2011			353 28	353 28	-67 97	-67 97	
								67 97	

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain / Loss Disallowed	State Gain / Loss Disallowed	(Type)
881624209	TEVA PHARMACEUTICAL INDS ADR								
Sold		05/23/11	8	390 15					
Acq		05/12/11	2	97 54	99 85	99 85	-2 31	-2 31	S
								2 31	
		Total for 5/23/2011			99 85	99 85	-2 31	-2 31	
								2 31	
883203101	TEXTRON INCORPORATED COMMON								
Sold		05/18/11	7	165 24					
Acq		04/07/11	7	165 24	195 64	195 64	-30 40	-30 40	S
								30 40	
		Total for 5/18/2011			195 64	195 64	-30 40	-30 40	
								30 40	
883203101	TEXTRON INCORPORATED COMMON								
Sold		05/19/11	4	94 84					
Acq		04/07/11	1	23 71	27 95	27 95	-4 24	-4 24	S
								4 24	
Acq		04/07/11	3	71 13	90 00	90 00	-18 87	-18 87	S
								18 87	
		Total for 5/19/2011			117 95	117 95	-23 11	-23 11	
								23 11	
883203101	TEXTRON INCORPORATED COMMON								
Sold		05/23/11	13	290 70					
Acq		04/08/11	1	22 36	27 58	27 58	-5 22	-5 22	S
								5 22	
		Total for 5/23/2011			27 58	27 58	-5 22	-5 22	
								5 22	
887317303	TIME WARNER INC SHS								
Sold		05/23/11	1	36 13					
Acq		05/19/11	1	36 13	36 89	36 89	-0 76	-0 76	S
								0 76	
		Total for 5/23/2011			36 89	36 89	-0 76	-0 76	
								0 76	
902494103	TYSON FOODS INC CL A								
Sold		07/08/11	1	18 60					
Acq		06/23/11	1	18 60	18 66	18 66	-0 06	-0 06	S
								0 06	
		Total for 7/8/2011			18 66	18 66	-0 06	-0 06	
								0 06	

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain Loss Disallowed	(Type)
92276F100	VENTAS INC								
Sold		07/13/11	13	694 37					
Acq		10/06/10	4	213 65	215 83	215 83	-2 18	-2 18 2 18	S
		Total for 7/13/2011			215 83	215 83	-2 18	-2 18 2 18	
929042109	VORNADO RLTY TR COM								
Sold		12/12/11	15	1,080 71					
Acq		12/07/10	9	648 43	754 12	754 12	-105 69	-105 69 105 70	L
		Total for 12/12/2011			754 12	754 12	-105 69	-105 69 105 70	
938824109	WASHINGTON FED INC COM								
Sold		05/23/11	25	385 99					
Acq		10/22/09	10	154 40	166 60	166 60	-12 20	-12 20 12 20	L
		Total for 5/23/2011			166 60	166 60	-12 20	-12 20 12 20	
948741103	WEINGARTEN RLTY INVS SBI								
Sold		11/10/11	13	269 96					
Acq		09/17/10	10	207 66	219 19	219 19	-11 53	-11 53 11 52	L
		Total for 11/10/2011			219 19	219 19	-11 53	-11 53 11 52	
962166104	WEYERHAEUSER CO COM								
Sold		05/23/11	12	257 15					
Acq		01/02/09	4	85 72	125 38	125 38	-39 66	-39 66 39 67	L
Acq		10/20/08	3	64 29	124 22	124 22	-59 93	-59 93 59 94	L
		Total for 5/23/2011			249 60	249 60	-99 60	-99 60 99 61	
966387102	WHITING PETE CORP NEW								
Sold		10/20/11	1	43 85					
Acq		07/28/11	1	43 85	57 81	57 81	-13 96	-13 96 13 96	S
		Total for 10/20/2011			57 81	57 81	-13 96	-13 96 13 96	

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain Loss Disallowed	State Gain Loss Disallowed	(Type)
981475106	WORLD FUEL SVCS CORP								
Sold		05/23/11	15	526 04					
Acq		01/18/11	4	140 28	151 19	151 19	-10 91	-10 91 10 92	S
			Total for 5/23/2011		151 19	151 19	-10 91	-10 91 10 92	
984332106	YAHOO INC								
Sold		03/21/11	19	312 10					
Acq		01/06/10	2	32 85	34 63	34 63	-1 78	-1 78 1 77	L
			Total for 3/21/2011		34 63	34 63	-1 78	-1 78 1 77	
G6852T105	PARTNERRE LTD BERMUDA								
Sold		05/23/11	8	609 83					
Acq		04/05/10	2	152 46	160 85	160 85	-8 39	-8 39 8 40	L
			Total for 5/23/2011		160 85	160 85	-8 39	-8 39 8 40	
N6596X109	NXP SEMICONDUCTORS N V								
Sold		07/08/11	1	25 78					
Acq		04/04/11	1	25 78	30 97	30 97	-5 19	-5 19 5 19	S
			Total for 7/8/2011		30 97	30 97	-5 19	-5 19 5 19	
N93540107	VISTAPRINT NV								
Sold		05/23/11	24	1,164 22					
Acq		03/09/10	1	48 51	62 22	62 22	-13 71	-13 71 13 71	L
Acq		05/10/10	2	97 02	98 57	98 57	-1 55	-1 55 1 55	L
			Total for 5/23/2011		160 79	160 79	-15 26	-15 26 15 26	
			Total for Account: 87210593		28,759 01	28,759 01	-3,800 96	-3,800 96 3,800 92	

Total Proceeds (Wash Sales Only):		Fed	State	Loss Disallowed
24,958 05	S/T Gain/Loss	-2,834 73	-2,834 73	2,834 70
	L/T Gain/Loss	-966 23	-966 23	966 22

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

16,324

	Name	Check "X" if Business	Street	City	State	Zip Code	Foreign Country	Title	Average Hours	Compensation
1	MERRILL LYNCH TRUST CO		P.O. Box 1501, NJ2-130-03-31	Pennington	NJ	08534-1501		TRUSTEE	2.00	16,324
2										
3										
4										
5										
6										
7										
8										
9										
10										

Part

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

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

		Date		Amount
1	Credit from prior year return		1	0
2	First quarter estimated tax payment	5/12/2011	2	628
3	Second quarter estimated tax payment	6/10/2011	3	628
4	Third quarter estimated tax payment	9/12/2011	4	628
5	Fourth quarter estimated tax payment	12/12/2011	5	629
6	Other payments		6	
7	Total		7	2,513

NEUBERGER AND JANUS

MERRILL LYNCH UNIFIED MANAGED ACCOUNT

December 01, 2011 - December 30, 2011

YOUR INVESTMENT STRATEGY - 2 MGR UDPS US LCG EQTY

NEUBERGER BERMAN LCG. 50.00% RATE: 0.280% **JANUS LCG. 50.00% RATE: 0.280%**

Rate shown above is the Style Manager Expense Rate. The "Style Manager Expense Rate" section in the UMA disclosure statement provides you with the expense rate payable to all of the available style managers, and the "Your Account Fees" section in the UMA client agreement provides additional information, including the Merrill Lynch Fee Rate. If a style manager(s) in **your portfolio has changed, please note that the expense rate for the new style manager may be different. * Please see the Fund's prospectus or other disclosure statement for a** description of its fees and expenses*. The percentage allocations next to the name of the above Style Manager(s) and/or Fund(s) are based, as applicable, on target allocations or **allocations as of a particular date for the Portfolio or Strategy selected. Allocations for any particular account may differ from the allocations indicated above. For additional information,** see the UMA client agreement, disclosure statement and profiles.

We encourage you to contact your Financial Advisor whenever there are changes in your financial circumstances or investment objectives, or if you wish to impose or modify any **reasonable restrictions in the management of your account. If you would like to receive a copy of the UMA disclosure statement or a copy of the disclosure statement(s) for your style** manager(s), without charge, please send a written request to: Merrill Lynch, Managed Account Advisors, 101 Hudson Street, 9th Floor, Jersey City, NJ 07302-3997.

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

CASH/MONEY ACCOUNTS *Description*	*Quantity*	*Total Cost Basis*	*Estimated Market Price*	*Estimated Market Value*	*Estimated Annual Income*	*Est. Annual Yield%*
CASH	**0.12**	**0.12**		**.12**		
ISA BANK OF AMERICA	3,184.00	3,184.00	1.0000	**3,184.00**	**3**	.08
TOTAL		3,184.12		**3,184.12**	3	.08

EQUITIES *Description*	*Symbol*	*Acquired*	*Quantity*	*Unit Cost Basis*	*Total Cost Basis*	*Estimated Market Price*	*Estimated Market Value*	*Unrealized Gain/(Loss)*	*Estimated Annual Income*	*Current Yield%*
ABERCROMBIE & FITCH CO	**ANF**	**09/29/11**	**6**	**64.5916**	**387.55**	**48.8400**	**293.04**	**(94.51)**	**5**	**1.43**
		11/04/11	2	58.0050	116.01	48.8400	97.68	(18.33)	2	1.43
		11/07/11	1	**58.9300**	58.93	**48.8400**	48.84	(10.09)	1	1.43
Subtotal			*9*		*562.49*		**439.56**	*(122.93)*	**8**	*1.43*
ALLERGAN INC	AGN	02/28/11	7	73.8542	516.98	87.7400	**614.18**	97.20	**2**	.22

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NEUBERGER AND JANUS

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
AMAZON COM INC COM	AMZN	02/28/11	1	173.7000	173.70	173.1000	173.10	(0.60)		
		08/23/11	1	191.1100	191.11	173.1000	173.10	(18.01)		
Subtotal			2		364.81		346.20	(18.61)		
AMER EXPRESS COMPANY	AXP	10/25/11	9	49.9711	449.74	47.1700	424.53	(25.21)	7	1.52
AMN ELEC POWER CO	AEP	05/23/11	8	38.5237	308.19	41.3100	330.48	22.29	16	4.55
		05/24/11	5	38.7580	193.79	41.3100	206.55	12.76	10	4.55
Subtotal			13		501.98		537.03	35.05	26	4.55
AMPHENOL CORP CL A NEW	APH	12/30/09	1	46.8700	46.87	45.3900	45.39	(1.48)	1	.13
		01/12/10	4	44.0825	176.33	45.3900	181.56	5.23	1	.13
		01/21/10	5	44.0180	220.09	45.3900	226.95	6.86	1	.13
		04/08/11	1	52.7000	52.70	45.3900	45.39	(7.31)	1	.13
Subtotal			11		495.99		499.29	3.30	4	.13
APPLE INC	AAPL	05/21/09	10	125.2650	1,252.65	405.0000	4,050.00	2,797.35		
		08/04/09	1	164.9000	164.90	405.0000	405.00	240.10		
		11/06/09	1	194.2600	194.26	405.0000	405.00	210.74		
		02/22/10	1	200.1600	200.16	405.0000	405.00	204.84		
		05/21/10	1	239.9300	239.93	405.0000	405.00	165.07		
		02/28/11	2	352.4700	704.94	405.0000	810.00	105.06		
		04/08/11	2	337.3700	674.74	405.0000	810.00	135.26		
		06/21/11	2	324.0700	648.14	405.0000	810.00	161.86		
Subtotal			20		4,079.72		8,100.00	4,020.28		
ASML HLDG N.V. NEW YORK	ASML	10/31/11	5	42.3360	211.68	41.7900	208.95	(2.73)	3	1.18
REGISTRY SHAR		12/06/11	6	41.6000	249.60	41.7900	250.74	1.14	3	1.18
		12/08/11	2	41.6700	83.34	41.7900	83.58	.24	1	1.18
Subtotal			13		544.62		543.27	(1.35)	7	1.18

NEUBERGER AND JANUS

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued)

Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
BAKER HUGHES INC	BHI	03/22/11	1	71.0500	71.05	48.6400	48.64	(22.41)	1	1.23
		03/23/11	2	70.7550	141.51	48.6400	97.28	(44.23)	2	1.23
		03/23/11	3	70.5166	211.55	48.6400	145.92	(65.63)	2	1.23
		03/24/11	2	71.5350	143.07	48.6400	97.28	(45.79)	2	1.23
Subtotal			*8*		*567.18*		*389.12*	*(178.06)*	*7*	*1.23*
BG GROUP PLC SPON ADR	BRGYY	04/19/11	4	121.6475	486.59	107.0000	428.00	(58.59)	5	1.05
BIOGEN IDEC INC	BIIB	11/02/11	1	113.6400	113.64	110.0500	110.05	(3.59)		
		11/03/11	1	113.8200	113.82	110.0500	110.05	(3.77)		
		11/23/11	2	110.8200	221.64	110.0500	220.10	(1.54)		
Subtotal			*4*		*449.10*		*440.20*	*(8.90)*		
BOEING COMPANY	BA	02/28/11	4	71.8600	287.44	73.3500	293.40	5.96	8	2.39
		12/02/11	3	71.4366	214.31	73.3500	220.05	5.74	6	2.39
Subtotal			*7*		*501.75*		*513.45*	*11.70*	*14*	*2.39*
BORG WARNER INC COM	BWA	02/28/11	3	76.6833	230.05	63.7400	191.22	(38.83)		
		10/28/11	2	75.8600	151.72	63.7400	127.48	(24.24)		
		12/05/11	3	69.8133	209.44	63.7400	191.22	(18.22)		
Subtotal			*8*		*591.21*		*509.92*	*(81.29)*		
C.H. ROBINSON WORLDWIDE, INC. NEW	CHRW	12/10/10	1	78.1700	78.17	69.7800	69.78	(8.39)	2	1.89
		12/13/10	2	78.1150	156.23	69.7800	139.56	(16.67)	3	1.89
		12/20/10	1	78.8300	78.83	69.7800	69.78	(9.05)	2	1.89
		12/22/10	2	80.0800	160.16	69.7800	139.56	(20.60)	3	1.89
		01/06/11	2	79.8100	159.62	69.7800	139.56	(20.06)	3	1.89
		01/07/11	2	79.6700	159.34	69.7800	139.56	(19.78)	3	1.89
		01/07/11	1	79.5200	79.52	69.7800	69.78	(9.74)	2	1.89
		01/11/11	1	79.6000	79.60	69.7800	69.78	(9.82)	2	1.89
		02/02/11	1	74.8000	74.80	69.7800	69.78	(5.02)	2	1.89
		04/08/11	2	74.5150	149.03	69.7800	139.56	(9.47)	3	1.89
		04/13/11	1	74.2000	74.20	69.7800	69.78	(4.42)	2	1.89
Subtotal			*16*		*1,249.50*		*1,116.48*	*(133.02)*	*27*	*1.89*

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NEUBERGER AND JANUS

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
CELGENE CORP COM	CELG	10/30/08	14	62.9428	881.20	67.6000	946.40	65.20		
		12/22/08	7	53.0557	371.39	67.6000	473.20	101.81		
		12/02/09	4	57.1050	228.42	67.6000	270.40	41.98		
		05/13/10	6	59.2566	355.54	67.6000	405.60	50.06		
		06/09/10	1	52.6100	52.61	67.6000	67.60	14.99		
		08/17/10	1	55.8500	55.85	67.6000	67.60	11.75		
		08/18/10	1	55.4400	55.44	67.6000	67.60	12.16		
		04/08/11	5	56.3060	281.53	67.6000	338.00	56.47		
		04/13/11	1	56.0200	56.02	67.6000	67.60	11.58		
		04/14/11	4	56.4625	225.85	67.6000	270.40	44.55		
		04/14/11	4	55.8175	223.27	67.6000	270.40	47.13		
		04/15/11	2	57.3500	114.70	67.6000	135.20	20.50		
		04/18/11	3	57.4166	172.25	67.6000	202.80	30.55		
Subtotal			*53*		*3,074.07*		*3,582.80*	*508.73*		
CERNER CORP COM	CERN	11/21/11	4	56.9450	227.78	61.2500	245.00	17.22		
CITRIX SYSTEMS INC COM	CTXS	02/28/11	11	69.6781	766.46	60.7200	667.92	(98.54)		
COACH INC	COH	02/28/11	8	54.9675	439.74	61.0400	488.32	48.58	8	1.47
COCA COLA COM	KO	02/28/11	9	64.5055	580.55	69.9700	629.73	49.18	17	2.68
		05/18/11	6	68.0666	408.40	69.9700	419.82	11.42	12	2.68
		06/23/11	6	65.4200	392.52	69.9700	419.82	27.30	12	2.68
Subtotal			*21*		*1,381.47*		*1,469.37*	*87.90*	*41*	*2.68*
COMERICA INC COM	CMA	04/07/11	3	38.4200	115.26	25.8000	77.40	(37.86)	2	1.55
		04/08/11	4	38.0525	152.21	25.8000	103.20	(49.01)	2	1.55
		04/11/11	3	38.2300	114.69	25.8000	77.40	(37.29)	2	1.55
		04/12/11	5	38.4500	192.25	25.8000	129.00	(63.25)	2	1.55
Subtotal			*15*		*574.41*		*387.00*	*(187.41)*	*8*	*1.55*
COVIDIEN PLC SHS NEW	COV	11/11/10	10	44.6770	446.77	45.0100	450.10	3.33	9	1.99

NEUBERGER AND JANUS

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
CROWN CASTLE INTL CORP	CCI	10/20/08	2	22.3900	44.78	44.8000	89.60	44.82		
		10/30/08	26	21.1650	550.29	44.8000	1,164.80	614.51		
		03/09/10	2	39.2600	78.52	44.8000	89.60	11.08		
		09/21/10	1	42.4400	42.44	44.8000	44.80	2.36		
		12/07/10	1	43.3400	43.34	44.8000	44.80	1.46		
		04/08/11	4	42.8750	171.50	44.8000	179.20	7.70		
Subtotal			36		930.87		1,612.80	681.93		
DANAHER CORP DEL COM	DHR	05/16/11	3	54.1533	162.46	47.0400	141 12	(21.34)	1	.21
		05/16/11	1	54.0500	54.05✦	47.0400	47.04	(7.01)	1	.21
		05/17/11	5	53.5400	267.70	47.0400	235.20	(32.50)	1	.21
Subtotal			9		484.21		423.36	(60.85)	3	.21
E M C CORPORATION MASS	EMC	01/20/11	9	23.8755	214.88	21.5400	193.86	(21.02)		
		01/25/11	7	24.1014	168.71	21.5400	150.78	(17.93)		
		01/26/11	2	24.5500	49.10	21.5400	43.08	(6.02)		
		05/13/11	3	27.8100	83.43	21.5400	64.62	(18.81)		
		05/13/11	3	27.8466	83.54	21.5400	64.62	(18.92)		
		05/16/11	3	27.4500	82.35	21.5400	64.62	(17.73)		
		05/16/11	3	27.5600	82.68	21.5400	64.62	(18.06)		
		05/17/11	3	27.4333	82.30	21.5400	64.62	(17.68)		
		05/17/11	5	27.4080	137.04	21.5400	107.70	(29.34)		
		05/18/11	3	27.8666	83.60	21.5400	64.62	(18.98)		
		05/19/11	3	28.0066	84.02	21.5400	64.62	(19.40)		
		05/20/11	3	28.0033	84.01	21.5400	64.62	(19.39)		
		05/23/11	7	27.4814	192.37	21.5400	150.78	(41.59)		
		05/24/11	2	27.4650	54.93	21.5400	43.08	(11.85)		
		05/24/11	3	27.3700	82.11	21.5400	64.62	(17.49)		
		05/25/11	2	27.7600	55.52	21.5400	43.08	(12.44)		
		05/26/11	3	27.9066	83.72	21.5400	64.62	(19.10)		
		05/27/11	4	28.4975	113.99	21.5400	86.16	(27.83)		
		05/31/11	4	28.2500	113.00	21.5400	86.16	(26.84)		

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NEUBERGER AND JANUS

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
E M C CORPORATION MASS	EMC	06/03/11	2	28.2300	56.46	21.5400	43.08	(13.38)		
		06/03/11	2	27.9850	55.97	21.5400	43.08	(12.89)		
		06/06/11	1	27.6500	27.65	21.5400	21.54	(6.11)		
		06/21/11	8	26.8625	214.90	21.5400	172.32	(42.58)		
		06/28/11	4	27.0175	108.07	21.5400	86.16	(21.91)		
		06/29/11	6	27.1416	162.85	21.5400	129.24	(33.61)		
		06/30/11	3	27.4266	82.28	21.5400	64.62	(17.66)		
		06/30/11	4	27.3650	109.46	21.5400	86.16	(23.30)		
Subtotal			102		2,748.94		2,197.08	(551.86)		
EBAY INC COM	EBAY	08/23/10	9	23.4422	210.98	30.3300	272.97	61.99		
		08/25/10	9	23.0044	207.04	30.3300	272.97	65.93		
		08/26/10	8	22.8900	183.12	30.3300	242.64	59.52		
		08/31/10	2	23.2100	46.42	30.3300	60.66	14.24		
		09/01/10	1	23.8500	23.85	30.3300	30.33	6.48		
		09/01/10	3	23.7566	71.27	30.3300	90.99	19.72		
		09/02/10	4	24.0750	96.30	30.3300	121.32	25.02		
		09/03/10	5	24.4340	122.17	30.3300	151.65	29.48		
		09/03/10	4	24.2400	96.96	30.3300	121.32	24.36		
		09/08/10	3	24.4500	73.35	30.3300	90.99	17.64		
		09/08/10	2	24.4600	48.92	30.3300	60.66	11.74		
		09/08/10	4	24.5225	98.09	30.3300	121.32	23.23		
		09/21/10	1	24.7800	24.78	30.3300	30.33	5.55		
		09/22/10	14	24.0114	336.16	30.3300	424.62	88.46		
		12/07/10	6	30.2100	181.26	30.3300	181.98	.72		
		02/03/11	7	32.1700	225.19	30.3300	212.31	(12.88)		
		03/21/11	4	30.6500	122.60	30.3300	121.32	(1.28)		
		04/08/11	5	31.5280	157.64	30.3300	151.65	(5.99)		
		06/17/11	1	28.8700	28.87	30.3300	30.33	1.46		
		06/20/11	2	28.7950	57.59	30.3300	60.66	3.07		
		06/21/11	2	29.2700	58.54	30.3300	60.66	2.12		

NEUBERGER AND JANUS

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
EBAY INC COM	EBAY	06/22/11	2	29.5750	59.15	30.3300	60.66	1.51		
		06/23/11	7	29.2085	204.46	30.3300	212.31	7.85		
		06/24/11	11	28.8554	317.41	30.3300	333.63	16.22		
		06/24/11	9	28.7977	259.18	30.3300	272.97	13.79		
Subtotal			*125*		*3,311.30*		***3,791.25***	*479.95*		
EDWARDS LIFESCIENCES CRP	EW	12/13/11	4	67.2225	268.89	70.7000	282.80	13.91		
		12/14/11	2	66.0450	132.09	70.7000	141.40	9.31		
Subtotal			6		*400.98*		***424.20***	*23.22*		
EOG RESOURCES INC	EOG	02/28/11	5	112.0740	560.37	98.5100	492.55	(67.82)	4	.64
		12/05/11	3	102.5633	307.69	98.5100	295.53	(12.16)	2	.64
Subtotal			8		***868.06***		***788.08***	*(79.98)*	6	*.64*
EXPRESS SCRIPTS INC COM	ESRX	02/28/11	7	55.1928	386.35	44.6900	312.83	(73.52)		
		02/28/11	2	61.4100	122.82✦	44.6900	89.38	(33.44)		
		05/16/11	3	59.8066	179.42	44.6900	134.07	(45.35)		
		05/17/11	1	59.5900	59.59	44.6900	44.69	(14.90)		
		07/25/11	16	57.1237	913.98	44.6900	715.04	(198.94)		
Subtotal			*29*		*1,662.16*		***1,298.01***	*(366.15)*		
FAMILY DOLLAR STORES	FDO	10/19/11	6	57.8350	347.01	57.6600	345.96	(1.05)	5	1.24
		10/20/11	2	57.6700	115.34	57.6600	115.32	(0.02)	2	1.24
		12/02/11	1	58.9000	58.90	57.6600	57.66	(1.24)	1	1.24
		12/05/11	2	59.3800	118.76	57.6600	115.32	(3.44)	2	1.24
Subtotal			*11*		*640.01*		***634.26***	*(5.75)*	**10**	*1.24*
FANUC LTD-UNSP	FANUY	09/28/10	37	21.6464	800.92	25.3000	936.10	135.18	14	1.46
		12/08/10	3	24.9300	74.79	25.3000	75.90	1.11	2	1.46
		04/08/11	4	25.2600	101.04	25.3000	101.20	.16	2	1.46
		04/13/11	4	26.8350	107.34	25.3000	101.20	(6.14)	2	1.46
		04/14/11	2	26.7100	53.42	25.3000	50.60	(2.82)	1	1.46
		04/14/11	4	26.8450	107.38	25.3000	101.20	(6.18)	2	1.46

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NEUBERGER AND JANUS

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
FANUC LTD-UNSP	FANUY	04/15/11	4	26.5900	106.36	25.3000	101.20	(5.16)	2	1.46
		06/28/11	9	27.2744	245.47	25.3000	227.70	(17.77)	4	1.46
		06/29/11	7	27.6600	193.62	25.3000	177.10	(16.52)	3	1.46
Subtotal			*74*		*1,790.34*		***1,872.20***	***81.86***	**32**	*1.46*
FORD MOTOR CO	F	04/01/10	7	12.7285	89.10	10.7600	75.32	(13.78)	2	1.85
		04/16/10	27	13.5300	365.31	10.7600	290.52	(74.79)	6	1.85
		08/18/10	6	12.3000	73.80	10.7600	64.56	(9.24)	2	1.85
		08/19/10	5	12.1060	60.53	10.7600	53.80	(6.73)	1	1.85
		10/06/10	39	13.1700	513.63	10.7600	419.64	(93.99)	8	1.85
		12/07/10	7	16.8257	117.78	10.7600	75.32	(42.46)	2	1.85
		04/08/11	10	15.5000	155.00	10.7600	107.60	(47.40)	2	1.85
		06/21/11	15	13.4613	201.92	10.7600	161.40	(40.52)	3	1.85
Subtotal			***116***		***1,577.07***		***1,248.16***	*(328.91)*	**26**	*1.85*
GOOGLE INC CL A	GOOG	12/07/10	1	589.8000	589.80	645.9000	645.90	56.10		
		01/05/11	1	610.0200	610.02	645.9000	645.90	35.88		
		04/28/11	1	537.8300	537.83	645.9000	645.90	108.07		
Subtotal			*3*		*1,737.65*		***1,937.70***	*200.05*		
HALLIBURTON COMPANY	HAL	04/26/11	1	50.7100	50.71	34.5100	34.51	(16.20)	1	1.04
		04/27/11	5	49.7220	248.61	34.5100	172.55	(76.06)	2	1.04
		04/27/11	6	49.7000	298.20	34.5100	207.06	(91.14)	3	1.04
Subtotal			***12***		***597.52***		***414.12***	*(183.40)*	**6**	*1.04*
ILLUMINA INC COM	ILMN	02/28/11	1	69.3500	69.35	30.4800	30.48	(38.87)		
		03/16/11	4	63.8950	255.58	30.4800	121.92	(133.66)		
		05/02/11	2	71.6200	143.24	30.4800	60.96	(82.28)		
		05/03/11	2	71.4300	142.86	30.4800	60.96	(81.90)		
		07/29/11	3	61.7400	185.22	30.4800	91.44	(93.78)		
Subtotal			*12*		*796.25*		***365.76***	*(430.49)*		

NEUBERGER AND JANUS

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
INTEL CORP	INTC	05/19/11	12	23.3983	280.78	24.2500	291.00	10.22	11	3.46
		05/19/11	9	23.5666	212.10	24.2500	218.25	6.15	8	3.46
Subtotal			*21*		*492.88*		*509.25*	*16.37*	**19**	3.46
INTUITIVE SURGICAL INC	ISRG	02/11/09	2	108.4900	216.98	463.0100	926.02	709.04		
NEW										
IRON MOUNTAIN INC NEW	IRM	06/30/11	5	33.8960	169.48	30.8000	154.00	(15.48)	5	3.24
		07/05/11	6	34.6900	208.14	30.8000	184.80	(23.34)	6	3.24
		07/06/11	2	34.7350	69.47	30.8000	61.60	(7.87)	2	3.24
		07/11/11	4	35.3575	141.43	30.8000	123.20	(18.23)	4	3.24
		07/11/11	1	35.3400	35.34	30.8000	30.80	(4.54)	1	3.24
		07/12/11	3	35.2666	105.80	30.8000	92.40	(13.40)	3	3.24
		07/12/11	1	35.4000	35.40	30.8000	30.80	(4.60)	1	3.24
		07/13/11	2	35.7150	71.43	30.8000	61.60	(9.83)	2	3.24
		07/13/11	1	35.4000	35.40	30.8000	30.80	(4.60)	1	3.24
		07/14/11	2	35.2400	70.48	30.8000	61.60	(8.88)	2	3.24
		07/14/11	2	35.3800	70.76	30.8000	61.60	(9.16)	2	3.24
Subtotal			*29*		*1,013.13*		**893.20**	*(119.93)*	**29**	*3.24*
IVANHOE MINES LTD	IVN	06/10/11	1	22.0900	22.09	17.7200	17.72	(4.37)		
		06/14/11	4	23.1950	92.78	17.7200	70.88	(21.90)		
		06/15/11	4	22.9900	91.96	17.7200	70.88	(21.08)		
		06/17/11	7	22.6500	158.55	17.7200	124.04	(34.51)		
		06/20/11	4	22.7250	90.90	17.7200	70.88	(20.02)		
		06/23/11	3	22.3866	67.16	17.7200	53.16	(14.00)		
		06/27/11	2	22.8000	45.60	17.7200	35.44	(10.16)		
		07/22/11	3	27.1066	81.32	17.7200	53.16	(28.16)		
		08/02/11	2	26.0700	52.14	17.7200	35.44	(16.70)		
		08/03/11	2	25.2300	50.46	17.7200	35.44	(15.02)		
		08/03/11	1	24.8400	24.84	17.7200	17.72	(7.12)		
		08/04/11	2	24.9150	49.83	17.7200	35.44	(14.39)		

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
IVANHOE MINES LTD	IVN	08/04/11	2	24.2400	48.48	17.7200	35.44	(13.04)		
		08/05/11	3	22.8533	68.56	17.7200	53.16	(15.40)		
		08/05/11	4	22.0625	88.25	17.7200	70.88	(17.37)		
		08/31/11	8	22.7100	181.68	17.7200	141.76	(39.92)		
		08/31/11	6	22.6700	136.02	17.7200	106.32	(29.70)		
Subtotal			*58*		*1,350.62*		*1,027.76*	(322.86)		
JOHNSON AND JOHNSON COM	JNJ	06/23/11	6	65.1550	390.93	65.5800	393.48	2.55	14	3.47
		07/20/11	4	66.3750	265.50	65.5800	262.32	(3.18)	10	3.47
Subtotal			*10*		*656.43*		*655.80*	(0.63)	*24*	*3.47*
JPMORGAN CHASE & CO	JPM	12/02/11	10	32.4960	324.96	33.2500	332.50	7.54	10	3.00
		12/05/11	11	33.8718	372.59	33.2500	365.75	(6.84)	11	3.00
Subtotal			*21*		*697.55*		*698.25*	.70	*21*	*3.00*
JUNIPER NETWORKS INC	JNPR	08/12/10	4	25.9425	103.77	20.4100	81.64	(22.13)		
		01/07/11	1	38.0000	38.00	20.4100	20.41	(17.59)		
		02/28/11	7	43.8071	306.65	20.4100	142.87	(163.78)		
		03/04/11	3	44.0466	132.14	20.4100	61.23	(70.91)		
		03/07/11	3	44.3433	133.03	20.4100	61.23	(71.80)		
Subtotal			*18*		*713.59*		*367.38*	(346.21)		
KIMBERLY CLARK	KMB	10/03/11	6	70.9000	425.40	73.5600	441.36	15.96	17	3.80
KOHLS CORP WISC PV 1CT	KSS	08/11/11	3	47.9700	143.91	49.3500	148.05	4.14	3	2.02
		09/16/11	2	47.9050	95.81	49.3500	98.70	2.89	2	2.02
		09/30/11	4	49.9350	199.74	49.3500	197.40	(2.34)	4	2.02
Subtotal			*9*		*439.46*		*444.15*	4.69	*9*	*2.02*
KROGER CO	KR	06/24/11	5	24.5540	122.77	24.2200	121.10	(1.67)	3	1.89
		06/27/11	13	24.3730	316.85	24.2200	314.86	(1.99)	6	1.89
		07/05/11	11	25.1663	276.83	24.2200	266.42	(10.41)	6	1.89
Subtotal			*29*		*716.45*		*702.38*	(14.07)	*15*	1.89

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
LAS VEGAS SANDS CORP	LVS	06/07/11	1	47.3900	47.39✦	42.7300	42.73	(4.66)		
		06/07/11	2	48.8400	97.68✦	42.7300	85.46	(12.22)		
		06/08/11	10	40.4390	404.39	42.7300	427.30	22.91		
		08/04/11	2	44.7200	89.44	42.7300	85.46	(3.98)		
Subtotal			15		638.90		*640.95*	2.05		
LAUDER ESTEE COS INC A	EL	08/10/11	5	92.0420	460.21	112.3200	561.60	101.39	6	.93
		08/15/11	1	93.7200	93.72	112.3200	112.32	18.60	2	.93
Subtotal			6		553.93		*673.92*	119.99	*8*	.93
LIMITED BRANDS INC	LTD	02/24/10	6	21.3700	128.22	40.3500	242.10	113.88	5	1.98
		03/02/10	9	22.5733	203.16	40.3500	363.15	159.99	8	1.98
		03/10/10	12	23.6925	284.31	40.3500	484.20	199.89	10	1.98
		04/16/10	1	27.1900	27.19	40.3500	40.35	13.16	1	1.98
		04/19/10	4	27.0400	108.16	40.3500	161.40	53.24	4	1.98
		09/08/10	3	25.5266	76.58	40.3500	121.05	44.47	3	1.98
		12/07/10	3	31.8500	95.55	40.3500	121.05	25.50	3	1.98
		04/08/11	5	36.9660	184.83	40.3500	201.75	16.92	4	1.98
		04/13/11	4	37.5700	150.28	40.3500	161.40	11.12	4	1.98
		06/06/11	3	37.2833	111.85	40.3500	121.05	9.20	3	1.98
		06/21/11	10	37.7530	377.53	40.3500	403.50	25.97	8	1.98
Subtotal			60		1,747.66		2,421.00	673.34	53	1.98
LORILLARD INC	LO	10/04/11	4	110.6450	442.58	114.0000	456.00	13.42	21	4.56
MARRIOTT INTL INC NEW A	MAR	07/14/11	35	32.5642	1,139.75	29.1700	1,020.96	(118.80)	14	1.37
MARRIOTT VACATIONS WORLDWIDE CORP SHS WH	VAC	07/14/11	3	19.6466	58.94	17.1600	51.48	(7.46)		
MCDONALDS CORP COM	MCD	05/25/11	4	82.9375	331.75	100.3300	401.32	69.57	12	2.79
		05/26/11	5	82.4940	412.47	100.3300	501.65	89.18	14	2.79
Subtotal			9		*744.22*		902.97	*158.75*	26	2.79

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EQUITIES (continued)

Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
MEAD JOHNSON NUTRTION CO	MJN	02/28/11	9	59.8944	539.05	68.7300	618.57	79.52	10	1.51
		12/22/11	2	68.2250	136.45	68.7300	137.46	1.01	3	1.51
Subtotal			11		*675.50*		**756.03**	*80.53*	*13*	*1.51*
MEDCO HEALTH SOLUTIONS I	MHS	11/29/10	3	60.3566	181.07	55.9000	167.70	(13.37)		
		11/30/10	1	60.9800	60.98	55.9000	55.90	(5.08)		
		12/01/10	2	62.5850	125.17	55.9000	111.80	(13.37)		
		12/03/10	1	63.2300	63.23	55.9000	55.90	(7.33)		
		12/08/10	3	63.7500	191.25	55.9000	167.70	(23.55)		
		03/24/11	2	52.4350	104.87	55.9000	111.80	6.93		
		03/25/11	1	53.8300	53.83	55.9000	55.90	2.07		
		03/29/11	2	55.2600	110.52	55.9000	111.80	1.28		
		03/31/11	3	55.7333	167.20	55.9000	167.70	.50		
		04/04/11	2	56.9650	113.93	55.9000	111.80	(2.13)		
		04/04/11	2	57.1350	114.27	55.9000	111.80	(2.47)		
		04/08/11	2	55.9650	111.93	55.9000	111.80	(0.13)		
		04/26/11	1	58.0900	58.09	55.9000	55.90	(2.19)		
		04/26/11	1	57.9800	57.98	55.9000	55.90	(2.08)		
		04/27/11	2	58.9500	117.90	55.9000	111.80	(6.10)		
		04/28/11	3	60.8766	182.63	55.9000	167.70	(14.93)		
		05/05/11	2	62.0700	124.14	55.9000	111.80	(12.34)		
		05/05/11	3	62.2033	186.61	55.9000	167.70	(18.91)		
		05/06/11	5	62.8840	314.42	55.9000	279.50	(34.92)		
Subtotal			*41*		*2,440.02*		**2,291.90**	*(148.12)*		
MGM RESORTS INTERNATIONL	MGM	07/12/11	7	14.6685	102.68	10.4300	73.01	(29.67)		
SHS		07/12/11	6	14.5800	87.48	10.4300	62.58	(24.90)		
		07/13/11	7	14.9300	104.51	10.4300	73.01	(31.50)		
		07/15/11	6	14.8033	88.82	10.4300	62.58	(26.24)		
		07/18/11	3	14.7000	44.10	10.4300	31.29	(12.81)		
		07/21/11	5	15.6920	78.46	10.4300	52.15	(26.31)		
		07/27/11	10	15.5110	155.11	10.4300	104.30	(50.81)		

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EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
MGM RESORTS INTERNATIONL	MGM	08/04/11	7	14.1728	99.21	10.4300	73.01	(26.20)		
		08/09/11	6	10.4800	62.88	10.4300	62.58	(0.30)		
		10/04/11	6	8.3316	49.99	10.4300	62.58	12.59		
		11/30/11	8	10.1112	80.89	10.4300	83.44	2.55		
		12/27/11	3	10.4866	31.46	10.4300	31.29	(0.17)		
Subtotal			74		985.59		771.82	(213.77)		
MICROSOFT CORP	MSFT	01/10/11	2	28.1500	56.30	25.9600	51.92	(4.38)	2	3.08
		01/11/11	8	28.2362	225.89	25.9600	207.68	(18.21)	7	3.08
		01/12/11	7	28.4514	199.16	25.9600	181.72	(17.44)	6	3.08
		01/13/11	10	28.1960	281.96	25.9600	259.60	(22.36)	8	3.08
		01/14/11	7	28.1700	197.19	25.9600	181.72	(15.47)	6	3.08
		01/18/11	11	28.6145	314.76	25.9600	285.56	(29.20)	9	3.08
		04/08/11	9	26.1600	235.44	25.9600	233.64	(1.80)	8	3.08
		08/09/11	17	25.2652	429.51	25.9600	441.32	11.81	14	3.08
		08/18/11	24	24.9433	598.64	25.9600	623.04	24.40	20	3.08
Subtotal			95		2,538.85		2,466.20	(72.65)	80	3.08
MONSANTO CO NEW DEL COM	MON	05/31/11	3	70.8933	212.68	70.0700	210.21	(2.47)	4	1.71
		06/01/11	6	70.5816	423.49	70.0700	420.42	(3.07)	8	1.71
		06/30/11	3	72.1100	216.33	70.0700	210.21	(6.12)	4	1.71
		10/14/11	3	73.9300	221.79	70.0700	210.21	(11.58)	4	1.71
Subtotal			15		1,074.29		1,051.05	(23.24)	20	1.71
MORGAN STANLEY	MS	04/13/09	19	26.7694	508.62	15.1300	287.47	(221.15)	4	1.32
		09/21/10	1	26.3500	26.35	15.1300	15.13	(11.22)	1	1.32
		12/07/10	1	25.9800	25.98	15.1300	15.13	(10.85)	1	1.32
		04/08/11	2	27.5050	55.01	15.1300	30.26	(24.75)	1	1.32
Subtotal			23		615.96		347.99	(267.97)	7	1.32

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NEUBERGER AND JANUS

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
NATIONAL-OILWELL VARCO INC	NOV	03/17/11	4	77.6725	310.69	67.9900	271.96	(38.73)	2	.70
		03/18/11	2	78.7900	157.58	67.9900	135.98	(21.60)	1	.70
		07/27/11	3	79.9000	239.70	67.9900	203.97	(35.73)	2	.70
Subtotal			9		*707.97*		**611.91**	*(96.06)*	**5**	.70
NETFLIX COM INC	NFLX	11/04/11	6	90.5533	543.32	69.2900	**415.74**	(127.58)		
NEWS CORP CL A	NWSA	11/19/09	28	12.3921	346.98	17.8400	499.52	152.54	6	1.06
		12/16/09	17	13.3600	227.12	17.8400	**303.28**	**76.16**	**4**	1.06
		12/21/09	26	13.8696	360.61	17.8400	463.84	103.23	5	1.06
		09/22/10	8	13.9725	111.78	17.8400	**142.72**	**30.94**	2	1.06
		11/12/10	19	14.4089	273.77	17.8400	338.96	65.19	**4**	1.06
		12/07/10	6	14.3883	86.33	17.8400	107.04	20.71	2	1.06
		01/05/11	8	15.0425	120.34	17.8400	142.72	**22.38**	**2**	1.06
		01/07/11	4	14.7400	58.96	17.8400	71.36	12.40	1	1.06
		04/08/11	12	17.1675	206.01	17.8400	**214.08**	**8.07**	**3**	1.06
Subtotal			*128*		1,791.90		***2,283.52***	491.62	**29**	1.06
NIKE INC CL B	NKE	02/03/11	1	83.7500	83.75	96.3700	96.37	12.62	2	1.49
		02/17/11	3	85.2900	255.87	96.3700	**289.11**	**33.24**	**5**	1.49
		02/18/11	2	88.1300	176.26	96.3700	192.74	16.48	3	1.49
		03/04/11	1	89.8800	89.88	96.3700	**96.37**	**6.49**	**2**	1.49
		04/13/11	1	78.8100	78.81	96.3700	96.37	17.56	2	1.49
Subtotal			*8*		*684.57*		**770.96**	*86.39*	***14***	*1.49*
ORACLE CORP $0.01 DEL	ORCL	10/30/08	10	18.2990	182.99	25.6500	256.50	**73.51**	**3**	.93
		11/04/08	3	18.9666	56.90	25.6500	76.95	20.05	1	.93
		12/22/08	17	17.4800	297.16	25.6500	**436.05**	**138.89**	**5**	.93
		10/21/09	15	22.3300	334.95	25.6500	384.75	49.80	**4**	.93
		12/02/09	8	22.5600	180.48	25.6500	205.20	24.72	2	.93
		03/09/10	11	25.0000	275.00	25.6500	282.15	**7.15**	**3**	.93
		09/21/10	4	26.8375	107.35	25.6500	102.60	(4.75)	1	.93
		11/01/10	1	29.2800	29.28	25.6500	**25.65**	**(3.63)**	1	.93

NEUBERGER AND JANUS

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued)

Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
ORACLE CORP $0.01 DEL	ORCL	02/28/11	18	32.9000	592.20	25.6500	461.70	(130.50)	5	.93
		04/08/11	1	33.7900	33.79	25.6500	25.65	(8.14)	1	.93
		09/22/11	2	28.5900	57.18	25.6500	51.30	(5.88)	1	.93
		12/21/11	2	25.2700	50.54	25.6500	51.30	.76	1	.93
Subtotal			*92*		*2,197.82*		***2,359.80***	*161.98*	***28***	*.93*
PEPSICO INC	PEP	05/18/11	1	71.1400	71.14	66.3500	66.35	(4.79)	3	3.10
		06/23/11	5	67.9940	339.97	66.3500	331.75	(8.22)	11	3.10
		09/22/11	1	60.0200	60.02	66.3500	66.35	6.33	3	3.10
Subtotal			*7*		***471.13***		***464.45***	*(6.68)*	***17***	*3.10*
PRAXAIR INC	PX	08/26/11	1	94.1300	94.13	106.9000	106.90	12.77	2	1.87
		08/29/11	3	96.5066	289.52	106.9000	320.70	31.18	6	1.87
		08/30/11	1	97.3900	97.39	106.9000	106.90	9.51	2	1.87
Subtotal			*5*		*481.04*		***534.50***	*53.46*	***10***	*1.87*
PRECISION CASTPARTS	PCP	05/21/09	3	79.4500	238.35	164.7900	494.37	256.02	1	.07
		12/07/10	1	143.0400	143.04	164.7900	164.79	21.75	1	.07
		02/28/11	8	141.1287	1,129.03	164.7900	1,318.32	189.29	1	.07
		10/03/11	1	148.6800	148.68	164.7900	164.79	16.11	1	.07
Subtotal			*13*		*1,659.10*		***2,142.27***	*483.17*	***4***	*.07*
PROCTER & GAMBLE CO	PG	05/12/11	4	66.4875	265.95	66.7100	266.84	.89	9	3.14
		05/17/11	4	67.2500	269.00	66.7100	266.84	(2.16)	9	3.14
		06/22/11	2	64.3650	128.73	66.7100	133.42	4.69	5	3.14
Subtotal			*10*		***663.68***		***667.10***	*3.42*	***23***	*3.14*

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
PRUDENTIAL PLC ADR	PUK	05/12/10	2	16.8550	33.71	19.7400	39.48	5.77	2	4.08
		05/13/10	9	16.6888	150.20	19.7400	177.66	27.46	8	4.08
		05/17/10	6	15.5766	93.46	19.7400	118.44	24.98	5	4.08
		06/04/10	6	16.1183	96.71	19.7400	118.44	21.73	5	4.08
		12/07/10	1	19.4800	19.48	19.7400	19.74	.26	1	4.08
		12/09/10	1	20.7500	20.75	19.7400	19.74	(1.01)	1	4.08
		04/08/11	6	24.4666	146.80	19.7400	118.44	(28.36)	5	4.08
Subtotal			31		561.11		611.94	50.83	27	4.08
QUALCOMM INC	QCOM	07/21/11	8	56.9887	455.91	54.7000	437.60	(18.31)	7	1.57
		07/22/11	1	57.1700	57.17	54.7000	54.70	(2.47)	1	1.57
		11/18/11	3	55.9066	167.72	54.7000	164.10	(3.62)	3	1.57
Subtotal			12		680.80		656.40	(24.40)	11	1.57
RANGE RESOURCES CORP DEL	RRC	02/28/11	6	54.0216	324.13	61.9400	371.64	47.51	1	.25
ROCKWELL AUTOMATION INC	ROK	12/09/11	2	77.1100	154.22	73.3700	146.74	(7.48)	4	2.31
		12/12/11	4	75.4250	301.70	73.3700	293.48	(8.22)	7	2.31
		12/13/11	3	76.1066	228.32	73.3700	220.11	(8.21)	6	2.31
Subtotal			9		684.24		660.33	(23.91)	17	2.31
SALESFORCE COM INC	CRM	12/05/11	3	124.9266	374.78	101.4600	304.38	(70.40)		
		12/06/11	1	124.8300	124.83	101.4600	101.46	(23.37)		
Subtotal			4		499.61		405.84	(93.77)		
SANDISK CORP INC	SNDK	12/05/11	6	50.9400	305.64	49.2100	295.26	(10.38)		
		12/06/11	3	50.8400	152.52	49.2100	147.63	(4.89)		
		12/22/11	1	49.7100	49.71	49.2100	49.21	(0.50)		
		12/23/11	1	50.1900	50.19	49.2100	49.21	(0.98)		
Subtotal			11		558.06		541.31	(16.75)		

NEUBERGER AND JANUS

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December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
SCHLUMBERGER LTD	**SLB**	**02/28/11**	**10**	**92.8090**	928.09	68.3100	683.10	(244.99)	10	1.46
		10/26/11	**3**	**68.7866**	**206.36**	**68.3100**	**204.93**	**(1.43)**	**3**	**1.46**
		11/30/11	2	74.5400	149.08	68.3100	136.62	(12.46)	2	1.46
Subtotal			***15***		***1,283.53***		***1,024.65***	***(258.88)***	***15***	*1.46*
SCHWAB CHARLES CORP NEW	SCHW	02/05/10	4	18.0550	72.22	11.2600	**45.04**	**(27.18)**	**1**	**2.13**
		02/08/10	**31**	**18.0119**	558.37	11.2600	349.06	(209.31)	8	2.13
		03/09/10	6	**18.9500**	**113.70**	**11.2600**	**67.56**	**(46.14)**	**2**	**2.13**
		12/07/10	4	16.3050	65.22	11.2600	45.04	(20.18)	1	2.13
		02/04/11	**3**	**18.1700**	**54.51**	**11.2600**	**33.78**	**(20.73)**	**1**	**2.13**
		02/07/11	3	18.5466	55.64	11.2600	33.78	(21.86)	**1**	**2.13**
		02/08/11	**4**	**19.0200**	76.08	**11.2600**	45.04	(31.04)	1	2.13
		02/11/11	4	19.0225	76.09	**11.2600**	**45.04**	**(31.05)**	**1**	**2.13**
		04/08/11	**14**	18.5550	259.77	11.2600	157.64	(102.13)	4	2.13
Subtotal			*73*		***1,331.60***		***821.98***	***(509.62)***	***20***	*2.13*
SIGMA ALDRICH CORP	SIAL	06/23/11	2	68.0350	136.07	62.4600	124.92	(11.15)	**2**	**1.15**
		06/24/11	**1**	**68.9200**	**68.92**	**62.4600**	62.46	(6.46)	1	1.15
		07/08/11	1	75.6900	75.69	**62.4600**	**62.46**	**(13.23)**	**1**	**1.15**
		07/11/11	3	73.9900	221.97	62.4600	187.38	(34.59)	3	1.15
Subtotal			*7*		***502.65***		***437.22***	***(65.43)***	***7***	*1.15*
STARBUCKS CORP	SBUX	02/28/11	18	32.8400	591.12	46.0100	**828.18**	237.06	**13**	**1.47**
STARWOOD HOTELS AND	**HOT**	**02/28/11**	**8**	**61.0100**	488.08	47.9700	383.76	(104.32)	4	1.04
RESORTS WORLDWIDE NE		**08/04/11**	**4**	**47.6825**	**190.73**	**47.9700**	**191.88**	**1.15**	**2**	**1.04**
		08/24/11	2	42.5500	85.10	47.9700	95.94	10.84	1	1.04
Subtotal			*14*		***763.91***		***671.58***	*(92.33)*	***7***	*1.04*
STERICYCLE INC COM	SRCL	08/19/11	3	80.0366	240.11	77.9200	**233.76**	(6.35)		

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EQUITIES (continued)

Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
TE CONNECTIVITY LTD	TEL	05/21/10	2	27.8150	55.63	30.8100	61.62	5.99	2	2.33
REG.SHS		05/27/10	3	28.8833	86.65	30.8100	92.43	5.78	3	2.33
		05/28/10	5	29.0280	145.14	30.8100	154.05	8.91	4	2.33
		06/01/10	3	28.7266	86.18	30.8100	92.43	6.25	3	2.33
		06/04/10	2	29.2100	58.42	30.8100	61.62	3 20	2	2.33
		06/08/10	4	26.8650	107.46	30.8100	123.24	15.78	3	2.33
		06/10/10	2	27.7700	55.54	30.8100	61.62	6.08	2	2.33
		06/14/10	2	29.0600	58.12	30.8100	61.62	3.50	2	2.33
		06/16/10	1	28.8600	28.86	30.8100	30.81	1.95	1	2.33
		12/07/10	3	33.5400	100.62	30.8100	92.43	(8 19)	3	2.33
		04/08/11	3	33.9533	101.86	30.8100	92.43	(9.43)	3	2.33
		06/21/11	3	35.1533	105.46	30.8100	92.43	(13.03)	3	2.33
Subtotal			*33*		989.94		*1,016.73*	26.79	*31*	2.33
TIME WARNER INC SHS	TWX	05/19/11	10	36.8340	368.34	36.1400	361.40	(6.94)	10	2.60
		05/19/11	1	37.6100	37.61✦	36.1400	36.14	(1.47)	1	2.60
		05/20/11	3	36.8533	110.56	36.1400	108.42	(2.14)	3	2.60
Subtotal			*14*		*516.51*		*505.96*	*(10.55)*	*14*	*2.60*
TYCO INTL LTD NAMEN-AKT	TYC	06/10/11	5	46.6320	233.16	46.7100	233.55	.39	5	2.14
		06/29/11	2	48.9500	97.90	46.7100	93.42	(4.48)	2	2.14
		06/30/11	3	49.4200	148.26	46.7100	140.13	(8.13)	3	2.14
		07/01/11	1	49.5700	49.57	46.7100	46.71	(2.86)	1	2.14
Subtotal			*11*		*528.89*		*513.81*	*(15.08)*	*11*	*2.14*
TYSON FOODS INC CL A	TSN	06/23/11	12	18.5950	223.14	20.6400	247.68	24.54	2	.77
		06/23/11	1	19.0000	19.00✦	20.6400	20.64	1.64	1	.77
		06/24/11	12	18.9350	227.22	20.6400	247.68	20.46	2	.77
		08/09/11	3	16.6066	49.82	20.6400	61.92	12.10	1	.77
		08/10/11	3	16.6133	49.84	20.6400	61.92	12.08	1	.77
Subtotal			*31*		*569.02*		*639.84*	*70.82*	*7*	*.77*

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December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
UNION PACIFIC CORP	UNP	10/06/11	5	89.0760	445.38	105.9400	529.70	84.32	12	2.26
		10/07/11	1	89.1500	89.15	105.9400	105.94	16.79	3	2.26
		10/10/11	1	90.3900	90.39	105.9400	105.94	15.55	3	2.26
Subtotal			7		624.92		741.58	116.66	18	2.26
UNITED PARCEL SVC CL B	UPS	12/22/08	5	53.0940	265.47	73.1900	365.95	100.48	11	2.84
		03/09/10	1	60.2800	60.28	73.1900	73.19	12.91	3	2.84
		08/05/10	1	67.5700	67.57	73.1900	73.19	5.62	3	2.84
		08/18/10	1	66.4700	66.47	73.1900	73.19	6.72	3	2.84
		08/19/10	2	65.2150	130.43	73.1900	146.38	15.95	5	2.84
		08/19/10	2	65.3000	130.60	73.1900	146.38	15.78	5	2.84
		08/20/10	1	64.7000	64.70	73.1900	73.19	8.49	3	2.84
		08/23/10	1	65.7200	65.72	73.1900	73.19	7.47	3	2.84
		08/24/10	1	64.0100	64.01	73.1900	73.19	9.18	3	2.84
		08/25/10	1	63.0300	63.03	73.1900	73.19	10.16	3	2.84
		10/13/10	4	68.5625	274.25	73.1900	292.76	18.51	9	2.84
		12/07/10	1	72.2300	72.23	73.1900	73.19	.96	3	2.84
		04/08/11	3	73.4166	220.25	73.1900	219.57	(0.68)	7	2.84
Subtotal			24		1,545.01		1,756.56	211.55	61	2.84
UNITED TECHS CORP COM	UTX	10/21/09	5	66.2980	331.49	73.0900	365.45	33.96	10	2.62
		03/09/10	1	71.7900	71.79	73.0900	73.09	1.30	2	2.62
Subtotal			6		403.28		438.54	35.26	12	2.62
UNITEDHEALTH GROUP INC	UNH	02/28/11	12	42.5775	510.93	50.6800	608.16	97.23	8	1.28
V F CORPORATION	VFC	02/28/11	4	95.4475	381.79	126.9900	507.96	126.17	12	2.26
VERIFONE SYSTEMS INC	PAY	09/19/11	3	39.4866	118.46	35.5200	106.56	(11.90)		
		09/20/11	3	39.7500	119.25	35.5200	106.56	(12.69)		
		11/02/11	2	41.6700	83.34	35.5200	71.04	(12.30)		
Subtotal			8		321.05		284.16	(36.89)		

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EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
VERTEX PHARMCTLS INC	VRTX	11/02/10	2	37.5800	75.16	33.2100	66.42	(8.74)		
		12/29/10	4	35.6375	142.55	33.2100	132.84	(9.71)		
		12/30/10	3	35.4033	106.21	33.2100	99.63	(6.58)		
		12/31/10	1	35.1100	35.11	33.2100	33.21	(1.90)		
		01/03/11	3	36.0766	108.23	33.2100	99.63	(8.60)		
		01/07/11	1	36.0700	36.07	33.2100	33.21	(2.86)		
		04/08/11	1	48.0400	48.04	33.2100	33.21	(14.83)		
		06/09/11	2	49.2750	98.55	33.2100	66.42	(32.13)		
Subtotal			*17*		*649.92*		***564.57***	*(85.35)*		
WAL-MART STORES INC	WMT	06/24/11	1	53.1700	53.17	59.7600	59.76	6.59	2	2.44
		10/04/11	4	52.0450	208.18	59.7600	239.04	30.86	6	2.44
Subtotal			*5*		*261.35*		***298.80***	*37.45*	***8***	***2.44***
WATERS CORP	WAT	02/28/11	4	82.5225	330.09	74.0500	296.20	(33.89)		
		05/24/11	1	97.1300	97.13	74.0500	74.05	(23.08)		
		05/25/11	1	97.7900	97.79	74.0500	74.05	(23.74)		
		07/26/11	1	89.5000	89.50	74.0500	74.05	(15.45)		
Subtotal			*7*		*614.51*		***518.35***	*(96.16)*		
YUM BRANDS INC	YUM	05/23/11	5	55.9780	279.89	59.0100	295.05	15.16	6	1.93
		05/24/11	4	55.8700	223.48	59.0100	236.04	12.56	5	1.93
Subtotal			*9*		*503.37*		***531.09***	*27.72*	***11***	*1.93*
TOTAL					81,838.29		**86,155.72**	4,317.43	**1,073**	1.25
TOTAL PRINCIPAL INVESTMENTS					85,022.41		**89,339.84**	4,317.43	**1,076**	1.20

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

NEUBERGER AND JANUS

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF INCOME INVESTMENTS

December 01, 2011 - December 30, 2011

CASH/MONEY ACCOUNTS Description	Quantity	Total Cost Basis	Estimated Market Price	Estimated Market Value	Estimated Annual Income	Est. Annual Yield%
CASH	8.33	8.33		8.33		
ISA BANK OF AMERICA	208.00	208.00	1.0000	208.00		.08
TOTAL		216.33		216.33		.08
TOTAL INCOME INVESTMENTS		216.33		216.33		.08

LONG PORTFOLIO	Adjusted/Total Cost Basis	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Accrued Interest	Estimated Annual Income	Current Yield%
TOTAL PRINCIPAL/INCOME INVESTMENTS	85,238.74	89,556.17	4,317.43		1,076	1.20

YOUR TRUST MANAGEMENT ACCOUNT TRANSACTIONS

DIVIDENDS/INTEREST INCOME TRANSACTIONS

Date	Transaction Type	Quantity	Description	Income Cash	Principal Cash	Income Year To Date
12/30	Interest Credit		ISA BANK OF AMERICA INTEREST FROM 11/30 THRU 12/30	.22		
	Subtotal (Taxable Interest)			.22		4.00
12/01	Dividend		ALLERGAN INC DIVIDEND HOLDING 7.0000 PAY DATE 12/01/2011	.35		
12/01	Dividend		INTEL CORP DIVIDEND HOLDING 31.0000 PAY DATE 12/01/2011	6.51		
12/01	Dividend		KROGER CO DIVIDEND	3.34		

COHEN STEERS EATON

MERRILL LYNCH UNIFIED MANAGED ACCOUNT

December 01, 2011 - December 30, 2011

YOUR INVESTMENT STRATEGY - 2 MGR UDPS US LCV EQTY

COHEN & STEERS LCV -UMA 50.00% RATE: 0.280%

EATON VANCE LCV. 50.00% RATE: 0.280%

Rate shown above is the Style Manager Expense Rate. The "Style Manager Expense Rate" section in the UMA disclosure statement provides you with the expense rate payable to all of the available style managers, and the "Your Account Fees" section in the UMA client agreement provides additional information, including the Merrill Lynch Fee Rate. If a style manager(s) in your portfolio has changed, please note that the expense rate for the new style manager may be different. * Please see the Fund's prospectus or other disclosure statement for a description of its fees and expenses*. The percentage allocations next to the name of the above Style Manager(s) and/or Fund(s) are based, as applicable, on target allocations or allocations as of a particular date for the Portfolio or Strategy selected. Allocations for any particular account may differ from the allocations indicated above. For additional information, see the UMA client agreement, disclosure statement and profiles.

We encourage you to contact your Financial Advisor whenever there are changes in your financial circumstances or investment objectives, or if you wish to impose or modify any reasonable restrictions in the management of your account. If you would like to receive a copy of the UMA disclosure statement or a copy of the disclosure statement(s) for your style manager(s), without charge, please send a written request to: Merrill Lynch, Managed Account Advisors, 101 Hudson Street, 9th Floor, Jersey City, NJ 07302-3997.

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

CASH/MONEY ACCOUNTS

Description	Quantity	Total Cost Basis	Estimated Market Price	Estimated Market Value	Estimated Annual Income	Est. Annual Yield%
CASH	0.56	0.56		.56		
ISA BANK OF AMERICA	2,605.00	2,605.00	1.0000	2,605.00	2	.08
TOTAL		2,605.56		2,605.56	2	.08

EQUITIES

Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
ABBOTT LABS	ABT	04/23/09	7	42.7771	299.44	56.2300	393.61	94.17	14	3.41
		06/21/10	3	48.9666	146.90	56.2300	168.69	21.79	6	3.41
		02/16/11	1	46.3100	46.31	56.2300	56.23	9.92	2	3.41
		03/25/11	3	48.1200	144.36	56.2300	168.69	24.33	6	3.41
Subtotal			*14*		*637.01*		***787.22***	*150.21*	***28***	***3.41***

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COHEN STEERS EATON

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued)

Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
ACCENTURE PLC SHS	ACN	04/21/10	2	43.9700	87.94	53.2300	106.46	18.52	3	2.53
		04/08/11	1	55.3000	55.30	53.2300	53.23	(2.07)	2	2.53
		06/20/11	8	53.9837	431.87	53.2300	425.84	(6.03)	11	2.53
Subtotal			*11*		*575.11*		***585.53***	*10.42*	***16***	***2.53***
ACE LIMITED	ACE	04/29/11	1	67.5000	67.50	70.1200	70.12	2.62	2	2.68
		05/10/11	3	68.0700	204.21	70.1200	210.36	6.15	6	2.68
		08/24/11	1	62.5600	62.56	70.1200	70.12	7.56	2	2.68
		08/25/11	1	63.2100	63.21	70.1200	70.12	6.91	2	2.68
Subtotal			*6*		*397.48*		***420.72***	*23.24*	***12***	***2.68***
AMER EXPRESS COMPANY	AXP	10/19/09	4	35.8025	143.21	47.1700	188.68	45.47	3	1.52
		03/09/10	1	39.6800	39.68	47.1700	47.17	7.49	1	1.52
		04/21/10	8	45.8362	366.69	47.1700	377.36	10.67	6	1.52
		06/15/10	3	41.3866	124.16	47.1700	141.51	17.35	3	1.52
		11/17/10	3	41.7966	125.39	47.1700	141.51	16.12	3	1.52
		12/14/10	2	46.4750	92.95	47.1700	94.34	1.39	2	1.52
		12/23/10	2	42.8000	85.60	47.1700	94.34	8.74	2	1.52
		04/08/11	2	46.4150	92.83	47.1700	94.34	1.51	2	1.52
		08/25/11	2	49.0250	98.05	47.1700	94.34	(3.71)	2	1.52
		08/30/11	2	48.7550	97.51	47.1700	94.34	(3.17)	2	1.52
Subtotal			*29*		*1,266.07*		***1,367.93***	*101.86*	***26***	***1.52***
AMGEN INC COM PV $0.0001	AMGN	10/20/08	6	52.3416	314.05	64.2100	385.26	71.21	9	2.24
		06/21/10	4	57.6875	230.75	64.2100	256.84	26.09	6	2.24
		08/24/10	1	51.3900	51.39	64.2100	64.21	12.82	2	2.24
		04/21/11	4	53.8075	215.23	64.2100	256.84	41.61	6	2.24
Subtotal			*15*		*811.42*		***963.15***	*151.73*	***23***	***2.24***

COHEN STEERS EATON

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (contunued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
AMN ELEC POWER CO	AEP	04/16/09	5	27.2640	136.32	41.3100	206.55	70.23	10	4.55
		06/03/09	5	26.1440	130.72	41.3100	206.55	75.83	10	4.55
		03/09/10	3	34.1900	102.57	41.3100	123.93	21.36	6	4.55
		10/24/11	1	39.0700	39.07	41.3100	41.31	2.24	2	4.55
		10/25/11	2	39.0550	78.11	41.3100	82.62	4.51	4	4.55
Subtotal			*16*		*486.79*		***660.96***	*174.17*	**32**	**4.55**
ANADARKO PETE CORP	APC	10/24/11	1	79.1300	79.13	76.3300	76.33	(2.80)	1	.47
		10/25/11	5	78.3680	391.84	76.3300	381.65	(10.19)	2	.47
Subtotal			6		*470.97*		***457.98***	*(12.99)*	**3**	**.47**
ANNALY CAP MGMT INC	NLY	08/22/11	6	18.1400	108.84	15.9600	95.76	(13.08)	14	14.28
AON CORP	AON	10/24/11	1	50.2200	50.22	46.8000	46.80	(3.42)	1	1.28
		10/25/11	4	48.8925	195.57	46.8000	187.20	(8.37)	3	1.28
		12/14/11	4	44.8850	179.54	46.8000	187.20	7.66	3	1.28
Subtotal			9		*425.33*		***421.20***	*(4.13)*	**7**	**1.28**
APACHE CORP	APA	03/26/10	1	97.4700	97.47	90.5800	90.58	(6.89)	1	.66
		04/27/10	1	106.7500	106.75	90.5800	90.58	(16.17)	1	.66
		05/13/10	2	96.5050	193.01	90.5800	181.16	(11.85)	2	.66
		09/07/10	1	92.2500	92.25	90.5800	90.58	(1.67)	1	.66
		02/14/11	2	120.9700	241.94	90.5800	181.16	(60.78)	2	.66
		04/08/11	1	131.3500	131.35	90.5800	90.58	(40.77)	1	.66
		08/09/11	1	100.1700	100.17	90.5800	90.58	(9.59)	1	.66
Subtotal			9		*962.94*		***815.22***	*(147.72)*	9	.66
APPLE INC	AAPL	06/20/11	2	315.8550	631.71	405.0000	810.00	178.29		
		12/14/11	1	386.7600	386.76	405.0000	405.00	18.24		
Subtotal			3		*1,018.47*		***1,215.00***	*196.53*		

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COHEN STEERS EATON

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
ARCHER DANIELS MIDLD	ADM	02/16/11	1	37.1100	37.11	28.6000	28.60	(8.51)	1	2.44
		03/25/11	4	35.5000	142.00	28.6000	114.40	(27.60)	3	2.44
		03/29/11	3	35.2900	105.87	28.6000	85.80	(20.07)	3	2.44
Subtotal			8		284.98		228.80	(56.18)	7	*2.44*
AT&T INC	T	10/20/08	11	26.3809	290.19	30.2400	332.64	42.45	20	5.82
		01/14/09	4	25.4100	101.64	30.2400	120.96	19.32	8	5.82
		02/25/09	5	23.2900	116.45	30.2400	151.20	34.75	9	5.82
		05/29/09	11	24.4709	269.18	30.2400	332.64	63.46	20	5.82
		06/23/09	4	24.7025	98.81	30.2400	120.96	22.15	8	5.82
		09/17/09	4	26.4275	105.71	30.2400	120.96	15.25	8	5.82
		02/16/11	5	28.2880	141.44	30.2400	151.20	9.76	9	5.82
		09/12/11	6	27.5083	165.05	30.2400	181.44	16.39	11	5.82
		10/24/11	4	28.9425	115.77	30.2400	120.96	5.19	8	5.82
		10/25/11	1	28.8100	28.81	30.2400	30.24	1.43	2	5.82
		12/14/11	4	29.1725	116.69	30.2400	120.96	4.27	8	5.82
Subtotal			*59*		*1,549.74*		**1,784.16**	*234.42*	**111**	**5.82**
AVAGO TECHNOLOGIES LTD	AVGO	04/15/11	4	31.6975	126.79	28.8600	115.44	(11.35)	2	1.66
		06/09/11	3	34.3600	103.08	28.8600	86.58	(16.50)	2	1.66
Subtotal			7		*229.87*		**202.02**	*(27.85)*	**4**	*1.66*
AVALONBAY CMMUN INC	AVB	01/14/09	1	51.3900	51.39	130.6000	130.60	79.21	4	2.73
REIT		03/11/09	2	47.3250	94.65	130.6000	261.20	166.55	8	2.73
		08/24/11	1	131.1100	131.11	130.6000	130.60	(0.51)	4	2.73
		12/14/11	1	124.7600	124.76	130.6000	130.60	5.84	4	2.73
Subtotal			5		*401.91*		**653.00**	*251.09*	**20**	2.73

COHEN STEERS EATON

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
BANK NEW YORK MELLON	BK	10/20/08	5	30.4100	152.05	19.9100	99.55	(52.50)	3	2.61
CORP		03/23/09	2	28.0100	56.02	19.9100	39.82	(16.20)	2	2.61
		03/09/10	1	29.7200	29.72	19.9100	19.91	(9.81)	1	2.61
		03/10/10	4	29.7075	118.83	19.9100	79.64	(39.19)	3	2.61
		06/22/10	4	26.5600	106.24	19.9100	79.64	(26.60)	3	2.61
		12/23/10	3	30.1166	90.35	19.9100	59.73	(30.62)	2	2.61
Subtotal			*19*		*553.21*		*378.29*	*(174.92)*	*14*	*2.61*
BHP BILLITON LTD ADR	BHP	12/18/08	5	42.6840	213.42	70.6300	353.15	139.73	11	2.86
		03/09/10	1	78.5500	78.55	70.6300	70.63	(7.92)	3	2.86
		06/21/10	1	70.8800	70.88	70.6300	70.63	(0.25)	3	2.86
		10/04/10	1	76.4500	76.45	70.6300	70.63	(5.82)	3	2.86
		11/17/10	2	85.8400	171.68	70.6300	141.26	(30.42)	5	2.86
Subtotal			*10*		*610.98*		*706.30*	*95.32*	*25*	*2.86*
BOEING COMPANY	BA	01/22/10	2	59.0850	118.17	73.3500	146.70	28.53	4	2.39
		05/13/10	3	71.9266	215.78	73.3500	220.05	4.27	6	2.39
		12/14/11	2	71.1150	142.23	73.3500	146.70	4.47	4	2.39
Subtotal			*7*		*476.18*		*513.45*	*37.27*	*14*	*2.39*
BOSTON PPTYS INC	BXP	11/21/08	3	42.2366	126.71	99.6000	298.80	172.09	7	2.20
REIT		04/08/11	1	94.4000	94.40	99.6000	99.60	5.20	3	2.20
		08/25/11	1	101.8900	101.89	99.6000	99.60	(2.29)	3	2.20
		12/14/11	1	93.2000	93.20	99.6000	99.60	6.40	3	2.20
Subtotal			*6*		*416.20*		*597.60*	*181.40*	*16*	*2.20*
CARNIVAL CORP PAIRED SHS	CCL	07/09/09	3	25.3400	76.02	32.6400	97.92	21.90	3	3.06
		08/25/09	3	31.1166	93.35	32.6400	97.92	4.57	3	3.06
		03/21/11	6	40.9283	245.57	32.6400	195.84	(49.73)	6	3.06
		10/24/11	1	36.0000	36.00	32.6400	32.64	(3.36)	1	3.06
		10/25/11	2	35.7200	71.44	32.6400	65.28	(6.16)	2	3.06
Subtotal			*15*		*522.38*		*489.60*	*(32.78)*	*15*	*3.06*

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COHEN STEERS EATON

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
CATERPILLAR INC DEL	CAT	12/16/10	2	93.2150	186.43	90.6000	181.20	(5.23)	4	2.03
CELANESE CORP DEL SER A	CE	12/14/11	7	42.0457	294.32	44.2700	309.89	15.57	2	.54
CHEVRON CORP	CVX	12/18/08	1	75.3200	75.32	106.4000	106.40	31.08	4	3.04
		02/25/09	2	63.7300	127.46	106.4000	212.80	85.34	7	3.04
		04/20/09	2	64.3400	128.68	106.4000	212.80	84.12	7	3.04
		06/09/09	1	70.1300	70.13	106.4000	106.40	36.27	4	3.04
		07/22/09	3	66.2866	198.86	106.4000	319.20	120.34	10	3.04
		08/13/09	1	68.5500	68.55	106.4000	106.40	37.85	4	3.04
		03/09/10	1	74.1300	74.13	106.4000	106.40	32.27	4	3.04
		04/07/10	1	77.4000	77.40	106.4000	106.40	29.00	4	3.04
		11/15/10	2	85.7600	171.52	106.4000	212.80	41.28	7	3.04
		06/09/11	1	100.5700	100.57	106.4000	106.40	5.83	4	3.04
		10/24/11	1	106.2800	106.28	106.4000	106.40	.12	4	3.04
		10/25/11	6	105.9633	635.78	106.4000	638.40	2.62	20	3.04
		12/14/11	3	103.4533	310.36	106.4000	319.20	8.84	10	3.04
Subtotal			25		2,145.04		2,660.00	514.96	89	3.04
CHINA MOBILE LTD SPN ADR	CHL	10/20/08	3	44.4000	133.20	48.4900	145.47	12.27	6	3.78
		01/21/10	2	48.0600	96.12	48.4900	96.98	.86	4	3.78
		03/26/10	2	48.0150	96.03	48.4900	96.98	.95	4	3.78
		07/01/11	1	46.8900	46.89	48.4900	48.49	1.60	2	3.78
		07/20/11	2	48.1550	96.31	48.4900	96.98	.67	4	3.78
Subtotal			10		468.55		484.90	16.35	20	3.78
CHUBB CORP	CB	03/04/10	2	51.2450	102.49	69.2200	138.44	35.95	4	2.25
		03/10/10	3	50.9000	152.70	69.2200	207.66	54.96	5	2.25
		07/29/10	5	53.1700	265.85	69.2200	346.10	80.25	8	2.25
		10/18/11	2	63.2050	126.41	69.2200	138.44	12.03	4	2.25
Subtotal			12		647.45		830.64	183.19	21	2.25

COHEN STEERS EATON

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
CITIGROUP INC COM NEW	C	12/23/10	1	47.5000	47.50	26.3100	26.31	(21.19)	1	.15
		02/22/11	6	47.9133	287.48	26.3100	157.86	(129.62)	1	.15
		05/10/11	8	44.3250	354.60	26.3100	210.48	(144.12)	1	.15
		10/24/11	11	31.6427	348.07	26.3100	289.41	(58.66)	1	.15
		10/25/11	4	31.4250	125.70	26.3100	105.24	(20.46)	1	.15
		12/22/11	6	27.9366	167.62	26.3100	157.86	(9.76)	1	.15
Subtotal			36		*1,330.97*		**947.16**	*(383.81)*	**6**	.15
COMCAST CORP NEW CL A	CMCSA	04/28/11	6	26.2033	157.22	23.7100	142.26	(14.96)	3	1.89
		04/29/11	3	26.1766	78.53	23.7100	71.13	(7.40)	2	1.89
Subtotal			9		235.75		**213.39**	*(22.36)*	**5**	*1.89*
COMERICA INC COM	CMA	06/15/11	7	33.9085	237.36	25.8000	180.60	(56.76)	3	1.55
		07/01/11	7	35.4600	248.22	25.8000	180 60	(67.62)	3	1.55
		09/13/11	4	23.8800	95.52	25.8000	103.20	7.68	2	1.55
Subtotal			18		581.10		**464.40**	*(116.70)*	**8**	1.55
CONOCOPHILLIPS	COP	04/27/10	3	57.5933	172.78	72.8700	218.61	45.83	8	3.62
		06/01/10	5	51.2840	256.42	72.8700	364.35	107.93	14	3.62
		06/21/10	3	56.8566	170.57	72.8700	218.61	48.04	8	3.62
Subtotal			11		599.77		**801.57**	*201.80*	**30**	3.62
CORNING INC	GLW	08/27/10	2	16.0500	32.10	12.9800	25.96	(6.14)	1	2.31
		04/08/11	1	19.8200	19.82	12.9800	12.98	(6.84)	1	2.31
		05/05/11	5	20.4400	102.20	12.9800	64.90	(37.30)	2	2.31
Subtotal			8		*154.12*		**103.84**	*(50.28)*	**4**	*2.31*
COSTCO WHOLESALE CRP DEL	COST	10/20/08	1	56.4200	56.42	83.3200	83.32	26.90	1	1.15
		06/22/10	4	57.9100	231.64	83.3200	333.28	101.64	4	1.15
		03/18/11	1	70.6000	70.60	83.3200	83.32	12.72	1	1.15
Subtotal			6		*358.66*		**499.92**	*141.26*	**6**	1.15

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COHEN STEERS EATON

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued)

Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
COVIDIEN PLC SHS NEW	COV	01/14/09	2	35.4100	70.82	45.0100	90.02	19.20	2	1.99
		02/25/09	5	35.2440	176.22	45.0100	225.05	48.83	5	1.99
		03/26/10	5	49.6800	248.40	45.0100	225.05	(23.35)	5	1.99
		06/21/10	5	43.4060	217.03	45.0100	225.05	8.02	5	1.99
		07/02/10	5	39.8320	199.16	45.0100	225.05	25.89	5	1.99
		08/22/11	2	48.3700	96.74	45.0100	90.02	(6.72)	2	1.99
Subtotal			*24*		*1,008.37*		***1,080.24***	*71.87*	**24**	*1.99*
CVS CAREMARK CORP	CVS	11/16/09	4	30.5200	122.08	40.7800	163.12	41.04	3	1.59
		12/18/09	3	31.1600	93.48	40.7800	122.34	28.86	2	1.59
		02/22/10	3	34.3366	103.01	40.7800	122.34	19.33	2	1.59
		03/04/10	2	34.9700	69.94	40.7800	81.56	11.62	2	1.59
		06/11/10	7	32.0371	224.26	40.7800	285.46	61.20	5	1.59
		06/21/10	4	32.8025	131.21	40.7800	163.12	31.91	3	1.59
		06/22/10	4	31.6275	126.51	40.7800	163.12	36.61	3	1.59
		07/14/10	3	30.6666	92.00	40.7800	122.34	30.34	2	1.59
		08/13/10	2	28.9700	57.94	40.7800	81.56	23.62	2	1.59
		10/11/10	5	31.1440	155.72	40.7800	203.90	48.18	4	1.59
		04/08/11	2	36.4550	72.91	40.7800	81.56	8.65	2	1.59
		10/24/11	1	35.8400	35.84	40.7800	40.78	4.94	1	1.59
		10/25/11	3	35.8700	107.61	40.7800	122.34	14.73	2	1.59
Subtotal			*43*		*1,392.51*		***1,753.54***	361.03	**33**	*1.59*
DEERE CO	DE	12/14/11	3	74.6700	224.01	77.3500	232.05	8.04	5	2.12
DEVON ENERGY CORP NEW	DVN	03/29/11	1	91.1600	91.16	62.0000	62.00	(29.16)	1	1.09
		04/15/11	2	87.9150	175.83	62.0000	124.00	(51.83)	2	1.09
		05/05/11	1	84.1000	84.10	62.0000	62.00	(22.10)	1	1.09
		05/16/11	2	82.3500	164.70	62.0000	124.00	(40.70)	2	1.09
Subtotal			6		*515.79*		**372.00**	*(143.79)*	6	1.09

COHEN STEERS EATON

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
DISNEY (WALT) CO COM STK	DIS	12/02/08	2	21.2700	42.54	37.5000	75.00	32.46	2	1.60
		03/11/09	4	16.6900	66.76	37.5000	150.00	83.24	3	1.60
		03/05/10	7	33.1414	231.99	37.5000	262.50	30.51	5	1.60
		05/13/10	6	35.0783	210.47	37.5000	225.00	14.53	4	1.60
		07/29/10	3	34.3900	103.17	37.5000	112.50	9.33	2	1.60
		08/10/10	3	35.4166	106.25	37.5000	112.50	6.25	2	1.60
		08/19/10	3	33.4066	100.22	37.5000	112.50	12.28	2	1.60
		03/15/11	3	41.7266	125.18	37.5000	112.50	(12.68)	2	1.60
		06/09/11	3	39.0600	117.18	37.5000	112.50	(4.68)	2	1.60
		08/22/11	3	32.2066	96.62	37.5000	112.50	15.88	2	1.60
		12/14/11	8	35.7187	285.75	37.5000	300.00	14.25	5	1.60
Subtotal			45		*1,486.13*		**1,687.50**	201.37	**31**	*1.60*
DOW CHEMICAL CO	DOW	05/16/11	4	38.0575	152.23	28.7600	115.04	(37.19)	4	3.47
		06/09/11	3	35.1000	105.30	28.7600	86.28	(19.02)	3	3.47
Subtotal			7		*257.53*		**201.32**	*(56.21)*	7	*3.47*
EATON CORP	ETN	03/29/11	2	53.9700	107.94	43.5300	87.06	(20.88)	3	3.12
		05/16/11	3	51.8466	155.54	43.5300	130.59	(24.95)	5	3.12
Subtotal			5		*263.48*		**217.65**	*(45.83)*	**8**	**3.12**
EMERSON ELEC CO	EMR	08/08/11	2	43.3950	86.79	46.5900	93.18	6.39	4	3.43
		08/22/11	3	42.8866	128.66	46.5900	139.77	11.11	5	3.43
		09/08/11	2	44.2550	88.51	46.5900	93.18	4.67	4	3.43
		12/06/11	3	52.2866	156.86	46.5900	139.77	(17.09)	5	3.43
		12/07/11	1	51.7900	51.79	46.5900	46.59	(5.20)	2	3.43
Subtotal			*11*		512.61		***512.49***	*(0.12)*	**20**	3.43
EQUITY RESIDENTIAL *REIT*	EQR	12/13/10	6	51.4616	308.77	57.0300	**342.18**	33.41	**14**	3.98

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December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
EXXON MOBIL CORP COM	XOM	03/23/09	1	70.4300	70.43	84.7600	84.76	14.33	2	2.21
		05/29/09	1	69.6800	69.68	84.7600	84.76	15.08	2	2.21
		08/28/09	2	70.2300	140.46	84.7600	169.52	29.06	4	2.21
		09/09/09	5	71.0300	355.15	84.7600	423.80	68.65	10	2.21
		12/18/09	1	67.9400	67.94	84.7600	84.76	16.82	2	2.21
		02/26/10	2	65.3600	130.72	84.7600	169.52	38.80	4	2.21
		04/14/10	2	68.5400	137.08	84.7600	169.52	32.44	4	2.21
		06/21/10	2	64.2300	128.46	84.7600	169.52	41.06	4	2.21
		04/12/11	5	83.1360	415.68	84.7600	423.80	8.12	10	2.21
		06/09/11	2	81.2100	162.42	84.7600	169.52	7.10	4	2.21
		06/13/11	2	79.6050	159.21	84.7600	169.52	10.31	4	2.21
		07/01/11	2	81.3850	162.77	84.7600	169.52	6.75	4	2.21
Subtotal			27		2,000.00		2,288.52	288.52	54	2.21
FIFTH THIRD BANCORP	FITB	08/10/09	9	9.8577	88.72	12.7200	114.48	25.76	3	2.51
		03/09/10	1	12.6400	12.64	12.7200	12.72	.08	1	2.51
		03/15/11	13	13.6800	177.84	12.7200	165.36	(12.48)	5	2.51
Subtotal			23		279.20		292.56	13.36	9	2.51
FRANKLIN RES INC	BEN	03/09/10	1	107.8500	107.85	96.0600	96.06	(11.79)	2	1.12
		03/12/10	2	108.2700	216.54	96.0600	192.12	(24.42)	3	1.12
		04/08/10	1	113.6200	113.62	96.0600	96.06	(17.56)	2	1.12
		07/01/11	2	133.7600	267.52	96.0600	192.12	(75.40)	3	1.12
		08/25/11	4	117.6325	470.53	96.0600	384.24	(86.29)	5	1.12
Subtotal			10		1,176.06		960.60	(215.46)	15	1.12
FREEPRT-MCMRAN CPR & GLD	FCX	05/18/09	3	24.0733	72.22	36.7900	110.37	38.15	3	2.71
		09/17/09	2	35.7050	71.41	36.7900	73.58	2.17	2	2.71
		02/26/10	2	37.2000	74.40	36.7900	73.58	(0.82)	2	2.71
		04/21/10	6	38.9933	233.96	36.7900	220.74	(13.22)	6	2.71
Subtotal			13		451.99		478.27	26.28	13	2.71

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

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EQUITIES (continued)

Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
FRONTIER COMMUNICATIONS CORP	FTR	06/22/10	1	7.5400	7.54	5.1500	5.15	(2.39)	1	14.56
GENERAL ELECTRIC	GE	10/20/08	2	19.8300	39.66	17.9100	35.82	(3.84)	2	3.79
		10/20/08	2	20.1500	40.30✦	17.9100	35.82	(4.48)	2	3.79
		10/20/08	2	20.3500	40.70✦	17.9100	35.82	(4.88)	2	3.79
		03/23/09	8	10.4787	83.83	17.9100	143.28	59.45	6	3.79
		05/18/09	6	13.4683	80.81	17.9100	107.46	26.65	5	3.79
		07/08/09	8	10.5900	84.72	17.9100	143.28	58.56	6	3.79
		08/10/09	16	14.8075	236.92	17.9100	286.56	49.64	11	3.79
		08/25/09	11	14.3309	157.64	17.9100	197.01	39.37	8	3.79
		10/27/09	12	14.9991	179.99	17.9100	214.92	34.93	9	3.79
		11/10/09	7	15.8085	110.66	17.9100	125.37	14.71	5	3.79
		12/18/09	9	15.7488	141.74	17.9100	161.19	19.45	7	3.79
		02/26/10	11	16.0827	176.91	17.9100	197.01	20.10	8	3.79
		10/07/10	4	17.0900	68.36	17.9100	71.64	3.28	3	3.79
		11/15/10	7	16.3971	114.78	17.9100	125.37	10.59	5	3.79
		04/08/11	5	20.4080	102.04	17.9100	89.55	(12.49)	4	3.79
		12/14/11	6	16.5133	99.08	17.9100	107.46	8.38	5	3.79
Subtotal			*116*		*1,758.14*		*2,077.56*	*319.42*	*88*	3.79
GENL DYNAMICS CORP COM	GD	07/09/09	3	51.6300	154.89	66.4100	199.23	44.34	6	2.83
		10/19/09	4	68.7725	275.09	66.4100	265.64	(9.45)	8	2.83
		03/09/10	2	73.5500	147.10	66.4100	132.82	(14.28)	4	2.83
		04/12/11	3	73.0433	219.13	66.4100	199.23	(19.90)	6	2.83
Subtotal			*12*		*796.21*		*796.92*	*.71*	*24*	2.83
GOLDMAN SACHS GROUP INC	GS	09/09/09	2	168.2400	336.48	90.4300	180.86	(155.62)	3	1.54
		04/21/10	4	158.4875	633.95	90.4300	361.72	(272.23)	6	1.54
		04/08/11	2	162.5500	325.10	90.4300	180.86	(144.24)	3	1.54
Subtotal			8		*1,295.53*		*723.44*	*(572.09)*	*12*	1.54

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
HALLIBURTON COMPANY	HAL	01/13/11	4	39.3700	157.48	34.5100	138.04	(19.44)	2	1.04
		01/26/11	6	41.2416	247.45	34.5100	207.06	(40.39)	3	1.04
		04/08/11	3	48.5366	145.61	34.5100	103.53	(42.08)	2	1.04
		10/06/11	3	34.3300	102.99	34.5100	103.53	.54	2	1.04
		12/08/11	2	33.2150	66.43	34.5100	69.02	2.59	1	1.04
Subtotal			*18*		*719.96*		***621.18***	*(98.78)*	***10***	*1.04*
HCC INS HOLDING INC	HCC	03/11/09	2	21.2650	42.53	27.5000	55.00	12.47	2	2.25
		11/16/09	7	26.9300	188.51	27.5000	192.50	3.99	5	2.25
		08/22/11	3	26.9566	80.87	27.5000	82.50	1.63	2	2.25
Subtotal			***12***		*311.91*		***330.00***	*18.09*	***9***	*2.25*
HESS CORP	HES	09/09/09	1	53.2700	53.27	56.8000	56.80	3.53	1	.70
		03/09/10	1	60.2500	60.25	56.8000	56.80	(3.45)	1	.70
		06/21/10	3	57.0166	171.05	56.8000	170.40	(0.65)	2	.70
		04/08/11	1	84.8200	84.82	56.8000	56.80	(28.02)	1	.70
Subtotal			***6***		*369.39*		***340.80***	*(28.59)*	***5***	*.70*
HUMANA INC	HUM	03/15/11	1	64.1200	64.12	87.6100	87.61	23.49	1	1.14
		03/16/11	4	63.7000	254.80	87.6100	350.44	95.64	4	1.14
Subtotal			5		*318.92*		***438.05***	*119.13*	***5***	*1.14*
INTL BUSINESS MACHINES	IBM	02/25/09	1	84.6200	84.62	183.8800	183.88	99.26	3	1.63
CORP IBM		08/13/09	2	119.2100	238.42	183.8800	367.76	129.34	6	1.63
		06/20/11	1	165.1600	165.16	183.8800	183.88	18.72	3	1.63
Subtotal			***4***		*488.20*		***735.52***	*247.32*	***12***	*1.63*
JOHNSON AND JOHNSON COM	JNJ	04/13/10	2	65.6700	131.34	65.5800	131.16	(0.18)	5	3.47
		04/21/10	3	65.3133	195.94	65.5800	196.74	.80	7	3.47
		06/01/10	6	59.2300	355.38	65.5800	393.48	38.10	14	3.47
		06/22/10	3	59.6566	178.97	65.5800	196.74	17.77	7	3.47
		07/02/10	7	59.1971	414.38	65.5800	459.06	44.68	16	3.47

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December 01, 2011 - December 30, 2011

EQUITIES (continued)

Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
JOHNSON AND JOHNSON COM	JNJ	08/13/10	5	58.4180	292.09	65.5800	327.90	35.81	12	3.47
		08/24/10	1	58.2400	58.24	65.5800	65.58	7.34	3	3.47
		08/22/11	1	63.4400	63.44	65.5800	65.58	2.14	3	3.47
Subtotal			*28*		*1,689.78*		***1,836.24***	***146.46***	**67**	**3.47**
JOHNSON CONTROLS INC	JCI	12/16/10	6	38.6083	231.65	31.2600	187.56	(44.09)	5	2.30
		01/13/11	3	40.2766	120.83	31.2600	93.78	(27.05)	3	2.30
		06/09/11	4	36.3100	145.24	31.2600	125.04	(20.20)	3	2.30
Subtotal			***13***		***497.72***		***406.38***	*(91.34)*	**11**	*2.30*
JPMORGAN CHASE & CO	JPM	10/20/08	10	39.9610	399.61	33.2500	332.50	(67.11)	10	3.00
		10/28/08	3	35.6766	107.03	33.2500	99.75	(7.28)	3	3.00
		12/02/08	6	27.6633	165.98	33.2500	199.50	33.52	6	3.00
		12/18/08	5	31.2420	156.21	33.2500	166.25	10.04	5	3.00
		01/07/09	4	29.0400	116.16	33.2500	133.00	16.84	4	3.00
		01/14/09	7	25.2400	176.68	33.2500	232.75	56.07	7	3.00
		06/04/09	5	35.2980	176.49	33.2500	166.25	(10.24)	5	3.00
		12/18/09	6	41.1300	246.78	33.2500	199.50	(47.28)	6	3.00
		03/09/10	3	42.2900	126.87	33.2500	99 75	(27.12)	3	3.00
		11/09/10	4	40.0350	160.14	33.2500	133.00	(27.14)	4	3.00
		11/17/10	3	39.3533	118.06	33.2500	99 75	(18.31)	3	3.00
		04/08/11	4	47.1650	188.66	33.2500	133.00	(55.66)	4	3.00
		05/05/11	2	45.5400	91.08	33.2500	66.50	(24.58)	2	3.00
		08/09/11	2	35.1850	70.37	33.2500	66.50	(3.87)	2	3.00
		10/06/11	3	31.7366	95.21	33.2500	99.75	4.54	3	3.00
		12/14/11	3	31.5366	94.61	33.2500	99.75	5.14	3	3.00
Subtotal			*70*		*2,489.94*		***2,327.50***	*(162.44)*	**70**	**3.00**

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EQUITIES (continued)

Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
KEYCORP NEW COM	KEY	01/26/10	12	7.1300	85.56	7.6900	92.28	6.72	2	1.56
		03/09/10	2	7.3200	14.64	7.6900	15.38	.74	1	1.56
		05/21/10	14	7.8850	110.39	7.6900	107.66	(2.73)	2	1.56
		03/15/11	16	8.9087	142.54	7.6900	123.04	(19.50)	2	1.56
Subtotal			*44*		*353.13*		**338.36**	*(14.77)*	**7**	*1.56*
KOHLS CORP WISC PV 1CT	KSS	03/15/11	2	53.4500	106.90	49.3500	98.70	(8.20)	2	2.02
		03/16/11	2	53.4400	106.88	49.3500	98.70	(8.18)	2	2.02
		04/08/11	3	54.7766	164.33	49.3500	148.05	(16.28)	3	2.02
Subtotal			*7*		*378.11*		**345.45**	*(32.66)*	**7**	*2.02*
KRAFT FOODS INC VA CL A	KFT	08/24/10	10	29.5020	295.02	37.3600	373.60	78.58	12	3.10
		04/08/11	2	31.8050	63.61	37.3600	74.72	11.11	3	3.10
Subtotal			*12*		*358.63*		**448.32**	*89.69*	**15**	*3.10*
L-3 COMMNCTNS HLDGS	LLL	08/28/09	2	74.1550	148.31	66.6800	133.36	(14.95)	4	2.69
		09/09/09	1	76.8200	76.82	66.6800	66.68	(10.14)	2	2.69
Subtotal			*3*		*225.13*		**200.04**	*(25.09)*	**6**	*2.69*
LOCKHEED MARTIN CORP	LMT	02/25/09	1	69.7900	69.79	80.9000	80.90	11.11	4	4.94
		08/28/09	3	75.1033	225.31	80.9000	242.70	17.39	12	4.94
		03/09/10	1	82.0700	82.07	80.9000	80.90	(1.17)	4	4.94
		04/08/11	1	81.0100	81.01	80.9000	80.90	(0.11)	4	4.94
Subtotal			*6*		*458.18*		**485.40**	*27.22*	**24**	*4.94*
MACYS INC	M	12/14/11	7	31.1085	217.76	32.1800	**225.26**	7.50	**3**	**1.24**
MARATHON PETROLEUM CORP	MPC	02/22/11	1	38.6900	38.69	33.2900	33.29	(5.40)	1	3.00
		03/09/11	1	40.2900	40.29	33.2900	33.29	(7.00)	1	3.00
		07/06/11	4	42.0275	168.11	33.2900	133.16	(34.95)	4	3.00
		08/08/11	4	32.6125	130.45	33.2900	133.16	2.71	4	3.00
		10/07/11	3	32.0266	96.08	33.2900	99.87	3.79	3	3.00
Subtotal			*13*		*473.62*		**432.77**	*(40.85)*	**13**	*3.00*

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
MCDONALDS CORP COM	MCD	05/18/09	1	53.2800	53.28	100.3300	100.33	47.05	3	2.79
		08/25/09	2	56.3650	112.73	100.3300	200.66	87.93	6	2.79
		01/06/10	2	61.3850	122.77	100.3300	200.66	77.89	6	2.79
		05/21/10	1	67.4300	67.43	100.3300	100.33	32.90	3	2.79
		03/09/11	2	75.8100	151.62	100.3300	200.66	49.04	6	2.79
		09/08/11	1	89.0600	89.06	100.3300	100.33	11.27	3	2.79
		09/23/11	1	87.4200	87.42	100.3300	100.33	12.91	3	2.79
Subtotal			*10*		*684.31*		*1,003.30*	*318.99*	*30*	*2.79*
MERCK AND CO INC SHS	MRK	10/20/08	2	31.1200	62.24	37.7000	75.40	13.16	4	4.45
		10/01/09	3	31.3833	94.15	37.7000	113.10	18.95	6	4.45
		10/27/09	4	32.5275	130.11	37.7000	150.80	20.69	7	4.45
		11/16/09	3	33.7200	101.16	37.7000	113.10	11.94	6	4.45
		02/22/10	4	37.3000	149.20	37.7000	150.80	1.60	7	4.45
		03/04/10	3	37.1700	111.51	37.7000	113.10	1.59	6	4.45
		06/22/10	7	35.3885	247.72	37.7000	263.90	16.18	12	4.45
		08/13/10	8	35.1600	281.28	37.7000	301.60	20.32	14	4.45
		08/25/10	7	34.5371	241.76	37.7000	263.90	22.14	12	4.45
		10/07/10	2	36.8650	73.73	37.7000	75.40	1.67	4	4.45
Subtotal			*43*		*1,492.86*		*1,621.10*	*128.24*	*78*	*4.45*
METLIFE INC COM	MET	10/27/09	3	35.3600	106.08	31.1800	93.54	(12.54)	3	2.37
		01/26/10	4	36.6125	146.45	31.1800	124.72	(21.73)	3	2.37
		07/29/10	4	39.8800	159.52	31.1800	124.72	(34.80)	3	2.37
		08/06/10	3	40.9466	122.84	31.1800	93.54	(29.30)	3	2.37
		04/08/11	3	44.7366	134.21	31.1800	93.54	(40.67)	3	2.37
		08/25/11	2	33.3900	66.78	31.1800	62.36	(4.42)	2	2.37
Subtotal			*19*		*735.88*		*592.42*	*(143.46)*	*17*	*2.37*

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December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
MICROSOFT CORP	MSFT	01/22/09	9	17.7655	159.89	25.9600	233.64	73.75	8	3.08
		03/09/10	7	28.9600	202.72	25.9600	181.72	(21.00)	6	3.08
		04/21/10	3	31.3300	93.99	25.9600	77.88	(16.11)	3	3.08
		07/22/10	5	25.8580	129.29	25.9600	129.80	.51	4	3.08
		08/13/10	1	24.6400	24.64	25.9600	25.96	1.32	1	3.08
		04/08/11	6	26.1600	156.96	25.9600	155.76	(1.20)	5	3.08
Subtotal			*31*		*767.49*		***804.76***	*37.27*	***27***	3.08
NATIONAL GRID PLC SP ADR	NGG	09/13/10	6	43.7683	262.61	48.4800	290.88	28.27	18	6.18
NESTLE S A REP RG SH ADR	NSRGY	03/23/09	2	33.1900	66.38	57.7100	115.42	49.04	4	3.06
		03/09/10	1	49.8500	49.85	57.7100	57.71	7.86	2	3.06
		04/08/11	3	58.4500	175.35	57.7100	173.13	(2.22)	6	3.06
Subtotal			6		*291.58*		***346.26***	54.68	***12***	3.06
NEWMONT MINING CORP	NEM	11/02/10	2	59.8850	119.77	60.0100	120.02	.25	3	2.33
		01/13/11	2	57.2450	114.49	60.0100	120.02	5.53	3	2.33
Subtotal			*4*		*234.26*		***240.04***	5.78	6	2.33
NEXTERA ENERGY INC SHS	NEE	10/20/08	6	44.6133	267.68	60.8800	365.28	97.60	14	3.61
		12/18/08	2	50.4700	100.94	60.8800	121.76	20.82	5	3.61
		05/05/11	2	57.3000	114.60	60.8800	121.76	7.16	5	3.61
		05/16/11	2	58.2850	116.57	60.8800	121.76	5.19	5	3.61
		09/13/11	3	53.6566	160.97	60.8800	182.64	21.67	7	3.61
Subtotal			*15*		*760.76*		***913.20***	*152.44*	***36***	3.61
NIKE INC CL B	NKE	03/09/10	2	68.8450	137.69	96.3700	192.74	55.05	3	1.49
NORDSTROM INC	JWN	03/18/10	1	40.0700	40.07	49.7100	49.71	9.64	1	1.85
		03/29/11	4	43.0500	172.20	49.7100	198.84	26.64	4	1.85
		03/30/11	3	44.5266	133.58	49.7100	149.13	15.55	3	1.85
Subtotal			*8*		*345.85*		***397.68***	*51.83*	***8***	*1.85*

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011- December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
NORFOLK SOUTHERN CORP	NSC	12/18/08	3	47.8833	143.65	72.8600	218.58	74.93	6	2.36
		03/09/10	1	53.6900	53.69	72.8600	72.86	19.17	2	2.36
		03/18/11	1	66.5700	66.57	72.8600	72.86	6.29	2	2.36
		12/07/11	1	74.3900	74.39	72.8600	72.86	(1.53)	2	2.36
Subtotal			6		338.30		437.16	98.86	12	2.36
OCCIDENTAL PETE CORP CAL	OXY	10/20/08	2	50.0400	100.08	93.7000	187.40	87.32	4	1.96
		03/25/09	3	59.2666	177.80	93.7000	281.10	103.30	6	1.96
		08/13/09	2	70.6000	141.20	93.7000	187.40	46.20	4	1.96
		08/28/09	2	74.6700	149.34	93.7000	187.40	38.06	4	1.96
		12/18/09	1	79.9600	79.96	93.7000	93.70	13.74	2	1.96
		02/22/10	2	80.2600	160.52	93.7000	187.40	26.88	4	1.96
		03/04/10	1	81.3400	81.34	93.7000	93.70	12.36	2	1.96
		03/09/10	1	81.3800	81.38	93.7000	93.70	12.32	2	1.96
		09/07/10	2	77.4900	154.98	93.7000	187.40	32.42	4	1.96
		09/08/10	1	77.1300	77.13	93.7000	93.70	16.57	2	1.96
		01/28/11	2	94.2650	188.53	93.7000	187.40	(1.13)	4	1.96
Subtotal			19		1,392.26		1,780.30	388.04	38	1.96
ORACLE CORP $0.01 DEL	ORCL	04/02/09	4	19.2000	76.80	25.6500	102.60	25.80	1	.93
		05/18/09	5	18.7500	93.75	25.6500	128 25	34.50	2	.93
		08/13/09	7	22.0600	154.42	25.6500	179.55	25.13	2	.93
		09/09/09	4	22.5300	90.12	25.6500	102.60	12.48	1	.93
		04/21/10	6	26.3300	157.98	25.6500	153.90	(4.08)	2	.93
		10/14/10	3	28.3966	85.19	25.6500	76.95	(8.24)	1	.93
		02/14/11	5	33.5180	167.59	25.6500	128.25	(39.34)	2	.93
		03/09/11	3	32.8666	98.60	25.6500	76.95	(21.65)	1	.93
		03/25/11	8	33.2950	266.36	25.6500	205.20	(61.16)	2	.93
		06/20/11	8	31.9975	255.98	25.6500	205.20	(50.78)	2	.93

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EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
ORACLE CORP $0.01 DEL	ORCL	08/22/11	7	25.1885	176.32	25.6500	179.55	3.23	2	.93
		12/14/11	4	30.7125	122.85	25.6500	102.60	(20.25)	1	.93
		12/22/11	4	25.7450	102.98	25.6500	102.60	(0.38)	1	.93
Subtotal			68		1,848.94		**1,744.20**	*(104.74)*	**20**	.93
PATTERSON COS INC	PDCO	11/12/10	7	28.5671	199.97	29.5200	206.64	6.67	4	1.62
		12/02/10	3	30.5466	91.64	29.5200	88.56	(3.08)	2	1.62
		03/18/11	3	31.6200	94.86	29.5200	88.56	(6.30)	2	1.62
Subtotal			13		386.47		**383.76**	*(2.71)*	**8**	1.62
PEABODY ENERGY CORP COM	BTU	06/21/10	3	43.2233	129.67	33.1100	99.33	(30.34)	2	1.02
		02/22/11	2	63.0900	126.18	33.1100	66.22	(59.96)	1	1.02
		03/09/11	2	66.2150	132.43	33.1100	66.22	(66.21)	1	1.02
		08/09/11	3	43.9033	131.71	33.1100	99.33	(32.38)	2	1.02
Subtotal			10		519.99		**331.10**	*(188.89)*	**6**	1.02
PEPSICO INC	PEP	10/27/09	1	61.1300	61.13	66.3500	66.35	5.22	3	3.10
		03/18/10	2	66.5000	133.00	66.3500	132.70	(0.30)	5	3.10
		07/02/10	3	61.8966	185.69	66.3500	199.05	13.36	7	3.10
		08/27/10	2	64.1200	128.24	66.3500	132.70	4.46	5	3.10
		04/08/11	1	65.8000	65.80	66.3500	66.35	.55	3	3.10
Subtotal			9		573.86		**597.15**	23.29	**23**	3.10
PETSMART INC	PETM	08/22/11	3	39.4566	118.37	51.2900	153.87	35.50	2	1.09
		08/30/11	2	42.7550	85.51	51.2900	102.58	17.07	2	1.09
Subtotal			5		203.88		**256.45**	52.57	**4**	1.09
PFIZER INC	PFE	10/20/08	7	17.3300	121.31	21.6400	151.48	30.17	7	4.06
		10/28/08	6	17.5600	105.36	21.6400	129.84	24.48	6	4.06
		10/31/08	12	17.9300	215.16	21.6400	259.68	44.52	11	4.06
		11/21/08	7	14.7885	103.52	21.6400	151.48	47.96	7	4.06
		12/18/09	8	18.4087	147.27	21.6400	173.12	25.85	8	4.06
		02/22/10	10	18.0590	180.59	21.6400	216.40	35.81	9	4.06
		03/09/10	10	17.2700	172.70	21.6400	216.40	43.70	9	4.06

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EQUITIES (continued)

Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
PFIZER INC	PFE	03/18/10	5	17.2000	86.00	21.6400	108.20	22.20	5	4.06
		04/09/10	10	17.3200	173.20	21.6400	216.40	43.20	9	4.06
		04/14/10	8	17.0900	136.72	21.6400	173.12	36.40	8	4.06
		02/22/11	13	19.0861	248.12	21.6400	281.32	33.20	12	4.06
		05/16/11	7	21.0557	147.39	21.6400	151.48	4.09	7	4.06
		09/23/11	5	17.5060	87.53	21.6400	108.20	20.67	5	4.06
Subtotal			*108*		*1,924.87*		***2,337.12***	*412.25*	***103***	*4.06*
PG&E CORP	PCG	10/19/09	1	43.0200	43.02	41.2200	41.22	(1.80)	2	4.41
		06/22/10	5	42.5280	212.64	41.2200	206.10	(6.54)	10	4.41
		07/02/10	6	40.7666	244.60	41.2200	247.32	2.72	11	4.41
		09/22/10	3	45.2233	135.67	41.2200	123.66	(12.01)	6	4.41
		10/04/10	2	45.6250	91.25	41.2200	82.44	(8.81)	4	4.41
		03/18/11	2	43.0750	86.15	41.2200	82.44	(3.71)	4	4.41
		08/30/11	2	42.0800	84.16	41.2200	82.44	(1.72)	4	4.41
		10/24/11	1	42.6100	42.61	41.2200	41.22	(1.39)	2	4.41
		10/25/11	1	42.6500	42.65	41.2200	41.22	(1.43)	2	4.41
Subtotal			***23***		***982.75***		***948.06***	*(34.69)*	***45***	*4.41*
PHILIP MORRIS INTL INC	PM	07/02/10	3	46.6200	139.86	78.4800	235.44	95.58	10	3.92
		08/27/10	2	51.5850	103.17	78.4800	156.96	53.79	7	3.92
		12/16/10	2	59.5050	119.01	78.4800	156.96	37.95	7	3.92
		07/01/11	1	66.6400	66.64	78.4800	78.48	11.84	4	3.92
Subtotal			***8***		***428.68***		***627.84***	*199.16*	***28***	*3.92*
PNC FINCL SERVICES GROUP	PNC	02/22/10	3	53.5400	160.62	57.6700	173.01	12.39	5	2.42
		03/04/10	3	54.2600	162.78	57.6700	173.01	10.23	5	2.42
		12/23/10	3	60.0366	180.11	57.6700	173.01	(7.10)	5	2.42
		04/08/11	1	63.4400	63.44	57.6700	57.67	(5.77)	2	2.42
		08/09/11	1	48.2100	48.21	57.6700	57.67	9.46	2	2.42
Subtotal			*11*		*615.16*		***634.37***	*19.21*	***19***	*2.42*

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EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
POTASH CORP SASKATCHEWAN	POT	08/30/11	2	59.1750	118.35	41.2800	82.56	(35.79)	1	.67
		09/08/11	2	58.5150	117.03	41.2800	82.56	(34.47)	1	.67
		12/06/11	2	44.0900	88.18	41.2800	82.56	(5.62)	1	.67
Subtotal			6		323.56		247.68	(75.88)	3	.67
PPL CORPORATION	PPL	08/09/11	8	25.6375	205.10	29.4200	235.36	30.26	12	4.75
		08/25/11	4	27.9800	111.92	29.4200	117.68	5.76	6	4.75
		09/12/11	5	27.7480	138.74	29.4200	147.10	8.36	7	4.75
Subtotal			17		455.76		500.14	44.38	25	4.75
PROCTER & GAMBLE CO	PG	04/14/10	2	63.1000	126.20	66.7100	133.42	7.22	5	3.14
		06/22/10	4	61.2175	244.87	66.7100	266.84	21.97	9	3.14
		07/02/10	5	59.7080	298.54	66.7100	333.55	35.01	11	3.14
		10/04/10	3	59.9700	179.91	66.7100	200.13	20.22	7	3.14
Subtotal			14		849.52		933.94	84.42	32	3.14
PRUDENTIAL FINANCIAL INC	PRU	05/18/09	3	40.2733	120.82	50.1200	150.36	29.54	5	2.89
		03/09/10	2	55.5750	111.15	50.1200	100.24	(10.91)	3	2.89
		11/15/10	4	55.0275	220.11	50.1200	200.48	(19.63)	6	2.89
		11/17/10	12	54.0850	649.02	50.1200	601.44	(47.58)	18	2.89
		03/09/11	2	64.7150	129.43	50.1200	100.24	(29.19)	3	2.89
		03/18/11	1	61.2400	61.24	50.1200	50.12	(11.12)	2	2.89
		03/29/11	1	60.4100	60.41	50.1200	50.12	(10.29)	2	2.89
Subtotal			25		1,352.18		1,253.00	(99.18)	39	2.89
PUB SVC ENTERPRISE GRP	PEG	08/25/11	10	33.2600	332.60	33.0100	330.10	(2.50)	14	4.15
		10/24/11	1	34.4400	34.44	33.0100	33.01	(1.43)	2	4.15
		10/25/11	6	34.2016	205.21	33.0100	198.06	(7.15)	9	4.15
Subtotal			17		572.25		561.17	(11.08)	25	4.15

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EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
QUALCOMM INC	QCOM	12/02/08	2	31.1950	62.39	54.7000	109.40	47.01	2	1.57
		02/25/09	3	33.6100	100.83	54.7000	164.10	63.27	3	1.57
		03/23/09	2	38.6900	77.38	54.7000	109.40	32.02	2	1.57
		03/18/11	3	51.7466	155.24	54.7000	164.10	8.86	3	1.57
		07/01/11	2	57.4600	114.92	54.7000	109.40	(5.52)	2	1.57
		07/20/11	4	57.1900	228.76	54.7000	218.80	(9.96)	4	1.57
		11/02/11	1	51.8200	51.82	54.7000	54.70	2.88	1	1.57
Subtotal			*17*		*791.34*		*929.90*	*138.56*	*17*	*1.57*
REYNOLDS AMERICAN INC	RAI	12/03/10	5	32.3200	161.60	41.4200	207.10	45.50	12	5.40
		12/06/10	4	32.7525	131.01	41.4200	165.68	34.67	9	5.40
		03/15/11	5	33.1500	165.75	41.4200	207.10	41.35	12	5.40
		12/14/11	2	40.5950	81.19	41.4200	82.84	1.65	5	5.40
Subtotal			*16*		*539.55*		*662.72*	*123.17*	*38*	*5.40*
ROSS STORES INC COM	ROST	09/24/09	2	23.6450	47.29	47.5300	95.06	47.77	1	.92
		12/18/09	8	21.8575	174.86	47.5300	380.24	205.38	4	.92
Subtotal			*10*		*222.15*		*475.30*	*253.15*	*5*	*.92*
SCHLUMBERGER LTD	SLB	12/02/08	1	42.8800	42.88	68.3100	68.31	25.43	1	1.46
		12/18/08	2	42.0300	84.06	68.3100	136.62	52.56	2	1.46
Subtotal			*3*		*126.94*		*204.93*	*77.99*	*3*	*1.46*
SEMPRA ENERGY	SRE	11/16/09	1	52.7500	52.75	55.0000	55.00	2.25	2	3.49
		03/09/10	1	50.6400	50.64	55.0000	55.00	4.36	2	3.49
		04/09/10	2	50.3000	100.60	55.0000	110.00	9.40	4	3.49
		05/03/10	4	50.4625	201.85	55.0000	220.00	18.15	8	3.49
		05/04/10	5	49.9380	249.69	55.0000	275.00	25.31	10	3.49
		12/14/11	2	52.0550	104.11	55.0000	110.00	5.89	4	3.49
Subtotal			*15*		*759.64*		*825.00*	*65.36*	*30*	*3.49*

Bank of America Merrill Lynch

COHEN STEERS EATON

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
SIMON PROPERTY GROUP DEL	SPG	10/20/08	1	65.1700	65.17	128.9400	128.94	63.77	4	2.79
REIT		03/23/09	2	38.9400	77.88	128.9400	257.88	180.00	8	2.79
		02/15/11	1	106.9500	106.95	128.9400	128.94	21.99	4	2.79
		02/16/11	2	107.7200	215.44	128.9400	257.88	42.44	8	2.79
		08/25/11	1	116.9400	116.94	128.9400	128.94	12.00	4	2.79
		12/07/11	1	123.2300	123.23	128.9400	128.94	5.71	4	2.79
		12/14/11	1	121.1600	121.16	128.9400	128.94	7.78	4	2.79
Subtotal			9		826.77		1,160.46	333.69	36	2.79
SYMANTEC CORP COM	SYMC	01/06/11	12	17.7091	212.51	15.6500	187.80	(24.71)		
		01/13/11	7	17.5685	122.98	15.6500	109.55	(13.43)		
		01/28/11	6	17.5383	105.23	15.6500	93.90	(11.33)		
		03/18/11	6	17.3083	103.85	15.6500	93.90	(9.95)		
		09/08/11	8	16.5587	132.47	15.6500	125.20	(7.27)		
Subtotal			39		677.04		610.35	(66.69)		
SYNGENTA AG ADR	SYT	01/28/11	2	61.9350	123.87	58.9400	117.88	(5.99)		
		02/07/11	2	63.2850	126.57	58.9400	117.88	(8.69)		
		02/24/11	2	63.5100	127.02	58.9400	117.88	(9.14)		
		03/09/11	1	64.1300	64.13	58.9400	58.94	(5.19)		
		07/20/11	2	66.1950	132.39	58.9400	117.88	(14.51)		
Subtotal			9		573.98		530.46	(43.52)		
TARGET CORP COM	TGT	02/25/11	4	52.1450	208.58	51.2200	204.88	(3.70)	5	2.34
TEVA PHARMACTCL INDS ADR	TEVA	10/28/08	1	39.9100	39.91	40.3600	40.36	.45	1	1.94
		01/07/09	2	41.6700	83.34	40.3600	80.72	(2.62)	2	1.94
		02/20/09	1	46.4800	46.48	40.3600	40 36	(6.12)	1	1.94
		03/09/10	1	61.4600	61.46	40.3600	40.36	(21.10)	1	1.94
		04/08/11	1	50.5700	50.57	40.3600	40.36	(10.21)	1	1.94
		11/02/11	2	39.7800	79.56	40.3600	80.72	1.16	2	1.94
Subtotal			8		361.32		322.88	(38.44)	8	1.94

COHEN STEERS EATON

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
THERMO FISHER SCIENTIFIC INC	TMO	12/11/08	6	34.0500	204.30	44.9700	269.82	65.52		
TIFFANY & CO NEW	TIF	12/06/11	2	69.3350	138.67	66.2600	132.52	(6.15)	3	1.75
TIM HORTONS INC	THI	12/02/10	5	40.9720	204.86	48.4200	242.10	37.24	4	1.35
TIME WARNER CABLE INC SHS	TWC	02/16/11	4	71.9900	287.96	63.5700	254.28	(33.68)	8	3.02
		02/24/11	3	70.9000	212.70	63.5700	190.71	(21.99)	6	3.02
		04/08/11	1	72.9700	72.97	63.5700	63.57	(9.40)	2	3.02
		08/30/11	2	65.5300	131.06	63.5700	127.14	(3.92)	4	3.02
Subtotal			*10*		*704.69*		*635.70*	*(68.99)*	20	3.02
TIME WARNER INC SHS	TWX	10/24/11	2	34.9650	69.93	36.1400	72.28	2.35	2	2.60
		10/25/11	9	34.4222	309.80	36.1400	325.26	15.46	9	2.60
Subtotal			*11*		*379.73*		*397.54*	*17.81*	11	2.60
TJX COS INC NEW	TJX	10/20/08	8	26.5912	212.73	64.5500	516.40	303.67	7	1.17
		03/09/10	2	41.6800	83.36	64.5500	129.10	45.74	2	1.17
		04/08/11	2	50.8750	101.75	64.5500	129.10	27.35	2	1.17
		10/24/11	1	59.9600	59.96	64.5500	64.55	4.59	1	1.17
Subtotal			*13*		*457.80*		*839.15*	*381.35*	12	1.17
TORONTO DOMINION BANK	TD	03/23/09	1	36.8600	36.86	74.8100	74.81	37.95	3	3.56
		08/28/09	2	61.6050	123.21	74.8100	149.62	26.41	6	3.56
Subtotal			*3*		*160.07*		*224.43*	*64.36*	9	3.56
TRAVELERS COS INC	TRV	09/12/11	8	47.8712	382.97	59.1700	473.36	90.39	14	2.77
		12/14/11	2	56.2450	112.49	59.1700	118.34	5.85	4	2.77
Subtotal			*10*		*495.46*		*591.70*	*96.24*	18	2.77
UNILEVER NV NY REG SHS	UN	05/10/11	12	33.1916	398.30	34.3700	412.44	14.14	13	3.06
UNION PACIFIC CORP	UNP	11/10/09	8	62.1100	496.88	105.9400	847.52	350.64	20	2.26

Bank of America
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COHEN STEERS EATON

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued)

Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
UNITED PARCEL SVC CL B	UPS	08/13/09	2	54.4300	108.86	73.1900	146.38	37.52	5	2.84
		03/09/10	1	60.2800	60.28	73.1900	73.19	12.91	3	2.84
		03/25/11	2	72.4250	144.85	73.1900	146.38	1.53	5	2.84
		07/26/11	1	71.6200	71.62	73.1900	73.19	1.57	3	2.84
Subtotal			6		385.61		439.14	53.53	16	2.84
UNITED TECHS CORP COM	UTX	10/20/08	9	50.6400	455.76	73.0900	657.81	202.05	18	2.62
		04/08/11	1	85.1500	85.15	73.0900	73.09	(12.06)	2	2.62
		08/24/11	1	71.4800	71.48	73.0900	73.09	1.61	2	2.62
Subtotal			11		612.39		803.99	191.60	22	2.62
UNITEDHEALTH GROUP INC	UNH	01/21/10	1	33.3300	33.33	50.6800	50.68	17.35	1	1.28
		02/22/10	3	32.9366	98.81	50.6800	152.04	53.23	2	1.28
		03/15/10	4	32.3000	129.20	50.6800	202.72	73.52	3	1.28
		07/23/10	3	30.9366	92.81	50.6800	152.04	59.23	2	1.28
		08/24/10	1	31.1600	31.16	50.6800	50.68	19.52	1	1.28
		11/12/10	5	36.5440	182.72	50.6800	253.40	70.68	4	1.28
		11/15/10	3	35.8000	107.40	50.6800	152.04	44.64	2	1.28
		02/04/11	4	42.6525	170.61	50.6800	202.72	32.11	3	1.28
		04/08/11	1	44.7100	44.71	50.6800	50.68	5.97	1	1.28
		06/24/11	5	50.5700	252.85	50.6800	253.40	.55	4	1.28
		07/20/11	5	51.2680	256.34	50.6800	253.40	(2.94)	4	1.28
		08/09/11	2	43.9400	87.88	50.6800	101.36	13.48	2	1.28
		10/18/11	3	44.9900	134.97	50.6800	152.04	17.07	2	1.28
		12/06/11	2	48.5800	97.16	50.6800	101.36	4.20	2	1.28
Subtotal			42		1,719.95		2,128.56	408.61	33	1.28

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COHEN STEERS EATON

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued)

Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
US BANCORP (NEW)	USB	01/06/10	5	23.7860	118.93	27.0500	135.25	16.32	3	1.84
		03/09/10	2	24.7100	49.42	27.0500	54.10	4.68	1	1.84
		03/22/10	5	26.1780	130.89	27.0500	135.25	4.36	3	1.84
		02/24/11	4	27.5500	110.20	27.0500	108.20	(2.00)	2	1.84
		03/18/11	4	27.0675	108.27	27.0500	108.20	(0.07)	2	1.84
		04/08/11	2	26.2950	52.59	27.0500	54.10	1.51	1	1.84
		04/15/11	5	26.0580	130.29	27.0500	135.25	4.96	3	1.84
		08/09/11	14	22.2707	311.79	27.0500	378.70	66.91	7	1.84
		09/13/11	4	23.0275	92.11	27.0500	108.20	16.09	2	1.84
Subtotal			*45*		*1,104.49*		***1,217.25***	*112.76*	***24***	*1.84*
VERIZON COMMUNICATNS COM	VZ	10/20/08	2	26.5850	53.17	40.1200	80.24	27.07	4	4.98
		01/07/09	3	30.2400	90.72	40.1200	120.36	29.64	6	4.98
		05/29/09	4	27.1875	108.75	40.1200	160.48	51.73	8	4.98
		06/22/10	5	27.3840	136.92	40.1200	200.60	63.68	10	4.98
Subtotal			*14*		*389.56*		***561.68***	*172.12*	***28***	*4.98*
VISA INC CL A SHRS	V	08/19/10	1	72.0500	72.05	101.5300	101.53	29.48	1	.86
		12/17/10	2	67.6500	135.30	101.5300	203.06	67.76	2	.86
		01/06/11	3	73.5133	220.54	101.5300	304.59	84.05	3	.86
		02/14/11	2	76.5800	153.16	101.5300	203.06	49.90	2	.86
		05/05/11	2	79.2700	158.54	101.5300	203.06	44.52	2	.86
Subtotal			*10*		*739.59*		***1,015.30***	*275.71*	***10***	*.86*
VODAFONE GROP PLC SP ADR	VOD	09/28/10	8	25.3175	202.54	28.0300	224.24	21.70	12	5.14
		10/07/10	8	25.9700	207.76	28.0300	224.24	16.48	12	5.14
		11/01/10	2	27.5700	55.14	28.0300	56.06	.92	3	5.14
		11/02/10	6	27.9983	167.99	28.0300	168.18	.19	9	5.14
		02/15/11	1	29.2200	29.22	28.0300	28.03	(1.19)	2	5.14
		02/16/11	7	29.5028	206.52	28.0300	196.21	(10.31)	11	5.14

Bank of America
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COHEN STEERS EATON

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
VODAFONE GROP PLC SP ADR	VOD	02/24/11	4	28.1575	112.63	28.0300	112.12	(0.51)	6	5.14
		04/06/11	9	29.2955	263.66	28.0300	252.27	(11.39)	13	5.14
		09/23/11	5	25.1460	125.73	28.0300	140.15	14.42	8	5.14
Subtotal			*50*		*1,371.19*		***1,401.50***	*30.31*	***76***	*5.14*
WAL-MART STORES INC	WMT	07/28/10	2	51.3900	102.78	59.7600	119.52	16.74	3	2.44
		02/07/11	2	56.1100	112.22	59.7600	119.52	7.30	3	2.44
Subtotal			*4*		*215.00*		***239.04***	*24.04*	***6***	*2.44*
WELLS FARGO & CO NEW DEL	WFC	12/02/08	4	24.3800	97.52	27.5600	110.24	12.72	2	1.74
		01/14/09	6	23.4866	140.92	27.5600	165.36	24.44	3	1.74
		01/14/09	4	23.4900	93.96	27.5600	110.24	16.28	2	1.74
		02/25/09	5	12.4800	62.40	27.5600	137.80	75.40	3	1.74
		04/01/09	10	14.5210	145.21	27.5600	275.60	130.39	5	1.74
		04/16/09	6	19.3983	116.39	27.5600	165.36	48.97	3	1.74
		04/30/09	8	20.3262	162.61	27.5600	220.48	57.87	4	1.74
		03/09/10	7	29.2371	204.66	27.5600	192.92	(11.74)	4	1.74
		04/21/10	7	32.6600	228.62	27 5600	192.92	(35.70)	4	1.74
		04/08/11	3	31.9600	95.88	27.5600	82.68	(13.20)	2	1.74
		08/22/11	3	23 0700	69.21	27.5600	82.68	13.47	2	1.74
		10/06/11	4	24.8975	99.59	27.5600	110.24	10.65	2	1.74
		12/07/11	4	26.9275	107.71	27.5600	110.24	2.53	2	1.74
Subtotal			*71*		*1,624.68*		***1,956.76***	*332.08*	***38***	*1.74*

COHEN STEERS EATON

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
WISCONSIN ENERGY CORP	WEC	12/18/09	4	24.3050	97.22	34.9600	139.84	42.62	5	3.43
		02/22/10	10	24.9240	249.24	34.9600	349.60	100.36	12	3.43
		03/09/10	2	24.9600	49.92	34.9600	69.92	20.00	3	3.43
		04/27/10	2	25.6500	51.30	34.9600	69.92	18.62	3	3.43
		08/06/10	4	27.5825	110.33	34.9600	139.84	29.51	5	3.43
		12/23/10	2	29.4900	58.98	34.9600	69.92	10.94	3	3.43
Subtotal			*24*		*616.99*		*839.04*	*222.05*	*31*	*3.43*
TOTAL					78,281.53		85,471.94	7,190.41	2,420	2.83
TOTAL PRINCIPAL INVESTMENTS					80,887.09		88,077.50	7,190.41	2,422	2.75

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

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF INCOME INVESTMENTS

CASH/MONEY ACCOUNTS Description	Quantity	Total Cost Basis	Estimated Market Price	Estimated Market Value	Estimated Annual Income	Est. Annual Yield%
CASH	44.96	44.96		44.96		
ISA BANK OF AMERICA	198.00	198.00	1.0000	198.00		.08
TOTAL		242.96		242.96		.08
TOTAL INCOME INVESTMENTS		242.96		242.96		.07

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COHEN STEERS EATON

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF INCOME

INVESTMENTS

December 01, 2011 - December 30, 2011

LONG PORTFOLIO	Adjusted/Total Cost Basis	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Accrued Interest	Estimated Annual Income	Current Yield%
TOTAL PRINCIPAL/INCOME INVESTMENTS	81,130.05	88,320.46	7,190.41		2,422	2.74

YOUR TRUST MANAGEMENT ACCOUNT TRANSACTIONS

DIVIDENDS/INTEREST INCOME TRANSACTIONS

Date	Transaction Type	Quantity	Description	Income Cash	Principal Cash	Income Year To Date
12/30	Interest Credit		ISA BANK OF AMERICA INTEREST FROM 11/30 THRU 12/30	.21		
	Subtotal (Taxable Interest)			.21		3.15
12/01	Dividend		CONOCOPHILLIPS DIVIDEND HOLDING 17.0000 PAY DATE 12/01/2011	11.22		
12/01	Dividend		TJX COS INC NEW DIVIDEND HOLDING 13.0000 PAY DATE 12/01/2011	2.47		
12/01	Dividend		WISCONSIN ENERGY CORP DIVIDEND HOLDING 24.0000 PAY DATE 12/01/2011	6.24		
12/01	Dividend		WELLS FARGO & CO NEW DEL DIVIDEND HOLDING 67.0000 PAY DATE 12/01/2011	8.04		
12/02	Dividend		BOEING COMPANY DIVIDEND	2.10		

JANUS MCV

MERRILL LYNCH UNIFIED MANAGED ACCOUNT

December 01, 2011 - December 30, 2011

YOUR INVESTMENT STRATEGY - PERKINS,WOLF,MCDNNLL/JANUS MCV 100.00% RATE: 0.300%

Rate shown above is the Style Manager Expense Rate. The "Style Manager Expense Rate" section in the UMA disclosure statement provides you with the expense rate payable to all of the available style managers, and the "Your Account Fees" section in the UMA client agreement provides additional information, including the Merrill Lynch Fee Rate. **If a style manager(s) in your portfolio has changed, please note that the expense rate for the new style manager may be different. * Please see the** Fund's prospectus or other disclosure statement for a description of its fees and expenses*. The percentage allocations next to the name of the above Style Manager(s) and/or Fund(s) are based, as applicable, on target allocations or **allocations as of a particular date for the Portfolio or Strategy selected. Allocations for any particular account may differ from the allocations indicated above** For additional information, see the UMA client agreement, disclosure statement and profiles

We encourage you to contact your Financial Advisor whenever there are changes in your financial circumstances or investment objectives, or if you wish to impose or modify any **reasonable restrictions in the management of your account. If you would like to receive a copy of the UMA disclosure statement or a copy of the disclosure statement(s)** for your style manager(s), without charge, please send a written request to: Merrill Lynch, Managed Account Advisors, 101 Hudson Street, 9th Floor, Jersey City, NJ 07302-3997.

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

CASH/MONEY ACCOUNTS

Description	*Quantity*	*Total Cost Basis*	*Estimated Market Price*	*Estimated Market Value*	*Estimated Annual Income*	*Est. Annual Yield%*
CASH	0.92	0.92		.92		
ISA BANK OF AMERICA	11,331.00	11,331.00	1.0000	11,331.00	9	.08
TOTAL		11,331.92		11,331.92	9	.08

EQUITIES

Description	*Symbol*	*Acquired*	*Quantity*	*Unit Cost Basis*	*Total Cost Basis*	*Estimated Market Price*	*Estimated Market Value*	*Unrealized Gain/(Loss)*	*Estimated Annual Income*	*Current Yield%*
ADOBE SYS DEL PV$ 0.001	ADBE	09/22/10	1	26.4600	26.46	28.2700	28.27	1.81		
		10/08/10	6	27.0750	162.45	28.2700	169.62	7.17		
		04/08/11	1	34.2100	34.21	28.2700	28.27	(5.94)		
		05/27/11	7	34.3200	240.24	28.2700	197.89	(42.35)		
Subtotal			15		463.36		424.05	(39.31)		

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JANUS MCV

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued)

Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
AGL RESOURCES INC COM	GAS	09/03/10	2	38.0500	76.10	42.2600	84.52	8.42	4	4.25
		03/15/11	2	38 7300	77.46	42.2600	84.52	7.06	4	4.25
		05/27/11	3	40.6700	122.01	42.2600	126.78	4.77	6	4.25
Subtotal			7		275.57		295.82	20.25	14	4.25
AKAMAI TECHNOLOGIES INC	AKAM	07/28/11	8	24 0250	192.20	32 2800	258 24	66 04		
		08/05/11	4	22.6175	90.47	32.2800	129.12	38.65		
Subtotal			12		282.67		387.36	104.69		
ALCOA INC	AA	03/29/11	2	17.3900	34.78	8.6500	17.30	(17.48)	1	1.38
		04/02/11	11	18.0900	198.99✦	8.6500	95.15	(103.84)	2	1.38
		04/12/11	10	16.7900	167.90	8 6500	86.50	(81.40)	2	1.38
Subtotal			23		401.67		198.95	(202.72)	5	1.38
ALEXANDRIA REAL EST EQTS	ARE	03/03/10	1	62.8900	62.89	68 9700	68.97	6.08	2	2.84
REIT		04/08/11	1	76.1700	76.17	68.9700	68.97	(7.20)	2	2.84
		05/27/11	3	81.3500	244.05	68.9700	206.91	(37.14)	6	2.84
Subtotal			5		383.11		344.85	(38.26)	10	2.84
ALLSTATE CORP DEL COM	ALL	05/06/09	1	24.9800	24.98	27.4100	27.41	2.43	1	3.06
		08/06/09	6	27.2300	163.38	27.4100	164.46	1.08	6	3.06
		12/22/10	6	31.9666	191.80	27.4100	164.46	(27 34)	6	3.06
		04/08/11	3	31.5833	94.75	27.4100	82.23	(12.52)	3	3.06
		05/27/11	17	31.3300	532.61	27.4100	465 97	(66.64)	15	3.06
		10/20/11	6	26.4233	158.54	27.4100	164.46	5.92	6	3.06
Subtotal			39		1,166.06		1,068.99	(97 07)	37	3.06
ALTERA CORP COM	ALTR	12/15/11	6	33.8816	203.29	37.1000	222.60	19.31	2	.86
AMER EAGLE OUTFITTERS	AEO	12/04/09	10	15.0680	150.68✦	15.2900	152.90	2.22	5	2.87
		12/07/09	6	15.2633	91.58✦	15.2900	91.74	16	3	2.87
		01/03/11	19	14.5668	276.77	15.2900	290.51	13.74	9	2.87
		05/27/11	2	13.1600	26.32	15.2900	30.58	4.26	1	2.87
Subtotal			37		545.35		565.73	20 38	18	2.87

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December 01, 2011 - December 30, 2011

EQUITIES (continued)

Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
AMERIPRISE FINL INC	AMP	04/01/11	4	62.4450	249.78	49.6400	198.56	(51.22)	5	2.25
		04/01/11	1	62.4400	62.44✦	49.6400	49.64	(12.80)	2	2.25
		04/26/11	2	61.3100	122.62	49.6400	99.28	(23.34)	3	2.25
		05/27/11	6	60.5900	363.54	49.6400	297.84	(65.70)	7	2.25
		06/30/11	4	57.9825	231.93	49.6400	198.56	(33.37)	5	2.25
		08/11/11	6	44.0783	264.47	49.6400	297.84	33.37	7	2.25
		08/29/11	5	45.3620	226.81	49.6400	248.20	21.39	6	2.25
		10/27/11	4	48.7450	194.98	49.6400	198.56	3.58	5	2.25
Subtotal			*32*		*1,716.57*		***1,588.48***	*(128.09)*	***40***	*2.25*
ANADARKO PETE CORP	APC	12/31/10	3	76.8866	230.66	76.3300	228.99	(1.67)	2	.47
		05/27/11	5	78.3520	391.76	76.3300	381.65	(10.11)	2	.47
Subtotal			*8*		*622.42*		***610.64***	*(11.78)*	***4***	*.47*
ANALOG DEVICES INC COM	ADI	08/18/11	6	30.8433	185.06	35.7800	214.68	29.62	6	2.79
		09/19/11	4	34.4575	137.83	35.7800	143.12	5.29	4	2.79
Subtotal			*10*		*322.89*		***357.80***	*34.91*	***10***	*2.79*
ANNALY CAP MGMT INC	NLY	09/27/10	6	18.6250	111.75✦	15.9600	95.76	(15.99)	14	14.28
		04/08/11	5	17.3800	86.90	15.9600	79.80	(7.10)	12	14.28
Subtotal			*11*		*198.65*		***175.56***	*(23.09)*	***26***	*14.28*
APPLIED MATERIAL INC	AMAT	11/13/08	9	10.2800	92.52	10.7100	96.39	3.87	3	2.98
		03/09/10	10	12.3200	123.20	10.7100	107.10	(16.10)	4	2.98
		04/08/11	1	15.5400	15.54	10.7100	10.71	(4.83)	1	2.98
		05/27/11	21	13.5600	284.76	10.7100	224.91	(59.85)	7	2.98
Subtotal			*41*		*516.02*		***439.11***	*(76.91)*	***15***	*2.98*
AVALONBAY CMMUN INC	AVB	04/08/11	1	118.8000	118.80	130.6000	130.60	11.80	4	2.73
REIT		05/27/11	1	129.8000	129.80	130.6000	130.60	.80	4	2.73
Subtotal			*2*		*248.60*		***261.20***	*12.60*	***8***	*2.73*

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EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
BABCOCK (THE) AND WILCOX	BWC	11/07/08	5	9.4860	47.43	24.1400	120 70	73.27		
CO SHS		05/27/11	4	28 1800	112.72	24.1400	96.56	(16.16)		
Subtotal			9		160.15		217.26	57.11		
BARRETT BILL CORP	BBG	05/27/11	8	43.9100	351.28	34.0700	272.56	(78.72)		
		10/20/11	3	39.1400	117 42	34.0700	102.21	(15.21)		
Subtotal			11		468.70		374.77	(93 93)		
BECTON DICKINSON CO	BDX	07/29/10	2	67.6900	135.38	74.7200	149.44	14.06	4	2.40
		04/08/11	2	81 0600	162.12	74.7200	149.44	(12.68)	4	2.40
		05/03/11	2	86.7750	173.55	74.7200	149.44	(24.11)	4	2.40
		05/27/11	6	87.0800	522.48	74 7200	448.32	(74.16)	11	2.40
Subtotal			12		993.53		896.64	(96.89)	23	2.40
BERKSHIRE HATHAWAYINC	BRKB	01/25/10	3	71.6633	214.99	76.3000	228.90	13.91		
DEL CL B NEW		05/27/11	3	77.9400	233.82	76.3000	228.90	(4.92)		
		07/19/11	3	75.6700	227.01	76.3000	228.90	1.89		
Subtotal			9		675.82		686.70	10.88		
BEST BUY CO INC	BBY	12/18/10	1	36.2400	36.24✦	23.3700	23.37	(12.87)	1	2.73
		01/03/11	4	34.8550	139.42	23.3700	93.48	(45.94)	3	2.73
		01/07/11	2	35.0650	70 13✦	23.3700	46 74	(23.39)	2	2.73
		02/02/11	3	34.9266	104.78	23.3700	70.11	(34.67)	2	2.73
Subtotal			10		350.57		233.70	(116.87)	8	2.73
BIG LOTS INC COM	BIG	05/27/11	4	32.2700	129 08	37 7600	151.04	21.96		
BOSTON PPTYS INC	BXP	03/15/11	1	92.3400	92.34	99.6000	99.60	7 26	3	2.20
REIT		05/27/11	1	106.0600	106 06	99.6000	99.60	(6.46)	3	2.20
Subtotal			2		198.40		199.20	.80	6	2.20
BRE PPTYS INC MARYLAND A	BRE	03/09/10	2	35.6400	71.28	50.4800	100.96	29.68	3	2.97
REIT		04/08/11	2	47 2700	94.54	50.4800	100.96	6.42	3	2.97
		05/27/11	4	50.1300	200.52	50.4800	201.92	1 40	6	2.97
Subtotal			8		366.34		403.84	37.50	12	2.97

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December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
CENTURYLINK INC SHS	CTL	03/09/10	3	34.0900	102.27	37.2000	111.60	9.33	9	7.79
		03/03/11	12	40.9366	491.24	37.2000	446.40	(44.84)	35	7.79
		05/27/11	15	43.1346	647.02	37.2000	558.00	(89.02)	44	7.79
Subtotal			30		1,240.53		1,116.00	(124.53)	88	7.79
CHARLES RIVER LABS INTL	CRL	12/14/09	7	32.5271	227.69	27.3300	191.31	(36.38)		
		05/27/11	7	38.8100	271.67	27.3300	191.31	(80.36)		
Subtotal			14		499.36		382.62	(116.74)		
CISCO SYSTEMS INC COM	CSCO	08/24/09	5	21.8220	109.11✦	18.0800	90.40	(18.71)	2	1.32
		07/18/10	7	24.0285	168.20✦	18.0800	126.56	(41.64)	2	1.32
		09/03/10	12	20.9483	251.38	18.0800	216.96	(34.42)	3	1.32
		09/07/10	1	21.2000	21.20✦	18.0800	18.08	(3.12)	1	1.32
		12/22/10	14	19.6000	274.40	18.0800	253.12	(21.28)	4	1.32
		05/27/11	1	16.4900	16.49	18.0800	18.08	1.59	1	1.32
Subtotal			40		840.78		723.20	(117.58)	13	1.32
COMCAST CORP NEW CL A	CMCSA	06/09/11	12	24.3566	292.28	23.7100	284.52	(7.76)	6	1.89
CORP OFFICE PPTYS TRUST	OFC	12/23/10	2	35.1650	70.33	21.2600	42.52	(27.81)	4	7.76
REIT		12/26/10	3	36.3500	109.05✦	21.2600	63.78	(45.27)	5	7.76
		04/08/11	1	34.8600	34.86	21.2600	21.26	(13.60)	2	7.76
Subtotal			6		214.24		127.56	(86.68)	11	7.76
COVIDIEN PLC SHS NEW	COV	11/08/11	6	47.0683	282.41	45.0100	270.06	(12.35)	6	1.99
		11/21/11	3	44.6266	133.88	45.0100	135.03	1.15	3	1.99
		12/16/11	2	43.6350	87.27	45.0100	90.02	2.75	2	1.99
		12/16/11	3	43.4233	130.27	45.0100	135.03	4.76	3	1.99
Subtotal			14		633.83		630.14	(3.69)	14	1.99
CSX CORP	CSX	12/19/11	4	20.2775	81.11	21.0600	84.24	3.13	2	2.27
		12/20/11	4	20.9075	83.63	21.0600	84.24	.61	2	2.27
		12/21/11	4	20.8900	83.56	21.0600	84.24	.68	2	2.27
Subtotal			12		248.30		252.72	4.42	6	2.27

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EQUITIES (continued)

Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
CVS CAREMARK CORP	CVS	11/03/10	5	30.7640	153.82	40.7800	203.90	50.08	4	1.59
		04/08/11	2	36.4550	72.91	40.7800	81.56	8.65	2	1.59
		05/27/11	9	38.9777	350.80	40.7800	367.02	16.22	6	1.59
Subtotal			16		577.53		652.48	74.95	12	1.59
DEERE CO	DE	12/10/08	3	38.1500	114.45	77.3500	232.05	117.60	5	2.12
		05/27/11	3	85.9633	257.89	77.3500	232.05	(25.84)	5	2.12
Subtotal			6		372.34		464.10	91.76	10	2.12
DEVON ENERGY CORP NEW	DVN	02/11/09	2	51.9300	103.86	62.0000	124.00	20.14	2	1.09
		06/03/10	1	66.3400	66.34	62.0000	62.00	(4.34)	1	1.09
		05/27/11	3	82.8700	248.61	62.0000	186.00	(62.61)	3	1.09
		07/19/11	3	81.6733	245.02	62.0000	186.00	(59.02)	3	1.09
Subtotal			9		663.83		558.00	(105.83)	9	1.09
DIEBOLD INC	DBD	05/27/11	8	32.3400	258.72	30.0700	240.56	(18.16)	9	3.72
DISCOVER FINL SVCS	DFS	06/24/10	4	14.3400	57.36	24.0000	96.00	38.64	2	1.66
		05/27/11	24	23.9400	574.56	24.0000	576.00	1.44	10	1.66
		11/02/11	5	23.7180	118.59	24.0000	120.00	1.41	2	1.66
		11/11/11	3	24.8100	74.43	24.0000	72.00	(2.43)	2	1.66
		12/15/11	4	23.0975	92.39	24.0000	96.00	3.61	2	1.66
Subtotal			40		917.33		960.00	42.67	18	1.66
DOLBY LABORATORIES INC	DLB	05/03/11	5	50.3540	251.77	30.5100	152.55	(99.22)		
CL A		05/07/11	5	50.2360	251.18✦	30.5100	152.55	(98.63)		
Subtotal			10		502.95		305.10	(197.85)		

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December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
ELDORADO GOLD CORP NEW	EGO	03/15/11	2	15.0200	30.04	13.7100	27.42	(2.62)	1	.88
		03/16/11	6	15 3350	92.01	13.7100	82.26	(9.75)	1	.88
		05/27/11	8	16.1300	129.04	13.7100	109.68	(19.36)	1	.88
		12/01/11	13	18.2453	237.19	13.7100	178.23	(58.96)	2	.88
		12/12/11	4	15.8350	63.34	13 7100	54.84	(8.50)	1	.88
		12/12/11	5	15.7920	78.96	13.7100	68.55	(10.41)	1	.88
Subtotal			38		630.58		*520.98*	*(109.60)*	7	.88
ENSCO PLC-SPON ADR	ESV	05/31/11	5	54.4020	272.01	46.9200	234.60	(37.41)	7	2.98
		06/13/11	4	52.9475	211.79	46.9200	187.68	(24.11)	6	2.98
		06/27/11	4	51.6450	206.58	46.9200	187.68	(18.90)	6	2.98
		08/05/11	4	45.2825	181.13	46.9200	187.68	6.55	6	2.98
Subtotal			17		871.51		*797.64*	*(73.87)*	26	2.98
† ENTERGY CORP NEW	ETR	02/10/09	1	72.3800	72.38◆	73.0500	73.05	.67	4	4.54
		02/10/09	2	73.9500	147.90◆	73.0500	146.10	(1.80)	7	4.54
		03/09/10	2	79.1300	158.26	73 0500	146.10	(12.16)	7	4.54
		03/13/10	2	78.7300	157.46◆	73.0500	146.10	(11.36)	7	4.54
		12/22/10	3	71 9200	215.76	73.0500	219.15	3.39	10	4.54
Subtotal			10		751.76		*730.50*	*(21.26)*	35	4.54
EQT CORP	EQT	05/27/11	8	53.3737	426.99	54.7900	438.32	11.33	8	1.60
		12/12/11	1	56.0200	56 02	54.7900	54.79	(1.23)	1	1.60
Subtotal			9		483.01		*493.11*	10.10	9	1.60
EVEREST RE GROUP LTD	RE	06/04/09	1	73.0300	73.03	84.0900	84.09	11.06	2	2.28
		01/04/10	2	85.6400	171.28	84.0900	168.18	(3.10)	4	2.28
		03/09/10	1	82.6300	82.63	84.0900	84.09	1.46	2	2.28
		12/22/10	2	85.4000	170 80	84.0900	168.18	(2.62)	4	2.28
		05/27/11	6	89.5400	537.24	84.0900	504.54	(32.70)	12	2.28
Subtotal			12		1,034.98		*1,009.08*	*(25.90)*	24	2.28

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EQUITIES (continued)

Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
EXCO RES INC	XCO	08/10/11	30	13.7843	413.53	10.4500	313.50	(100 03)	5	1.53
		09/02/11	8	12.7612	102.09	10.4500	83.60	(18.49)	2	1.53
		11/18/11	17	10 8452	184.37	10 4500	177.65	(6.72)	3	1.53
Subtotal			55		699.99		574.75	(125.24)	10	1.53
EXELON CORPORATION	EXC	11/03/11	6	44 7566	268 54	43.3700	260.22	(8.32)	13	4.84
		11/28/11	4	42.7900	171.16	43 3700	173.48	2 32	9	4.84
		12/15/11	2	43.3900	86.78	43.3700	86.74	(0.04)	5	4 84
Subtotal			12		526 48		520.44	(6.04)	27	4.84
FIFTH THIRD BANCORP	FITB	12/09/10	3	14.8966	44.69✦	12.7200	38.16	(6.53)	1	2.51
		12/10/10	1	15.2900	15.29✦	12.7200	12.72	(2.57)	1	2.51
		12/10/10	4	15.3150	61.26✦	12.7200	50.88	(10.38)	2	2.51
		12/13/10	6	15.2166	91.30✦	12.7200	76.32	(14.98)	2	2.51
		04/08/11	4	14.3800	57.52✦	12.7200	50.88	(6.64)	2	2.51
		05/02/11	1	13.8000	13.80✦	12.7200	12.72	(1.08)	1	2 51
		05/06/11	2	13.5850	27.17✦	12 7200	25.44	(1.73)	1	2.51
		05/27/11	18	12.9500	233.10	12.7200	228.96	(4.14)	6	2.51
		06/01/11	16	12.5143	200 23	12.7200	203.52	3.29	6	2.51
		08/08/11	7	10.7042	74.93	12.7200	89 04	14.11	3	2.51
Subtotal			62		819.29		788.64	(30.65)	25	2.51
FIRST NIAGARA FINL GROUP	FNFG	10/06/10	1	11.8700	11.87	8.6300	8.63	(3.24)	1	7.41
INC NEW		10/07/10	10	11.8490	118.49	8.6300	86.30	(32.19)	7	7.41
		03/31/11	24	13.6491	327.58	8.6300	207.12	(120.46)	16	7.41
		05/27/11	36	14.1400	509.04	8.6300	310.68	(198.36)	24	7.41
		07/25/11	12	12.8900	154.68	8.6300	103.56	(51.12)	8	7.41
Subtotal			83		1,121.66		716.29	(405.37)	56	7.41

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EQUITIES (continued)

Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
FMC CORP COM NEW	FMC	05/05/10	1	64.2200	64.22	86.0400	86.04	21.82	1	.69
		03/15/11	2	75.4300	150.86	86.0400	172.08	21.22	2	69
		05/27/11	4	83.2900	333.16	86.0400	344.16	11.00	3	.69
Subtotal			7		*548.24*		**602.28**	54.04	6	.69
FOREST LABS INC	FRX	10/20/08	2	23.3200	46.64	30.2600	60.52	13 88		
		03/09/10	5	30.1000	150.50	30.2600	151.30	.80		
		04/08/11	2	33.1400	66.28	30.2600	60.52	(5.76)		
		05/27/11	8	35.7500	286.00	30.2600	242.08	(43.92)		
Subtotal			17		*549.42*		***514.42***	*(35.00)*		
FOREST OIL CORP NEW	FST	02/22/11	6	25 1500	150.90	13.5500	81.30	(69.60)		
		03/03/11	3	24.7366	74.21	13.5500	40.65	(33.56)		
		05/27/11	12	21.6966	260.36	13.5500	162.60	(97.76)		
Subtotal			*21*		*485.47*		***284.55***	*(200.92)*		
FRAC KINDER MORGAN MGMT		05/18/11	65,942	0.0005	38.88	0.0007	N/A	N/A		
		08/12/11	4,821	0.0005	2.84	0.0007	N/A	N/A		
Subtotal			70,763		*41.72*			*(41.72)*		
FRAC MARRIOTT INTL INC NEW A		12/16/09	3,069	0.0002	0.82	FRC	N/A	N/A		
FRANKLIN RES INC	BEN	12/05/11	3	101.1833	303.55	96.0600	288.18	(15.37)	4	1.12
		12/09/11	1	99.9000	99.90	96.0600	96.06	(3 84)	2	1.12
Subtotal			*4*		*403.45*		***384.24***	*(19.21)*	**6**	**1.12**
FREEPRT-MCMRAN CPR & GLD	FCX	07/20/10	7	32.2342	225.64	36.7900	257.53	31.89	7	2.71
		05/27/11	6	51.8850	311.31	36.7900	220.74	(90.57)	6	2 71
Subtotal			*13*		*536.95*		***478.27***	*(58.68)*	**13**	**2.71**
GARMIN LTD	GRMN	03/03/11	3	34 1300	102 39	39.8100	119.43	17.04	5	4.01
		05/27/11	12	33.4200	401.04	39 8100	477 72	76.68	20	4.01
Subtotal			15		503.43		***597.15***	*93.72*	**25**	**4.01**

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EQUITIES (continued)

Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
GENERAL MILLS	GIS	05/27/11	2	39.3600	78.72	40.4100	80.82	2.10	3	3.01
		07/14/11	5	37.3360	186.68	40.4100	202.05	15.37	7	3.01
Subtotal			7		265.40		282.87	17.47	10	3.01
GENL DYNAMICS CORP COM	GD	11/16/11	4	65.1175	260.47	66.4100	265.64	5.17	8	2.83
		11/21/11	1	62.5400	62.54	66.4100	66.41	3.87	2	2.83
Subtotal			5		323.01		332.05	9.04	10	2.83
GLOBAL PMTS INC GEORGIA	GPN	09/09/10	1	39.8200	39.82	47.3800	47.38	7.56	1	.16
		10/28/10	6	39.0283	234.17	47.3800	284.28	50.11	1	.16
		04/08/11	1	52.2100	52.21	47.3800	47.38	(4.83)	1	.16
Subtotal			8		326.20		379.04	52.84	3	.16
GOLDCORP INC	GG	03/09/10	2	40.3000	80.60	44.2500	88.50	7.90	2	1.22
		05/27/11	11	50.1072	551.18	44.2500	486.75	(64.43)	6	1.22
Subtotal			13		631.78		575.25	(56.53)	8	1.22
GUESS INC COM	GES	04/28/11	2	42.7400	85.48	29.8200	59.64	(25.84)	2	2.68
		05/02/11	3	47.1866	141.56✦	29.8200	89.46	(52.10)	3	2.68
		07/11/11	4	41.9775	167.91	29.8200	119.28	(48.63)	4	2.68
		11/28/11	6	28.3116	169.87	29.8200	178.92	9.05	5	2.68
Subtotal			15		564.82		447.30	(117.52)	14	2.68
HEALTH NET INC	HNT	03/16/09	3	13.7600	41.28	30.4200	91.26	49.98		
		04/08/11	1	31.6600	31.66	30.4200	30.42	(1.24)		
		05/27/11	5	31.8200	159.10	30.4200	152.10	(7.00)		
Subtotal			9		232.04		273.78	41.74		
HESS CORP	HES	03/09/10	1	60.2500	60.25	56.8000	56.80	(3.45)	1	.70
		05/16/11	3	75.7600	227.28	56.8000	170.40	(56.88)	2	.70
		05/27/11	5	78.7600	393.80	56.8000	284.00	(109.80)	2	.70
		08/05/11	3	59.6266	178.88	56.8000	170.40	(8.48)	2	.70
		08/29/11	3	57.6966	173.09	56.8000	170.40	(2.69)	2	.70
Subtotal			15		1,033.30		852.00	(181.30)	9	.70

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EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
HOLOGIC INC	HOLX	11/13/08	4	13.6500	54.60	17.5100	70.04	15.44		
		06/05/09	12	13.7375	164 85	17 5100	210.12	45 27		
		05/27/11	16	21.1262	338.02	17.5100	280.16	(57.86)		
Subtotal			32		557.47		560.32	2.85		
HOST HOTELS & RESORTS REIT	HST	08/10/11	20	12.2385	244 77	14.7700	295.40	50 63	4	1.35
HUNT J B TRANS SVCS INC	JBHT	01/28/10	2	31.0800	62.16	45.0700	90.14	27 98	2	1.15
		04/08/11	1	44.5500	44.55	45.0700	45.07	.52	1	1.15
		05/27/11	3	45.2600	135.78	45.0700	135.21	(0.57)	2	1.15
Subtotal			6		242 49		270.42	27.93	5	1.15
ILLINOIS TOOL WORKS INC	ITW	07/26/11	9	52.1122	469.01	46.7100	420.39	(48.62)	13	3.08
INVESCO LTD	IVZ	04/08/11	1	25 9400	25.94	20.0900	20.09	(5.85)	1	2.43
		05/27/11	10	24.3600	243.60	20.0900	200.90	(42.70)	5	2.43
		07/20/11	9	22.0500	198.45	20.0900	180.81	(17.64)	5	2.43
		10/25/11	7	19.3171	135.22	20.0900	140.63	5.41	4	2.43
		10/27/11	7	20.7685	145.38	20.0900	140.63	(4.75)	4	2.43
Subtotal			34		748.59		683.06	(65.53)	19	2.43
JACOBS ENGN GRP INC DELA	JEC	12/12/08	3	51.0333	153.10◆	40.5800	121.74	(31.36)		
		08/10/09	4	43.5975	174.39	40.5800	162.32	(12.07)		
		03/09/10	3	42.9100	128.73	40.5800	121.74	(6 99)		
		05/27/11	4	45.5800	182.32	40.5800	162.32	(20.00)		
		08/10/11	6	34.1033	204.62	40.5800	243.48	38.86		
		08/15/11	3	35.9100	107 73	40.5800	121.74	14.01		
Subtotal			23		950.89		933.34	(17.55)		
KANSAS CITY SOUTHERN	KSU	05/27/11	6	58.6500	351.90	68.0100	408 06	56.16		
		08/19/11	1	46.8100	46.81	68.0100	68.01	21.20		
Subtotal			7		398.71		476.07	77.36		

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EQUITIES (continued)

Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
KAYDON CORP	KDN	11/21/08	1	22.7200	22.72	30.5000	30.50	7.78	1	2.62
		03/09/10	2	36.8300	73 66	30.5000	61.00	(12 66)	2	2.62
		04/08/11	**2**	**39.2100**	**78.42**	**30.5000**	**61.00**	**(17.42)**	**2**	**2.62**
		05/27/11	5	35.9600	179.80	30.5000	152.50	(27.30)	4	2.62
Subtotal			*10*		*354.60*		***305.00***	*(49.60)*	**9**	2.62
KBR INC	KBR	05/13/10	4	22.9725	91.89	27.8700	111.48	19.59	1	.71
		05/14/10	5	22 7120	113 56	27 8700	139 35	25.79	1	.71
		05/27/11	**9**	**37.1400**	**334.26**	**27.8700**	**250.83**	**(83.43)**	**2**	**.71**
		11/29/11	4	27 2950	109.18	27.8700	111.48	2 30	1	.71
Subtotal			*22*		*648.89*		***613.14***	*(35.75)*	**5**	*.71*
KIRBY CORP COM	KEX	03/25/10	2	38.4100	76.82	65.8400	131.68	54.86		
		05/27/11	2	56.5000	113 00	65.8400	131.68	18 68		
Subtotal			*4*		*189.82*		***263.36***	*73.54*		
KOHLS CORP WISC PV 1CT	KSS	03/31/11	3	53.0133	159.04	49.3500	148.05	(10.99)	3	2.02
		05/27/11	**3**	**54.0600**	**162.18**	**49.3500**	**148.05**	**(14 13)**	**3**	2.02
		08/30/11	5	46.9480	234.74	49.3500	246.75	12.01	**5**	**2.02**
Subtotal			*11*		*555.96*		***542.85***	*(13.11)*	***11***	*2 02*
KROGER CO	**KR**	**05/27/11**	**11**	**24.7200**	**271.92**	**24.2200**	**266.42**	**(5.50)**	**6**	**1 89**
LABORATORY CP AMER HLDGS	LH	03/03/10	2	73.3850	146.77	85.9700	171.94	25.17		
		03/09/10	1	71.8500	71.85	85 9700	85.97	14.12		
		04/08/11	**1**	**93.0200**	**93.02**	**85.9700**	**85.97**	**(7.05)**		
		05/27/11	5	99.1000	495 50	85.9700	429.85	(65.65)		
Subtotal			**9**		*807.14*		***773.73***	*(33.41)*		
LIBERTY PPTY TR SBI	LRY	10/09/09	2	32.0350	64.07	30.8800	61.76	(2.31)	4	6.15
REIT		04/08/11	1	32.5700	32.57	30.8800	30.88	(1.69)	2	6.15
		05/27/11	**3**	**35.7600**	**107.28**	**30.8800**	**92.64**	**(14.64)**	**6**	**6.15**
Subtotal			6		*203 92*		***185.28***	*(18.64)*	***12***	6.15

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EQUITIES (continued)

Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
LIFE TECHNOLOGIES CORP	LIFE	08/02/10	3	44.4433	133.33	38.9100	116.73	(16.60)		
		02/07/11	5	52.5800	262.90	38.9100	194.55	(68.35)		
		05/27/11	9	51.8800	466.92	38.9100	350.19	(116.73)		
		07/14/11	2	51.2950	102.59	38.9100	77.82	(24.77)		
Subtotal			19		*965.74*		*739.29*	*(226.45)*		
LONE PINE RES INC COM	LPR	02/11/09	1	7.4000	7.40	7.0100	7.01	(0.39)		
		02/22/11	5	14.3360	71.68	7.0100	35.05	(36.63)		
		03/03/11	1	15.4700	15.47	7.0100	7.01	(8.46)		
		05/27/11	8	13.8037	110.43	7.0100	56.08	(54.35)		
Subtotal			15		*204.98*		*105.15*	*(99.83)*		
M D C HOLDINGS INC DEL	MDC	06/28/10	6	28.7366	172.42✦	17.6300	105.78	(66.64)	6	5.67
		02/07/11	4	30.6675	122.67	17.6300	70.52	(52.15)	4	5.67
		02/08/11	2	31.1350	62.27	17.6300	35.26	(27.01)	2	5.67
		02/11/11	2	31.8200	63.64✦	17.6300	35.26	(28.38)	2	5.67
		02/15/11	3	26.7500	80.25	17.6300	52.89	(27.36)	3	5.67
Subtotal			17		*501.25*		*299.71*	*(201.54)*	17	5.67
MACK CALI REALTY CORP	CLI	06/08/10	2	29.7850	59.57	26.6900	53.38	(6.19)	4	6.74
REIT		03/15/11	5	32.7400	163.70	26.6900	133.45	(30.25)	9	6.74
		04/08/11	1	32.8700	32.87	26.6900	26.69	(6.18)	2	6.74
		05/27/11	9	34.7455	312.71	26.6900	240.21	(72.50)	17	6.74
Subtotal			17		*568.85*		*453.73*	*(115.12)*	32	6.74
MACYS INC	M	05/03/11	1	24.6900	24.69	32.1800	32.18	7.49	1	1.24
		05/12/11	8	28.7087	229.67	32.1800	257.44	27.77	4	1.24
		05/27/11	9	28.9600	260.64	32.1800	289.62	28.98	4	1.24
Subtotal			18		515.00		*579.24*	64.24	9	*1.24*

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EQUITIES (continued)

Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
MATTEL INC COM	MAT	11/30/09	3	19.5000	58.50	27.7600	83.28	24.78	3	3.31
		03/15/11	3	24.9000	74.70	27.7600	83.28	8.58	3	3.31
		05/27/11	5	26.1760	130.88	27.7600	138.80	7.92	5	3.31
Subtotal			11		264.08		305.36	41.28	11	3.31
MCKESSON CORPORATION COM	MCK	10/06/11	2	69.6400	139.28	77.9100	155.82	16.54	2	1.02
		10/12/11	2	74.1250	148.25	77.9100	155.82	7.57	2	1.02
Subtotal			4		287.53		311.64	24.11	4	1.02
MICROSOFT CORP	MSFT	01/18/11	5	29.0380	145.19✦	25.9600	129.80	(15.39)	4	3.08
		01/19/11	4	28.6700	114.68	25.9600	103.84	(10.84)	4	3.08
		01/23/11	1	29.5100	29.51✦	25.9600	25.96	(3.55)	1	3.08
		04/08/11	2	26.1600	52.32	25.9600	51.92	(0.40)	2	3.08
Subtotal			12		341.70		311.52	(30.18)	11	3.08
MID AMERICA APT CMNTYS REIT	MAA	12/13/11	1	57.0000	57.00	62.5500	62.55	5.55	3	4.22
		12/14/11	1	57.7200	57.72	62.5500	62.55	4.83	3	4.22
		12/16/11	1	60.5000	60.50	62.5500	62.55	2.05	3	4.22
		12/20/11	1	61.4900	61.49	62.5500	62.55	1.06	3	4.22
Subtotal			4		236.71		250.20	13.49	12	4.22
MOHAWK INDUSTRIES INC	MHK	05/27/11	2	65.6900	131.38	59.8500	119.70	(11.68)		
		09/22/11	3	40.7333	122.20	59.8500	179.55	57.35		
Subtotal			5		253.58		299.25	45.67		
MOLSON COOR BREW CO CL B	TAP	03/03/11	7	44.5571	311.90	43.5400	304.78	(7.12)	9	2.93
		03/22/11	2	44.3950	88.79	43.5400	87.08	(1.71)	3	2.93
		03/23/11	3	44.3466	133.04	43.5400	130.62	(2.42)	4	2.93
		05/27/11	16	46.6300	746.08	43.5400	696.64	(49.44)	21	2.93
Subtotal			28		1,279.81		1,219.12	(60.69)	37	2.93
MYRIAD GENETICS INC	MYGN	05/05/10	5	18.3140	91.57	20.9400	104.70	13.13		
		05/27/11	4	25.6000	102.40	20.9400	83.76	(18.64)		
Subtotal			9		193.97		188.46	(5.51)		

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EQUITIES (continued)

Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
NATIONAL-OILWELL VARCO	NOV	05/18/11	2	67.0650	134.13	67.9900	135.98	1.85	1	.70
INC		05/27/11	2	73.0500	146.10	67 9900	135.98	(10.12)	1	.70
		08/05/11	3	65.9000	197.70	67.9900	203.97	6.27	2	.70
Subtotal			7		*477.93*		***475.93***	*(2.00)*	**4**	.70
NETAPP INC	NTAP	08/18/11	6	35.6783	214.07	36.2700	217.62	3.55		
		11/17/11	1	36.3100	36.31	36.2700	36.27	(0.04)		
Subtotal			7		*250.38*		***253.89***	*3.51*		
NEWMONT MINING CORP	NEM	08/29/11	4	62.0550	248.22	60.0100	240.04	(8 18)	6	2 33
		08/30/11	3	62.9800	188.94	60.0100	180.03	(8.91)	5	2.33
		09/13/11	1	64.2000	64.20	60 0100	60.01	(4.19)	2	2 33
Subtotal			8		501.36		***480.08***	*(21.28)*	**13**	2.33
NOBLE ENERGY INC	NBL	01/11/11	1	83.1700	83.17	94.3900	94.39	11.22	1	.93
		01/31/11	2	89.4200	178.84	94.3900	188.78	9.94	2	.93
		05/27/11	6	91.8250	550.95	94.3900	566.34	15.39	6	.93
Subtotal			9		*812.96*		***849.51***	*36.55*	**9**	.93
NOVARTIS ADR	NVS	12/13/10	3	55.2033	165.61	57.1700	171.51	5.90	7	3.50
		04/08/11	2	55.7950	111.59	57.1700	114.34	2.75	5	3.50
		05/27/11	5	63.0740	315.37	57.1700	285.85	(29.52)	11	3 50
Subtotal			*10*		*592.57*		***571.70***	*(20.87)*	**23**	3.50
OLD REPUB INTL CORP	ORI	03/03/11	13	12.1438	157.87	9.2700	120.51	(37.36)	10	7.55
		05/27/11	25	12.5600	314.00	9.2700	231.75	(82.25)	18	7 55
Subtotal			*38*		*471.87*		***352.26***	*(119.61)*	***28***	*7.55*
PACKAGING CORP AMERICA	PKG	11/10/10	1	25.4200	25.42	25.2400	25 24	(0.18)	1	3.16
		01/05/11	8	26.7100	213.68	25.2400	201.92	(11.76)	7	3.16
		05/27/11	9	28 7400	258.66	25 2400	227 16	(31.50)	8	3.16
Subtotal			***18***		***497.76***		***454.32***	*(43.44)*	***16***	*3.16*

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EQUITIES (continued)

Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
PALL CORP PV $0.10	PLL	09/15/11	1	43.5800	43.58	57.1500	57.15	13.57	1	1.22
		09/22/11	3	41.3666	124.10	57.1500	171.45	47.35	3	1.22
Subtotal			4		167.68		228.60	60.92	4	1.22
PARTNERRE LTD	PRE	01/28/11	3	81.3633	244.09	64.2100	192.63	(51.46)	8	3.73
		04/08/11	1	81.7400	81.74	64.2100	64.21	(17.53)	3	3.73
		05/27/11	7	74.5000	521.50	64.2100	449.47	(72.03)	17	3.73
Subtotal			11		847.33		706.31	(141.02)	28	3.73
PATTERSON COS INC	PDCO	08/31/11	6	29.1866	175.12	29.5200	177.12	2.00	3	1.62
		09/22/11	6	27.8083	166.85	29.5200	177.12	10.27	3	1.62
Subtotal			12		341.97		354.24	12.27	6	1.62
PEOPLES UNITED FNL INC	PBCT	08/31/09	9	16.1488	145.34✦	12.8500	115.65	(29.69)	6	4.90
		03/09/10	12	15.6500	187.80	12.8500	154.20	(33.60)	8	4.90
		03/13/10	1	15.5700	15.57✦	12.8500	12.85	(2.72)	1	4.90
		12/22/10	14	13.9785	195.70	12.8500	179.90	(15.80)	9	4.90
Subtotal			36		544.41		462.60	(81.81)	24	4.90
PERKINELMER INC COM	PKI	10/24/08	11	17.4200	191.62	20.0000	220.00	28.38	4	1.40
		04/08/11	1	26.8200	26.82	20.0000	20.00	(6.82)	1	1.40
		05/27/11	13	27.8500	362.05	20.0000	260.00	(102.05)	4	1.40
Subtotal			25		580.49		500.00	(80.49)	9	1.40
PG&E CORP	PCG	08/04/11	6	40.7733	244.64	41.2200	247.32	2.68	11	4.41
PLAINS EXPL AND PRODCTN	PXP	03/22/11	3	36.0233	108.07	36.7200	110.16	2.09		
		04/11/11	5	36.2840	181.42	36.7200	183.60	2.18		
		09/06/11	4	27.4125	109.65	36.7200	146.88	37.23		
Subtotal			12		399.14		440.64	41.50		

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December 01, 2011 - December 30, 2011

EQUITIES (continued)

Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
PNC FINCL SERVICES GROUP	PNC	01/29/10	1	56.6100	56.61	57.6700	57.67	1.06	2	2.42
		03/09/10	1	55 9000	55.90	57.6700	57.67	1.77	2	2 42
		04/08/11	2	63.4350	126.87	57.6700	115.34	(11.53)	3	2.42
		05/27/11	5	62 7200	313.60	57.6700	288.35	(25.25)	7	2.42
		08/11/11	5	47.5420	237.71	57.6700	288.35	50.64	7	2.42
		08/25/11	4	47.6900	190.76	57.6700	230.68	39.92	6	2.42
Subtotal			*18*		*981.45*		*1,038.06*	*56.61*	*27*	*2.42*
POLYCOM INC COM	PLCM	12/15/11	11	16.1700	177.87	16.3000	179.30	1.43		
POTLATCH CORP NEW	PCH	10/20/08	3	32.5766	97.73	31.1100	93.33	(4.40)	4	3.98
		03/09/10	2	34.3600	68.72	31.1100	62.22	(6 50)	3	3.98
		04/08/11	3	39.9166	119.75	31.1100	93.33	(26.42)	4	3.98
		05/27/11	8	35.7800	286.24	31.1100	248.88	(37.36)	10	3.98
Subtotal			*16*		*572.44*		*497.76*	*(74.68)*	*21*	*3.98*
PPL CORPORATION	PPL	11/29/10	1	25.3500	25.35	29.4200	29.42	4.07	2	4.75
		12/20/10	6	26.2083	157.25	29.4200	176.52	19 27	9	4.75
		04/08/11	6	25.8700	155.22	29.4200	176.52	21.30	9	4.75
		05/27/11	13	27.8800	362.44	29.4200	382.46	20.02	19	4.75
Subtotal			*26*		*700.26*		*764.92*	*64.66*	*39*	*4.75*
PROGRESS SOFTWARE CORP	PRGS	06/30/11	12	24.3583	292.30	19.3500	232.20	(60.10)		
PROLOGIS INC	PLD	05/05/09	4	19.7400	78.96	28.5900	114 36	35.40	5	3.91
		05/27/11	4	36.6900	146.76	28.5900	114.36	(32.40)	5	3.91
Subtotal			8		*225.72*		*228.72*	3.00	*10*	*3.91*
PUBLIC STORAGE $0.10	PSA	05/08/09	1	65 2800	65.28	134 4600	134.46	69 18	4	2.82
REIT		03/15/11	1	109.4800	109.48	134.4600	134.46	24.98	4	2.82
		05/27/11	1	116 0500	116 05	134 4600	134 46	18 41	4	2.82
Subtotal			*3*		*290.81*		*403.38*	*112 57*	*12*	*2.82*

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EQUITIES (continued)

Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
QEP RESOURCES INC SHS	QEP	03/03/11	7	38.6785	270.75	29.3000	205.10	(65.65)	1	.27
		05/27/11	16	42 2200	675 52	29 3000	468 80	(206.72)	2	.27
Subtotal			23		946.27		673.90	(272.37)	3	.27
QLOGIC CORP	QLGC	07/22/09	3	13.4300	40.29	15.0000	45.00	4.71		
		01/12/11	14	17.1200	239 68	15.0000	210.00	(29 68)		
		05/27/11	16	16.0400	256.64	15.0000	240.00	(16.64)		
Subtotal			33		536.61		495.00	(41.61)		
QUALCOMM INC	QCOM	04/22/10	4	40.0175	160.07	54 7000	218.80	58.73	4	1.57
		05/27/11	5	57.6300	288.15	54.7000	273.50	(14.65)	5	1.57
Subtotal			9		448.22		492.30	44.08	9	1.57
RADIOSHACK CORP	RSH	04/06/11	3	16.0366	48.11	9.7100	29.13	(18.98)	2	5.14
		04/06/11	12	16.4233	197.08✦	9 7100	116.52	(80.56)	6	5.14
		04/10/11	4	16.0200	64.08✦	9.7100	38.84	(25.24)	2	5.14
		04/23/11	1	16.0900	16.09✦	9.7100	9.71	(6.38)	1	5.14
		05/27/11	11	15.6000	171.60	9 7100	106.81	(64.79)	6	5.14
Subtotal			31		496.96		301.01	(195.95)	17	5.14
RAYMOND JAMES FINL INC	RJF	06/23/10	4	26.9075	107.63	30 9600	123.84	16.21	3	1.67
		05/27/11	4	35.2500	141.00	30.9600	123.84	(17 16)	3	1.67
		07/21/11	6	33.7966	202.78	30.9600	185.76	(17.02)	4	1.67
Subtotal			14		451.41		433.44	(17 97)	10	1.67
RAYONIER INC REIT	RYN	03/09/10	1	29.3400	29.34	44.6300	44.63	15.29	2	3.58
		04/08/11	2	38.2900	76 58	44 6300	89.26	12.68	4	3.58
		05/27/11	4	43.4200	173.68	44.6300	178.52	4.84	7	3 58
Subtotal			7		279.60		312.41	32.81	13	3.58
RAYTHEON CO DELAWARE NEW	RTN	10/12/11	6	42.8133	256.88	48 3800	290 28	33.40	11	3.55
		10/27/11	2	42.7350	85.47	48.3800	96.76	11.29	4	3.55
Subtotal			8		342.35		387.04	44.69	15	3.55

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EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
REDWOOD TRUST INC	RWT	04/07/09	9	16.8700	151.83✦	10.1800	91.62	(60.21)	9	9.82
REIT		03/09/10	8	15.1800	121.44	10.1800	81.44	(40.00)	8	9.82
		03/13/10	7	15.4500	108.15✦	10.1800	71.26	(36.89)	7	9.82
		04/08/11	11	15.7100	172.81	10.1800	111.98	(60.83)	11	9.82
		05/27/11	4	15.3400	61.36	10.1800	40.72	(20.64)	4	9.82
Subtotal			*39*		615.59		397.02	*(218.57)*	39	9.82
↓ REED ELSEVIER N V	ENL	04/15/11	5	26.1840	130.92	23.2100	116 05	(14.87)	5	4.30
		04/15/11	3	26.8833	80.65✦	23.2100	69.63	(11.02)	3	4.30
		04/15/11	6	27 2883	163.73✦	23.2100	139.26	(24.47)	6	4.30
		04/19/11	5	26.8060	134.03✦	23.2100	116.05	(17.98)	5	4.30
		05/27/11	8	26.6900	213.52	23.2100	185.68	(27.84)	8	4.30
		08/08/11	2	22.7700	45.54	23.2100	46.42	88	2	4.30
		08/09/11	6	22.6283	135.77	23.2100	139.26	3.49	6	4.30
Subtotal			*35*		*904.16*		*812.35*	*(91.81)*	35	4.30
REINSURNCE GROUP AMERICA	RGA	03/10/11	2	60.7800	121.56	52.2500	104.50	(17.06)	2	1.37
		05/27/11	3	62.5800	187.74	52.2500	156.75	(30.99)	3	1.37
		08/08/11	4	46.1675	184 67	52.2500	209.00	24.33	3	1.37
Subtotal			9		*493.97*		*470.25*	*(23.72)*	*8*	*1.37*
REPUBLIC SERVICES INC	RSG	11/29/10	3	28.3866	85.16	27.5500	82.65	(2.51)	3	3 19
		03/03/11	11	29.8227	328.05	27.5500	303.05	(25.00)	10	3.19
		05/27/11	14	31.6600	443.24	27.5500	385.70	(57.54)	13	3.19
Subtotal			*28*		*856.45*		*771.40*	*(85.05)*	26	3.19
ROCKWELL COLLINS INC	COL	10/20/08	1	36.8900	36.89	55.3700	55.37	18.48	1	1.73
		04/08/11	2	63.8900	127.78	55.3700	110.74	(17.04)	2	1.73
		05/27/11	5	60.3700	301.85	55.3700	276.85	(25 00)	5	1.73
Subtotal			8		*466.52*		*442.96*	*(23.56)*	*8*	*1.73*

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EQUITIES (continued)

Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
SAFEWAY INC NEW	SWY	08/26/11	15	17.1053	256.58	21.0400	315.60	59.02	9	2.75
		09/22/11	9	16.2700	146.43	21.0400	189.36	42.93	6	2.75
Subtotal			*24*		*403.01*		*504.96*	*101.95*	*15*	*2.75*
SEMTECH CORPORATION	SMTC	03/19/10	9	17.7800	160.02	24.8200	223.38	63.36		
		05/27/11	9	28.5500	256.95	24.8200	223.38	(33.57)		
Subtotal			*18*		*416.97*		*446.76*	*29.79*		
SNAP ON INC COM	SNA	05/27/11	5	60.1300	300.65	50.6200	253.10	(47.55)	7	2.68
SOUTHWESTERN ENERGY CO	**SWN**	**05/27/11**	**10**	**43.3350**	**433.35**	**31.9400**	**319.40**	**(113.95)**		
ST JUDE MEDICAL INC	STJ	04/22/10	2	42.2850	84.57	34.3000	68.60	(15.97)	2	2.44
		09/29/10	5	39.1540	195.77	34.3000	171.50	(24.27)	5	2.44
		10/28/10	6	38.7350	232.41	34.3000	205.80	(26.61)	6	2.44
Subtotal			*13*		*512.75*		*445.90*	*(66.85)*	*13*	*2.44*
STANLEY BLACK & DECKER INC	**SWK**	**08/03/11**	**4**	**63.7075**	254.83	67.6000	**270.40**	15.57	**7**	2.42
STAPLES INC	SPLS	02/17/11	10	21.6420	216.42	13.8900	138.90	(77.52)	4	2.87
		03/03/11	15	21.0473	315.71	13.8900	208.35	(107.36)	6	2.87
		03/24/11	7	19.8742	139.12	13.8900	97.23	(41.89)	3	2.87
		04/08/11	1	20.5100	20.51	13.8900	13.89	(6.62)	1	2.87
Subtotal			*33*		*691.76*		*458.37*	*(233.39)*	*14*	*2.87*
STATE STREET CORP	STT	07/14/10	3	38.1300	114.39	40.3100	120.93	6.54	3	1.78
		09/03/10	4	37.8675	151.47	40.3100	161.24	9.77	3	1.78
		04/08/11	3	46.2733	138.82	40.3100	120.93	(17.89)	3	1.78
		05/27/11	14	45.3357	634.70	40.3100	564.34	(70.36)	11	1.78
Subtotal			*24*		*1,039.38*		*967.44*	*(71.94)*	*20*	*1.78*

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EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
STERIS CORP	STE	12/07/09	2	29.3000	58.60	29.8200	59.64	1 04	2	2.28
		04/08/11	2	34 2100	68.42	29 8200	59.64	(8.78)	2	2 28
		05/27/11	5	35.4100	177.05	29.8200	149.10	(27.95)	4	2.28
		06/30/11	5	35.1460	175.73	29.8200	149.10	(26 63)	4	2.28
Subtotal			14		479.80		417.48	(62.32)	12	2.28
SUNTRUST BKS INC COM	STI	12/02/10	2	25.3650	50.73	17.7000	35.40	(15.33)	1	1.12
		12/22/10	6	29.2866	175.72	17.7000	106.20	(69.52)	2	1.12
		04/08/11	1	29.7100	29.71	17.7000	17.70	(12.01)	1	1.12
		05/27/11	9	28.0100	252.09	17.7000	159.30	(92 79)	2	1.12
		06/01/11	12	26.7400	320.88	17.7000	212.40	(108.48)	3	1.12
		08/25/11	4	19.0925	76.37	17.7000	70.80	(5.57)	1	1.12
		12/12/11	3	16.9400	50.82	17.7000	53.10	2.28	1	1.12
		12/12/11	4	16.8550	67.42	17.7000	70.80	3.38	1	1.12
Subtotal			41		1,023.74		725.70	(298.04)	12	1.12
SYMANTEC CORP COM	SYMC	11/30/09	19	17.5784	333.99	15.6500	297.35	(36.64)		
		03/09/10	2	17.2100	34.42	15.6500	31.30	(3 12)		
		05/27/11	21	19.2647	404 56	15.6500	328.65	(75.91)		
Subtotal			42		772.97		657.30	(115.67)		
SYSCO CORPORATION	SYY	03/14/11	1	27.7700	27 77	29.3300	29.33	1.56	2	3.68
		04/06/11	7	28.7842	201.49	29.3300	205.31	3.82	8	3.68
		05/27/11	9	32.1855	289.67	29.3300	263.97	(25.70)	10	3.68
		08/15/11	5	27.6780	138.39	29.3300	146.65	8.26	6	3.68
		09/13/11	3	26.9733	80.92	29.3300	87.99	7.07	4	3.68
Subtotal			25		738.24		733.25	(4.99)	30	3.68
TAUBMAN CENTERS INC COM	TCO	02/09/10	1	32.3400	32.34	62.1000	62.10	29.76	2	2.89
REITS-REGIONAL MALLS		03/15/11	1	51.2600	51.26	62.1000	62.10	10.84	2	2.89
		05/27/11	1	58 9800	58.98	62.1000	62.10	3 12	2	2.89
Subtotal			3		142.58		186.30	43.72	6	2.89

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EQUITIES (continued)

Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
TCF FINANCIAL CORP COM	TCB	10/22/10	4	14.0550	56.22	10.3200	41.28	(14.94)	1	1.93
		11/05/10	6	14.2833	85.70	10 3200	61.92	(23 78)	2	1 93
		04/08/11	3	15.5600	46.68	10.3200	30.96	(15.72)	1	1.93
		05/27/11	13	15.0700	195 91	10 3200	134.16	(61.75)	3	1.93
		07/21/11	8	13.1300	105.04	10.3200	82.56	(22.48)	2	1.93
		07/22/11	27	13.1700	355.59	10.3200	278.64	(76.95)	6	1.93
Subtotal			*61*		*845.14*		*629.52*	*(215.62)*	*15*	1.93
TD AMERITRADE HLDG CORP	AMTD	07/26/10	5	16.1480	80.74	15.6500	78.25	(2.49)	2	1.53
		08/09/10	7	16 8700	118.09	15 6500	109.55	(8 54)	2	1.53
		05/27/11	11	21.1381	232.52	15.6500	172.15	(60.37)	3	1.53
Subtotal			*23*		*431.35*		*359.95*	*(71.40)*	*7*	1.53
TECH DATA CORP	TECD	03/09/10	2	43.0400	86.08	49 4100	98.82	12.74		
		06/23/10	3	39.6033	118.81	49.4100	148.23	29.42		
		06/24/10	2	38.5450	77 09	49 4100	98.82	21.73		
		05/27/11	6	46.4800	278.88	49.4100	296.46	17.58		
Subtotal			*13*		*560.86*		*642.33*	*81.47*		
TEVA PHARMACTCL INDS ADR	TEVA	05/12/11	3	49 8633	149.59	40.3600	121.08	(28 51)	3	1.94
		05/12/11	2	50.4700	100.94✦	40.3600	80.72	(20.22)	2	1.94
		05/12/11	2	49.3200	98 64	40 3600	80.72	(17.92)	2	1.94
		05/27/11	7	50.5128	353.59	40.3600	282.52	(71.07)	6	1.94
Subtotal			*14*		*702.76*		*565.04*	*(137.72)*	*13*	1.94
THE MOSAIC COMPANY	MOS	05/23/11	2	67 0000	134.00	50 4300	100.86	(33 14)	1	39
COMMON SHARES		05/27/11	2	70.3350	140.67	50.4300	100.86	(39.81)	1	.39
		07/11/11	3	66.7900	200 37	50.4300	151.29	(49.08)	1	.39
		08/08/11	2	57.6350	115.27	50.4300	100.86	(14 41)	1	39
Subtotal			*9*		*590.31*		*453.87*	*(136.44)*	*4*	.39

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EQUITIES (continued)

Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
THERMO FISHER SCIENTIFIC INC	TMO	11/30/09	10	47.0490	470.49	44.9700	449.70	(20.79)		
		10/28/10	4	50.8650	203.46	44.9700	179.88	(23.58)		
		04/08/11	3	55.9000	167.70	44.9700	134.91	(32.79)		
		10/27/11	1	49.9900	49.99	44.9700	44.97	(5.02)		
Subtotal			*18*		*891.64*		*809.46*	*(82.18)*		
THOMAS&BETTS CP TENN NPV	TNB	10/20/08	1	24.3700	24.37	54.6000	54.60	30.23		
		05/27/11	3	54.4000	163.20	54.6000	163.80	.60		
		08/09/11	3	40.1266	120.38	54.6000	163.80	43.42		
Subtotal			*7*		*307.95*		*382.20*	*74.25*		
TIDEWATER INC COM NEW	TDW	08/28/11	6	52.3266	313.96	49.3000	295.80	(18.16)	6	2.02
TYCO INTL LTD NAMEN-AKT	TYC	12/22/10	2	41.4100	82.82	46.7100	93.42	10.60	2	2.14
		05/13/11	4	50.8925	203.57	46.7100	186.84	(16.73)	4	2.14
		05/27/11	13	48.8300	634.79	46.7100	607.23	(27.56)	13	2.14
Subtotal			*19*		*921.18*		*887.49*	*(33.69)*	*19*	*2.14*
UNILEVER PLC NEW ADR	UL	08/25/10	7	26.4857	185.40	33.5200	234.64	49.24	9	3.69
		04/08/11	5	31.2100	156.05	33.5200	167.60	11.55	7	3.69
		05/27/11	13	32.0600	416.78	33.5200	435.76	18.98	17	3.69
Subtotal			*25*		*758.23*		*838.00*	*79.77*	*33*	*3.69*
UNION PACIFIC CORP	UNP	03/10/09	2	35.8500	71.70	105.9400	211.88	140.18	5	2.26
		05/27/11	2	103.6300	207.26	105.9400	211.88	4.62	5	2.26
Subtotal			*4*		*278.96*		*423.76*	*144.80*	*10*	*2.26*
URS CORP NEW COM	URS	11/02/09	1	39.1600	39.16	35.1200	35.12	(4.04)		
		01/04/10	8	45.3087	362.47	35.1200	280.96	(81.51)		
		12/22/10	6	42.7050	256.23	35.1200	210.72	(45.51)		
		05/27/11	14	43.7800	612.92	35.1200	491.68	(121.24)		
Subtotal			*29*		*1,270.78*		*1,018.48*	*(252.30)*		

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued)

Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
VIACOM INC NEW CL B	VIAB	10/20/08	6	18.3000	109.80	45.4100	272.46	162.66	6	2.20
		05/27/11	6	50.1583	300.95	45.4100	272.46	(28.49)	6	2.20
Subtotal			*12*		*410.75*		***544.92***	*134.17*	***12***	***2.20***
VODAFONE GROP PLC SP ADR	VOD	12/21/10	1	26.5000	26.50	28.0300	28.03	1.53	2	5.14
		12/23/10	**9**	**26.7766**	**240.99**	**28.0300**	**252.27**	**11.28**	**13**	**5.14**
		03/03/11	6	29.5650	177.39	28.0300	168.18	(9.21)	9	5.14
		05/27/11	15	28.1660	422.49	28.0300	420.45	(2.04)	22	5.14
Subtotal			*31*		*867.37*		***868.93***	*1.56*	***46***	***5.14***
WAL-MART STORES INC	WMT	01/29/10	1	53.7400	53.74	59.7600	59.76	6.02	2	2.44
		03/09/10	**2**	**54.0500**	**108.10**	**59.7600**	**119.52**	**11.42**	**3**	**2.44**
		05/27/11	7	54.8242	383.77	59.7600	418.32	34.55	11	2.44
Subtotal			*10*		*545.61*		***597.60***	*51.99*	***16***	***2.44***
WALGREEN CO	**WAG**	**10/18/11**	**6**	**33.6650**	**201.99**	**33.0600**	**198.36**	**(3.63)**	**6**	**2.72**
		11/08/11	2	32.9750	65.95	33.0600	66.12	.17	2	2.72
		11/21/11	**6**	**31.3166**	**187.90**	**33.0600**	**198.36**	**10.46**	**6**	**2.72**
		11/30/11	4	33.5375	134.15	33.0600	132.24	(1.91)	4	2.72
Subtotal			*18*		*589.99*		***595.08***	*5.09*	***18***	***2.72***
WARNACO GROUP INC CL A	**WRC**	**01/31/11**	**3**	**51.1833**	**153.55**	**50.0400**	**150.12**	**(3.43)**		
		05/27/11	3	55.6500	166.95	50.0400	150.12	(16.83)		
Subtotal			*6*		*320.50*		***300.24***	*(20.26)*		
WASHINGTON FEDL INC	WFSL	10/22/09	1	16.6000	16.60	13.9900	13.99	(2.61)	1	2.28
		10/26/09	10	17.0100	170.10✦	13.9900	139.90	(30.20)	4	2.28
		03/09/10	**4**	**19.3500**	**77.40**	**13.9900**	**55.96**	**(21.44)**	**2**	**2.28**
		03/17/10	9	20.3700	183.33	13.9900	125.91	(57.42)	3	2.28
		12/22/10	**11**	**16.7672**	**184.44**	**13.9900**	**153.89**	**(30.55)**	**4**	**2.28**
		04/08/11	3	17.3300	51.99	13.9900	41.97	(10.02)	1	2.28
		05/27/11	19	15.7900	300.01	13.9900	265.81	(34.20)	7	2.28
Subtotal			*57*		*983.87*		***797.43***	*(186.44)*	***22***	***2.28***

COHEN AND STEERS

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
BIOMED REALTY TR INC	BMR	04/03/11	25	18.3428	458.57♦	18.0800	452.00	(6 57)	20	4 42
		09/14/11	27	17.1685	463.55	18.0800	488.16	24.61	22	4.42
		10/11/11	26	16.9161	439.82	18.0800	470.08	30.26	21	4.42
		10/28/11	24	18 2362	437.67	18.0800	433.92	(3.75)	20	4.42
		11/03/11	19	18.3736	349.10	18.0800	343.52	(5.58)	16	4.42
		11/10/11	17	18.2011	309.42	18.0800	307.36	(2 06)	14	4 42
		11/21/11	27	17 3596	468.71	18 0800	488.16	19.45	22	4.42
Subtotal			165		*2,926.84*		*2,983.20*	56.36	135	*4.42*
BOSTON PPTYS INC	BXP	05/11/10	11	82 1990	904.19	99 6000	1,095.60	191 41	25	2.20
REIT		06/07/10	18	73.8305	1,328.95	99.6000	1,792.80	463.85	40	2.20
		06/14/10	6	78.7283	472.37	99.6000	597.60	125.23	14	2 20
		06/25/10	6	76.1033	456.62	99.6000	597.60	140.98	14	2.20
		07/30/10	2	81.9750	163.95	99.6000	199.20	35.25	5	2.20
		08/23/10	3	81.9900	245.97	99.6000	298.80	52.83	7	2 20
		01/13/11	10	86.9840	869.84	99.6000	996.00	126.16	22	2.20
		01/19/11	7	89.7271	628.09	99.6000	697.20	69.11	16	2.20
		04/12/11	7	94 6114	662 28	99.6000	697.20	34.92	16	2.20
		10/31/11	5	99.5500	497.75	99.6000	498.00	.25	11	2 20
		11/02/11	10	98.8690	988.69	99.6000	996.00	7.31	22	2.20
Subtotal			85		*7,218.70*		*8,466.00*	*1,247.30*	192	*2.20*
BRE PPTYS INC MARYLAND A	BRE	07/01/11	3	50.9800	152.94	50.4800	151.44	(1.50)	5	2.97
REIT		07/01/11	5	42.3800	211.90♦	50.4800	252.40	40.50	8	2.97
		07/18/11	8	52.3100	418.48	50.4800	403.84	(14.64)	12	2.97
		08/25/11	14	47.6914	667.68	50 4800	706.72	39 04	21	2.97
		08/26/11	7	47.9385	335.57	50.4800	353.36	17.79	11	2.97
		09/02/11	7	48.8514	341.96	50.4800	353.36	11.40	11	2.97
		10/03/11	9	40.7766	366.99	50.4800	454.32	87.33	14	2.97
Subtotal			53		*2,495.52*		*2,675.44*	*179.92*	82	*2.97*

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
BROOKFIELD OFFICE	BPO	04/26/11	3	22.1666	66.50✦	15.6400	46.92	(19 58)	2	3.58
PROPERTIES INC		05/01/11	4	24.4200	97.68✦	15.6400	62.56	(35.12)	3	3.58
		05/08/11	18	23.6800	426.24✦	15.6400	281.52	(144 72)	11	3.58
		05/21/11	1	24.4700	24.47✦	15.6400	15.64	(8.83)	1	3.58
		06/02/11	20	19 2095	384.19	15.6400	312.80	(71.39)	12	3.58
		06/02/11	6	21.6550	129.93✦	15.6400	93.84	(36 09)	4	3.58
		09/20/11	6	16.1733	97.04	15.6400	93.84	(3.20)	4	3.58
		11/07/11	20	16 4950	329 90	15 6400	312.80	(17 10)	12	3.58
		11/08/11	23	16.6208	382.28	15.6400	359.72	(22.56)	13	3.58
		12/07/11	38	15.5476	590.81	15.6400	594.32	3.51	22	3.58
Subtotal			139		2,529.04		2,173.96	(355.08)	84	3.58
CAMPUS CREST CMNTYS INC	CCG	10/15/10	37	12.6300	467.31	10.0600	372.22	(95.09)	24	6.36
		02/23/11	22	13.7209	301.86	10.0600	221.32	(80 54)	15	6.36
Subtotal			59		769.17		593.54	(175.63)	39	6.36
CBL & ASSOC PPTYS INC	CBL	10/20/11	31	13.7387	425.90	15.7000	486.70	60.80	27	5.35
REIT		12/15/11	28	15.1664	424.66	15.7000	439.60	14 94	24	5.35
		12/27/11	29	15.9713	463.17	15.7000	455.30	(7.87)	25	5.35
Subtotal			88		1,313 73		1,381.60	67.87	76	5.35
COLONIAL PPTYS T SBI ALA	CLP	11/05/10	22	19.5568	430.25	20.8600	458.92	28.67	14	2.87
REIT		01/10/11	32	18.5540	593.73	20.8600	667.52	73.79	20	2.87
		09/02/11	21	20.4495	429.44	20.8600	438.06	8 62	13	2 87
		10/11/11	15	18.2840	274.26	20.8600	312.90	38.64	9	2.87
		11/10/11	19	19.5147	370.78	20.8600	396.34	25.56	12	2.87
Subtotal			109		2,098.46		2,273.74	175.28	68	2.87
CUBESMART COM	CUBE	10/28/11	95	9.8406	934 86	10.6400	1,010.80	75.94	31	3.00

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
DCT INDUSTRIAL TRUST INC	DCT	03/30/11	71	5.9352	421.40✦	5.1200	363.52	(57.88)	20	5.46
		03/30/11	15	5.9353	89.03✦	5.1200	76.80	(12.23)	5	5.46
		03/30/11	5	5.6340	28.17✦	5.1200	25.60	(2.57)	2	5.46
		04/15/11	86	5.5903	480.77	5.1200	440.32	(40.45)	25	5.46
		06/20/11	221	5.1871	1,146.36	5.1200	1,131.52	(14.84)	62	5.46
		08/05/11	113	4.6291	523.09	5.1200	578.56	55.47	32	5.46
Subtotal			*511*		*2,688.82*		***2,616.32***	*(72.50)*	***146***	*5.46*
DDR CORP COM	DDR	12/17/10	40	13.3135	532.54	12.1700	486.80	(45.74)	13	2.62
		04/19/11	63	13.9073	876.16	12.1700	766.71	(109.45)	21	2.62
		07/11/11	7	14.6357	102.45	12.1700	85.19	(17.26)	3	2.62
		12/27/11	41	12.4475	510.35	12.1700	498.97	(11.38)	14	2.62
Subtotal			*151*		*2,021.50*		***1,837.67***	*(183.83)*	***51***	*2.62*
DIGITAL RLTY TR INC	DLR	10/04/11	10	53.3430	533.43	66.6700	666.70	133.27	28	4.07
		10/17/11	6	56.7083	340.25	66.6700	400.02	59.77	17	4.07
		10/19/11	9	59.0533	531.48	66.6700	600.03	68.55	25	4.07
		10/25/11	5	61.9920	309.96	66.6700	333.35	23.39	14	4.07
		10/28/11	9	62.3188	560.87	66.6700	600.03	39.16	25	4.07
		11/02/11	15	62.5046	937.57	66.6700	1,000.05	62.48	41	4.07
Subtotal			*54*		*3,213.56*		***3,600.18***	*386.62*	***150***	*4.07*
DOUGLAS EMMETT INC	DEI	09/29/11	21	17.6638	370.94	18.2400	383.04	12.10	11	2.85
		10/12/11	29	17.9086	519.35	18.2400	528.96	9.61	16	2.85
		10/19/11	20	18.0885	361.77	18.2400	364.80	3.03	11	2.85
		10/20/11	18	17.7172	318.91	18.2400	328.32	9.41	10	2.85
Subtotal			*88*		*1,570.97*		***1,605.12***	*34.15*	***48***	*2.85*
DUPONT FABROS TECHNOLOGY	DFT	01/21/11	14	21.0421	294.59	24.2200	339.08	44.49	7	1.98
		02/15/11	25	22.4388	560.97	24.2200	605.50	44.53	12	1.98
		12/07/11	14	23.7335	332.27	24.2200	339.08	6.81	7	1.98
Subtotal			*53*		*1,187.83*		***1,283.66***	*95.83*	***26***	*1.98*

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
EDUCATION REALTY TR INC	EDR	07/23/09	57	4.5691	260.44	10.2300	583.11	322.67	16	2.73
		09/08/11	43	9.1844	394.93	10.2300	439.89	44.96	13	2.73
Subtotal			*100*		*655.37*		***1,023.00***	*367.63*	**29**	*2.73*
ENTERTAINMENT PPTYS TR	EPR	10/20/11	11	39.9709	439.68	43.7100	480.81	41.13	31	6.40
REIT		10/28/11	9	45.3200	407.88	43.7100	393.39	(14.49)	26	6.40
		10/31/11	9	45.1111	406.00	43.7100	393.39	(12.61)	26	6.40
		11/02/11	8	45.2900	362.32	43.7100	349.68	(12.64)	23	6.40
Subtotal			*37*		*1,615.88*		***1,617.27***	*1.39*	**106**	*6.40*
EQTY LIFESTYLS PPTYS INC	ELS	10/07/09	1	44.3300	44.33	66.6900	66.69	22.36	2	2.24
		01/29/10	8	48.9312	391.45	66.6900	533.52	142.07	12	2.24
		02/09/10	7	47.6885	333.82	66.6900	466.83	133.01	11	2.24
		05/28/10	9	52.1800	469.62	66.6900	600.21	130.59	14	2.24
		03/09/11	12	57.4491	689.39	66.6900	800.28	110.89	18	2.24
		06/02/11	3	62.8900	188.67	66.6900	200.07	11.40	5	2.24
Subtotal			*40*		*2,117.28*		***2,667.60***	*550.32*	**62**	*2.24*
EQUITY RESIDENTIAL	EQR	03/11/10	24	38.0295	912.71	57.0300	1,368.72	456.01	55	3.98
REIT		05/28/10	6	45.8300	274.98	57.0300	342.18	67.20	14	3.98
		06/01/10	9	45.1277	406.15	57.0300	513.27	107.12	21	3.98
		11/04/10	7	50.5142	353.60	57.0300	399.21	45.61	16	3.98
		11/05/10	8	50.9087	407.27	57.0300	456.24	48.97	19	3.98
		11/17/10	19	48.3805	919.23	57.0300	1,083.57	164.34	44	3.98
		11/18/10	19	49.2884	936.48	57.0300	1,083.57	147.09	44	3.98
		02/28/11	31	55.0590	1,706.83	57.0300	1,767.93	61.10	71	3.98
		03/15/11	17	54.8058	931.70	57.0300	969.51	37.81	39	3.98
		04/26/11	8	58.9037	471.23	57.0300	456.24	(14.99)	19	3.98
		08/10/11	11	58.0300	638.33	57.0300	627.33	(11.00)	25	3.98
		10/06/11	7	52.6985	368.89	57.0300	399.21	30.32	16	3.98

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December 01, 2011 - December 30, 2011

EQUITIES (continued)

Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
EQUITY RESIDENTIAL	EQR	10/17/11	21	53.4695	1,122.86	57.0300	1,197.63	74.77	48	3 98
		10/19/11	5	55.5040	277.52	57.0300	285.15	7.63	12	3.98
		10/27/11	15	60.2986	904 48	57.0300	855.45	(49.03)	35	3.98
Subtotal			*207*		*10,632.26*		***11,805.21***	***1,172.95***	***478***	***3.98***
ESSEX PPTY TR INC COM *REIT*	ESS	10/11/11	5	124.4720	622.36	140.5100	**702.55**	80.19	**21**	2.96
EXTRA SPACE STORAGE INC	EXR	12/10/10	13	17.5415	228.04	24.2300	314.99	86.95	8	2.31
		01/20/11	30	18.4693	554.08	24.2300	726.90	172.82	17	2 31
		11/30/11	31	24.0074	744.23	24.2300	751.13	6.90	18	2.31
		12/23/11	19	24.2263	460.30	24.2300	460.37	.07	11	2.31
Subtotal			*93*		*1,986.65*		***2,253.39***	***266.74***	***54***	***2.31***
FDL R INV TR SBI NEW MD *REIT*	FRT	08/26/11	4	86.5675	346.27	90.7500	363.00	16.73	12	3.04
		09/20/11	9	85.9622	773.66	90.7500	816.75	43.09	25	3.04
		09/29/11	5	82.9400	414.70	90.7500	453.75	39.05	14	3.04
		11/28/11	7	85.3400	597.38	90.7500	635.25	37.87	20	3.04
Subtotal			*25*		*2,132.01*		***2,268.75***	***136.74***	***71***	***3.04***
GENERAL GROWTH PROPERTIE *INC SHS*	GGP	01/06/11	16	14.9962	239.94	15.0200	240.32	.38	7	2.66
		01/25/11	41	14.7273	603.82	15.0200	615.82	12.00	17	2.66
		01/27/11	3	14.4733	43.42	15.0200	45.06	1.64	2	2.66
		02/01/11	34	14.8300	504.22	15.0200	510.68	6.46	14	2.66
		03/17/11	81	14.7491	1,194.68	15.0200	1,216.62	21.94	33	2.66
		04/01/11	40	15.5127	620.51	15.0200	600.80	(19.71)	16	2.66
		08/19/11	18	13.2688	238.84	15 0200	270 36	31.52	8	2.66
Subtotal			*233*		*3,445.43*		***3,499.66***	***54.23***	***97***	***2.66***

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EQUITIES (continued)

Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
HCP INC	HCP	03/23/11	43	36.9325	1,588.10	41.4300	1,781.49	193.39	83	4.63
		08/10/11	38	32.4642	1,233.64	41.4300	1,574.34	340.70	73	4.63
		08/15/11	26	33.7961	878.70	41.4300	1,077.18	198.48	50	4.63
		08/23/11	18	34.1400	614.52	41.4300	745.74	131.22	35	4.63
		08/25/11	11	35.0963	386.06	41.4300	455.73	69.67	22	4.63
		08/30/11	14	36.8071	515.30	41.4300	580.02	64.72	27	4.63
		12/12/11	25	38.3440	958.60	41.4300	1,035.75	77.15	48	4.63
		12/14/11	11	38.4472	422.92	41.4300	455.73	32.81	22	4.63
		12/23/11	14	40.9571	573.40	41.4300	580.02	6.62	27	4.63
Subtotal			200		7,171.24		8,286.00	1,114.76	387	4.63
HEALTH CARE REIT INC COM	HCN	08/31/11	18	50.7138	912.85	54.5300	981.54	68.69	52	5.24
REIT		10/05/11	13	46.5569	605.24	54.5300	708.89	103.65	38	5.24
		12/12/11	28	50.4607	1,412.90	54.5300	1,526.84	113.94	81	5.24
		12/23/11	19	53.8963	1,024.03	54.5300	1,036.07	12.04	55	5.24
Subtotal			78		3,955.02		4,253.34	298.32	226	5.24
HERSHA HOSPTLTY TR A SBI	HT	01/29/10	24	3.7841	90.82	4.8800	117.12	26.30	6	4.91
REIT		03/25/10	70	5.2501	367.51	4.8800	341.60	(25.91)	17	4.91
		06/24/11	74	5.4747	405.13	4.8800	361.12	(44.01)	18	4.91
		08/11/11	84	3.8660	324.75	4.8800	409.92	85.17	21	4.91
Subtotal			252		1,188.21		1,229.76	41.55	62	4.91
HIGHWOODS PPTYS INC	HIW	09/29/11	1	28.4500	28.45	29.6700	29.67	1.22	2	5.72
REIT		10/04/11	15	26.1633	392.45	29.6700	445.05	52.60	26	5.72
		10/11/11	6	27.2733	163.64	29.6700	178.02	14.38	11	5.72
		10/28/11	18	31.1505	560.71	29.6700	534.06	(26.65)	31	5.72
		11/10/11	19	29.4294	559.16	29.6700	563.73	4.57	33	5.72
Subtotal			59		1,704.41		1,750.53	46.12	103	5.72

COHEN AND STEERS

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
HOST HOTELS & RESORTS	HST	12/15/10	9	15.7844	142.06✦	14.7700	132.93	(9.13)	2	1.35
REIT		03/15/11	54	17.2098	929.33	14.7700	797.58	(131.75)	11	1.35
		03/15/11	4	14.8725	59.49✦	14.7700	59.08	(0.41)	1	1.35
		03/17/11	47	17.1523	806.16	14.7700	694.19	(111.97)	10	1.35
		03/28/11	7	18.4200	128.94✦	14.7700	103.39	(25.55)	2	1.35
		04/02/11	11	18.1181	199.30✦	14.7700	162.47	(36.83)	3	1.35
		04/07/11	30	16.9693	509.08	14.7700	443.10	(65.98)	6	1.35
		04/08/11	29	16.7851	486.77	14.7700	428.33	(58.44)	6	1.35
		05/05/11	16	17.3281	277.25	14.7700	236.32	(40.93)	4	1.35
		05/09/11	36	17.3763	625.55	14.7700	531.72	(93.83)	8	1.35
		10/17/11	13	12.0561	156.73	14.7700	192.01	35.28	3	1.35
		10/19/11	28	12.9689	363.13	14.7700	413.56	50.43	6	1.35
		11/02/11	89	14.0332	1,248.96	14.7700	1,314.53	65.57	18	1.35
Subtotal			*373*		*5,932.75*		***5,509.21***	*(423.54)*	***80***	***1.35***
HUDSON PAC PPTYS INC	HPP	06/24/10	27	17.7292	478.69	14.1600	382.32	(96.37)	14	3.53
		06/24/10	17	17.4870	297.28✦	14.1600	240.72	(56.56)	9	3.53
		08/18/10	18	16.4294	295.73	14.1600	254.88	(40.85)	9	3.53
		04/28/11	9	15.0977	135.88	14.1600	127.44	(8.44)	5	3.53
Subtotal			*71*		*1,207.58*		***1,005.36***	*(202.22)*	***37***	***3.53***
HYATT HOTELS CORP	H	10/11/10	5	41.4140	207.07	37.6400	188.20	(18.87)		
		04/14/11	16	41.1125	657.80	37.6400	602.24	(55.56)		
		05/05/11	11	43.9472	483.42	37.6400	414.04	(69.38)		
Subtotal			***32***		*1,348.29*		***1,204.48***	*(143.81)*		

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EQUITIES (continued)

Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
KILROY REALTY CORP	KRC	04/06/11	4	39.3200	157.28	38.0700	152.28	(5.00)	6	3.67
REIT		04/08/11	12	39.2275	470.73	38.0700	456.84	(13.89)	17	3.67
		05/05/11	12	41.5341	498.41	38.0700	456.84	(41.57)	17	3.67
		05/12/11	17	40.1288	682.19	38.0700	647.19	(35.00)	24	3.67
		10/25/11	11	35.2027	387.23	38.0700	418.77	31.54	16	3.67
Subtotal			56		2,195.84		2,131.92	(63.92)	80	3.67
KIMCO REALTY CORP MD COM	KIM	03/19/11	8	19.5100	156.08✦	16.2400	129.92	(26.16)	7	4.67
REIT		04/15/11	9	18.0900	162.81	16.2400	146.16	(16.65)	7	4.67
		05/09/11	25	18.9796	474.49✦	16.2400	406.00	(68.49)	19	4.67
		05/12/11	5	19.0520	95.26✦	16.2400	81.20	(14.06)	4	4.67
		06/14/11	55	17.4670	960.69	16.2400	893.20	(67.49)	42	4.67
		06/21/11	39	18.1000	705.90	16.2400	633.36	(72.54)	30	4.67
		06/30/11	17	18.7182	318.21	16.2400	276.08	(42.13)	13	4.67
		07/13/11	14	19.2671	269.74	16.2400	227.36	(42.38)	11	4.67
		12/19/11	23	16.1700	371.91	16.2400	373.52	1.61	18	4.67
Subtotal			195		3,515.09		3,166.80	(348.29)	151	4.67
LIBERTY PPTY TR SBI	LRY	12/17/10	20	30.6890	613.78	30.8800	617.60	3.82	38	6.15
REIT		12/27/10	16	32.0181	512.29	30.8800	494.08	(18.21)	31	6.15
		01/10/11	12	32.1483	385.78	30.8800	370.56	(15.22)	23	6.15
		01/14/11	16	32.6600	522.56	30.8800	494.08	(28.48)	31	6.15
		05/09/11	15	34.9700	524.55	30.8800	463.20	(61.35)	29	6.15
		08/15/11	14	31.1092	435.53	30.8800	432.32	(3.21)	27	6.15
Subtotal			93		2,994.49		2,871.84	(122.65)	179	6.15
MACERICH CO	MAC	05/19/11	9	52.3455	471.11	50.6000	455.40	(15.71)	20	4.34
REIT		05/26/11	14	52.8514	739.92	50.6000	708.40	(31.52)	31	4.34
		08/23/11	9	46.2200	415.98	50.6000	455.40	39.42	20	4.34
Subtotal			32		1,627.01		1,619.20	(7.81)	71	4.34

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EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
NATIONAL RETAIL PPTYS	NNN	08/03/11	15	24.7900	371.85	26.3800	395.70	23.85	24	5.83
INC		08/05/11	33	24.0951	795.14	26.3800	870.54	75.40	51	5.83
Subtotal			48		1,166.99		1,266.24	99.25	75	5.83
ORIENT-EXPRESS HOTELS A	OEH	01/20/11	38	12.5657	477.50	7.4700	283.86	(193.64)		
		05/05/11	48	11.7033	561.76	7.4700	358.56	(203.20)		
Subtotal			86		1,039.26		642.42	(396.84)		
PEBBLEBROOK HOTEL TRUST	PEB	07/23/10	21	17.0714	358.50	19.1800	402.78	44.28	11	2.50
		04/19/11	25	21.0180	525.45	19.1800	479.50	(45.95)	12	2.50
Subtotal			46		883.95		882.28	(1.67)	23	2.50
PIEDMONT OFFICE REALTY	PDM	11/18/11	26	16.9415	440.48	17.0400	443.04	2.56	33	7.39
TR INC SHS CL A		11/28/11	26	16.4334	427.27	17.0400	443.04	15.77	33	7.39
		12/07/11	20	16.6515	333.03	17.0400	340.80	7.77	26	7.39
Subtotal			72		1,200.78		1,226.88	26.10	92	7.39
POST PROPERTIES INC	PPS	05/11/10	6	27.7583	166.55	43.7200	262.32	95.77	6	2.01
REIT		10/11/10	8	29.6800	237.44	43.7200	349.76	112.32	8	2.01
		10/13/10	11	30.5581	336.14	43.7200	480.92	144.78	10	2.01
		09/15/11	11	42.0418	462.46	43.7200	480.92	18.46	10	2.01
		09/20/11	9	41.4177	372.76	43.7200	393.48	20.72	8	2.01
Subtotal			45		1,575.35		1,987.40	392.05	42	2.01
PROLOGIS INC	PLD	01/28/11	9	34.1977	307.78✦	28.5900	257.31	(50.47)	11	3.91
		02/11/11	9	34.2300	308.07✦	28.5900	257.31	(50.76)	11	3.91
		02/16/11	6	30.2950	181.77✦	28.5900	171.54	(10.23)	7	3.91
		02/18/11	8	32.1125	256.90✦	28.5900	228.72	(28.18)	9	3.91
		02/19/11	6	32.0566	192.34✦	28.5900	171.54	(20.80)	7	3.91
		02/23/11	6	31.0233	186.14✦	28.5900	171.54	(14.60)	7	3.91
		05/19/11	35	35.8888	1,256.11	28.5900	1,000.65	(255.46)	40	3.91
		05/26/11	13	36.4830	474.28	28.5900	371.67	(102.61)	15	3.91
		06/13/11	21	32.2476	677.20	28.5900	600.39	(76.81)	24	3.91
		06/14/11	19	33.4542	635.63	28.5900	543.21	(92.42)	22	3.91

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EQUITIES (continued)

Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
PROLOGIS INC	PLD	06/20/11	27	34.1044	920.82	28.5900	771.93	(148.89)	31	3.91
		06/24/11	50	34.4238	1,721.19	28.5900	1,429.50	(291.69)	56	3.91
		11/18/11	10	27.4680	274.68	28.5900	285.90	11.22	12	3.91
		12/07/11	6	28.5583	171.35	28.5900	171.54	.19	7	3 91
Subtotal			225		*7,564.26*		***6,432.75***	*(1,131.51)*	***259***	3.91
PUBLIC STORAGE $0.10	PSA	12/06/10	14	99.1078	1,387.51	134.4600	1,882.44	494.93	54	2.82
REIT		12/07/10	4	99.7000	398 80	134 4600	537.84	139 04	16	2.82
		12/08/10	6	98.5666	591.40	134.4600	806.76	215.36	23	2.82
		12/17/10	10	98.2490	982.49	134.4600	1,344.60	362.11	38	2.82
		12/23/10	7	100.6057	704.24	134.4600	941.22	236.98	27	2.82
		10/27/11	6	132.1666	793.00	134.4600	806.76	13.76	23	2.82
		11/18/11	7	124 7042	872.93	134.4600	941 22	68.29	27	2 82
		11/28/11	3	125.2033	375.61	134.4600	403.38	27.77	12	2.82
		11/29/11	4	126.5000	506.00	134 4600	537.84	31.84	16	2 82
		12/23/11	4	133.9950	535.98	134.4600	537.84	1.86	16	2.82
Subtotal			65		*7,147.96*		***8,739.90***	*1,591.94*	***252***	*2.82*
REGENCY CENTERS CORP	REG	02/28/11	13	45 0830	586.08	37.6200	489 06	(97.02)	25	4.91
REIT		03/04/11	11	43.5454	479.00	37.6200	413.82	(65.18)	21	4.91
		03/09/11	10	44.2530	442.53	37.6200	376.20	(66.33)	19	4 91
		04/01/11	23	43.5147	1,000.84	37.6200	865.26	(135.58)	43	4.91
		04/18/11	13	42.8153	556.60	37.6200	489.06	(67.54)	25	4.91
		06/24/11	10	42.6600	426.60	37.6200	376.20	(50.40)	19	4 91
		07/01/11	14	44.9514	629.32	37.6200	526.68	(102.64)	26	4.91
		10/19/11	10	36.2530	362.53	37.6200	376.20	13.67	19	4.91
		10/20/11	8	36.1475	289.18	37.6200	300.96	11.78	15	4.91
Subtotal			*112*		*4,772.68*		***4,213.44***	*(559.24)*	***212***	*4.91*
RLJ LODGING TRUST	RLJ	05/12/11	57	18 0003	1,026 02	16.8300	959.31	(66.71)	35	3 56
COMMON SHARES										

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December 01, 2011 December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
SENIOR HSG PPTYS TRSBI	SNH	06/28/11	102	22.9826	2,344.23	22.4400	2,288.88	(55.35)	156	6.77
SIMON PROPERTY GROUP DEL	SPG	09/11/09	2	67.6350	135 27	128 9400	257.88	122 61	8	2.79
REIT		09/21/09	1	66.4700	66.47	128.9400	128.94	62.47	4	2.79
		12/21/09	1	75.4900	75.49	128 9400	128.94	53.45	4	2.79
		02/23/10	35	77 6228	2,716 80	128.9400	4,512.90	1,796.10	126	2.79
		02/26/10	10	79.3000	793.00	128.9400	1,289.40	496.40	36	2.79
		03/11/10	16	80.6700	1,290.72	128.9400	2,063.04	772.32	58	2.79
		04/14/10	9	87.5377	787.84	128.9400	1,160.46	372.62	33	2.79
		08/05/10	9	93.3955	840.56	128.9400	1,160.46	319.90	33	2.79
		08/31/10	9	90.0177	810.16	128.9400	1,160.46	350.30	33	2.79
		11/17/10	6	97.0700	582.42	128.9400	773.64	191.22	22	2.79
		11/22/10	7	98.4614	689 23	128 9400	902.58	213 35	26	2 79
		12/06/10	11	102.1981	1,124.18	128.9400	1,418.34	294.16	40	2.79
		01/28/11	4	100.1350	400.54	128.9400	515.76	115.22	15	2.79
		02/24/11	9	104.8344	943.51	128.9400	1,160.46	216.95	33	2.79
		04/07/11	12	106.3575	1,276.29	128.9400	1,547.28	270.99	44	2.79
		04/08/11	9	105.8911	953 02	128 9400	1.160.46	207.44	33	2 79
		04/12/11	8	105.0187	840.15	128.9400	1,031.52	191.37	29	2.79
		09/12/11	10	115.3200	1,153.20	128.9400	1,289.40	136.20	36	2 79
Subtotal			168		15,478.85		21,661.92	6,183.07	613	2.79
SL GREEN REALTY CORP	SLG	10/07/10	9	64.2422	578.18	66.6400	599.76	21.58	9	1.50
REIT		11/05/10	5	67.6100	338.05✦	66.6400	333.20	(4.85)	5	1.50
		11/10/10	8	64.9900	519.92	66.6400	533.12	13.20	8	1.50
		01/06/11	5	67.5760	337.88	66.6400	333.20	(4.68)	5	1.50
		01/14/11	6	70.9950	425.97	66.6400	399.84	(26.13)	6	1.50
		02/02/11	7	74.0200	518.14	66.6400	466.48	(51.66)	7	1.50

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EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
SL GREEN REALTY CORP	SLG	03/03/11	14	74.0700	1,036.98	66.6400	932.96	(104.02)	14	1.50
		09/15/11	2	70.2650	140.53	66.6400	133.28	(7.25)	2	1.50
		11/18/11	6	65.6833	394.10	66.6400	399.84	5.74	6	1.50
Subtotal			62		4,289.75		4,131.68	(158.07)	62	1.50
TANGER FACTORY OUTLT CEN	SKT	10/25/11	26	27.9630	727.04	29.3200	762.32	35.28	21	2.72
REIT		10/27/11	17	28.5652	485.61	29.3200	498.44	12.83	14	2.72
		11/02/11	15	28.2920	424.38	29.3200	439.80	15.42	12	2.72
		11/17/11	15	28.0106	420.16	29.3200	439.80	19.64	12	2.72
Subtotal			73		2,057.19		2,140.36	83.17	59	2.72
TAUBMAN CENTERS INC COM	TCO	10/13/10	2	48.9650	97.93	62.1000	124.20	26.27	4	2.89
REITS-REGIONAL MALLS		11/02/10	12	47.4666	569.60	62.1000	745.20	175.60	22	2.89
		04/14/11	7	54.4428	381.10	62.1000	434.70	53.60	13	2.89
		06/20/11	15	58.8780	883.17	62.1000	931.50	48.33	27	2.89
		10/03/11	9	48.3333	435.00	62.1000	558.90	123.90	17	2.89
		10/04/11	7	49.1700	344.19	62.1000	434.70	90.51	13	2.89
Subtotal			52		2,710.99		3,229.20	518.21	96	2.89
UDR INC	UDR	11/09/10	10	22.4900	224.90	25.1000	251.00	26.10	9	3.42
		01/06/11	13	22.8476	297.02	25.1000	326.30	29.28	12	3.42
		01/07/11	26	22.5773	587.01	25.1000	652.60	65.59	23	3.42
		02/09/11	26	23.5100	611.26	25.1000	652.60	41.34	23	3.42
		04/05/11	30	24.5716	737.15	25.1000	753.00	15.85	26	3.42
		07/11/11	6	25.3966	152.38	25.1000	150.60	(1.78)	6	3.42
Subtotal			111		2,609.72		2,786.10	176.38	99	3.42

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) *Description*	*Symbol*	*Acquired*	*Quantity*	*Unit Cost Basis*	*Total Cost Basis*	*Estimated Market Price*	*Estimated Market Value*	*Unrealized Gain/(Loss)*	*Estimated Annual Income*	*Current Yield%*
VENTAS INC	**VTR**	**12/21/10**	**8**	**50.8087**	**406.47**	**55.1300**	**441.04**	**34.57**	**19**	**4.17**
REIT		03/03/11	31	53.0906	1,645.81	55.1300	1,709.03	63.22	72	4.17
		03/04/11	**10**	**53.0420**	**530.42**	**55.1300**	**551.30**	**20.88**	**23**	**4.17**
		08/09/11	12	45.3733	544.48	55.1300	661.56	117.08	28	4.17
		08/10/11	**13**	**46.7753**	**608.08**	**55.1300**	**716.69**	**108.61**	**30**	**4.17**
	Subtotal		*74*		*3,735.26*		***4,079.62***	*344.36*	***172***	*4.17*
VORNADO REALTY TRUST COM	VNO	12/08/10	12	82.2791	987.35	76.8600	922.32	(65.03)	34	3.59
REIT		**12/09/10**	**7**	**81.5457**	**570.82**	**76.8600**	**538.02**	**(32.80)**	**20**	**3.59**
		01/06/11	6	83.8216	502.93	76.8600	461.16	(41.77)	17	3.59
		01/11/11	**6**	**82.8433**	**497.06**	**76.8600**	**461.16**	**(35.90)**	**17**	**3.59**
		02/23/11	**11**	**88.5590**	**974.15**	76.8600	**845.46**	**(128.69)**	**31**	**3.59**
		04/15/11	5	90.7280	453.64	76.8600	384.30	(69.34)	14	3.59
		04/18/11	**6**	**89.4666**	**536.80**	**76.8600**	**461.16**	**(75.64)**	**17**	**3.59**
		04/21/11	8	92.1837	737.47	76.8600	614.88	(122.59)	23	3.59
		04/27/11	**5**	**94.8300**	**474.15**	**76.8600**	**384.30**	**(89.85)**	**14**	**3.59**
		08/05/11	7	80.4785	563.35	76.8600	538.02	(25.33)	20	3.59
	Subtotal		*73*		*6,297.72*		***5,610.78***	*(686.94)*	***207***	*3.59*
WEINGARTEN RLTY INVS SBI	**WRI**	**04/01/11**	**17**	**24.9058**	**423.40**	**21.8200**	**370.94**	**(52.46)**	**19**	**5.04**
REIT		04/21/11	27	25.8266	697.32	21.8200	589.14	(108.18)	30	5.04
		05/12/11	**33**	**26.4806**	**873.86**	**21.8200**	**720.06**	**(153.80)**	**37**	**5.04**
		06/13/11	28	23.8732	668.45	21.8200	610.96	(57.49)	31	5.04
		10/12/11	1	21.4200	21.42	21.8200	21.82	.40	2	5.04
	Subtotal		*106*		*2,684.45*		***2,312.92***	*(371.53)*	***119***	*5.04*
	TOTAL				168,739.10		**179,977.26**	11,238.16	**6,393**	3.55
	TOTAL PRINCIPAL INVESTMENTS				176,579.42		**187,817.58**	11,238.16	**6,398**	3.41

Bank of America Merrill Lynch

COHEN AND STEERS

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

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

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF INCOME INVESTMENTS

CASH/MONEY ACCOUNTS Description	Quantity	Total Cost Basis	Estimated Market Price	Estimated Market Value	Estimated Annual Income	Est. Annual Yield%
CASH	157.90	157.90		**157.90**		
ISA BANK OF AMERICA	573.00	573 00	1 0000	**573.00**		.08
TOTAL		**730.90**		**730.90**		.08
TOTAL INCOME INVESTMENTS		**730.90**		**730.90**		.06

LONG PORTFOLIO	Adjusted/Total Cost Basis	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Accrued Interest	Estimated Annual Income	Current Yield%
TOTAL PRINCIPAL/INCOME INVESTMENTS	177,310.32	**188,548.48**	11,238.16		**6,398**	3.39

YOUR TRUST MANAGEMENT ACCOUNT TRANSACTIONS

DIVIDENDS/INTEREST INCOME TRANSACTIONS

Date	Transaction Type	Quantity	Description	Income Cash	Principal Cash	Income Year To Date
12/30	Interest Credit		**ISA BANK OF AMERICA** **INTEREST** FROM 11/30 THRU 12/30	.44		
	Subtotal (Taxable Interest)			.44		7.43
12/06	Dividend		HIGHWOODS PPTYS INC REIT **DIVIDEND** HOLDING 54.0000 **PAY DATE 12/06/2011**	22.95		

PIMCO TR MET W MFS

MERRILL LYNCH UNIFIED MANAGED ACCOUNT

December 01, 2011 - December 30, 2011

YOUR INVESTMENT STRATEGY - 4 MF/ETF UDP FIXED INCOME TAX

PIMCO TOTAL RETURN FD 45.00% RATE: *
METROPOLITAN WEST TOTAL I 20.00% RATE: *
MFS RESEARCH BOND CL I 20.00% RATE: *
ISHRS BRCLYS AGGREGATE BD FD 15.00% RATE: *

Rate shown above is the Style Manager Expense Rate. The "Style Manager Expense Rate" section in the UMA disclosure statement provides you with the expense rate payable to all of the available style managers, and the **"Your Account Fees" section in the UMA client agreement provides additional information, including the Merrill Lynch Fee Rate. If a style manager(s) in your portfolio has changed, please note that** the expense rate for the new style manager may be different. * Please see the Fund's prospectus or other disclosure statement for a description of its fees and expenses*. **The percentage allocations next to the name of the above Style Manager(s) and/or Fund(s) are based, as applicable, on target allocations or allocations as of a particular date for the Portfolio** or Strategy selected. Allocations for any particular account may differ from the allocations indicated above. For additional information, see the UMA client agreement, disclosure **statement and profiles.**

We encourage you to contact your Financial Advisor **whenever there are changes in your financial circumstances or investment objectives, or if you wish to impose or modify any reasonable restrictions in the management** of your account. If you would like to receive a copy of the UMA disclosure statement or a copy of the disclosure statement(s) for your style manager(s), without charge, please send a **written request to: Merrill Lynch, Managed Account Advisors, 101 Hudson Street, 9th Floor, Jersey City, NJ 07302-3997.**

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

CASH/MONEY ACCOUNTS Description	Quantity	Total Cost Basis	Estimated Market Price	Estimated Market Value	Estimated Annual Income	Est Annual Yield%
CASH	0.65	0.65		.65		
ISA BANK OF AMERICA	11,583.00	11,583 00	1.0000	**11,583.00**	**9**	08
TOTAL		**11,583.65**		**11,583.65**	**9**	.08

MUTUAL FUNDS/CLOSED END FUNDS/UIT Description	Quantity	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Total Client Investment	Cumulative Investment Return ($)	Estimated Annual Income	Current Yield%
ISHARES BARCLAYS AGGRGT	**512**	**53,591.48**	**110.2500**	**56,448.00**	**2,856.52**	**53,591**	**2,856**	**1,615**	**2.86**
AGGREGATE BD FUND									
SYMBOL. AGG Initial Purchase 09/25/'09									
Fixed Income 100%									
METROPOLITAN WEST TOTAL	7,171	65,908.98	10 3700	**74,363.27**	8,454.29	65,908	**8,454**	**3,435**	4 61

Bank of America
Merrill Lynch

PIMCO TR MET W MFS

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

MUTUAL FUNDS/CLOSED END FUNDS/UIT (continued) Description	Quantity	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Total Client Investment	Cumulative Investment Return ($)	Estimated Annual Income	Current Yield%
RETURN BOND FD CL I SYMBOL: MWTIX Initial Purchase:10/20/08 Fixed Income 100%									
MFS RESEARCH BOND FUND CL I SYMBOL: MRBIX Initial Purchase:10/20/08 Fixed Income 100%	7,063	62,839.94	10.7000	**75,574.10**	12,734.16	62,839	**12,734**	**2,974**	3.93
PIMCO TOTAL RETURN FUND CL P SYMBOL: PTTPX Initial Purchase:10/20/08 Fixed Income 100%	15,599	161,644.40	10.8700	**169,561.13**	7,916.73	161,644	**7,916**	**5,428**	3.20
Subtotal (Fixed Income)				*375,946.50*					
TOTAL		343,984 80		**375,946.50**	31,961 70		**31,960**	**13,452**	3.58
TOTAL PRINCIPAL INVESTMENTS		355,568 45		**387,530.15**	31,961.70			**13,461**	3 47

Total Client Investment: Cost of shares directly purchased and still held. Does not include shares purchased through reinvestment

Cumulative Investment Return: Estimated Market Value minus Total Client Investment. Cumulative Investment Return is the dollar value of the capital appreciation (depreciation) of all shares purchased and still held, including shares acquired through reinvestment of dividends and distributions, which may be greater or less than the actual income distributed.

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

Initial Purchase: Date of your initial investment in this fund.

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

PIMCO TR MET W MFS

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF INCOME INVESTMENTS

December 01, 2011 - December 30, 2011

CASH/MONEY ACCOUNTS Description	Quantity	Total Cost Basis	Estimated Market Price	Estimated Market Value	Estimated Annual Income	Est. Annual Yield%
CASH	999.17	999.17		**999.17**		
ISA BANK OF AMERICA	1,486.00	1,486.00	1.0000	**1,486.00**	**1**	.08
TOTAL		2,485.17		**2,485.17**	**1**	.08
TOTAL INCOME INVESTMENTS		**2,485.17**		**2,485.17**	**1**	.05

LONG PORTFOLIO	Adjusted/Total Cost Basis	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Accrued Interest	Estimated Annual Income	Current Yield%
TOTAL PRINCIPAL/INCOME INVESTMENTS	358,053.62	**390,015.32**	31,961.70		**13,462**	3.45

YOUR TRUST MANAGEMENT ACCOUNT TRANSACTIONS

DIVIDENDS/INTEREST INCOME TRANSACTIONS

Date	Transaction Type	Quantity	Description	Income Cash	Principal Cash	Income Year To Date
12/30	Interest Credit		ISA BANK OF AMERICA INTEREST FROM 11/30 THRU 12/30	.94		
	Subtotal (Taxable Interest)			*.94*		*10.82*
12/01	Dividend		MFS RESEARCH BOND FUND CL I DIVIDEND PAY DATE 11/30/2011	242.47		
12/01	Dividend		METROPOLITAN WEST TOTAL RETURN BOND FD CL I DIVIDEND PAY DATE 11/30/2011	275.79		
12/01	Dividend		PIMCO TOTAL RETURN FUND CL P	488 61		

LAZARD

MERRILL LYNCH UNIFIED MANAGED ACCOUNT

December 01, 2011 - December 30, 2011

YOUR INVESTMENT STRATEGY - LAZARD EME ADR SMA 100.00% RATE: 0.350%

Rate shown above is the Style Manager Expense Rate. The "Style Manager Expense Rate" section in the UMA disclosure statement provides you with the expense rate payable to all of the available style managers, and the "Your Account Fees" section in the UMA client agreement provides additional information, including the Merrill Lynch Fee Rate. If a style manager(s) in your portfolio has changed, please note that the expense rate for the new style manager may be different. * Please see the Fund's prospectus or other disclosure statement for a description of its fees and expenses*. The percentage allocations next to the name of the above Style Manager(s) and/or Fund(s) are based, as applicable, on target allocations or allocations as of a particular date for the Portfolio or Strategy selected. Allocations for any particular account may differ from the allocations indicated above. For additional information, see the UMA client agreement, disclosure statement and profiles.

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

CASH/MONEY ACCOUNTS

Description	Quantity	Total Cost Basis	Estimated Market Price	Estimated Market Value	Estimated Annual Income	Est. Annual Yield%
CASH	0.53	0.53		.53		
ISA BANK OF AMERICA	1,940.00	1,940.00	1.0000	1,940.00	2	.08
TOTAL		1,940.53		1,940.53	2	.08

EQUITIES

Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
AKBANK TURK SPON ADR REG	AKBTY	11/12/10	110	12.3600	1,359.60	6.2800	690.80	(668.80)	15	2.16
ANONIM SIRKETI		02/25/11	55	9.7347	535.41	6.2800	345.40	(190.01)	8	2.16
Subtotal			*165*		*1,895.01*		**1,036.20**	*(858.81)*	**23**	**2.16**
AMERICA MOVIL SAB DE CV ADR	AMX	11/12/10	106	28.4350	3,014.11	22.6000	2,395.60	(618.51)	31	1.26
		03/15/11	4	27.3475	109.39	22.6000	90.40	(18.99)	2	1.26
Subtotal			*110*		*3,123.50*		**2,486.00**	*(637.50)*	**33**	**1.26**

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Bank of America Merrill Lynch

LAZARD

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
BANCO DO BRASIL SA-SPON	BDORY	11/12/10	152	20.1600	3,064.32	12.6000	1,915.20	(1,149.12)	67	3.48
		02/24/11	9	18.1466	163.32	12.6000	113.40	(49.92)	4	3.48
		02/25/11	8	18.3287	146.63	12.6000	100.80	(45.83)	4	3.48
		05/17/11	11	17.7472	195.22	12.6000	138.60	(56.62)	5	3.48
Subtotal			*180*		*3,569.49*		***2,268.00***	*(1,301.49)*	***80***	3.48
BANCO MACRO SA-	BMA	11/12/10	41	49.7600	2,040.16	19.5000	799.50	(1,240.66)	122	15.23
ADR		03/15/11	1	40.0200	40.02	19.5000	19.50	(20.52)	3	15.23
		03/29/11	1	39.5500	39.55	19.5000	19.50	(20.05)	3	15.23
		03/30/11	6	40.7516	244.51	19.5000	117.00	(127.51)	18	15.23
		05/06/11	7	35.3328	247.33	19.5000	136.50	(110.83)	21	15.23
Subtotal			*56*		*2,611.57*		***1,092.00***	*(1,519.57)*	***167***	*15.23*
BANK MANDIRI TBK-UNSPON	PPERY	01/04/11	94	7.2656	682.97	7.3000	686.20	3.23	11	1.57
ADR		02/24/11	2	6.9250	13.85	7.3000	14.60	.75	1	1.57
		02/25/11	3	7.0066	21.02	7.3000	21.90	.88	1	1.57
		02/28/11	4	7.0050	28.02	7.3000	29.20	1.18	1	1.57
Subtotal			*103*		*745.86*		***751.90***	6.04	***14***	*1.57*
BIDVEST GROUP LTD ADR	BDVSY	02/25/11	43	44.6151	1,918.45	37.9800	1,633.14	(285.31)	54	3.30
		03/15/11	2	41.2700	82.54	37.9800	75.96	(6.58)	3	3.30
		04/21/11	7	44.4371	311.06	37.9800	265.86	(45.20)	9	3.30
Subtotal			***52***		*2,312.05*		***1,974.96***	*(337.09)*	***66***	3.30
CHINA CONSTRUCT UNSPN AD	CICHY	12/06/11	99	14.5431	1,439.77	13.9400	1,380.06	(59.71)	54	3.85
CIELO S A SPONSORED ADR	CIOXY	11/12/10	81	21.9998	1,781.99	25.9200	2,099.52	317.53	128	6.05
		12/09/10	13	21.1430	274.86	25.9200	336.96	62.10	21	6.05
		12/10/10	24	21.1495	507.59	25.9200	622.08	114.49	38	6.05
		03/15/11	7	21.3757	149.63	25.9200	181.44	31.81	11	6.05
Subtotal			*125*		*2,714.07*		***3,240.00***	525.93	***198***	6.05

LAZARD

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
CLICKS GROUP LTD SHS	CCKRY	05/27/11	27	25.1603	679.33	22.0000	594.00	(85.33)	16	2.66
		05/31/11	24	25.0658	601.58	22.0000	528.00	(73.58)	15	2.66
		06/01/11	9	25.3677	228.31	22.0000	198.00	(30.31)	6	2.66
		07/05/11	19	25.4221	483.02	22.0000	418.00	(65.02)	12	2.66
Subtotal			79		*1,992.24*		***1,738.00***	*(254.24)*	***49***	2.66
COML INL BK SP ADR	CIBEY	11/12/10	370	7.4600	2,760.20	2.9900	1,106.30	(1,653.90)	55	4.91
		11/25/10	14	7.2021	100.83✦	2.9900	41.86	(58.97)	3	4.91
		11/26/10	7	7.1314	49.92✦	2.9900	20.93	(28.99)	2	4.91
		11/27/10	16	6.8112	108.98✦	2.9900	47.84	(61.14)	3	4.91
		11/30/10	16	6.5118	104.19✦	2.9900	47.84	(56.35)	3	4.91
		12/01/10	17	6.5288	110.99✦	2.9900	50.83	(60.16)	3	4.91
		03/15/11	9	5.1100	45.99	2.9900	26.91	(19.08)	2	4.91
Subtotal			*449*		*3,281.10*		***1,342.61***	*(1,938.59)*	***71***	4.91
COMP DE BEBIDAS SPN ADR	ABV	12/17/10	37	28.9948	1,072.81	36.0900	1,335.33	262.52	29	2.13
		02/24/11	25	26.4320	660.80	36.0900	902.25	241.45	20	2.13
		05/09/11	3	32.4133	97.24	36.0900	108.27	11.03	3	2.13
Subtotal			65		*1,830.85*		***2,345.85***	*515.00*	***52***	2.13
COMP SIDER NACL SPNS ADR	SID	11/12/10	112	16.9900	1,902.88	8.1800	916.16	(986.72)	72	7.77
		12/09/10	37	16.3237	603.98	8.1800	302.66	(301.32)	24	7.77
		03/15/11	2	16.2250	32.45	8.1800	16.36	(16.09)	2	7.77
		05/03/11	14	15.4292	216.01	8.1800	114.52	(101.49)	9	7.77
		06/24/11	39	11.9294	465.25	8.1800	319.02	(146.23)	25	7.77
Subtotal			204		*3,220.57*		***1,668.72***	*(1,551.85)*	***132***	7.77
COMPANHIA ENERG DE ADR	CIG	11/12/10	145	17.1460	2,486.17	17.7900	2,579.55	93.38	137	5.28
		12/08/10	25	17.2624	431.56	17.7900	444.75	13.19	24	5.28
		03/15/11	4	17.9150	71.66	17.7900	71.16	(0.50)	4	5.28
Subtotal			***174***		*2,989.39*		***3,095.46***	*106.07*	***165***	5.28

Bank of America
Merrill Lynch

LAZARD

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
DESARROLLADORA SAB ADR	HXM	02/24/11	9	28.0833	252.75	16.8700	151.83	(100.92)		
		02/25/11	22	28.4372	625.62	16.8700	371.14	(254.48)		
		02/28/11	16	27.9162	446.66	16.8700	269.92	(176.74)		
Subtotal			47		1,325.03		792.89	(532.14)		
GRUPO TELEVISA SA ADR	TV	11/12/10	76	22.7050	1,725.58	21.0600	1,600.56	(125.02)	11	.66
		02/24/11	4	23.7350	94.94	21.0600	84.24	(10.70)	1	.66
Subtotal			80		1,820.52		1,684.80	(135.72)	12	.66
↓ INFOSYS TECH LTD ADR	INFY	11/12/10	30	66.4000	1,992.00	51.3800	1,541.40	(450.60)	22	1.37
KB FINL GROUP INC SPN AD	KB	08/12/11	34	37.9414	1,290.01	31.3400	1,065.56	(224.45)	3	.24
		09/06/11	13	37.6823	489.87	31.3400	407.42	(82.45)	1	.24
		11/23/11	14	31.4121	439.77	31.3400	438.76	(1.01)	2	.24
Subtotal			61		2,219.65		1,911.74	(307.91)	6	.24
KIMBERLY CLARK DE MX SAB	KCDMY	11/12/10	67	31.3100	2,097.77	26.5300	1,777.51	(320.26)	91	5.09
DE CV		03/15/11	3	29.6833	89.05	26.5300	79.59	(9.46)	5	5.09
Subtotal			70		2,186.82		1,857.10	(329.72)	96	5.09
KOC HLDG AS-UNSPON	KHOLY	11/12/10	56	26.5600	1,487.36	14.8800	833.28	(654.08)	59	7.04
		02/25/11	35	20.5891	720.62	14.8800	520.80	(199.82)	37	7.04
Subtotal			91		2,207.98		1,354.08	(853.90)	96	7.04
KUMBA IRON ORE ADR	KIROY	11/12/10	3	61.2300	183.69	61.3500	184.05	.36	18	9.73
		02/24/11	1	65.0000	65.00	61.3500	61.35	(3.65)	6	9.73
		02/25/11	3	66.4633	199.39	61.3500	184.05	(15.34)	18	9.73
Subtotal			7		448.08		429.45	(18.63)	42	9.73
LUKOIL SPONSORED ADR	LUKOY	08/12/11	23	55.7604	1,282.49	53.2000	1,223.60	(58.89)	40	3.21
		09/07/11	7	59.5757	417.03	53.2000	372.40	(44.63)	12	3.21
Subtotal			30		1,699.52		1,596.00	(103.52)	52	3.21

LAZARD

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
MASSMART HOLDINGS LTD	**MMRTY**	**11/12/10**	**10**	**41.7830**	**417.83**	**42.2500**	**422.50**	**4.67**	**10**	**2.33**
SHS NEW		10/05/11	3	34.8600	104.58	42.2500	126.75	22.17	3	2.33
		10/06/11	**7**	**35.0300**	**245.21**	**42.2500**	**295.75**	**50.54**	**7**	**2.33**
Subtotal			*20*		*767.62*		***845.00***	*77.38*	***20***	*2.33*
↑ MOBILE TELESYS OJSC ADR	MBT	11/12/10	136	21.3819	2,907.95	14.6800	1,996.48	(911.47)	117	5.85
		02/24/11	**7**	**18.6685**	**130.68**	**14.6800**	102.76	(27.92)	7	5.85
Subtotal			*143*		*3,038.63*		***2,099.24***	*(939.39)*	***124***	*5.85*
NEDBANK GROUP LTD ADR	**NDBKY**	**11/12/10**	**100**	**19.3250**	**1,932.50**	**17.6600**	**1,766.00**	**(166.50)**	**72**	**4.03**
		03/15/11	7	19.0400	133.28	17.6600	123.62	(9.66)	5	4.03
Subtotal			*107*		*2,065.78*		***1,889.62***	*(176.16)*	***77***	*4.03*
NETEASE.COM INC ADR	**NTES**	**11/12/10**	**28**	**40.7200**	**1,140.16**	**44.8500**	**1,255.80**	115.64		
		02/24/11	2	45.8500	91.70	44.8500	89.70	(2.00)		
Subtotal			**30**		***1,231.86***		***1,345.50***	*113.64*		
OAO GAZPROM SPON ADR	OGZPY	08/12/11	115	11.4707	1,319.14	10.6810	1,228.32	(90.82)	24	1.91
		09/06/11	**11**	**11.4618**	**126.08**	**10.6810**	**117.49**	**(8.59)**	**3**	**1.91**
		09/07/11	27	11.7544	317.37	10.6810	288.39	(28.98)	6	1.91
Subtotal			*153*		*1,762.59*		***1,634.20***	*(128.39)*	***33***	*1.91*
ORASCOM CONSTRUC-SPON AD	**ORSCY**	**01/03/11**	**39**	**49.1171**	**1,915.57**	**32.6000**	**1,271.40**	**(644.17)**	**82**	**6.38**
		03/15/11	2	35.3100	70.62	32.6000	65.20	(5.42)	5	6.38
		03/31/11	**3**	**42.3433**	**127.03**	**32.6000**	**97.80**	**(29.23)**	**7**	**6.38**
		04/01/11	3	42.3366	127.01	32.6000	97.80	(29.21)	7	6.38
Subtotal			*47*		*2,240.23*		***1,532.20***	*(708.03)*	***101***	*6.38*
ORIFLAME COSMETI SA-ADR	**OFLMY**	**11/12/10**	**106**	**27.6100**	**2,926.66**	**15.7200**	**1,666.32**	**(1,260.34)**	**92**	**5.49**
ADR		12/30/10	6	26.7100	160.26	15.7200	94.32	(65.94)	6	5.49
Subtotal			*112*		*3,086.92*		***1,760.64***	*(1,326.28)*	***98***	*5.49*

Bank of America
Merrill Lynch

LAZARD

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
PERUSAHAAN GAS NE-UNSPON	PPAAY	04/14/11	21	23.0609	484.28	17.3000	363.30	(120.98)	15	4.08
ADR		05/05/11	20	24.6375	492.75	17.3000	346.00	(146.75)	15	4.08
		05/31/11	21	24.0652	505.37	17.3000	363.30	(142.07)	15	4.08
		06/30/11	20	23.7130	474.26	17.3000	346.00	(128.26)	15	4.08
Subtotal			82		1,956.66		1,418.60	(538.06)	60	4.08
PHILPPNE L D TEL ADR	PHI	11/12/10	54	54.6600	2,951.64	57.6200	3,111.48	159.84	144	4.61
PRETORIA PRTLND CMNT ADR	PPCYY	11/12/10	150	9.7600	1,464.00	6.6700	1,000.50	(463.50)	47	4.63
		02/25/11	14	7.8335	109.67	6.6700	93.38	(16.29)	5	4.63
		03/16/11	2	7.4700	14.94	6.6700	13.34	(1.60)	1	4.63
Subtotal			166		1,588.61		1,107.22	(481.39)	53	4.63
PT UNITED TRACTORS TBK	PUTKY	11/12/10	22	48.9372	1,076.62	58.0600	1,277.32	200.70	17	1.29
SHS		03/15/11	1	49.1900	49.19	58.0600	58.06	8.87	1	1.29
Subtotal			23		1,125.81		1,335.38	209.57	18	1.29
PTT EXPLRTION&PR-SP ADR	PEXNY	07/27/11	38	12.6131	479.30	10.3000	391.40	(87.90)	12	2.89
		09/07/11	62	11.2680	698.62	10.3000	638.60	(60.02)	19	2.89
Subtotal			100		1,177.92		1,030.00	(147.92)	31	2.89
SANLAM LTD SP ADR	SLLDY	11/12/10	93	19.6100	1,823.73	17.8100	1,656.33	(167.40)	77	4.63
		03/15/11	4	19.4100	77.64	17.8100	71.24	(6.40)	4	4.63
Subtotal			97		1,901.37		1,727.57	(173.80)	81	4.63
SBERBANK SPONSORED ADR	SBRCY	08/08/11	97	13.0458	1,265.45	9.9400	964.18	(301.27)	12	1.17
		08/09/11	40	11.9857	479.43	9.9400	397.60	(81.83)	5	1.17
		09/06/11	20	10.9800	219.60	9.9400	198.80	(20.80)	3	1.17
		11/17/11	44	10.5202	462.89	9.9400	437.36	(25.53)	6	1.17
Subtotal			201		2,427.37		1,997.94	(429.43)	26	1.17
SEMEN GRESIK-UNSPON ADR	PSGTY	11/12/10	15	52.4400	786.60	62.4300	936.45	149.85	21	2.15
		11/22/10	18	54.4361	979.85	62.4300	1,123.74	143.89	25	2.15
		03/15/11	1	50.7600	50.76	62.4300	62.43	11.67	2	2.15
Subtotal			34		1,817.21		2,122.62	305.41	48	2.15

LAZARD

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued)

Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
SHINHAN FINL GRP SP ADR	SHG	11/12/10	26	75.5000	1,963.00	68.2100	1,773.46	(189.54)	28	1.54
		03/15/11	2	84.7600	169.52	68.2100	136.42	(33.10)	3	1.54
		04/29/11	1	97.2200	97.22	68.2100	68.21	(29.01)	2	1.54
Subtotal			29		*2,229.74*		***1,978.09***	*(251.65)*	**33**	**1.54**
SHOPRITE HOLDINGS LTD	SRHGY	11/12/10	60	29.9000	1,794.00	33.2700	1,996.20	202.20	37	1.83
(SHP) SHS		**02/25/11**	**11**	**27.1045**	**298.15**	**33.2700**	**365.97**	**67.82**	**7**	**1.83**
		03/15/11	1	27.4500	27.45	33.2700	33.27	5.82	1	1.83
Subtotal			*72*		*2,119.60*		***2,395.44***	*275.84*	**45**	**1.83**
STANDARD BANK GROUP-UNSP	SBGOY	11/12/10	58	30.4500	1,766.10	24.5900	1,426.22	(339.88)	60	4.16
		03/15/11	5	27.5100	137.55	24.5900	122.95	(14.60)	6	4.16
Subtotal			63		*1,903.65*		***1,549.17***	*(354.48)*	**66**	**4.16**
TAIWAN S MANUFCTRING ADR	TSM	11/12/10	159	11.0069	1,750.11	12.9100	2,052.69	302 58	66	3.20
		03/15/11	**7**	**11.9528**	**83.67**	**12.9100**	**90.37**	**6.70**	**3**	**3.20**
Subtotal			*166*		*1,833.78*		***2,143.06***	309.28	**69**	**3.20**
TELEKOMUNIKASI INDONESIA *SP ADR*	TLK	11/12/10	83	36.7653	3,051.52	30 7400	**2,551.42**	(500.10)	**106**	4.13
TIGER BRANDS LTD ADR	TBLMY	11/12/10	61	26.8500	1,637.85	30.8500	1,881.85	244.00	61	3.24
		02/25/11	**14**	**25.7364**	**360.31**	**30.8500**	**431.90**	**71.59**	**14**	**3.24**
Subtotal			*75*		*1,998.16*		***2,313.75***	315.59	**75**	**3.24**
TURKCELL ILETISIM ADR	TKC	11/12/10	161	18.9450	3,050.16	11.7600	1,893.36	(1,156.80)		
		03/15/11	**5**	**14.5060**	**72.53**	**11.7600**	**58.80**	**(13.73)**		
Subtotal			*166*		*3,122.69*		***1,952.16***	*(1,170.53)*		
VALE SA PFD SHS ADR	VALEP	11/12/10	115	28.8600	3,318.90	20.6000	2,369.00	(949.90)	**4**	.13
		02/24/11	12	29.8175	357.81	20.6000	247.20	(110.61)	**1**	.13
		03/15/11	1	27.9100	27.91	20.6000	20.60	(7 31)	1	.13
Subtotal			*128*		*3,704.62*		***2,636.80***	*(1,067.82)*	**6**	**.13**

Bank of America Merrill Lynch

LAZARD

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued)

Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
WEICHAI PWR CO LTD	WEICY	12/29/10	47	25.1991	1,184.36	19.4500	914.15	(270.21)	11	1.11
UNSPOND ADR		03/15/11	3	25.5000	76.50	19.4500	58.35	(18.15)	1	1.11
		03/29/11	32	23.6503	756.81	19.4500	622.40	(134.41)	7	1.11
		06/15/11	8	22.1575	177.26	19.4500	155.60	(21.66)	2	1.11
Subtotal			90		2,194.93		1,750.50	(444.43)	21	1.11
YPF SOCIEDAD ANON SPN	YPF	03/18/11	5	47.1140	235.57	35.4600	177.30	(58.27)	17	9.56
EST MKT PRICE AS OF 12/29/11		03/28/11	11	42.3981	466.38	35.4600	390.06	(76.32)	38	9.56
		03/29/11	29	42.5234	1,233.18	35.4600	1,028.34	(204.84)	99	9.56
		05/09/11	2	43.0450	86.09	35.4600	70.92	(15.17)	7	9.56
Subtotal			47		2,021.22		1,666.62	(354.60)	161	9.56
TOTAL					98,945.20		81,481.34	(17,463.86)	2,926	3.59
TOTAL PRINCIPAL INVESTMENTS					100,885.73		83,421.87	(17,463.86)	2,928	3.51

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

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF INCOME INVESTMENTS

CASH/MONEY ACCOUNTS

Description	Quantity	Total Cost Basis	Estimated Market Price	Estimated Market Value	Estimated Annual Income	Est. Annual Yield%
ISA BANK OF AMERICA	280.00	280.00	1.0000	280.00		.08
TOTAL INCOME INVESTMENTS		280.00		280.00		.08

Income Debit Balance **2.91**

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LAZARD

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF INCOME
INVESTMENTS

December 01, 2011 - December 30, 2011

LONG PORTFOLIO

	Adjusted/Total Cost Basis	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Accrued Interest	Estimated Annual Income	Current Yield%
TOTAL PRINCIPAL/INCOME INVESTMENTS	101,165.73	**83,701.87**	(17,463.86)		**2,928**	3.50

YOUR TRUST MANAGEMENT ACCOUNT TRANSACTIONS

DIVIDENDS/INTEREST INCOME TRANSACTIONS

Date	Transaction Type	Quantity	Description	Income Cash	Principal Cash	Income Year To Date
12/30	Interest Credit		**ISA BANK OF AMERICA** INTEREST FROM 11/30 THRU 12/30	.19		
	Subtotal (Taxable Interest)			.19		4.64
12/02	Rpt Fgn Div		PT UNITED TRACTORS TBK **SHS** RPT FGN DIV **HOLDING 23.0000** PAY DATE 12/02/2011	9.43		
12/05	Rpt Fgn Div		**BANCO DO BRASIL SA-SPON** **RPT FGN DIV** HOLDING 180.0000 **PAY DATE 12/05/2011**	27.07		
12/06	Rpt Fgn Div		BANCO DO BRASIL SA-SPON **RPT FGN DIV** HOLDING 180.0000 PAY DATE 12/06/2011	12.25		
12/08	Rpt Fgn Div		**KIMBERLY CLARK DE MX SAB** DE CV **RPT FGN DIV** HOLDING 70.0000 **PAY DATE 12/08/2011**	21.84		

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF INCOME INVESTMENTS

December 01, 2011 - December 30, 2011

CASH/MONEY ACCOUNTS

Description	Quantity	Total Cost Basis	Estimated Market Price	Estimated Market Value	Estimated Annual Income	Est. Annual Yield%
ISA BANK OF AMERICA	6,270.00	6,270.00	1.0000	**6,270.00**	**5**	.08
TOTAL INCOME INVESTMENTS		6,270.00		**6,270.00**	**5**	.08

Income Debit Balance **6,269.97**

LONG PORTFOLIO

	Adjusted/Total Cost Basis	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Accrued Interest	Estimated Annual Income	Current Yield%
TOTAL PRINCIPAL/INCOME INVESTMENTS	6,270.00	**6,270.00**			**5**	.08

YOUR TRUST MANAGEMENT ACCOUNT TRANSACTIONS

DIVIDENDS/INTEREST INCOME TRANSACTIONS

Date	Transaction Type	Quantity	Description	Income Cash	Principal Cash	Income Year To Date
12/30	**Interest Credit**		**ISA BANK OF AMERICA** INTEREST **FROM 11/30 THRU 12/30**	.03		
	Subtotal (Taxable Interest)			.03		.19
	NET TOTAL			**.03**		**.19**

PIMCO REAL RETURN

MERRILL LYNCH UNIFIED MANAGED ACCOUNT

December 01, 2011 - December 30, 2011

YOUR INVESTMENT STRATEGY - PIMCO TAXABLE REAL RETURN 100.00% RATE: 0.350%

Rate shown above is the Style Manager Expense Rate. The "Style Manager Expense Rate" section in the UMA disclosure statement provides you with the expense rate payable to all of the available style managers, and the "Your Account Fees" section in the UMA client agreement **provides additional information, including the Merrill Lynch Fee Rate. If a style manager(s) in your portfolio has changed, please note that the expense rate for the new style manager may be different.** * Please see the Fund's prospectus or other disclosure statement for a description of its fees and expenses*. The percentage allocations next to the name of the above Style Manager(s) and/or Fund(s) are based, as applicable, on target allocations or allocations as of a particular date for the Portfolio or Strategy selected. Allocations for any particular account may differ from the allocations indicated above. For additional information, see the UMA client agreement, disclosure statement and profiles.

We encourage you to contact your Financial Advisor whenever there are changes in your financial circumstances or investment objectives, or if you wish to impose or modify any reasonable restrictions in the management of your account. If you would like to receive a copy of the UMA disclosure statement or a copy of the disclosure statement(s) for your style manager(s), without charge, please send a written request to: Merrill Lynch, Managed Account Advisors, 101 Hudson Street, 9th Floor, Jersey City, NJ 07302-3997.

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

CASH/MONEY ACCOUNTS Description	Quantity	Total Cost Basis	Estimated Market Price	Estimated Market Value	Estimated Annual Income	Est. Annual Yield%
CASH	0.96	0.96		**.96**		
ISA BANK OF AMERICA	6,236.00	6,236.00	1.0000	**6,236.00**	**5**	.08
TOTAL		6,236.96		**6,236.96**	5	.08

GOVERNMENT AND AGENCY SECURITIES [1] Description	Acquired	Quantity	Adjusted/Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Accrued Interest	Estimated Current Annual Income	Current Yield%
Δ U.S. TRSY INFLATION NOTE *1.875% JUL 15 2015 INFL ADJ PRIN 30,269* *MOODY'S: AAA S&P: *** CUSIP 912828EA4* *ORIGINAL UNIT/TOTAL COST: 127.7588/33,217.29*	06/01/11	26,000	33,132.58	110.2810	**33,381.75**	249.17	222.55	**568**	1.70
Δ U.S. TRSY INFLATION NOTE *2.625% JUL 15 2017 INFL ADJ PRIN 28,407* *MOODY'S: AAA S&P: *** CUSIP: 912828GX2* *ORIGINAL UNIT/TOTAL COST: 131.5004/34,190.12*	**11/14/11**	**26,000**	34,026.62	119.0390	**33,816.43**	(210.19)	311.58	**746**	2.20

Bank of America
Merrill Lynch

PIMCO REAL RETURN

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

GOVERNMENT AND AGENCY SECURITIES [1] (continued) Description	Acquired	Quantity	Adjusted/Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Accrued Interest	Estimated Annual Income	Current Yield%
Δ U.S. TRSY INFLATION NTE 1.250% JUL 15 2020 INFL ADJ PRIN 4,153 MOODY'S: AAA S&P: *** CUSIP: 912828NM8 ORIGINAL UNIT/TOTAL COST: 108.6270/4,345.08	06/01/11	4,000	4,383.48	113.1090	**4,697.91**	314.43	22.83	**52**	1.10
Δ U.S. TSY INFLATION BOND 3.875% APR 15 2029 INFL ADJ PRIN 8,265 MOODY'S: AAA S&P: *** CUSIP: 912810FH6 ORIGINAL UNIT/TOTAL COST: 188.6180/11,281.08	06/01/11	6,000	11,298.39	155.8200	**12,878.52**	1,580.13	48.28	**321**	2.48
TOTAL		62,000	82,841.07		**84,774.61**	1,933.54	605.24	**1,687**	1.99

PLEASE REFER TO NOTES BELOW FOR INFORMATION REGARDING CREDIT RATINGS.

MUTUAL FUNDS/CLOSED END FUNDS/UIT Description	Quantity	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Total Client Investment	Cumulative Investment Return ($)	Estimated Annual Income	Current Yield%
FIXED INCOME SHARES SERIES R SYMBOL: FXIRX Initial Purchase: 06/01/11 Fixed Income 100%	5,924	65,993.36	10.9400	**64,808.56**	(1,184.80)	65,993	**(1,184)**	**2,429**	3.74
Subtotal (Fixed Income)				64,808.56					

PIMCO REAL RETURN

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

MUTUAL FUNDS/CLOSED END FUNDS/UIT (continued) Description	Quantity	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Total Client Investment	Cumulative Investment Return ($)	Estimated Annual Income	Current Yield%
TOTAL		65,993.36		**64,808.56**	(1,184.80)		**(1,184)**	**2,429**	3.75
TOTAL PRINCIPAL INVESTMENTS		155,071.39		**155,820.13**	748.74			**4,121**	2.64

Total Client Investment: Cost of shares directly purchased and still held. Does not include shares purchased through reinvestment.
Cumulative Investment Return: Estimated Market Value minus Total Client Investment. Cumulative Investment Return is the dollar value of the capital appreciation (depreciation) of all shares purchased and still held, including shares acquired through reinvestment of dividends and distributions, which may be greater or less than the actual income distributed.
Unrealized Gain or (Loss): Estimated Market Value minus Total Cost Basis (total cost of shares directly purchased and still held, as well as cost of shares acquired through reinvestment). Provided for Tax Planning purposes only and is not applicable to retirement accounts.
Initial Purchase: Date of your initial investment in this fund.

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

Notes
Δ Debt Instruments purchased at a premium show amortization θ Debt Instruments purchased at a discount show accretion
[1] Some agency securities are not backed by the full faith and credit of the United States government.
For Credit Ratings: S&P and Moody's provide credit ratings on the credit quality of certain bonds and preferred stocks. For a credit enhanced security, Moody's and S&P publish and provide third party vendors the higher of the rating on the credit enhancer (guarantor) or the stand alone rating on the underlying security.

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF INCOME INVESTMENTS

CASH/MONEY ACCOUNTS Description	Quantity	Total Cost Basis	Estimated Market Price	Estimated Market Value	Estimated Annual Income	Est. Annual Yield%
CASH	109.45	109.45		**109.45**		
ISA BANK OF AMERICA	1,189.00	1,189.00	1.0000	**1,189.00**	**1**	.08
TOTAL		**1,298.45**		**1,298.45**	**1**	.08
TOTAL INCOME INVESTMENTS		**1,298.45**		**1,298.45**		.07

Bank of America
Merrill Lynch

PIMCO REAL RETURN

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF INCOME INVESTMENTS

December 01, 2011 - December 30, 2011

LONG PORTFOLIO	Adjusted/Total Cost Basis	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Accrued Interest	Estimated Annual Income	Current Yield%
TOTAL PRINCIPAL/INCOME INVESTMENTS	156,369.84	**157,118.58**	748.74	605.24	**4,122**	2.62

YOUR TRUST MANAGEMENT ACCOUNT TRANSACTIONS

DIVIDENDS/INTEREST INCOME TRANSACTIONS

Date	Transaction Type	Quantity	Description	Income Cash	Principal Cash	Income Year To Date
	Subtotal (Tax-Exempt Interest)					*(249.52)*
12/30	**Interest Credit**		**ISA BANK OF AMERICA** INTEREST **FROM 11/30 THRU 12/30**	.18		
	Subtotal (Taxable Interest)			*.18*		*627.79*
12/01	Dividend		**FIXED INCOME SHARES** **SERIES R** DIVIDEND **PAY DATE 11/30/2011**	**196.47**		
12/19	Dividend		FIXED INCOME SHARES **SERIES R** DIVIDEND PAY DATE 12/16/2011	695.95		
12/19	**Sh Tm Cap Gain**		**FIXED INCOME SHARES** SERIES R **SHORT TERM CAPITAL GAIN** PAY DATE 12/16/2011		6,236.96	
12/30	Dividend		**FIXED INCOME SHARES** SERIES R DIVIDEND **PAY DATE 12/30/2011**	**109.16**		
	Subtotal (Taxable Dividends)			*1,001.58*	*6,236.96*	*8,187.86*

DENVER MCG

MERRILL LYNCH UNIFIED MANAGED ACCOUNT

December 01, 2011 - December 30, 2011

YOUR INVESTMENT STRATEGY - DENVER MCG 100.00% RATE: 0.300%

Rate shown above is the Style Manager Expense Rate. The "Style Manager Expense Rate" section in the UMA disclosure statement provides you with the expense rate payable to all of the **available style managers, and the "Your Account Fees" section in the UMA client agreement provides additional information, including the Merrill Lynch Fee Rate. If a style manager(s) in** your portfolio has changed, please note that the expense rate for the new style manager may be different. * Please see the Fund's prospectus or other disclosure statement for a **description of its fees and expenses*. The percentage allocations next to the name of the above Style Manager(s) and/or Fund(s) are based, as applicable, on target allocations or** allocations as of a particular date for the Portfolio or Strategy selected. Allocations for any particular account may differ from the allocations indicated above. For additional information, **see the UMA client agreement, disclosure statement and profiles.**

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

CASH/MONEY ACCOUNTS Description	Quantity	Total Cost Basis	Estimated Market Price	Estimated Market Value	Estimated Annual Income	Est. Annual Yield%
CASH	0.92	0.92		**.92**		
ISA BANK OF AMERICA	**4,513.00**	**4,513.00**	**1.0000**	**4,513.00**	**4**	.08
TOTAL		4,513.92		**4,513.92**	**4**	.08

EQUITIES Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
APOLLO GROUP INC CL A	APOL	11/03/11	**14**	**47.3642**	**663.10**	**53.8700**	**754.18**	**91.08**		
		11/08/11	14	47.5471	665.66	53.8700	754.18	88.52		
		11/11/11	**22**	**47.2727**	**1,040.00**	**53.8700**	**1,185.14**	**145.14**		
		11/15/11	**15**	**47.0560**	705.84	53.8700	808.05	102.21		
Subtotal			65		*3,074.60*		**3,501.55**	426.95		
AUTODESK INC DEL PV$0.01	ADSK	12/02/11	**74**	**34.3113**	**2,539.04**	**30.3300**	**2,244.42**	(294.62)		
BE AEROSPACE INC COM	BEAV	12/27/11	65	38.8906	2,527.89	38.7100	**2,516.15**	(11.74)		
CHILDRENS PL RETL STRS	PLCE	12/15/11	46	55.7463	2,564.33	53.1200	**2,443.52**	(120.81)		

Bank of America
Merrill Lynch

DENVER MCG

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued)

Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
CITRIX SYSTEMS INC COM	CTXS	05/31/11	48	87.0585	4,178.81	60.7200	2,914.56	(1,264.25)		
		09/23/11	12	53.1525	637.83	60.7200	728.64	90.81		
Subtotal			*60*		*4,816.64*		**3,643.20**	*(1,173.44)*		
COMERICA INC COM	CMA	08/31/11	102	25.5302	2,604.09	25.8000	2,631.60	27.51	41	1.55
		08/31/11	16	23.0325	368.52✦	25.8000	412.80	44.28	7	1.55
		10/04/11	16	22.3793	358.07	25.8000	412.80	54.73	7	1.55
Subtotal			*134*		*3,330.68*		***3,457.20***	*126.52*	**55**	*1.55*
ENDO PHARMACEUTCLS HLDGS	ENDP	05/31/11	87	41.6500	3,623.55	34.5300	3,004.11	(619.44)		
		10/03/11	27	26.8159	724.03	34.5300	932.31	208.28		
		10/04/11	4	26.4000	105.60	34.5300	138.12	32.52		
Subtotal			*118*		*4,453.18*		***4,074.54***	*(378.64)*		
INTL GAME TECHNOLOGY	IGT	10/26/11	199	16.4709	3,277.71	17.2000	3,422.80	145.09	48	1.39
KOHLS CORP WISC PV 1CT	KSS	08/22/11	52	45.5434	2,368.26	49.3500	2,566.20	197.94	52	2.02
		10/11/11	27	50.3170	1,358.56	49.3500	1,332.45	(26.11)	27	2.02
Subtotal			*79*		*3,726.82*		***3,898.65***	*171.83*	**79**	*2.02*
LAM RESEARCH CORP COM	LRCX	09/16/11	67	39.8314	2,668.71	37.0200	2,480.34	(188.37)		
MAXIM INTEGRATED PRODS	MXIM	05/31/11	145	27.0468	3,921.79	26.0400	3,775.80	(145.99)	128	3.37
NORDSTROM INC	JWN	10/11/11	63	49.0896	3,092.65	49.7100	3,131.73	39.08	58	1.85
NVIDIA	NVDA	10/13/11	225	15.1704	3,413.36	13.8600	3,118.50	(294.86)		
RYDER SYSTEM INC	R	05/31/11	80	54.4100	4,352.80	53.1400	4,251.20	(101.60)	93	2.18
SANDISK CORP INC	SNDK	09/22/11	57	41.4182	2,360.84	49.2100	2,804.97	444.13		
SPIRIT AEROSYSTEMS HLDGS INC	SPR	12/27/11	80	21.1098	1,688.79	20.7800	1,662.40	(26.39)		
ST JUDE MEDICAL INC	STJ	05/31/11	58	50.7563	2,943.87	34.3000	1,989.40	(954.47)	49	2.44
		07/26/11	27	47.8070	1,290.79	34.3000	926.10	(364.69)	23	2.44
Subtotal			*85*		*4,234.66*		**2,915.50**	*(1,319.16)*	**72**	*2.44*

DENVER MCG

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
TAKE TWO INTER SOFTWARE	TTWO	05/31/11	243	16.2574	3,950.57	13.5500	**3,292.85**	(657.92)		
THORATEC CORP COM NEW	**THOR**	**12/19/11**	**83**	**30.4057**	**2,523.68**	**33.5600**	**2,785.48**	261.80		
TJX COS INC NEW	TJX	05/31/11	86	52.7754	4,538.69	64.5500	**5,551.30**	1,012.61	**66**	1.17
VARIAN MEDICAL SYS INC	VAR	05/31/11	55	67.1643	3,694.04	67.1300	**3,692.15**	(1.89)		
		09/23/11	**14**	**49.6714**	695.40	67.1300	939.82	244.42		
		11/17/11	8	59.3400	474.72	67.1300	537.04	62.32		
Subtotal			***77***		***4,864.16***		***5,169.01***	304.85		
WARNACO GROUP INC CL A	WRC	05/31/11	54	55.3100	2,986.74	50.0400	**2,702.16**	(284.58)		
WHITING PETROLEUM CORP	WLL	05/31/11	47	67.4800	3,171.56	46.6900	**2,194.43**	**(977.13)**		
		08/19/11	**18**	44.5977	802.76	46.6900	840.42	37.66		
Subtotal			65		*3,974.32*		***3,034.85***	*(939.47)*		
ZIONS BANCORP COM	ZION	10/25/11	**95**	**17.1290**	**1,627.26**	**16.2800**	**1,546.60**	(80.66)	**4**	.24
		10/28/11	93	18.2165	1,694.14	16.2800	1,514.04	(180.10)	4	.24
Subtotal			***188***		***3,321.40***		***3,060.64***	*(260.76)*	***8***	*.24*
TOTAL					82,204.05		**78,938.56**	(3,265.49)	**607**	.77
TOTAL PRINCIPAL INVESTMENTS					86,717.97		**83,452.48**	(3,265.49)	**611**	.73

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

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF INCOME INVESTMENTS

CASH/MONEY ACCOUNTS Description	Quantity	Total Cost Basis	Estimated Market Price	Estimated Market Value	Estimated Annual Income	Est. Annual Yield%
CASH	**12.19**	**12.19**		**12.19**		

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF INCOME INVESTMENTS

December 01, 2011 - December 30, 2011

CASH/MONEY ACCOUNTS (continued)

Description	Quantity	Total Cost Basis	Estimated Market Price	Estimated Market Value	Estimated Annual Income	Est. Annual Yield%
ISA BANK OF AMERICA	226.00	226.00	1.0000	**226.00**		.08
TOTAL		238.19		**238.19**		.08
TOTAL INCOME INVESTMENTS		238.19		**238.19**		.08

LONG PORTFOLIO

	Adjusted/Total Cost Basis	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Accrued Interest	Estimated Annual Income	Current Yield%
TOTAL PRINCIPAL/INCOME INVESTMENTS	86,956.16	**83,690.67**	(3,265.49)		**611**	.73

YOUR TRUST MANAGEMENT ACCOUNT TRANSACTIONS

DIVIDENDS/INTEREST INCOME TRANSACTIONS

Date	Transaction Type	Quantity	Description	Income Cash	Principal Cash	Income Year To Date
12/30	Interest Credit		ISA BANK OF AMERICA INTEREST FROM 11/30 THRU 12/30	.36		
	Subtotal (Taxable Interest)			.36		3.96
12/01	Dividend		**TJX COS INC NEW** DIVIDEND **HOLDING 86.0000** PAY DATE 12/01/2011	**16.34**		
12/07	Dividend		MAXIM INTEGRATED PRODS **DIVIDEND** HOLDING 145.0000 **PAY DATE 12/07/2011**	31.90		
12/15	Dividend		NORDSTROM INC **DIVIDEND**	14.49		

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JANUS MCV

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
WESTERN UN CO	WU	10/27/10	3	18.3600	55.08	18.2600	54.78	(0.30)	1	1.75
		11/09/10	10	18.5610	185.61	18.2600	182.60	(3.01)	4	1.75
		01/20/11	17	19.2576	327.38	18.2600	310.42	(16.96)	6	1.75
		04/08/11	3	21.0533	63.16	18.2600	54.78	(8.38)	1	1.75
		05/27/11	34	20.3500	691.90	18.2600	620.84	(71.06)	11	1.75
Subtotal			67		*1,323.13*		*1,223.42*	*(99.71)*	23	1.75
WEYERHAEUSER CO	WY	10/24/08	3	41.0233	123.07✦	18.6700	56.01	(67.06)	2	3.21
		01/06/09	4	30.9625	123.85✦	18.6700	74.68	(49.17)	3	3.21
		09/02/10	13	15.5400	202.02	18.6700	242.71	40.69	8	3.21
		05/27/11	9	21.0455	189.41	18.6700	168.03	(21.38)	6	3.21
		10/25/11	7	17.1200	119.84	18.6700	130.69	10.85	5	3.21
Subtotal			*36*		*758.19*		*672.12*	*(86.07)*	24	3.21
WHITING PETROLEUM CORP	WLL	07/28/11	1	57.7400	57.74	46.6900	46.69	(11.05)		
		07/28/11	1	50.3200	50.32✦	46.6900	46.69	(3.63)		
		07/29/11	3	58.2100	174.63	46.6900	140.07	(34.56)		
		09/29/11	5	36.3640	181.82	46.6900	233.45	51.63		
		10/17/11	3	41.1266	123.38	46.6900	140.07	16.69		
Subtotal			*13*		587.89		606.97	*19.08*		
WMS INDS INC COM	WMS	04/13/11	5	31.5440	157.72	20.5200	102.60	(55.12)		
		05/27/11	4	30.9600	123.84	20.5200	82.08	(41.76)		
		06/08/11	7	29.1942	204.36	20.5200	143.64	(60.72)		
Subtotal			*16*		*485.92*		*328.32*	*(157.60)*		
ZIMMER HOLDINGS INC COM	ZMH	01/11/11	6	55.0683	330.41	53.3900	320.34	(10.07)	5	1.34
		05/27/11	6	68.1600	408.96	53.3900	320.34	(88.62)	5	1.34
Subtotal			*12*		*739.37*		*640.68*	*(98.69)*	*10*	*1.34*
TOTAL					83,098.72		**77,186.16**	(5,911.74)	1,854	2.40
TOTAL PRINCIPAL INVESTMENTS					94,430.64		**88,518.08**	(5,911.74)	1,863	2.10

Bank of America
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JANUS MCV

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

Total values exclude N/A items

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

These assets cannot be valued for the reason code(s) as described below:

FRC Fractional shares are not valued

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF INCOME INVESTMENTS

CASH/MONEY ACCOUNTS

Description	Quantity	Total Cost Basis	Estimated Market Price	Estimated Market Value	Estimated Annual Income	Est. Annual Yield%
CASH	38.65	38.65		38.65		
ISA BANK OF AMERICA	293 00	293 00	1 0000	293.00		.08
TOTAL		331 65		331.65		.08
TOTAL INCOME INVESTMENTS		331.65		331.65		07

LONG PORTFOLIO

	Adjusted/Total Cost Basis	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Accrued Interest	Estimated Annual Income	Current Yield%
TOTAL PRINCIPAL/INCOME INVESTMENTS	94,762.29	88,849.73	(5,911.74)		1,863	2.10

YOUR TRUST MANAGEMENT ACCOUNT TRANSACTIONS

DIVIDENDS/INTEREST INCOME TRANSACTIONS

Date	Transaction Type	Quantity	Description	Income Cash	Principal Cash	Income Year To Date
12/30	Interest Credit		ISA BANK OF AMERICA INTEREST FROM 11/30 THRU 12/30	78		
	Subtotal (Taxable Interest)			78		
12/01	Dividend		AGL RESOURCES INC COM DIVIDEND	3.15		12.18

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MERRILL LYNCH UNIFIED MANAGED ACCOUNT

December 01, 2011 - December 30, 2011

YOUR INVESTMENT STRATEGY - 2 MGR UDPS INTL EQTY

NEUBERGER BERMAN INTERNATIONAL 50.00% RATE: 0.300%

GLOBAL CURRENTS GLOBAL 50.00% RATE: 0.300%

Rate shown above is the Style Manager Expense Rate. The "Style Manager Expense Rate" section in the UMA disclosure statement provides you with the expense rate payable to all of the available style managers, and the "Your Account Fees" section in the UMA client agreement provides additional information, including the Merrill Lynch Fee Rate. If a style manager(s) in your portfolio has changed, please note that the expense rate for the new style manager may be different. * Please see the Fund's prospectus or other disclosure statement for a description of its fees and expenses* The percentage allocations next to the name of the above Style Manager(s) and/or Fund(s) are based, as applicable, on target allocations or allocations as of a particular date for the Portfolio or Strategy selected. Allocations for any particular account may differ from the allocations indicated above. For additional information, see the UMA client agreement, disclosure statement and profiles

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

CASH/MONEY ACCOUNTS

Description	Quantity	Total Cost Basis	Estimated Market Price	Estimated Market Value	Estimated Annual Income	Est. Annual Yield%
CASH	0.16	0.16		.16		
ISA BANK OF AMERICA	11,731.00	11,731.00	1.0000	11,731.00	9	.08
TOTAL		11,731 16		11,731.16	9	.08

EQUITIES

Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
ACCENTURE PLC SHS	ACN	04/21/11	18	56.2188	1,011.94	53.2300	958.14	(53.80)	26	2.53

Bank of America Merrill Lynch

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
AKZO NOBEL N V SPNSD ADR	AKZOY	03/04/10	5	54.1240	270.62	48.3000	241.50	(29.12)	9	3.45
		03/18/10	15	56.8926	853.39	48.3000	724.50	(128.89)	26	3.45
		04/14/10	7	59.4200	415.94	48.3000	338.10	(77.84)	12	3.45
		04/27/10	20	60.6765	1,213.53	48.3000	966.00	(247.53)	34	3.45
		08/13/10	7	55.0600	385 42	48.3000	338.10	(47.32)	12	3.45
		09/20/10	13	60.1900	782.47	48.3000	627.90	(154.57)	22	3 45
		10/11/10	9	62.0555	558 50	48 3000	434.70	(123.80)	16	3.45
Subtotal			76		4,479.87		3,670.80	(809.07)	131	3.45
ALCATEL LUCENT SPD ADR	ALU	05/27/10	166	2.6062	432.64	1.5600	258.96	(173.68)		
		08/13/10	67	2 7600	184 92	1.5600	104 52	(80.40)		
		10/29/10	148	3.5385	523.71	1.5600	230.88	(292.83)		
		04/08/11	3	5.8233	17.47	1.5600	4.68	(12.79)		
		08/12/11	49	3.8087	186 63	1.5600	76 44	(110.19)		
		12/21/11	211	1.5989	337.37	1.5600	329.16	(8.21)		
Subtotal			644		1,682 74		1,004.64	(678.10)		
ANHEUSER-BUSCH INBEV ADR	BUD	06/15/10	21	51.8795	1,089.47	60.9900	1,280.79	191.32	21	1.59
		04/08/11	1	59 2700	59.27	60.9900	60.99	1.72	1	1.59
		08/12/11	9	54.5066	490.56	60.9900	548 91	58.35	9	1.59
		09/27/11	21	54.5885	1,146.36	60.9900	1,280.79	134.43	21	1.59
Subtotal			52		2,785.66		3,171.48	385.82	52	1.59
ARYZTA AG-UNSPON ADR	ARZTY	04/29/11	44	27.7920	1,222.85	23.6300	1,039.72	(183.13)	10	.95
		06/30/11	16	27 4025	438.44	23.6300	378.08	(60.36)	4	.95
		08/15/11	19	23.7026	450.35	23.6300	448.97	(1.38)	5	.95
Subtotal			79		2,111.64		1,866.77	(244.87)	19	.95
AXA -SPONS ADR	AXAHY	03/09/10	8	21.4787	171.83	12.8600	102 88	(68 95)	7	6.51
		08/13/10	50	16.8600	843.00	12.8600	643.00	(200.00)	42	6.51
Subtotal			58		1,014.83		745.88	(268.95)	49	6.51

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
BARCLAYS PLC ADR	BCS	06/02/09	30	18.2353	547.06	10.9900	329.70	(217.36)	11	3.22
		06/11/09	16	20.3243	325.19	10.9900	175.84	(149.35)	6	3.22
		08/13/10	67	19.7471	1,323.06	10.9900	736.33	(586.73)	24	3.22
		12/22/11	56	11.1383	623.75	10.9900	615.44	(8.31)	20	3.22
Subtotal			169		2,819.06		*1,857.31*	*(961.75)*	61	3.22
BASF SE SPONSORED ADR	BASFY	01/29/10	5	57.2880	286.44	69.7300	348.65	62.21	12	3.28
		08/13/10	8	56.0600	448.48	69.7300	557.84	109.36	19	3.28
		01/26/11	15	78.4100	1,176.15	69.7300	1,045.95	(130.20)	35	3.28
		03/17/11	7	77.2000	540.40	69.7300	488.11	(52.29)	17	3.28
Subtotal			35		2,451.47		*2,440.55*	*(10.92)*	83	3.28
BAYER AG SP ADR	BAYRY	05/13/11	22	82.4081	1,812.98	63.8000	1,403.60	(409.38)	36	2.52
		05/28/11	3	86.8566	260.57◆	63.8000	191.40	(69.17)	5	2.52
		06/07/11	7	82.5942	578.16	63.8000	446.60	(131.56)	12	2.52
Subtotal			32		2,651.71		*2,041.60*	*(610.11)*	53	2.52
BAYTEX ENERGY CORP SHS	BTE	03/18/11	15	56.7213	850.82	55.8900	838.35	(12.47)	40	4.67
		03/19/11	3	57.7100	173.13◆	55.8900	167.67	(5.46)	8	4.67
		04/14/11	4	59.1100	236.44	55.8900	223.56	(12.88)	11	4.67
		05/24/11	4	55.7650	223.06	55.8900	223.56	.50	11	4.67
Subtotal			26		1,483.45		*1,453.14*	*(30.31)*	70	4.67
BCE INC	BCE	09/20/10	26	32.8557	854.25	41.6700	1,083.42	229.17	56	5.15
		04/08/11	3	37.0900	111.27	41.6700	125.01	13.74	7	5.15
Subtotal			29		965.52		*1,208.43*	*242.91*	63	5.15
BG GROUP PLC SPON ADR	BRGYY	03/09/10	4	89.4600	357.84	107.0000	428.00	70.16	5	1.05
		03/26/10	5	85.3500	426.75	107.0000	535.00	108.25	6	1.05
		04/30/10	7	86.3885	604.72	107.0000	749.00	144.28	8	1.05
		08/13/10	3	80.4900	241.47	107.0000	321.00	79.53	4	1.05
		11/04/10	4	105.0675	420.27	107.0000	428.00	7.73	5	1.05

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

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EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
BG GROUP PLC SPON ADR	BRGYY	12/13/10	3	104.8900	314.67	107.0000	321 00	6.33	4	1.05
		02/14/11	3	122.2900	366.87	107.0000	321.00	(45.87)	4	1.05
		10/17/11	4	107.6725	430.69	107.0000	428 00	(2.69)	5	1.05
Subtotal			33		3,163.28		3,531.00	367.72	41	1.05
BHP BILLITON PLC SP ADR	BBL	08/31/11	19	68.9042	1,309.18	58.3900	1,109.41	(199.77)	39	3.45
BNP PARIBAS SPONSORD ADR	BNPQY	07/21/10	4	30.8775	123 51	19 6500	78.60	(44 91)	5	5.63
		08/13/10	26	34.0100	884.26	19.6500	510.90	(373.36)	29	5.63
		04/08/11	2	39.6400	79.28	19.6500	39.30	(39.98)	3	5.63
Subtotal			32		1,087.05		628.80	(458.25)	37	5.63
BRIDGESTONE CORP ADR	BRDCY	12/08/10	3	40.2000	120.60	45.0000	135.00	14.40	2	.90
		04/08/11	4	41.4100	165.64	45.0000	180.00	14.36	2	.90
		06/30/11	14	46.4078	649.71	45.0000	630.00	(19.71)	6	.90
		10/07/11	16	45.7612	732.18	45.0000	720.00	(12.18)	7	.90
Subtotal			37		1,668.13		1,665.00	(3.13)	17	90
BRITISH AMN TOBACO SPADR	BTI	06/10/11	20	89.2090	1,784.18	94.8800	1,897.60	113.42	77	4.04
		06/30/11	3	88.0400	264.12	94.8800	284.64	20 52	12	4.04
		08/12/11	5	89.3800	446.90	94.8800	474.40	27.50	20	4.04
Subtotal			28		2,495 20		2,656.64	161.44	109	4.04
BUNZL PLC ADR	BZLFY	11/21/08	3	45.3100	135.93	68.8000	206.40	70.47	6	2.74
		01/06/10	7	54.0100	378.07	68.8000	481.60	103.53	14	2.74
		04/13/10	9	58.9600	530 64	68.8000	619.20	88 56	17	2.74
		04/01/11	9	60.8066	547.26	68.8000	619.20	71 94	17	2.74
Subtotal			28		1,591.90		1,926.40	334.50	54	2.74

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December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
CANADIAN NATURAL RES LTD	CNQ	04/29/10	24	38.6400	927.36	37.3700	896.88	(30.48)	9	.95
		05/27/10	18	34.5800	622.44	37.3700	672 66	50.22	7	.95
		08/13/10	20	32.1600	643.20	37.3700	747.40	104.20	8	.95
		04/08/11	1	49.5200	49.52	37.3700	37.37	(12.15)	1	.95
		08/12/11	12	36.7966	441.56	37.3700	448.44	6.88	5	.95
Subtotal			75		*2,684.08*		*2,802.75*	*118.67*	*30*	.95
CANON INC ADR REP5SH	CAJ	07/29/09	5	35.7740	178.87	44.0400	220.20	41.33	8	3 28
		09/02/09	19	37.7747	717 72	44.0400	836.76	119.04	28	3.28
		08/13/10	4	41.2300	164.92	44.0400	176.16	11.24	6	3.28
		04/08/11	2	42.7650	85.53	44.0400	88.08	2.55	3	3.28
Subtotal			30		*1,147.04*		*1,321.20*	*174.16*	*45*	3.28
CARNIVAL PLC ADR	CUK	10/12/11	17	34.7023	589.94	32.9300	559.81	(30 13)	17	3.03
		10/27/11	10	38.1360	381.36	32.9300	329.30	(52.06)	10	3.03
Subtotal			27		*971.30*		*889.11*	*(82.19)*	*27*	3.03
† CENOVUS ENERGY INC	CVE	04/30/10	10	29.0710	290.71	33.2000	332.00	41.29	8	2.36
		04/08/11	2	40.4700	80.94	33.2000	66.40	(14.54)	2	2.36
		04/27/11	18	36.7683	661.83	33.2000	597.60	(64.23)	15	2.36
Subtotal			30		*1,033.48*		*998.00*	*(37.48)*	*25*	2.36
CHINA MOBILE LTD SPN ADR	CHL	07/17/09	10	49.7890	497.89	48.4900	484.90	(12.99)	19	3.78
		08/13/10	6	52.7100	316.26	48.4900	290.94	(25.32)	12	3.78
		10/05/10	35	53.1102	1,858.86	48.4900	1,697.15	(161.71)	65	3.78
		11/04/10	12	53.2691	639.23	48.4900	581.88	(57.35)	23	3.78
		04/08/11	6	47.3700	284.22	48.4900	290.94	6.72	12	3.78
Subtotal			69		*3,596.46*		*3,345.81*	*(250.65)*	*131*	3.78
CNOOC LTD ADR	CEO	03/31/11	7	253 2171	1,772.52	174.6800	1,222.76	(549 76)	41	3.30
		04/08/11	1	266.7500	266.75	174.6800	174.68	(92.07)	6	3.30
Subtotal			8		*2,039.27*		*1,397.44*	(641.83)	*47*	3.30

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EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
CORUS ENTMT INC CL B N V	CJREF	01/21/10	27	18.6222	502 80	20.1522	544.11	41.31	23	4 16
		02/22/10	22	18.0095	396.21	20.1522	443.35	47.14	19	4.16
		03/09/10	2	18.2900	36.58	20 1522	40 30	3.72	2	4 16
		04/08/11	3	21.9400	65.82	20.1522	60.46	(5.36)	3	4.16
Subtotal			54		*1,001.41*		***1,088.22***	86.81	***47***	*4.16*
CREDIT SUISSE GP SP ADR	CS	03/09/10	4	48.1975	192.79	23.4800	93.92	(98.87)	6	6.29
		07/21/10	21	41.9638	881.24	23.4800	493.08	(388.16)	32	6.29
		08/13/10	5	44.5400	222.70	23.4800	117 40	(105 30)	8	6.29
		03/01/11	15	45.4960	682.44	23.4800	352.20	(330.24)	23	6.29
		08/24/11	12	27.5800	330.96	23.4800	281.76	(49.20)	18	6.29
Subtotal			57		*2,310.13*		***1,338.36***	*(971.77)*	***87***	6.29
CSL LTD SHS	CMXHY	07/07/11	67	17.5746	1,177.50	16.2800	1,090.76	(86.74)	25	2.27
		08/16/11	19	15.6863	298.04	16.2800	309.32	11.28	8	2.27
Subtotal			86		*1,475.54*		***1,400.08***	*(75.46)*	***33***	*2.27*
DAIMLER A	DDAIF	09/03/09	14	43.3992	607.59	43.8600	614 04	6.45		
		03/18/11	16	64.0706	1,025.13	43.8600	701 76	(323.37)		
		06/10/11	8	67.9925	543.94	43.8600	350.88	(193.06)		
Subtotal			38		*2,176.66*		***1,666.68***	*(509.98)*		
DBS GROUP HLDGS SPN ADR	DBSDY	05/18/09	10	32.2600	322.60	35.4200	354.20	31.60	18	4 85
		11/12/09	23	41.0900	945.07	35.4200	814.66	(130.41)	40	4.85
		08/13/10	11	41.6300	457.93	35.4200	389.62	(68.31)	19	4.85
		04/08/11	3	47.0100	141.03	35.4200	106.26	(34.77)	6	4.85
Subtotal			*47*		*1,866.63*		***1,664.74***	*(201.89)*	***83***	4 85
DEUTSCHE TELE AG SPN ADR	DTEGY	04/13/11	43	16.1404	694.04	11.4500	492.35	(201.69)	42	8.38
		04/13/11	14	17.8785	250.30✦	11.4500	160.30	(90.00)	14	8.38
		04/13/11	6	18 2466	109.48✦	11.4500	68.70	(40 78)	6	8 38
		04/28/11	49	16.6042	813.61	11.4500	561.05	(252.56)	48	8.38
Subtotal			*112*		*1,867.43*		***1,282.40***	*(585.03)*	***110***	*8.38*

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EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
DIAGEO PLC SPSD ADR NEW	DEO	06/23/09	12	57.2450	686.94	87.4200	1,049.04	362.10	32	2.96
		03/09/10	1	65.4600	65.46	87.4200	87 42	21.96	3	2.96
		04/08/11	1	78.5900	78.59	87.4200	87.42	8.83	3	2.96
Subtotal			*14*		*830.99*		***1,223.88***	392.89	***38***	*2.96*
ERICSSON LM TEL CL B ADR	ERIC	03/16/11	71	11.7150	831 77	10.1300	719 23	(112.54)	19	2.54
SEK 10 NEW		07/19/11	32	14.1137	451.64	10.1300	324.16	(127.48)	9	2.54
		08/12/11	38	11.4168	433.84	10.1300	384 94	(48.90)	10	2.54
Subtotal			*141*		*1,717.25*		***1,428.33***	*(288.92)*	***38***	*2.54*
EXPERIAN PLC SP ADR	EXPGY	06/23/09	33	7.5827	250.23	13.5700	447.81	197.58	9	1.91
		06/15/10	24	9.4391	226 54	13.5700	325.68	99.14	7	1.91
		06/16/10	38	9.5257	361.98	13.5700	515.66	153.68	10	1.91
		08/13/10	60	9.7300	583.80	13.5700	814 20	230.40	16	1.91
		04/08/11	15	12.8100	192.15	13.5700	203.55	11.40	4	1.91
Subtotal			*170*		*1,614.70*		***2,306.90***	*692.20*	***46***	*1.91*
FANUC LTD-UNSP	FANUY	08/16/11	48	28.7372	1,379 39	25.3000	1,214.40	(164.99)	18	1.46
		10/17/11	21	26.1604	549.37	25.3000	531.30	(18.07)	8	1.46
Subtotal			*69*		*1,928.76*		***1,745.70***	*(183.06)*	***26***	*1.46*
FLETCHER BUILDING LTD	FCREY	05/02/11	122	14.9000	1,817.81	9.4500	1,152.90	(664.91)	49	4.16
SHS ADR		10/11/11	12	12.4900	149.88	9.4500	113.40	(36.48)	5	4.16
Subtotal			*134*		*1,967.69*		***1,266.30***	*(701 39)*	***54***	*4.16*
FRESENIUS MEDICAL CARE	FMS	01/12/09	10	44.5600	445.60	67.9800	679.80	234.20	7	.95
AG & CO SPON ADR		03/09/10	10	54.0810	540.81	67.9800	679.80	138.99	7	.95
		08/13/10	4	56.0075	224 03	67.9800	271.92	47.89	3	95
		02/10/11	2	62.9750	125.95	67.9800	135.96	10.01	2	.95
		02/11/11	2	62.3100	124.62	67.9800	135.96	11.34	2	.95
		02/14/11	1	63.0300	63.03	67.9800	67.98	4.95	1	.95
		02/15/11	1	64.8300	64.83	67.9800	67.98	3.15	1	.95
		04/08/11	1	71 2300	71.23	67 9800	67.98	(3.25)	1	.95
Subtotal			*31*		*1,660.10*		***2,107.38***	*447.28*	***24***	*.95*

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EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
GAFISA S A SPON ADR	GFA	05/13/10	40	13.2505	530.02	4.6000	184.00	(346.02)	11	5.93
1 ADR 2 COMMON SHARES		07/21/10	27	14.1711	382.62	4.6000	124.20	(258.42)	8	5.93
		04/08/11	3	14.6100	43.83	4.6000	13.80	(30.03)	1	5.93
Subtotal			*70*		956.47		322.00	(634.47)	20	5.93
GIVAUDAN SA UNSP ADR	GVDNY	06/30/09	27	12.3162	332.54	19.3400	522.18	189.64	12	2.18
		03/09/10	1	16.7100	16.71	19.3400	19.34	2.63	1	2.18
		04/15/10	47	18.4585	867.55	19.3400	908.98	41.43	20	2.18
		08/13/10	12	18.1100	217.32	19.3400	232.08	14.76	6	2.18
		04/08/11	6	20.6100	123.66	19.3400	116.04	(7.62)	3	2.18
		04/13/11	10	20.8740	208.74	19.3400	193.40	(15.34)	5	2.18
Subtotal			*103*		*1,766.52*		*1,992.02*	*225.50*	*47*	*2.18*
GLAXOSMITHKLINE PLC ADR	GSK	11/04/10	26	39.7011	1,032.23	45.6300	1,186.38	154.15	58	4.83
		04/08/11	10	40.0160	400.16	45.6300	456.30	56.14	23	4.83
		05/13/11	8	43.8625	350.90	45.6300	365.04	14.14	18	4.83
Subtotal			*44*		*1,783.29*		*2,007.72*	*224.43*	*99*	*4.83*
GOLD FIELDS SP ADR NEW	GFI	03/20/09	36	12.4713	448.97	15.2500	549.00	100.03	9	1.56
		08/13/10	36	13.9800	503.28	15.2500	549.00	45.72	9	1.56
		08/31/10	56	14.3762	805.07	15.2500	854.00	48.93	14	1.56
		04/08/11	20	18.6100	372.20	15.2500	305.00	(67.20)	5	1.56
Subtotal			*148*		*2,129.52*		*2,257.00*	*127.48*	*37*	*1.56*
GOLDCORP INC	GG	05/16/11	23	48.7734	1,121.79	44.2500	1,017.75	(104.04)	13	1.22
		08/05/11	18	46.7633	841.74	44.2500	796.50	(45.24)	10	1.22
Subtotal			*41*		*1,963.53*		*1,814.25*	*(149.28)*	*23*	*1.22*
H LUNDBECK A/S ADR	HLUKY	11/11/11	49	21.1708	1,037.37	18.7700	919.73	(117.64)	42	4.46

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EQUITIES (continued)

Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
HSBC HLDG PLC SP ADR	HBC	08/17/09	10	52.4370	524.37	38.1000	381.00	(143.37)	20	5.11
		09/21/09	19	58.7078	1,115.45	38.1000	723.90	(391.55)	38	5.11
		03/09/10	8	52.6500	421.20	38.1000	304.80	(116.40)	16	5.11
		08/13/10	14	51.0600	714.84	38.1000	533.40	(181.44)	28	5.11
		04/08/11	7	54.4257	380.98	38.1000	266.70	(114.28)	14	5.11
Subtotal			58		3,156.84		2,209.80	(947.04)	116	5.11
IMPERIAL TOB GRP SPS ADR	ITYBY	10/12/11	14	68.7128	961.98	75.3400	1,054.76	92.78	44	4.07
		12/15/11	8	74.3562	594.85	75.3400	602.72	7.87	25	4.07
Subtotal			22		1,556.83		1,657.48	100.65	69	4.07
INDRA SISTEMAS SA SHS	ISMAY	03/28/11	179	10.0407	1,797.29	6.2800	1,124.12	(673.17)	64	5.62
		04/29/11	48	11.4385	549.05	6.2800	301.44	(247.61)	17	5.62
Subtotal			227		2,346.34		1,425.56	(920.78)	81	5.62
INFORMA PLC UNSP ADR	IFPJY	11/08/11	46	12.0823	555.79	11.1600	513.36	(42.43)	20	3.70
		11/09/11	44	11.8750	522.50	11.1600	491.04	(31.46)	19	3.70
		11/10/11	17	11.6847	198.64	11.1600	189.72	(8.92)	8	3.70
Subtotal			107		1,276.93		1,194.12	(82.81)	47	3.70
ITAU UNIBANCO BANCO HOLD	ITUB	10/24/11	26	18.7988	488.77	18.5600	482.56	(6.21)	3	.45
SA SPONSORED ADR		10/28/11	41	19.6853	807.10	18.5600	760.96	(46.14)	4	.45
Subtotal			67		1,295.87		1,243.52	(52.35)	7	.45
JUPITER TELECOM CO ADR	JUPIY	12/28/09	8	68.4037	547.23	67.6800	541.44	(5.79)	11	1.92
		01/05/10	8	63.6100	508.88	67.6800	541.44	32.56	11	1.92
		08/13/10	6	69.5600	417.36	67.6800	406.08	(11.28)	8	1.92
		03/01/11	3	71.6600	214.98	67.6800	203.04	(11.94)	4	1.92
		03/02/11	7	72.4614	507.23	67.6800	473.76	(33.47)	10	1.92
		03/02/11	1	74.4500	74.45	67.6800	67.68	(6.77)	2	1.92
		09/29/11	4	72.9300	291.72	67.6800	270.72	(21.00)	6	1.92
Subtotal			37		2,561.85		2,504.16	(57.69)	52	1.92

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EQUITIES (continued)

Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
KAO CORP SPD ADR	KCRPY	12/03/10	26	25.6569	667.08	27.2000	707.20	40.12	17	2.33
		12/13/10	2	24.8400	49.68✦	27.2000	54.40	4.72	2	2.33
Subtotal			*28*		*716.76*		***761.60***	*44.84*	***18***	*2.33*
KDDI CORP SHS	KDDIY	07/02/09	8	13 1562	105 25	16.1000	128.80	23 55	4	2.52
		07/17/09	16	13.8856	222.17	16.1000	257.60	35.43	7	2.52
		07/20/09	20	14.0150	280.30	16 1000	322.00	41 70	9	2.52
		12/02/09	24	13.6950	328.68	16.1000	386.40	57.72	10	2.52
		12/28/09	24	13 5483	325 16	16.1000	386.40	61.24	10	2.52
		03/09/10	4	13.2550	53.02	16.1000	64.40	11.38	2	2.52
		08/13/10	16	12.1150	193.84	16.1000	257.60	63.76	7	2.52
		04/08/11	4	15 0450	60.18	16.1000	64.40	4.22	2	2.52
Subtotal			*116*		*1,568.60*		***1,867.60***	*299.00*	***51***	*2.52*
KONINKLIJKE AHOLD NV ADR	AHONY	02/10/09	9	11 1766	100.59	13 4500	121.05	20.46	4	2.57
		06/16/09	30	11.4956	344.87	13.4500	403.50	58.63	11	2.57
		07/31/09	33	11.4463	377.73	13.4500	443.85	66.12	12	2.57
		08/21/09	33	12.1612	401.32	13 4500	443.85	42.53	12	2 57
		03/09/10	5	13.3200	66.60	13.4500	67.25	.65	2	2.57
		08/13/10	32	12.5900	402.88	13 4500	430.40	27.52	12	2.57
		04/08/11	9	14.0600	126.54	13.4500	121.05	(5.49)	4	2 57
Subtotal			*151*		*1,820.53*		***2,030.95***	*210.42*	***57***	*2.57*
L OREAL CO ADR	LRLCY	09/09/11	51	20 0847	1,024.32	20.8300	1,062.33	38.01	19	1.77
LINDE AG SHS SP ADR	LNEGY	01/13/10	48	12.2372	587.39	14.9100	715.68	128.29	11	1.40
		01/29/10	36	11.2005	403.22	14 9100	536.76	133.54	8	1.40
		03/09/10	5	11.7600	58.80	14 9100	74.55	15.75	2	1.40
		03/17/11	41	14.8102	607.22	14.9100	611.31	4.09	9	1.40
Subtotal			*130*		*1,656.63*		***1,938.30***	*281.67*	***30***	*1.40*

GLO CUR AND NEUBERGR

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued)

Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
LVMH MOET HENNESSY ADR	LVMUY	05/10/10	14	22.4178	313.85	28.1000	393.40	79.55	7	1.60
		03/24/11	32	31.3590	1,003.49	28.1000	899.20	(104.29)	15	1.60
Subtotal			*46*		*1,317.34*		*1,292.60*	*(24.74)*	*22*	*1.60*
MTN GROUP LTD-SPONS ADR	MTNOY	12/29/09	18	16.0783	289.41	17.7000	318.60	29.19	15	4.68
		03/09/10	2	16.3200	32.64	17.7000	35.40	2.76	2	4.68
		03/23/10	3	16.9600	50.88	17.7000	53.10	2.22	3	4.68
		03/24/10	22	16.6586	366.49	17.7000	389.40	22.91	19	4.68
		04/20/10	37	15.1062	558.93	17.7000	654.90	95.97	31	4.68
		08/13/10	13	16.0700	208.91	17.7000	230.10	21.19	11	4.68
		04/08/11	5	20.6100	103.05	17.7000	88.50	(14.55)	5	4.68
Subtotal			*100*		*1,610.31*		*1,770.00*	*159.69*	*86*	*4.68*
MUENCHENER RUECK-UNSPON	MURGY	10/19/10	52	15.0100	780.52	12.2800	638.56	(141.96)	33	5.03
		11/04/10	79	16.4382	1,298.62	12.2800	970.12	(328.50)	49	5.03
		04/08/11	11	16.7800	184.58	12.2800	135.08	(49.50)	7	5.03
		10/13/11	13	13.4761	175.19	12.2800	159.64	(15.55)	9	5.03
Subtotal			*155*		*2,438.91*		*1,903.40*	*(535.51)*	*98*	*5.03*
MURATA MANUFACTURING CO LTD SHS	MRAAY	04/13/10	57	14.3459	817.72	12.6000	718.20	(99.52)	14	1.88
		08/13/10	64	11.8375	757.60	12.6000	806.40	48.80	16	1.88
		04/08/11	19	16.9600	322.24	12.6000	239.40	(82.84)	5	1.88
Subtotal			*140*		*1,897.56*		*1,764.00*	*(133.56)*	*35*	*1.88*
NATIONAL GRID PLC SP ADR	NGG	03/04/11	33	47.2239	1,558.39	48.4800	1,599.84	41.45	99	6.18
		05/26/11	12	51.1483	613.78	48.4800	581.76	(32.02)	36	6.18
		06/03/11	14	49.2214	689.10	48.4800	678.72	(10.38)	42	6.18
		08/04/11	4	49.4450	197.78	48.4800	193.92	(3.86)	12	6.18
Subtotal			63		*3,059.05*		*3,054.24*	*(4.81)*	*189*	*6.18*

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EQUITIES (continued)

Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
NESTLE S A REP RG SH ADR	NSRGY	03/12/10	12	50.9125	610.95	57.7100	692.52	81.57	22	3.06
		04/28/10	28	48.0307	1,344.86	57.7100	1,615.88	271 02	50	3.06
		08/13/10	12	50.0000	600.00	57.7100	692.52	92.52	22	3.06
		10/25/10	10	54.9060	549.06	57.7100	577.10	28.04	18	3.06
		04/08/11	8	58.4500	467.60	57 7100	461.68	(5 92)	15	3.06
Subtotal			70		*3,572.47*		*4,038.70*	*467.23*	127	3.06
NEW GOLD INC CDA	NGD	11/09/10	111	9.1389	1,014 42	10 0800	1,118.88	104 46		
		04/08/11	13	11 6400	151 32	10.0800	131.04	(20.28)		
		08/10/11	24	11.6300	279.12	10.0800	241.92	(37.20)		
Subtotal			*148*		*1,444.86*		*1,491.84*	*46.98*		
NINTENDO LTD ADR	NTDOY	11/08/11	18	19.7688	355.84	16.9400	304.92	(50.92)	8	2.35
		11/11/11	18	20.2544	364.58	16.9400	304.92	(59.66)	8	2.35
		12/01/11	14	18 7835	262.97	16.9400	237.16	(25.81)	6	2.35
Subtotal			50		*983.39*		*847.00*	*(136.39)*	22	2.35
NORDEA BANK AB-SPON ADR	NRBAY	03/24/11	102	11 2337	1,145.84	7 8200	797.64	(348.20)	34	4 16
NORDEA BANK AB		03/24/11	6	11.6733	70.04✦	7.8200	46.92	(23.12)	2	4.16
		07/07/11	22	11.0590	243.30	7.8200	172.04	(71.26)	8	4.16
		07/19/11	48	10.2637	492.66	7.8200	375.36	(117.30)	16	4.16
Subtotal			*178*		*1,951.84*		*1,391.96*	*(559.88)*	60	4.16
NOVARTIS ADR	NVS	08/13/10	7	50.4371	353.06	57.1700	400 19	47 13	15	3.50
		09/14/10	16	55.4400	887.04	57.1700	914.72	27.68	33	3.50
		02/07/11	13	56.7469	737 71	57 1700	743.21	5.50	27	3.50
		03/18/11	9	53.9177	485.26	57.1700	514.53	29.27	19	3.50
		04/08/11	9	55.7977	502.18	57.1700	514.53	12.35	19	3.50
		10/11/11	5	57.6080	288 04	57.1700	285.85	(2.19)	11	3 50
		12/20/11	6	56.3716	338.23	57.1700	343.02	4.79	13	3.50
Subtotal			*65*		*3,591.52*		*3,716.05*	*124.53*	137	3.50

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December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
NOVO NORDISK A S ADR	NVO	03/02/09	6	46.5083	279.05	115.2600	691.56	412.51	9	1.17
		04/03/09	7	44.6857	312.80	115.2600	806.82	494.02	10	1.17
		03/09/10	1	74.4100	74.41	115.2600	115.26	40.85	2	1.17
		08/13/10	4	86.5800	346.32	115.2600	461.04	114.72	6	1.17
Subtotal			*18*		*1,012.58*		***2,074.68***	*1,062.10*	**27**	*1.17*
NSK LTD ADR	NPSKY	08/13/10	32	12.5559	401.79	12.6000	403.20	1.41	8	1.87
		03/18/11	13	16.8576	219.15	12.6000	163.80	(55.35)	4	1.87
		04/08/11	13	16.3600	212.68	12.6000	163.80	(48.88)	4	1.87
		10/13/11	39	15.1792	591.99	12.6000	491.40	(100.59)	10	1.87
Subtotal			*97*		*1,425.61*		***1,222.20***	*(203.41)*	**26**	*1.87*
NTT DOCOMO INC SPD ADR	DCM	09/23/11	21	18.9819	398.62	18.3500	385.35	(13.27)	14	3.44
		09/26/11	43	19.1276	822.49	18.3500	789.05	(33.44)	28	3.44
		11/11/11	27	18.2644	493.14	18.3500	495.45	2.31	18	3.44
		11/30/11	27	17.8307	481.43	18.3500	495.45	14.02	18	3.44
		12/13/11	25	17.8600	446.50	18.3500	458.75	12.25	16	3.44
Subtotal			*143*		***2,642.18***		***2,624.05***	*(18.13)*	**94**	*3.44*
NXP SEMICONDUCTORS N V.	NXPI	04/04/11	18	30.9061	556.31	15.3700	276.66	(279.65)		
		04/04/11	1	31.8100	31.81◆	15.3700	15.37	(16.44)		
		04/05/11	11	31.3209	344.53	15.3700	169.07	(175.46)		
		06/30/11	15	26.6206	399.31	15.3700	230.55	(168.76)		
Subtotal			*45*		***1,331.96***		***691.65***	*(640.31)*		
OAO GAZPROM SPON ADR	OGZPY	12/21/10	37	12.8667	476.07	10.6810	395.20	(80.87)	8	1.91
		01/05/11	20	13.3340	266.68	10.6810	213.62	(53.06)	5	1.91
		05/13/11	62	14.2756	885.09	10.6810	662.22	(222.87)	13	1.91
Subtotal			*119*		*1,627.84*		***1,271.04***	*(356.80)*	**26**	*1.91*
OGX PETROLEO E-SPON ADR	OGXPY	07/11/11	51	9.3456	476.63	7.2900	371.79	(104.84)		
		07/12/11	73	9.3494	682.51	7.2900	532.17	(150.34)		
Subtotal			*124*		*1,159.14*		***903.96***	*(255.18)*		

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EQUITIES (continued)

Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
PENN WEST PETE LTD NEW	**PWE**	**02/14/11**	**26**	**27.2050**	**707.33**	**19.8000**	**514.80**	**(192.53)**	**28**	**5.37**
		04/08/11	1	28.0300	28.03	19.8000	19.80	(8.23)	2	5.37
		04/14/11	**16**	**26.0175**	**416.28**	**19.8000**	**316.80**	**(99.48)**	**18**	**5.37**
Subtotal			*43*		*1,151.64*		***851.40***	*(300.24)*	***48***	5.37
PETRLEO BRAS VTG SPD ADR	PBR	11/04/10	34	36.4385	1,238.91	24.8500	**844.90**	(394.01)	**6**	.60
PETROFAC LTD-	**POFCY**	**11/01/11**	**88**	**11.0700**	**974.16**	**11.1900**	**984.72**	**10.56**	**19**	**1.89**
POTASH CORP SASKATCHEWAN	**POT**	**08/19/09**	**15**	**32.0840**	**481.26**	**41.2800**	619.20	137.94	5	.67
		08/13/10	6	36.7933	220.76	41.2800	247.68	26.92	2	.67
		05/12/11	**7**	**51.5342**	**360.74**	**41.2800**	**288.96**	**(71.78)**	**2**	**.67**
		08/05/11	7	52.8742	370.12	41.2800	288.96	(81.16)	2	.67
Subtotal			**35**		***1,432.88***		***1,444.80***	**11.92**	***11***	.67
PRECISION DRILLING CORP	**PDS**	**06/27/11**	**20**	**13.4445**	**268.89**	**10.2600**	205.20	(63.69)		
		06/28/11	5	13.6200	68.10	10.2600	51.30	(16.80)		
		06/30/11	**19**	**14.3800**	**273.22**	**10.2600**	**194.94**	**(78.28)**		
Subtotal			*44*		*610.21*		***451.44***	*(158.77)*		
↓ PUBLICIS GROUPE SPON ADR	**PUBGY**	**03/26/10**	**13**	**21.5600**	**280.28**	**22.8700**	297 31	17 03	6	1.75
		05/28/10	**31**	**20.9209**	**648.55**	**22.8700**	708.97	60.42	**13**	1.75
		08/13/10	18	21 6400	389.52	22.8700	411.66	22.14	8	1 75
		06/07/11	**19**	**27.5100**	**522.69**	**22.8700**	**434.53**	**(88.16)**	**8**	**1.75**
Subtotal			*81*		*1,841.04*		***1,852.47***	*11 43*	**35**	*1.75*
RECKITT BENCKISER GR ADR	RBGPY	04/14/11	183	10 3783	1,899.24	9 8400	**1,800.72**	(98.52)	**64**	3 53
↓ REED ELSEVIER P L C	**RUK**	**11/17/09**	**20**	**32.1880**	**643.76**	**32.2600**	**645.20**	**1.44**	**27**	**4.15**
SPONSORED ADR NEW		03/09/10	2	30.9950	61.99	32.2600	64.52	2 53	3	4.15
		03/25/10	**13**	**31.4869**	**409.33**	**32.2600**	**419.38**	**10.05**	**18**	**4.15**
		08/13/10	9	33.5800	302.22	32.2600	290.34	(11.88)	13	4.15
		04/08/11	2	35.4000	70.80	32.2600	64.52	(6.28)	3	4 15
		08/09/11	**4**	**31.7250**	**126.90**	**32.2600**	**129.04**	**2.14**	**6**	**4.15**
		08/10/11	3	30.3900	91.17	32.2600	96.78	5.61	5	4.15
		08/11/11	**1**	**30.4400**	**30.44**	**32.2600**	**32.26**	**1.82**	**2**	**4 15**

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EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
↓ REED ELSEVIER P L C	RUK	08/12/11	2	31.5100	63.02	32.2600	64.52	1.50	3	4.15
		08/15/11	1	32.4100	32.41	32.2600	32.26	(0.15)	2	4.15
		08/16/11	1	31.7700	31.77	32.2600	32.26	.49	2	4.15
Subtotal			58		1,863.81		1,871.08	7.27	84	4.15
REXAM PLC- NEW NEW ADR	REXMY	12/20/10	7	25.4500	178.15	27 2500	190.75	12.60	8	3 72
		01/07/11	22	27.1100	596.42	27.2500	599.50	3.08	23	3.72
		02/08/11	22	29 5063	649.14	27.2500	599.50	(49.64)	23	3.72
		04/14/11	11	31.0863	341.95	27.2500	299.75	(42.20)	12	3.72
		05/27/11	26	32.7153	850.60	27.2500	708.50	(142.10)	27	3.72
		06/30/11	11	31.1027	342 13	27.2500	299 75	(42.38)	12	3.72
		07/01/11	11	31.7400	349.14	27.2500	299.75	(49.39)	12	3.72
Subtotal			110		3,307.53		2,997.50	(310.03)	117	3.72
RIO TINTO PLC SPNSRD ADR	RIO	11/16/10	28	65.9953	1,847.87	48.9200	1,369.76	(478.11)	33	2.38
		04/08/11	1	74.4600	74.46	48.9200	48.92	(25.54)	2	2.38
Subtotal			29		1,922.33		1,418.68	(503.65)	35	2.38
ROCHE HLDG LTD SPN ADR	RHHBY	04/26/10	14	40.1657	562.32	42.5500	595.70	33.38	16	2.65
		07/23/10	21	32 2361	676.96	42 5500	893.55	216.59	24	2.65
		08/13/10	27	33.9100	915.57	42.5500	1,148.85	233.28	31	2 65
		04/08/11	4	36.8600	147.44	42.5500	170.20	22.76	5	2.65
Subtotal			66		2,302.29		2,808.30	506.01	76	2.65
ROYAL DUTCH SHELL PLC	RDSA	08/31/10	12	53.1650	637.98	73.0900	877.08	239.10	35	3.90
SPONS ADR A		11/01/10	29	65.7265	1,906.07	73.0900	2,119.61	213.54	83	3.90
		04/13/11	5	73.0620	365.31	73.0900	365.45	.14	15	3.90
Subtotal			46		2,909.36		3,362.14	452.78	133	3.90

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EQUITIES (continued)

Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
SAGE GROUP PLC UNSP ADR	SGPYY	12/14/09	31	15.2148	471.66	18.1800	563.58	91.92	15	2.53
		02/10/10	29	14.1579	410.58	18.1800	527.22	116.64	14	2.53
		03/09/10	2	14.8600	29.72	18.1800	36.36	6.64	1	2.53
		04/08/11	2	18.1800	36.36	18.1800	36.36		1	2.53
Subtotal			64		*948.32*		***1,163.52***	*215.20*	***31***	*2.53*
SANOFI ADR	SNY	07/08/11	26	39.8180	1,035.27	36.5400	950.04	(85.23)	35	3.61
		07/13/11	17	38.9441	662.05	36.5400	621.18	(40.87)	23	3.61
		07/15/11	42	39.3211	1,651.49	36.5400	1,534.68	(116.81)	56	3.61
		08/12/11	10	34.5890	345.89	36.5400	365.40	19.51	14	3.61
Subtotal			95		*3,694.70*		***3,471.30***	*(223.40)*	***128***	*3.61*
↓ SAP AG SHS	SAP	10/20/08	15	37.3106	559.66	52.9500	794.25	234.59	16	1.93
		01/12/09	5	36.0300	180.15	52.9500	264.75	84.60	6	1.93
		03/09/10	8	45.9075	367.26	52.9500	423.60	56.34	9	1.93
		04/08/11	2	63.9300	127.86	52.9500	105.90	(21.96)	3	1.93
Subtotal			30		*1,234.93*		***1,588.50***	*353.57*	***34***	*1.93*
SCHNEIDER ELEC SA ADR	SBGSY	02/02/10	20	10.7485	214.97	10.5100	210.20	(4.77)	7	3.26
		03/09/10	6	11.4100	68.46	10.5100	63.06	(5.40)	3	3.26
		04/13/10	58	11.8255	685.88	10.5100	609.58	(76.30)	20	3.26
		08/13/10	17	11.2100	190.57	10.5100	178.67	(11.90)	6	3.26
		09/27/10	23	12.5656	289.01	10.5100	241.73	(47.28)	8	3.26
		03/18/11	131	16.1693	2,118.19	10.5100	1,376.81	(741.38)	45	3.26
		06/10/11	30	16.3950	491.85	10.5100	315.30	(176.55)	11	3.26
		09/19/11	36	11.1375	400.95	10.5100	378.36	(22.59)	13	3.26
Subtotal			321		*4,459.88*		***3,373.71***	*(1,086.17)*	***113***	*3.26*

GLO CUR AND NEUBERGR

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued)

Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
SGS SA ADR	**SGSOY**	**11/12/09**	**32**	**12.7959**	**409.47**	**16.5700**	**530.24**	**120.77**	**6**	**1.02**
		12/18/09	59	12.9384	763.37	16.5700	977.63	214.26	11	1.02
		03/09/10	**2**	**13.8600**	**27 72**	**16 5700**	**33.14**	**5.42**	**1**	**1.02**
		08/13/10	**16**	**13.8600**	**221.76**	**16.5700**	**265.12**	**43.36**	**3**	**1.02**
		04/08/11	9	18.4100	165 69	16 5700	149.13	(16.56)	2	1 02
Subtotal			***118***		***1,588.01***		***1,955.26***	**367.25**	**23**	**1.02**
SHIN-ETSU CHEM-UNSPON	SHECY	04/28/10	40	14.4537	578.15	12.2800	491.20	(86.95)	11	2.23
		08/13/10	**48**	**11.6825**	**560 76**	**12.2800**	**589.44**	**28 68**	**14**	**2.23**
		04/08/11	32	12.2175	390.96	12.2800	392.96	2.00	9	2.23
Subtotal			*120*		*1,529.87*		***1,473.60***	*(56.27)*	**34**	*2.23*
SHINHAN FINL GRP SP ADR	**SHG**	**04/18/11**	**8**	**87.3712**	**698.97**	**68.2100**	**545.68**	**(153.29)**	**9**	**1.54**
		04/18/11	3	88.3066	264.92✦	68.2100	204.63	(60.29)	4	1.54
		05/20/11	**1**	**87.8000**	**87 80**	**68 2100**	**68 21**	**(19.59)**	**2**	**1 54**
		06/06/11	**2**	**93.4400**	**186.88**	**68.2100**	**136.42**	**(50.46)**	**3**	**1.54**
		06/07/11	1	94.1700	94 17	68.2100	68.21	(25.96)	2	1 54
Subtotal			***15***		***1,332.74***		***1,023.15***	***(309.59)***	**20**	***1.54***
SIEMENS AG ADR	SI	09/21/09	3	96.3733	289.12	95.6100	286.83	(2.29)	9	3.08
		12/01/09	**3**	**101.8533**	**305.56**	**95.6100**	**286.83**	**(18.73)**	**9**	**3.08**
		03/09/10	**3**	**91.1100**	**273.33**	**95.6100**	**286.83**	**13.50**	**9**	**3.08**
		08/13/10	4	96.0900	384.36	95.6100	382.44	(1.92)	12	3.08
		01/26/11	**8**	**129.1425**	**1,033.14**	**95.6100**	**764.88**	**(268.26)**	**24**	**3.08**
Subtotal			*21*		*2,285.51*		***2,007.81***	*(277.70)*	**63**	*3.08*
SILVER WHEATON CORP	SLW	03/23/10	27	15 8396	427.67	28 9600	781.92	354.25	10	1.24
		08/13/10	**10**	**19.8200**	**198.20**	**28.9600**	**289.60**	**91.40**	**4**	**1.24**
		04/08/11	5	47 1800	235.90	28.9600	144 80	(91 10)	2	1.24
Subtotal			***42***		***861.77***		***1,216.32***	354.55	**16**	*1.24*

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GLO CUR AND NEUBERGR

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
SOCIEDAD Q&M CHLE SPDADR	SQM	10/20/08	4	21.3075	85.23	53.8500	215.40	130.17	4	1.40
		03/09/10	14	37.4171	523.84	53.8500	753.90	230.06	11	1.40
		08/13/10	5	39.5100	197.55	53.8500	269.25	71.70	4	1.40
		04/08/11	2	59.0200	118.04	53.8500	107.70	(10.34)	2	1.40
Subtotal			25		924.66		1,346.25	421.59	21	1.40
SODEXO ADR	SDXAY	05/26/09	5	50.0240	250.12	71.9500	359.75	109.63	8	2.15
		11/13/09	14	58.4885	818.84	71.9500	1,007.30	188.46	22	2.15
		08/13/10	4	59.3100	237.24	71.9500	287.80	50.56	7	2.15
		03/18/11	5	68.6620	343.31	71.9500	359.75	16.44	8	2.15
Subtotal			28		1,649.51		2,014.60	365.09	45	2.15
SUBSEA 7 SA SPONSRD ADR	SUBCY	05/26/11	45	25.3300	1,139.85	18.6100	837.45	(302.40)		
		06/30/11	11	25.7190	282.91	18.6100	204.71	(78.20)		
		08/10/11	18	21.6955	390.52	18.6100	334.98	(55.54)		
Subtotal			74		1,813.28		1,377.14	(436.14)		
SUN HG KAI PPTY SPSD ADR	SUHJY	11/10/09	32	15.1687	485.40	12.5000	400.00	(85.40)	13	3.12
		07/22/10	28	14.5421	407.18	12.5000	350.00	(57.18)	11	3.12
		04/08/11	5	16.5900	82.95	12.5000	62.50	(20.45)	2	3.12
Subtotal			65		975.53		812.50	(163.03)	26	3.12
TESCO PLC SPNRD ADR	TSCDY	02/18/09	32	14.5631	466.02	18.8400	602.88	136.86	22	3.51
		02/26/09	17	14.5070	246.62	18.8400	320.28	73.66	12	3.51
		07/13/09	14	17.5750	246.05	18.8400	263.76	17.71	10	3.51
		03/09/10	2	19.9100	39.82	18.8400	37.68	(2.14)	2	3.51
		08/13/10	11	18.8900	207.79	18.8400	207.24	(0.55)	8	3.51
		04/08/11	3	19.5800	58.74	18.8400	56.52	(2.22)	2	3.51
		08/09/11	22	18.0950	398.09	18.8400	414.48	16.39	15	3.51
Subtotal			101		1,663.13		1,902.84	239.71	71	3.51

GLO CUR AND NEUBERGR

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
TEVA PHARMACTCL INDS ADR	TEVA	06/21/10	1	53.3000	53.30	40.3600	40.36	(12.94)	1	1.94
		08/13/10	18	50 0977	901.76	40.3600	726.48	(175.28)	15	1.94
Subtotal			*19*		*955.06*		*766.84*	*(188.22)*	*16*	*1.94*
TULLOW OIL PLC SHS	TUWOY	11/01/11	115	10.9299	1,256.94	10.7460	1,236.79	(21.15)	7	.50
TURKIYE GRTI BK SPN ADR	TKGBY	08/04/10	172	5.2609	904.89	3.1100	534.92	(369.97)	12	2.09
		04/08/11	12	5.2800	63.36	3.1100	37.32	(26 04)	1	2.09
Subtotal			*184*		*968.25*		*572.24*	*(396.01)*	*13*	*2.09*
UBS AG REG	UBS	12/22/11	59	11.9018	702.21	11.8300	697.97	(4.24)		
UNILEVER NV NY REG SHS	UN	02/09/09	13	21.9923	285.90	34.3700	446.81	160.91	14	3.06
		03/24/09	14	19.7221	276.11	34.3700	481.18	205.07	15	3.06
		03/09/10	17	30.9888	526.81	34.3700	584.29	57.48	18	3.06
		07/01/10	15	27.3900	410.85	34.3700	515.55	104.70	16	3.06
		08/13/10	43	27.0772	1,164.32	34.3700	1,477.91	313.59	46	3.06
		04/08/11	13	32.1169	417.52	34.3700	446.81	29.29	14	3.06
		10/14/11	8	34.0850	272.68	34.3700	274.96	2.28	9	3.06
Subtotal			*123*		*3,354.19*		*4,227.51*	*873.32*	*132*	3.06
VODAFONE GROP PLC SP ADR	VOD	07/02/09	55	19.1190	1,051.55	28.0300	1,541.65	490.10	80	5.14
		08/13/10	24	24 1275	579.06	28.0300	672.72	93.66	35	5.14
		01/26/11	70	29.0891	2,036.24	28.0300	1,962.10	(74.14)	101	5.14
		04/08/11	10	29.1580	291.58	28.0300	280.30	(11.28)	15	5.14
		08/04/11	43	27.7909	1,195.01	28.0300	1,205.29	10.28	63	5.14
		09/23/11	23	25.0786	576.81	28.0300	644.69	67.88	34	5.14
Subtotal			*225*		*5,730.25*		*6,306.75*	*576.50*	*328*	*5.14*

Bank of America
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GLO CUR AND NEUBERGR

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
WESFARMERS LTD SHS	WFAFY	02/12/10	52	13.1601	684.33	14.9600	777.92	93.59	35	4.47
		06/02/10	8	12.4025	99.22	14.9600	119.68	20.46	6	4.47
		06/03/10	48	12.4493	597.57	14.9600	718.08	120.51	33	4.47
		10/22/10	34	16.7764	570.40	14.9600	508.64	(61.76)	23	4.47
		04/08/11	9	17.4300	156.87	14.9600	134.64	(22.23)	7	4.47
Subtotal			151		2,108.39		2,258.96	150.57	104	4.47
WESTFIELD GROUP-ADR	WFGPY	12/01/11	55	17.0210	936.16	16.0300	881.65	(54.51)	60	6.71
WHEELOCK AND CO LTD ADR	WHLKY	12/09/10	25	40 6876	1,017.19	24.5700	614.25	(402.94)	4	.63
ADR		04/08/11	6	40.9600	245.76	24.5700	147.42	(98.34)	1	.63
		04/29/11	6	41.7500	250.50	24.5700	147.42	(103.08)	1	.63
		05/03/11	19	42.4389	806.34	24.5700	466.83	(339.51)	3	.63
Subtotal			56		2,319.79		1,375.92	(943.87)	9	.63
WILLIS GROUP HOLDINGS	WSH	09/10/10	39	30.8941	1,204.87	38 8000	1,513.20	308.33	41	2.68
PUBLIC LIMITED COMPANY		01/06/11	18	35.1727	633.11	38.8000	698.40	65.29	19	2.68
		09/28/11	7	34.4400	241.08	38 8000	271.60	30 52	8	2.68
Subtotal			64		2,079.06		2,483.20	404.14	68	2.68
WPP PLC ADR	WPPGY	02/10/11	18	66.2405	1,192.33	52.2300	940.14	(252.19)	28	2.94
		04/08/11	1	62.4000	62.40	52.2300	52.23	(10.17)	2	2.94
Subtotal			19		1,254.73		992.37	(262.36)	30	2.94
TOTAL					194,426.58		185,687.63	(8,738.95)	5,579	3.00
TOTAL PRINCIPAL INVESTMENTS					206,157.74		197,418.79	(8,738 95)	5,588	2.83

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

GLO CUR AND NEUBERGR

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF INCOME INVESTMENTS

December 01, 2011 - December 30, 2011

CASH/MONEY ACCOUNTS

Description	Quantity	Total Cost Basis	Estimated Market Price	Estimated Market Value	Estimated Annual Income	Est. Annual Yield%
CASH	8.19	8.19		**8.19**		
ISA BANK OF AMERICA	517.00	517.00	1.0000	**517.00**		.08
TOTAL		525.19		**525.19**		.08
TOTAL INCOME INVESTMENTS		**525.19**		**525.19**		.08

LONG PORTFOLIO

	Adjusted/Total Cost Basis	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Accrued Interest	Estimated Annual Income	Current Yield%
TOTAL PRINCIPAL/INCOME INVESTMENTS	206,682.93	**197,943.98**	(8,738.95)		**5,589**	2.82

YOUR TRUST MANAGEMENT ACCOUNT TRANSACTIONS

DIVIDENDS/INTEREST INCOME TRANSACTIONS

Date	Transaction Type	Quantity	Description	Income Cash	Principal Cash	Income Year To Date
12/30	**Interest Credit**		**ISA BANK OF AMERICA** **INTEREST** FROM 11/30 THRU 12/30	.94		
	Subtotal (Taxable Interest)			.94		*13.97*
12/02	Rpt Fgn Div		AKZO NOBEL N V SPNSD ADR RPT FGN DIV **HOLDING 76.0000** PAY DATE 12/02/2011	33.49		
12/05	**Rpt Fgn Div**		**SILVER WHEATON CORP** RPT FGN DIV HOLDING 42.0000 **PAY DATE 12/05/2011**	3.78		
12/05	Rpt Fgn Div		SHIN-ETSU CHEM-UNSPON **RPT FGN DIV**	19.48		

COHEN AND STEERS

MERRILL LYNCH UNIFIED MANAGED ACCOUNT

December 01, 2011 - December 30, 2011

YOUR INVESTMENT STRATEGY - COHEN AND STEERS REIT -UMA **100.00%** RATE: **0.300%**

Rate shown above is the Style Manager Expense Rate. **The "Style Manager Expense Rate" section in the UMA disclosure statement provides you with the expense rate payable to all of the available style managers, and the "Your Account Fees" section** in the UMA client agreement provides additional information, including the Merrill Lynch Fee Rate. If a style manager(s) in your portfolio has changed, please note that the expense rate for the new style manager may be different. * **Please see the Fund's prospectus or other disclosure statement for a description of its fees and expenses**. The percentage allocations next to the name of the above Style Manager(s) and/or Fund(s) are based, as applicable, on target allocations or allocations as of a particular date for the Portfolio or Strategy selected. **Allocations for any particular account may differ from the allocations indicated above. For additional information, see the UMA client agreement, disclosure statement and profiles.**

We encourage you to contact your Financial Advisor whenever there are changes in your financial circumstances or investment objectives, or if you wish to impose or modify any reasonable restrictions in the management of your account. If you would like to receive a copy of the UMA disclosure statement or a copy of the disclosure statement(s) for your style manager(s), without charge, please send a written request to: Merrill Lynch, Managed Account Advisors, 101 Hudson Street, 9th Floor, Jersey City, NJ 07302-3997.

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

CASH/MONEY ACCOUNTS *Description*	*Quantity*	*Total Cost Basis*	*Estimated Market Price*	*Estimated Market Value*	*Estimated Annual Income*	*Est. Annual Yield%*
CASH	2,016.32	2,016.32		**2,016.32**		
ISA BANK OF AMERICA	**5,824.00**	**5,824.00**	**1.0000**	**5,824.00**	**5**	.08
TOTAL		7,840.32		**7,840.32**	**5**	.08

EQUITIES *Description*	*Symbol*	*Acquired*	*Quantity*	*Unit Cost Basis*	*Total Cost Basis*	*Estimated Market Price*	*Estimated Market Value*	*Unrealized Gain/(Loss)*	*Estimated Annual Income*	*Current Yield%*
ALEXANDERS INC	ALX	02/23/10	2	298.2750	596.55	370.0300	**740.06**	**143.51**	**24**	**3.24**
REIT										
ALEXANDRIA REAL EST EQTS	ARE	11/11/11	11	68.3000	751.30	68.9700	758.67	7 37	22	2 84
REIT		**11/18/11**	**5**	**66.3900**	**331.95**	**68.9700**	**344.85**	**12.90**	**10**	**2.84**
		12/07/11	13	68.0153	884.20	68 9700	896.61	12 41	26	2.84
		12/15/11	9	65.4922	589.43	**68.9700**	**620.73**	**31.30**	**18**	**2.84**
		12/21/11	**6**	**68.4750**	410.85	68.9700	413.82	2.97	12	2.84
Subtotal			*44*		*2,967 73*		**3,034.68**	66.95	***88***	*2.84*

Bank of America
Merrill Lynch

COHEN AND STEERS

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2011 - December 30, 2011

EQUITIES (continued)

Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
AMERICAN ASSETS TR INC	AAT	01/19/11	51	21.3668	1,089.71	20.5100	1,046.01	(43.70)	43	4.09
COM										
APARTMENT INVT & MGMT CO	AIV	02/09/10	18	15.4800	278.64	22.9100	412.38	133.74	9	2.09
CL A		03/24/10	45	18.4700	831.15	22.9100	1,030.95	199.80	22	2.09
		04/05/10	16	19.3800	310.08	22 9100	366.56	56 48	8	2 09
		03/15/11	9	24.1577	217.42	22.9100	206.19	(11.23)	5	2.09
		11/07/11	20	23 0755	461.51	22.9100	458.20	(3.31)	10	2.09
		11/30/11	15	21.8100	327 15	22.9100	343.65	16.50	8	2 09
Subtotal			*123*		*2,425.95*		**2,817.93**	391.98	**62**	2.09
AVALONBAY CMMUN INC	AVB	01/07/11	1	109.6500	109.65	130.6000	130.60	20.95	4	2.73
REIT		01/21/11	8	111.9775	895.82	130.6000	1,044.80	148.98	29	2.73
		03/09/11	7	116 6571	816.60	130 6000	914 20	97 60	25	2.73
		08/09/11	2	120.2400	240.48	130.6000	261.20	20.72	8	2.73
		08/11/11	4	129.4500	517.80	130.6000	522.40	4.60	15	2.73
		09/08/11	2	137.0500	274.10	130.6000	261.20	(12.90)	8	2.73
		09/20/11	4	127.5425	510.17	130.6000	522.40	12.23	15	2.73
		10/06/11	5	117.5280	587.64	130.6000	653.00	65 36	18	2.73
		10/27/11	3	136.2700	408.81	130.6000	391.80	(17.01)	11	2.73
		10/31/11	4	133 8425	535.37	130.6000	522.40	(12.97)	15	2.73
		11/02/11	5	127.9560	639.78	130.6000	653.00	13.22	18	2.73
		11/07/11	4	130.3400	521.36	130.6000	522.40	1.04	15	2.73
Subtotal			*49*		*6,057.58*		**6,399.40**	*341 82*	**181**	*2.73*